AlessandroSolbiati

eda script 67 7bdbb2

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using data from Two Sigma: Using News to Predict Stock Movements · Private Make Public

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Notebook

```
# This Python 3 environment comes with many helpful analytics librari
es installed
# It is defined by the kaggle/python docker image: https://github.co
m/kaggle/docker-python
# For example, here's several helpful packages to load in

import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_cs
v)

# Input data files are available in the "../input/" directory.
# For example, running this (by clicking run or pressing Shift+Enter)
 will list the files in the input directory

import os
print(os.listdir("../input"))

# Any results you write to the current directory are saved as output.
```

```
['marketdata_sample.csv', 'news_sample.csv']
```

In [2]:

```
import numpy as np
import lightgbm as lgb
import pandas as pd
from kaggle.competitions import twosigmanews
import matplotlib.pyplot as plt
import random
from datetime import datetime, date
from xgboost import XGBClassifier
from sklearn import model_selection
from sklearn.metrics import mean_squared_error
import time
```

In [3]:

```
# official way to get the data
from kaggle.competitions import twosigmanews
env = twosigmanews.make_env()
print('Done!')
```

```
Loading the data... This could take a minute.
Done!
Done!
```

In [4]:

```
(market_train_df, news_train_df) = env.get_training_data()
```

In [5]:

```
market_train_df['time'] = market_train_df['time'].dt.date
market_train_df = market_train_df.loc[market_train_df['time']>=date
(2010, 1, 1)]
```

In [6]:

```
from multiprocessing import Pool

def create_lag(df_code,n_lag=[3,7,14,],shift_size=1):
    code = df_code['assetCode'].unique()

    for col in return_features:
```

```
            rolled = df_code[col].shift(shift_size).rolling(window=
window)
            lag_mean = rolled.mean()
            lag_max = rolled.max()
            lag_min = rolled.min()
            lag_std = rolled.std()
            df_code['%s_lag_%s_mean'%(col,window)] = lag_mean
            df_code['%s_lag_%s_max'%(col,window)] = lag_max
            df_code['%s_lag_%s_min'%(col,window)] = lag_min
#             df_code['%s_lag_%s_std'%(col,window)] = lag_std
    return df_code.fillna(-1)

def generate_lag_features(df,n_lag = [3,7,14]):
    features = ['time', 'assetCode', 'assetName', 'volume', 'close'
, 'open',
       'returnsClosePrevRaw1', 'returnsOpenPrevRaw1',
       'returnsClosePrevMktres1', 'returnsOpenPrevMktres1',
       'returnsClosePrevRaw10', 'returnsOpenPrevRaw10',
       'returnsClosePrevMktres10', 'returnsOpenPrevMktres10',
       'returnsOpenNextMktres10', 'universe']

    assetCodes = df['assetCode'].unique()
    print(assetCodes)
    all_df = []
    df_codes = df.groupby('assetCode')
    df_codes = [df_code[1][['time','assetCode']+return_features] fo
r df_code in df_codes]
    print('total %s df'%len(df_codes))

    pool = Pool(4)
    all_df = pool.map(create_lag, df_codes)

    new_df = pd.concat(all_df)
    new_df.drop(return_features,axis=1,inplace=True)
    pool.close()

    return new_df
```

In [7]:

```
# return_features = ['close']
# new_df = generate_lag_features(market_train_df,n_lag = 5)
# market_train_df = pd.merge(market_train_df,new_df,how='left',on=['t
ime','assetCode'])
```

In [8]:

```
return_features = ['returnsClosePrevMktres10','returnsClosePrevRaw1
0','open','close']
n_lag = [3,7,14]
new_df = generate_lag_features(market_train_df,n_lag=n_lag)
market_train_df = pd.merge(market_train_df,new_df,how='left',on=['t
ime','assetCode'])
```

```
['A.N' 'AAI.N' 'AAP.N' ... 'FCB.N' 'AMC.N' 'CVGW.O']
total 3327 df
```

In [9]:

```
print(market_train_df.columns)
```

```
Index(['time', 'assetCode', 'assetName', 'volume', 'close', 'open',
       'returnsClosePrevRaw1', 'returnsOpenPrevRaw1',
```

```
       'returnsClosePrevMktres10', 'returnsOpenPrevMktres10',
       'returnsOpenNextMktres10', 'universe',
       'returnsClosePrevMktres10_lag_3_mean',
       'returnsClosePrevMktres10_lag_3_max',
       'returnsClosePrevMktres10_lag_3_min',
       'returnsClosePrevMktres10_lag_7_mean',
       'returnsClosePrevMktres10_lag_7_max',
       'returnsClosePrevMktres10_lag_7_min',
       'returnsClosePrevMktres10_lag_14_mean',
       'returnsClosePrevMktres10_lag_14_max',
       'returnsClosePrevMktres10_lag_14_min',
       'returnsClosePrevRaw10_lag_3_mean', 'returnsClosePrevRaw10_l
ag_3_max',
       'returnsClosePrevRaw10_lag_3_min', 'returnsClosePrevRaw10_la
g_7_mean',
       'returnsClosePrevRaw10_lag_7_max', 'returnsClosePrevRaw10_la
g_7_min',
       'returnsClosePrevRaw10_lag_14_mean', 'returnsClosePrevRaw10_
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_lag_3_max',
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_lag_7_min',
       'open_lag_14_mean', 'open_lag_14_max', 'open_lag_14_min',
       'close_lag_3_mean', 'close_lag_3_max', 'close_lag_3_min',
       'close_lag_7_mean', 'close_lag_7_max', 'close_lag_7_min',
       'close_lag_14_mean', 'close_lag_14_max', 'close_lag_14_mi
n'],
      dtype='object')
```

In [10]:

```
# return_features = ['open']
# new_df = generate_lag_features(market_train_df,n_lag=[3,7,14])
# market_train_df = pd.merge(market_train_df,new_df,how='left',on=['t
ime','assetCode'])
```

In [11]:

```
def mis_impute(data):
    for i in data.columns:
        if data[i].dtype == "object":
            data[i] = data[i].fillna("other")
        elif (data[i].dtype == "int64" or data[i].dtype == "float6
4"):
            data[i] = data[i].fillna(data[i].mean())
        else:
            pass
    return data

market_train_df = mis_impute(market_train_df)
```

In [12]:

```
def data_prep(market_train):
    lbl = {k: v for v, k in enumerate(market_train['assetCode'].uni
que())}
    market_train['assetCodeT'] = market_train['assetCode'].map(lbl)
    market_train = market_train.dropna(axis=0)
    return market_train

market_train_df = data_prep(market_train_df)
# # check the shape
print(market_train_df.shape)
```

```
(2946739, 53)
```

In [13]:

```
from sklearn.preprocessing import LabelEncoder

up = market_train_df['returnsOpenNextMktres10'] >= 0


universe = market_train_df['universe'].values
d = market_train_df['time']

fcol = [c for c in market_train_df if c not in ['assetCode', 'asset
Codes', 'assetCodesLen', 'assetName', 'audiences',
                                                'firstCreated', 'headl
ine', 'headlineTag', 'marketCommentary', 'provider',
                                                'returnsOpenNextMktres
10', 'sourceId', 'subjects', 'time', 'time_x', 'universe','sourceTi
mestamp']]

X = market_train_df[fcol].values
up = up.values
r = market_train_df.returnsOpenNextMktres10.values

# Scaling of X values
# It is good to keep these scaling values for later
mins = np.min(X, axis=0)
maxs = np.max(X, axis=0)
rng = maxs - mins
X = 1 - ((maxs - X) / rng)

# Sanity check
assert X.shape[0] == up.shape[0] == r.shape[0]

from xgboost import XGBClassifier
from sklearn import model_selection
from sklearn.metrics import mean_squared_error
import time

X_train, X_test, up_train, up_test, r_train, r_test,u_train,u_test,
d_train,d_test = model_selection.train_test_split(X, up, r,universe
,d, test_size=0.25, random_state=99)

"""
te = market_train_df['time']>date(2015, 1, 1)

tt = 0
for tt,i in enumerate(te.values):
    if i:
        idx = tt
        print(i,tt)
        break
print(idx)
# for ind_tr, ind_te in tscv.split(X):
#     print(ind_tr)
X_train, X_test = X[:idx],X[idx:]

up_train, up_test = up[:idx],up[idx:]
r_train, r_test = r[:idx],r[idx:]
u_train,u_test = universe[:idx],universe[idx:]
d_train,d_test = d[:idx],d[idx:]
"""
```

```
# train_data = lgb.Dataset(X, label=up.astype(int))
test_data = lgb.Dataset(X_test, label=up_test.astype(int))
```

In [14]:

```
# these are tuned params I found
x_1 = [0.19000424246380565, 2452, 212, 328, 202]
x_2 = [0.19016805202090095, 2583, 213, 312, 220]
print(up_train)
def exp_loss(p,y):
    y = y.get_label()
#     p = p.get_label()
    grad = -y*(1.0-1.0/(1.0+np.exp(-y*p)))
    hess = -(np.exp(y*p)*(y*p-1)-1)/((np.exp(y*p)+1)**2)

    return grad,hess

params_1 = {
        'task': 'train',
        'boosting_type': 'gbdt',
        'objective': 'binary',
#         'objective': 'regression',
        'learning_rate': x_1[0],
        'num_leaves': x_1[1],
        'min_data_in_leaf': x_1[2],
#         'num_iteration': x_1[3],
        'num_iteration': 239,
        'max_bin': x_1[4],
        'verbose': 1
    }

params_2 = {
        'task': 'train',
        'boosting_type': 'gbdt',
        'objective': 'binary',
#         'objective': 'regression',
        'learning_rate': x_2[0],
        'num_leaves': x_2[1],
        'min_data_in_leaf': x_2[2],
#         'num_iteration': x_2[3],
        'num_iteration': 172,
        'max_bin': x_2[4],
        'verbose': 1
    }

gbm_1 = lgb.train(params_1,
        train_data,
        num_boost_round=100,
        valid_sets=test_data,
        early_stopping_rounds=5,
#         fobj=exp_loss,
        )

gbm_2 = lgb.train(params_2,
        train_data,
        num_boost_round=100,
        valid_sets=test_data,
        early_stopping_rounds=5,
#         fobj=exp_loss,
        )
```

```
[False  True  True ...  True False  True]
```

```
Warning: Found `num_iteration` in params. Will use it instead of ar
gument
  warnings.warn("Found `{}` in params. Will use it instead of argum
ent".format(alias))

[1]	valid_0's binary_logloss: 0.688506
Training until validation scores don't improve for 5 rounds.
[2]	valid_0's binary_logloss: 0.685284
[3]	valid_0's binary_logloss: 0.682956
[4]	valid_0's binary_logloss: 0.681172
[5]	valid_0's binary_logloss: 0.679822
[6]	valid_0's binary_logloss: 0.678638
[7]	valid_0's binary_logloss: 0.677648
[8]	valid_0's binary_logloss: 0.676863
[9]	valid_0's binary_logloss: 0.676092
[10]	valid_0's binary_logloss: 0.675233
[11]	valid_0's binary_logloss: 0.674579
[12]	valid_0's binary_logloss: 0.673882
[13]	valid_0's binary_logloss: 0.6733
[14]	valid_0's binary_logloss: 0.673087
[15]	valid_0's binary_logloss: 0.672575
[16]	valid_0's binary_logloss: 0.671486
[17]	valid_0's binary_logloss: 0.671303
[18]	valid_0's binary_logloss: 0.670577
[19]	valid_0's binary_logloss: 0.669821
[20]	valid_0's binary_logloss: 0.669379
[21]	valid_0's binary_logloss: 0.669284
[22]	valid_0's binary_logloss: 0.669104
[23]	valid_0's binary_logloss: 0.668455
[24]	valid_0's binary_logloss: 0.667895
[25]	valid_0's binary_logloss: 0.667813
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[33]	valid_0's binary_logloss: 0.662794
[34]	valid_0's binary_logloss: 0.662368
[35]	valid_0's binary_logloss: 0.662372
[36]	valid_0's binary_logloss: 0.662079
[37]	valid_0's binary_logloss: 0.662005
[38]	valid_0's binary_logloss: 0.661618
[39]	valid_0's binary_logloss: 0.661602
[40]	valid_0's binary_logloss: 0.660639
[41]	valid_0's binary_logloss: 0.66069
[42]	valid_0's binary_logloss: 0.660455
[43]	valid_0's binary_logloss: 0.660093
[44]	valid_0's binary_logloss: 0.65925
[45]	valid_0's binary_logloss: 0.659215
[46]	valid_0's binary_logloss: 0.658802
[47]	valid_0's binary_logloss: 0.658607
[48]	valid_0's binary_logloss: 0.658278
[49]	valid_0's binary_logloss: 0.658305
[50]	valid_0's binary_logloss: 0.657944
[51]	valid_0's binary_logloss: 0.658017
[52]	valid_0's binary_logloss: 0.657414
[53]	valid_0's binary_logloss: 0.657126
[54]	valid_0's binary_logloss: 0.65715
[55]	valid_0's binary_logloss: 0.656914
[56]	valid_0's binary_logloss: 0.65619
```

```
[59]	valid_0's binary_logloss: 0.654866
[60]	valid_0's binary_logloss: 0.654842
[61]	valid_0's binary_logloss: 0.654217
[62]	valid_0's binary_logloss: 0.653661
[63]	valid_0's binary_logloss: 0.653678
[64]	valid_0's binary_logloss: 0.653439
[65]	valid_0's binary_logloss: 0.653308
[66]	valid_0's binary_logloss: 0.653077
[67]	valid_0's binary_logloss: 0.652845
[68]	valid_0's binary_logloss: 0.652908
[69]	valid_0's binary_logloss: 0.652556
[70]	valid_0's binary_logloss: 0.652197
[71]	valid_0's binary_logloss: 0.651754
[72]	valid_0's binary_logloss: 0.651679
[73]	valid_0's binary_logloss: 0.651047
[74]	valid_0's binary_logloss: 0.651065
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[77]	valid_0's binary_logloss: 0.650118
[78]	valid_0's binary_logloss: 0.649734
[79]	valid_0's binary_logloss: 0.649485
[80]	valid_0's binary_logloss: 0.649524
[81]	valid_0's binary_logloss: 0.64935
[82]	valid_0's binary_logloss: 0.64937
[83]	valid_0's binary_logloss: 0.649305
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[85]	valid_0's binary_logloss: 0.649025
[86]	valid_0's binary_logloss: 0.648974
[87]	valid_0's binary_logloss: 0.648219
[88]	valid_0's binary_logloss: 0.648063
[89]	valid_0's binary_logloss: 0.648131
[90]	valid_0's binary_logloss: 0.647873
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[97]	valid_0's binary_logloss: 0.647165
[98]	valid_0's binary_logloss: 0.646832
[99]	valid_0's binary_logloss: 0.646908
[100]	valid_0's binary_logloss: 0.646944
[101]	valid_0's binary_logloss: 0.646733
[102]	valid_0's binary_logloss: 0.64668
[103]	valid_0's binary_logloss: 0.646472
[104]	valid_0's binary_logloss: 0.646306
[105]	valid_0's binary_logloss: 0.646357
[106]	valid_0's binary_logloss: 0.64636
[107]	valid_0's binary_logloss: 0.646259
[108]	valid_0's binary_logloss: 0.646113
[109]	valid_0's binary_logloss: 0.646044
[110]	valid_0's binary_logloss: 0.645975
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[118]	valid_0's binary_logloss: 0.644499
[119]	valid_0's binary_logloss: 0.644091
[120]	valid_0's binary_logloss: 0.643938
```

```
[123]	valid_0's binary_logloss: 0.643818
[124]	valid_0's binary_logloss: 0.642948
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```

```
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[223]	valid_0's binary_logloss: 0.631804
[224]	valid_0's binary_logloss: 0.631855
[225]	valid_0's binary_logloss: 0.631589
[226]	valid_0's binary_logloss: 0.631636
[227]	valid_0's binary_logloss: 0.631564
[228]	valid_0's binary_logloss: 0.631624
[229]	valid_0's binary_logloss: 0.631699
[230]	valid_0's binary_logloss: 0.63148
[231]	valid_0's binary_logloss: 0.631112
[232]	valid_0's binary_logloss: 0.631123
[233]	valid_0's binary_logloss: 0.630905
[234]	valid_0's binary_logloss: 0.630894
[235]	valid_0's binary_logloss: 0.63096
[236]	valid_0's binary_logloss: 0.630857
[237]	valid_0's binary_logloss: 0.630848
[238]	valid_0's binary_logloss: 0.630679
[239]	valid_0's binary_logloss: 0.630659
Did not meet early stopping. Best iteration is:
[239]	valid_0's binary_logloss: 0.630659
[1]	valid_0's binary_logloss: 0.688491
Training until validation scores don't improve for 5 rounds.
[2]	valid_0's binary_logloss: 0.68527
[3]	valid_0's binary_logloss: 0.682944
[4]	valid_0's binary_logloss: 0.681134
[5]	valid_0's binary_logloss: 0.67982
[6]	valid_0's binary_logloss: 0.678689
```

```
[9]	valid_0's binary_logloss: 0.676337
[10]	valid_0's binary_logloss: 0.675585
[11]	valid_0's binary_logloss: 0.674982
[12]	valid_0's binary_logloss: 0.674262
[13]	valid_0's binary_logloss: 0.67381
[14]	valid_0's binary_logloss: 0.673325
[15]	valid_0's binary_logloss: 0.672475
[16]	valid_0's binary_logloss: 0.672269
[17]	valid_0's binary_logloss: 0.671059
[18]	valid_0's binary_logloss: 0.670763
[19]	valid_0's binary_logloss: 0.670536
[20]	valid_0's binary_logloss: 0.669716
[21]	valid_0's binary_logloss: 0.669624
[22]	valid_0's binary_logloss: 0.668831
[23]	valid_0's binary_logloss: 0.668619
[24]	valid_0's binary_logloss: 0.667643
[25]	valid_0's binary_logloss: 0.667607
[26]	valid_0's binary_logloss: 0.665953
[27]	valid_0's binary_logloss: 0.665889
[28]	valid_0's binary_logloss: 0.665907
[29]	valid_0's binary_logloss: 0.665395
[30]	valid_0's binary_logloss: 0.664307
[31]	valid_0's binary_logloss: 0.66421
[32]	valid_0's binary_logloss: 0.664135
[33]	valid_0's binary_logloss: 0.663505
[34]	valid_0's binary_logloss: 0.663008
[35]	valid_0's binary_logloss: 0.66294
[36]	valid_0's binary_logloss: 0.662662
[37]	valid_0's binary_logloss: 0.662096
[38]	valid_0's binary_logloss: 0.661984
[39]	valid_0's binary_logloss: 0.66125
[40]	valid_0's binary_logloss: 0.661137
[41]	valid_0's binary_logloss: 0.661149
[42]	valid_0's binary_logloss: 0.660485
[43]	valid_0's binary_logloss: 0.660521
[44]	valid_0's binary_logloss: 0.659383
[45]	valid_0's binary_logloss: 0.659361
[46]	valid_0's binary_logloss: 0.659034
[47]	valid_0's binary_logloss: 0.657942
[48]	valid_0's binary_logloss: 0.657867
[49]	valid_0's binary_logloss: 0.657802
[50]	valid_0's binary_logloss: 0.657648
[51]	valid_0's binary_logloss: 0.657179
[52]	valid_0's binary_logloss: 0.656733
[53]	valid_0's binary_logloss: 0.65647
[54]	valid_0's binary_logloss: 0.655939
[55]	valid_0's binary_logloss: 0.655992
[56]	valid_0's binary_logloss: 0.655111
[57]	valid_0's binary_logloss: 0.655151
[58]	valid_0's binary_logloss: 0.654763
[59]	valid_0's binary_logloss: 0.65471
[60]	valid_0's binary_logloss: 0.654394
[61]	valid_0's binary_logloss: 0.654394
[62]	valid_0's binary_logloss: 0.654407
[63]	valid_0's binary_logloss: 0.654109
[64]	valid_0's binary_logloss: 0.653908
[65]	valid_0's binary_logloss: 0.653787
[66]	valid_0's binary_logloss: 0.653705
[67]	valid_0's binary_logloss: 0.653292
[68]	valid_0's binary_logloss: 0.653303
[69]	valid_0's binary_logloss: 0.653158
[70]	valid_0's binary_logloss: 0.653233
```

```
[73]	valid_0's binary_logloss: 0.652284
[74]	valid_0's binary_logloss: 0.651506
[75]	valid_0's binary_logloss: 0.651368
[76]	valid_0's binary_logloss: 0.651234
[77]	valid_0's binary_logloss: 0.650771
[78]	valid_0's binary_logloss: 0.650574
[79]	valid_0's binary_logloss: 0.650406
[80]	valid_0's binary_logloss: 0.650214
[81]	valid_0's binary_logloss: 0.649953
[82]	valid_0's binary_logloss: 0.649771
[83]	valid_0's binary_logloss: 0.649517
[84]	valid_0's binary_logloss: 0.649418
[85]	valid_0's binary_logloss: 0.649487
[86]	valid_0's binary_logloss: 0.649014
[87]	valid_0's binary_logloss: 0.648896
[88]	valid_0's binary_logloss: 0.648277
[89]	valid_0's binary_logloss: 0.647908
[90]	valid_0's binary_logloss: 0.647901
[91]	valid_0's binary_logloss: 0.647407
[92]	valid_0's binary_logloss: 0.647385
[93]	valid_0's binary_logloss: 0.647319
[94]	valid_0's binary_logloss: 0.647345
[95]	valid_0's binary_logloss: 0.64688
[96]	valid_0's binary_logloss: 0.646412
[97]	valid_0's binary_logloss: 0.64637
[98]	valid_0's binary_logloss: 0.646399
[99]	valid_0's binary_logloss: 0.646345
[100]	valid_0's binary_logloss: 0.646207
[101]	valid_0's binary_logloss: 0.646101
[102]	valid_0's binary_logloss: 0.645968
[103]	valid_0's binary_logloss: 0.645877
[104]	valid_0's binary_logloss: 0.645705
[105]	valid_0's binary_logloss: 0.645255
[106]	valid_0's binary_logloss: 0.644381
[107]	valid_0's binary_logloss: 0.644447
[108]	valid_0's binary_logloss: 0.644364
[109]	valid_0's binary_logloss: 0.644418
[110]	valid_0's binary_logloss: 0.644177
[111]	valid_0's binary_logloss: 0.643848
[112]	valid_0's binary_logloss: 0.643887
[113]	valid_0's binary_logloss: 0.643726
[114]	valid_0's binary_logloss: 0.643768
[115]	valid_0's binary_logloss: 0.643262
[116]	valid_0's binary_logloss: 0.642737
[117]	valid_0's binary_logloss: 0.642138
[118]	valid_0's binary_logloss: 0.64219
[119]	valid_0's binary_logloss: 0.642163
[120]	valid_0's binary_logloss: 0.641943
[121]	valid_0's binary_logloss: 0.641286
[122]	valid_0's binary_logloss: 0.641249
[123]	valid_0's binary_logloss: 0.641306
[124]	valid_0's binary_logloss: 0.641239
[125]	valid_0's binary_logloss: 0.64123
[126]	valid_0's binary_logloss: 0.641054
[127]	valid_0's binary_logloss: 0.640863
[128]	valid_0's binary_logloss: 0.640754
[129]	valid_0's binary_logloss: 0.640308
[130]	valid_0's binary_logloss: 0.640372
[131]	valid_0's binary_logloss: 0.639991
[132]	valid_0's binary_logloss: 0.63997
[133]	valid_0's binary_logloss: 0.639958
[134]	valid_0's binary_logloss: 0.640008
```

```
[137]	valid_0's binary_logloss: 0.639446
[138]	valid_0's binary_logloss: 0.639271
[139]	valid_0's binary_logloss: 0.639093
[140]	valid_0's binary_logloss: 0.638528
[141]	valid_0's binary_logloss: 0.637866
[142]	valid_0's binary_logloss: 0.637901
[143]	valid_0's binary_logloss: 0.637945
[144]	valid_0's binary_logloss: 0.637573
[145]	valid_0's binary_logloss: 0.637664
[146]	valid_0's binary_logloss: 0.6375
[147]	valid_0's binary_logloss: 0.637509
[148]	valid_0's binary_logloss: 0.637541
[149]	valid_0's binary_logloss: 0.637104
[150]	valid_0's binary_logloss: 0.637124
[151]	valid_0's binary_logloss: 0.636853
[152]	valid_0's binary_logloss: 0.636911
[153]	valid_0's binary_logloss: 0.636642
[154]	valid_0's binary_logloss: 0.636698
[155]	valid_0's binary_logloss: 0.636679
[156]	valid_0's binary_logloss: 0.636565
[157]	valid_0's binary_logloss: 0.636207
[158]	valid_0's binary_logloss: 0.635675
[159]	valid_0's binary_logloss: 0.635719
[160]	valid_0's binary_logloss: 0.635736
[161]	valid_0's binary_logloss: 0.635487
[162]	valid_0's binary_logloss: 0.635529
[163]	valid_0's binary_logloss: 0.635169
[164]	valid_0's binary_logloss: 0.635241
[165]	valid_0's binary_logloss: 0.635163
[166]	valid_0's binary_logloss: 0.6352
[167]	valid_0's binary_logloss: 0.635031
[168]	valid_0's binary_logloss: 0.634713
[169]	valid_0's binary_logloss: 0.634758
[170]	valid_0's binary_logloss: 0.634826
[171]	valid_0's binary_logloss: 0.634841
[172]	valid_0's binary_logloss: 0.634395
Did not meet early stopping. Best iteration is:
[172]	valid_0's binary_logloss: 0.634395
```

In [15]:

```
confidence_test = (gbm_1.predict(X_test) + gbm_2.predict(X_test))/2
confidence_test = (confidence_test-confidence_test.min())/(confiden
ce_test.max()-confidence_test.min())
confidence_test = confidence_test*2-1
print(max(confidence_test),min(confidence_test))

# calculation of actual metric that is used to calculate final score
r_test = r_test.clip(-1,1) # get rid of outliers. Where do they come
 from??
x_t_i = confidence_test * r_test * u_test
data = {'day' : d_test, 'x_t_i' : x_t_i}
df = pd.DataFrame(data)
x_t = df.groupby('day').sum().values.flatten()
mean = np.mean(x_t)
std = np.std(x_t)
score_test = mean / std
print(score_test)
```

```
1.0 -1.0
1.9320541810130076
```

```
import gc
del X_train,X_test
gc.collect()
```

Out[16]:

```
71
```

In [17]:

```
#prediction
days = env.get_prediction_days()
n_days = 0
prep_time = 0
prediction_time = 0
packaging_time = 0
total_market_obs_df = []
for (market_obs_df, news_obs_df, predictions_template_df) in days:
    n_days +=1
    if (n_days%50==0):
        print(n_days,end=' ')
    t = time.time()
    market_obs_df['time'] = market_obs_df['time'].dt.date

    return_features = ['returnsClosePrevMktres10','returnsClosePrev
Raw10','open','close']
    total_market_obs_df.append(market_obs_df)
    if len(total_market_obs_df)==1:
        history_df = total_market_obs_df[0]
    else:
        history_df = pd.concat(total_market_obs_df[-(np.max(n_lag)+
1):])
    print(history_df)

    new_df = generate_lag_features(history_df,n_lag=[3,7,14])
    market_obs_df = pd.merge(market_obs_df,new_df,how='left',on=['t
ime','assetCode'])

#     return_features = ['open']
#     new_df = generate_lag_features(market_obs_df,n_lag=[3,7,14])
#     market_obs_df = pd.merge(market_obs_df,new_df,how='left',on=['t
ime','assetCode'])

    market_obs_df = mis_impute(market_obs_df)

    market_obs_df = data_prep(market_obs_df)

#     market_obs_df = market_obs_df[market_obs_df.assetCode.isin(pred
ictions_template_df.assetCode)]

    X_live = market_obs_df[fcol].values
    X_live = 1 - ((maxs - X_live) / rng)
    prep_time += time.time() - t

    t = time.time()
    lp = (gbm_1.predict(X_live) + gbm_2.predict(X_live))/2
    prediction_time += time.time() -t

    t = time.time()

    confidence = lp
    confidence = (confidence-confidence.min())/(confidence.max()-co
nfidence.min())
    confidence = confidence * 2 - 1
```

```
    predictions_template_df = predictions_template_df.merge(preds,h
ow='left').drop('confidenceValue',axis=1).fillna(0).rename(columns=
{'confidence':'confidenceValue'})
    env.predict(predictions_template_df)
    packaging_time += time.time() - t

env.write_submission_file()
sub  = pd.read_csv("submission.csv")
```

```
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03           ...                         -0.097622
26    2017-01-03           ...                          0.007601
27    2017-01-03           ...                         -0.026737
28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1793  2017-01-03           ...                          0.012343
1794  2017-01-03           ...                         -0.130286
1795  2017-01-03           ...                          0.041582
1796  2017-01-03           ...                          0.010011
1797  2017-01-03           ...                          0.004381
1798  2017-01-03           ...                         -0.114405
1799  2017-01-03           ...                         -0.059526
1800  2017-01-03           ...                         -0.030935
1801  2017-01-03           ...                          0.020979
1802  2017-01-03           ...                         -0.005998
1803  2017-01-03           ...                          0.067007
1804  2017-01-03           ...                          0.017948
1805  2017-01-03           ...                          0.005009
1806  2017-01-03           ...                          0.073346
1807  2017-01-03           ...                         -0.176376
1808  2017-01-03           ...                         -0.003042
1809  2017-01-03           ...                         -0.002607
1810  2017-01-03           ...                         -0.013115
1811  2017-01-03           ...                         -0.031445
1812  2017-01-03           ...                         -0.012222
```

```
1815  2017-01-03           ...                          0.004392
1816  2017-01-03           ...                         -0.014890
1817  2017-01-03           ...                          0.029753
1818  2017-01-03           ...                         -0.145147
1819  2017-01-03           ...                          0.011749
1820  2017-01-03           ...                         -0.063963
1821  2017-01-03           ...                         -0.060803
1822  2017-01-03           ...                          0.030547

[1823 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ZNGA.O' 'ZTO.N' 'ZTS.N']
total 1823 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03           ...                         -0.097622
26    2017-01-03           ...                          0.007601
27    2017-01-03           ...                         -0.026737
28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1793  2017-01-04           ...                          0.009451
1794  2017-01-04           ...                         -0.127408
1795  2017-01-04           ...                         -0.026967
1796  2017-01-04           ...                         -0.016066
1797  2017-01-04           ...                         -0.004527
1798  2017-01-04           ...                         -0.132530
1799  2017-01-04           ...                         -0.003088
1800  2017-01-04           ...                         -0.026649
1801  2017-01-04           ...                          0.033500
1802  2017-01-04           ...                         -0.007188
1803  2017-01-04           ...                          0.072876
1804  2017-01-04           ...                          0.008166
1805  2017-01-04           ...                          0.013102
1806  2017-01-04           ...                          0.147813
1807  2017-01-04           ...                         -0.164104
1808  2017-01-04           ...                         -0.017429
1809  2017-01-04           ...                          0.013228
1810  2017-01-04           ...                         -0.035990
```

```
1813  2017-01-04           ...                          0.005530
1814  2017-01-04           ...                          0.007492
1815  2017-01-04           ...                         -0.010972
1816  2017-01-04           ...                         -0.011332
1817  2017-01-04           ...                          0.030999
1818  2017-01-04           ...                         -0.137766
1819  2017-01-04           ...                         -0.000499
1820  2017-01-04           ...                         -0.044944
1821  2017-01-04           ...                         -0.037046
1822  2017-01-04           ...                          0.023526

[3646 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'COUP.O' 'HK.N' 'TSRA.O']
total 1826 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03           ...                         -0.097622
26    2017-01-03           ...                          0.007601
27    2017-01-03           ...                         -0.026737
28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1788  2017-01-05           ...                          0.000943
1789  2017-01-05           ...                         -0.037204
1790  2017-01-05           ...                         -0.044472
1791  2017-01-05           ...                         -0.020429
1792  2017-01-05           ...                         -0.004764
1793  2017-01-05           ...                         -0.096015
1794  2017-01-05           ...                          0.010081
1795  2017-01-05           ...                         -0.014579
1796  2017-01-05           ...                          0.044023
1797  2017-01-05           ...                         -0.013255
1798  2017-01-05           ...                          0.103176
1799  2017-01-05           ...                          0.049521
1800  2017-01-05           ...                          0.019129
1801  2017-01-05           ...                          0.129936
1802  2017-01-05           ...                         -0.058372
1803  2017-01-05           ...                         -0.012547
```

```
1806  2017-01-05           ...                          -0.041319
1807  2017-01-05           ...                          -0.043727
1808  2017-01-05           ...                           0.018338
1809  2017-01-05           ...                          -0.011084
1810  2017-01-05           ...                           0.015939
1811  2017-01-05           ...                          -0.028608
1812  2017-01-05           ...                           0.013750
1813  2017-01-05           ...                          -0.088598
1814  2017-01-05           ...                           0.047291
1815  2017-01-05           ...                          -0.001219
1816  2017-01-05           ...                          -0.028582
1817  2017-01-05           ...                           0.016964

[5464 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HK.N' 'TSRA.O' 'SOHU.O']
total 1827 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                           0.001985
1     2017-01-03           ...                                NaN
2     2017-01-03           ...                          -0.015277
3     2017-01-03           ...                           0.011201
4     2017-01-03           ...                          -0.010078
5     2017-01-03           ...                           0.002888
6     2017-01-03           ...                           0.014276
7     2017-01-03           ...                           0.019393
8     2017-01-03           ...                           0.016566
9     2017-01-03           ...                           0.018003
10    2017-01-03           ...                           0.047269
11    2017-01-03           ...                           0.014596
12    2017-01-03           ...                          -0.026390
13    2017-01-03           ...                          -0.001321
14    2017-01-03           ...                           0.113651
15    2017-01-03           ...                           0.065510
16    2017-01-03           ...                           0.103712
17    2017-01-03           ...                           0.048525
18    2017-01-03           ...                          -0.020480
19    2017-01-03           ...                           0.017945
20    2017-01-03           ...                          -0.043286
21    2017-01-03           ...                          -0.078644
22    2017-01-03           ...                           0.020450
23    2017-01-03           ...                          -0.021039
24    2017-01-03           ...                          -0.039694
25    2017-01-03           ...                          -0.097622
26    2017-01-03           ...                           0.007601
27    2017-01-03           ...                          -0.026737
28    2017-01-03           ...                          -0.012542
29    2017-01-03           ...                           0.013608
...          ...           ...                                ...
1791  2017-01-06           ...                          -0.031021
1792  2017-01-06           ...                          -0.039415
1793  2017-01-06           ...                          -0.063691
1794  2017-01-06           ...                          -0.012932
1795  2017-01-06           ...                          -0.021297
1796  2017-01-06           ...                          -0.046084
1797  2017-01-06           ...                          -0.011208
1798  2017-01-06           ...                          -0.021521
1799  2017-01-06           ...                           0.030225
1800  2017-01-06           ...                          -0.016409
1801  2017-01-06           ...                           0.066960
1802  2017-01-06           ...                           0.055524
1803  2017-01-06           ...                           0.037782
1804  2017-01-06           ...                           0.124177
```

```
1807  2017-01-06           ...                          0.012532
1808  2017-01-06           ...                         -0.068008
1809  2017-01-06           ...                         -0.059274
1810  2017-01-06           ...                         -0.074855
1811  2017-01-06           ...                          0.034749
1812  2017-01-06           ...                         -0.025324
1813  2017-01-06           ...                          0.003680
1814  2017-01-06           ...                         -0.041961
1815  2017-01-06           ...                         -0.014757
1816  2017-01-06           ...                         -0.083649
1817  2017-01-06           ...                          0.026129
1818  2017-01-06           ...                         -0.007846
1819  2017-01-06           ...                         -0.000970
1820  2017-01-06           ...                          0.009627

[7285 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ATKR.N' 'ECPG.O' 'UAA.N']
total 1830 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03           ...                         -0.097622
26    2017-01-03           ...                          0.007601
27    2017-01-03           ...                         -0.026737
28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1792  2017-01-09           ...                         -0.036434
1793  2017-01-09           ...                          0.006516
1794  2017-01-09           ...                         -0.007951
1795  2017-01-09           ...                         -0.017762
1796  2017-01-09           ...                         -0.028433
1797  2017-01-09           ...                          0.009183
1798  2017-01-09           ...                         -0.045316
1799  2017-01-09           ...                         -0.028752
1800  2017-01-09           ...                          0.027453
1801  2017-01-09           ...                         -0.026498
1802  2017-01-09           ...                          0.027685
1803  2017-01-09           ...                          0.065029
```

```
1806  2017-01-09           ...                          -0.042565
1807  2017-01-09           ...                           0.000793
1808  2017-01-09           ...                           0.000612
1809  2017-01-09           ...                          -0.053577
1810  2017-01-09           ...                          -0.041794
1811  2017-01-09           ...                          -0.071253
1812  2017-01-09           ...                           0.029835
1813  2017-01-09           ...                          -0.026302
1814  2017-01-09           ...                           0.029368
1815  2017-01-09           ...                          -0.044592
1816  2017-01-09           ...                          -0.020077
1817  2017-01-09           ...                          -0.037025
1818  2017-01-09           ...                          -0.003095
1819  2017-01-09           ...                           0.015024
1820  2017-01-09           ...                           0.031719
1821  2017-01-09           ...                           0.024757

[9107 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'UAA.N' 'ALJ.N' 'HEES.O']
total 1832 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                           0.001985
1     2017-01-03           ...                                NaN
2     2017-01-03           ...                          -0.015277
3     2017-01-03           ...                           0.011201
4     2017-01-03           ...                          -0.010078
5     2017-01-03           ...                           0.002888
6     2017-01-03           ...                           0.014276
7     2017-01-03           ...                           0.019393
8     2017-01-03           ...                           0.016566
9     2017-01-03           ...                           0.018003
10    2017-01-03           ...                           0.047269
11    2017-01-03           ...                           0.014596
12    2017-01-03           ...                          -0.026390
13    2017-01-03           ...                          -0.001321
14    2017-01-03           ...                           0.113651
15    2017-01-03           ...                           0.065510
16    2017-01-03           ...                           0.103712
17    2017-01-03           ...                           0.048525
18    2017-01-03           ...                          -0.020480
19    2017-01-03           ...                           0.017945
20    2017-01-03           ...                          -0.043286
21    2017-01-03           ...                          -0.078644
22    2017-01-03           ...                           0.020450
23    2017-01-03           ...                          -0.021039
24    2017-01-03           ...                          -0.039694
25    2017-01-03           ...                          -0.097622
26    2017-01-03           ...                           0.007601
27    2017-01-03           ...                          -0.026737
28    2017-01-03           ...                          -0.012542
29    2017-01-03           ...                           0.013608
...          ...           ...                                ...
1790  2017-01-10           ...                          -0.028760
1791  2017-01-10           ...                           0.032059
1792  2017-01-10           ...                          -0.012608
1793  2017-01-10           ...                          -0.037166
1794  2017-01-10           ...                          -0.048912
1795  2017-01-10           ...                           0.046877
1796  2017-01-10           ...                          -0.024779
1797  2017-01-10           ...                          -0.016360
1798  2017-01-10           ...                           0.039809
1799  2017-01-10           ...                          -0.033086
```

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1802  2017-01-10           ...                          0.069233
1803  2017-01-10           ...                          0.284292
1804  2017-01-10           ...                         -0.019898
1805  2017-01-10           ...                          0.010099
1806  2017-01-10           ...                          0.008227
1807  2017-01-10           ...                         -0.032773
1808  2017-01-10           ...                          0.003062
1809  2017-01-10           ...                         -0.063591
1810  2017-01-10           ...                          0.088962
1811  2017-01-10           ...                         -0.004937
1812  2017-01-10           ...                          0.091872
1813  2017-01-10           ...                         -0.010863
1814  2017-01-10           ...                         -0.022841
1815  2017-01-10           ...                         -0.006747
1816  2017-01-10           ...                         -0.028490
1817  2017-01-10           ...                          0.017945
1818  2017-01-10           ...                          0.017892
1819  2017-01-10           ...                          0.013438

[10927 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CODI.N' 'DORM.O' 'OTEX.O']
total 1835 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03           ...                         -0.097622
26    2017-01-03           ...                          0.007601
27    2017-01-03           ...                         -0.026737
28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1795  2017-01-11           ...                         -0.037740
1796  2017-01-11           ...                         -0.027549
1797  2017-01-11           ...                         -0.045584
1798  2017-01-11           ...                         -0.055965
1799  2017-01-11           ...                         -0.056422
1800  2017-01-11           ...                          0.018817
1801  2017-01-11           ...                         -0.007031
1802  2017-01-11           ...                         -0.022117
```

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1805  2017-01-11          ...                          0.046235
1806  2017-01-11          ...                          0.096157
1807  2017-01-11          ...                          0.055474
1808  2017-01-11          ...                          0.396599
1809  2017-01-11          ...                          0.025999
1810  2017-01-11          ...                          0.011126
1811  2017-01-11          ...                          0.008596
1812  2017-01-11          ...                          0.014582
1813  2017-01-11          ...                         -0.020143
1814  2017-01-11          ...                         -0.058115
1815  2017-01-11          ...                          0.114643
1816  2017-01-11          ...                         -0.019244
1817  2017-01-11          ...                          0.094623
1818  2017-01-11          ...                         -0.003328
1819  2017-01-11          ...                         -0.011653
1820  2017-01-11          ...                         -0.008860
1821  2017-01-11          ...                         -0.065403
1822  2017-01-11          ...                         -0.012393
1823  2017-01-11          ...                          0.084590
1824  2017-01-11          ...                          0.000476

[12752 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'OCFC.O' 'THRM.O' 'TVTY.O']
total 1841 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-03          ...                          0.001985
1     2017-01-03          ...                               NaN
2     2017-01-03          ...                         -0.015277
3     2017-01-03          ...                          0.011201
4     2017-01-03          ...                         -0.010078
5     2017-01-03          ...                          0.002888
6     2017-01-03          ...                          0.014276
7     2017-01-03          ...                          0.019393
8     2017-01-03          ...                          0.016566
9     2017-01-03          ...                          0.018003
10    2017-01-03          ...                          0.047269
11    2017-01-03          ...                          0.014596
12    2017-01-03          ...                         -0.026390
13    2017-01-03          ...                         -0.001321
14    2017-01-03          ...                          0.113651
15    2017-01-03          ...                          0.065510
16    2017-01-03          ...                          0.103712
17    2017-01-03          ...                          0.048525
18    2017-01-03          ...                         -0.020480
19    2017-01-03          ...                          0.017945
20    2017-01-03          ...                         -0.043286
21    2017-01-03          ...                         -0.078644
22    2017-01-03          ...                          0.020450
23    2017-01-03          ...                         -0.021039
24    2017-01-03          ...                         -0.039694
25    2017-01-03          ...                         -0.097622
26    2017-01-03          ...                          0.007601
27    2017-01-03          ...                         -0.026737
28    2017-01-03          ...                         -0.012542
29    2017-01-03          ...                          0.013608
...          ...          ...                               ...
1793  2017-01-12          ...                         -0.061996
1794  2017-01-12          ...                         -0.049816
1795  2017-01-12          ...                         -0.067188
1796  2017-01-12          ...                         -0.037094
1797  2017-01-12          ...                         -0.038450
1798  2017-01-12          ...                         -0.012511
```

```
1801  2017-01-12           ...                          0.054934
1802  2017-01-12           ...                         -0.033624
1803  2017-01-12           ...                         -0.012759
1804  2017-01-12           ...                          0.082736
1805  2017-01-12           ...                          0.048819
1806  2017-01-12           ...                          0.336144
1807  2017-01-12           ...                          0.006557
1808  2017-01-12           ...                          0.007456
1809  2017-01-12           ...                         -0.001151
1810  2017-01-12           ...                         -0.005322
1811  2017-01-12           ...                         -0.039601
1812  2017-01-12           ...                         -0.079699
1813  2017-01-12           ...                          0.105797
1814  2017-01-12           ...                         -0.031584
1815  2017-01-12           ...                          0.091473
1816  2017-01-12           ...                         -0.028208
1817  2017-01-12           ...                         -0.009317
1818  2017-01-12           ...                         -0.009721
1819  2017-01-12           ...                         -0.057062
1820  2017-01-12           ...                          0.026931
1821  2017-01-12           ...                          0.084765
1822  2017-01-12           ...                         -0.012754

[14575 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CLDT.N' 'ERI.O' 'OMAM.N']
total 1844 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03           ...                         -0.097622
26    2017-01-03           ...                          0.007601
27    2017-01-03           ...                         -0.026737
28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1795  2017-01-13           ...                         -0.065673
1796  2017-01-13           ...                          0.051617
1797  2017-01-13           ...                         -0.018147
1798  2017-01-13           ...                         -0.039101
1799  2017-01-13           ...                          0.062360
```

```
1801  2017-01-13           ...                          -0.009881
1802  2017-01-13           ...                          -0.040915
1803  2017-01-13           ...                           0.026496
1804  2017-01-13           ...                          -0.033191
1805  2017-01-13           ...                           0.087055
1806  2017-01-13           ...                           0.098279
1807  2017-01-13           ...                           0.024421
1808  2017-01-13           ...                           0.348474
1809  2017-01-13           ...                          -0.021698
1810  2017-01-13           ...                           0.014852
1811  2017-01-13           ...                           0.026638
1812  2017-01-13           ...                           0.048153
1813  2017-01-13           ...                          -0.050814
1814  2017-01-13           ...                          -0.052832
1815  2017-01-13           ...                           0.115510
1816  2017-01-13           ...                          -0.039040
1817  2017-01-13           ...                           0.100733
1818  2017-01-13           ...                          -0.044934
1819  2017-01-13           ...                          -0.014653
1820  2017-01-13           ...                           0.080276
1821  2017-01-13           ...                          -0.045478
1822  2017-01-13           ...                           0.036904
1823  2017-01-13           ...                           0.086811
1824  2017-01-13           ...                          -0.007148

[16400 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'OMAM.N' 'CRC.N' 'WGO.N']
total 1846 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                           0.001985
1     2017-01-03           ...                                NaN
2     2017-01-03           ...                          -0.015277
3     2017-01-03           ...                           0.011201
4     2017-01-03           ...                          -0.010078
5     2017-01-03           ...                           0.002888
6     2017-01-03           ...                           0.014276
7     2017-01-03           ...                           0.019393
8     2017-01-03           ...                           0.016566
9     2017-01-03           ...                           0.018003
10    2017-01-03           ...                           0.047269
11    2017-01-03           ...                           0.014596
12    2017-01-03           ...                          -0.026390
13    2017-01-03           ...                          -0.001321
14    2017-01-03           ...                           0.113651
15    2017-01-03           ...                           0.065510
16    2017-01-03           ...                           0.103712
17    2017-01-03           ...                           0.048525
18    2017-01-03           ...                          -0.020480
19    2017-01-03           ...                           0.017945
20    2017-01-03           ...                          -0.043286
21    2017-01-03           ...                          -0.078644
22    2017-01-03           ...                           0.020450
23    2017-01-03           ...                          -0.021039
24    2017-01-03           ...                          -0.039694
25    2017-01-03           ...                          -0.097622
26    2017-01-03           ...                           0.007601
27    2017-01-03           ...                          -0.026737
28    2017-01-03           ...                          -0.012542
29    2017-01-03           ...                           0.013608
...          ...           ...                                ...
1800  2017-01-17           ...                          -0.064969
1801  2017-01-17           ...                           0.011449
1802  2017-01-17                                         0.011262
```

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1804  2017-01-17           ...                          -0.052565
1805  2017-01-17           ...                          -0.034397
1806  2017-01-17           ...                           0.011372
1807  2017-01-17           ...                          -0.029220
1808  2017-01-17           ...                           0.036119
1809  2017-01-17           ...                          -0.022035
1810  2017-01-17           ...                           0.067760
1811  2017-01-17           ...                           0.096167
1812  2017-01-17           ...                           0.037971
1813  2017-01-17           ...                           0.382929
1814  2017-01-17           ...                           0.026115
1815  2017-01-17           ...                           0.003948
1816  2017-01-17           ...                           0.026269
1817  2017-01-17           ...                           0.041134
1818  2017-01-17           ...                          -0.022433
1819  2017-01-17           ...                          -0.041401
1820  2017-01-17           ...                           0.108086
1821  2017-01-17           ...                          -0.049014
1822  2017-01-17           ...                           0.121620
1823  2017-01-17           ...                          -0.017572
1824  2017-01-17           ...                          -0.006335
1825  2017-01-17           ...                           0.107618
1826  2017-01-17           ...                          -0.045803
1827  2017-01-17           ...                           0.006970
1828  2017-01-17           ...                           0.048912
1829  2017-01-17           ...                          -0.011122

[18230 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HNI.N' 'SFBS.O' 'WMS.N']
total 1851 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                           0.001985
1     2017-01-03           ...                                NaN
2     2017-01-03           ...                          -0.015277
3     2017-01-03           ...                           0.011201
4     2017-01-03           ...                          -0.010078
5     2017-01-03           ...                           0.002888
6     2017-01-03           ...                           0.014276
7     2017-01-03           ...                           0.019393
8     2017-01-03           ...                           0.016566
9     2017-01-03           ...                           0.018003
10    2017-01-03           ...                           0.047269
11    2017-01-03           ...                           0.014596
12    2017-01-03           ...                          -0.026390
13    2017-01-03           ...                          -0.001321
14    2017-01-03           ...                           0.113651
15    2017-01-03           ...                           0.065510
16    2017-01-03           ...                           0.103712
17    2017-01-03           ...                           0.048525
18    2017-01-03           ...                          -0.020480
19    2017-01-03           ...                           0.017945
20    2017-01-03           ...                          -0.043286
21    2017-01-03           ...                          -0.078644
22    2017-01-03           ...                           0.020450
23    2017-01-03           ...                          -0.021039
24    2017-01-03           ...                          -0.039694
25    2017-01-03           ...                          -0.097622
26    2017-01-03           ...                           0.007601
27    2017-01-03           ...                          -0.026737
28    2017-01-03           ...                          -0.012542
29    2017-01-03           ...                           0.013608
...          ...           ...                                ...
1801  2017-01-18                                        -0.072078
```

```
1804  2017-01-18           ...                          -0.080657
1805  2017-01-18           ...                          -0.057035
1806  2017-01-18           ...                           0.003620
1807  2017-01-18           ...                          -0.010168
1808  2017-01-18           ...                          -0.014616
1809  2017-01-18           ...                           0.011636
1810  2017-01-18           ...                          -0.030040
1811  2017-01-18           ...                           0.072670
1812  2017-01-18           ...                           0.087102
1813  2017-01-18           ...                           0.056161
1814  2017-01-18           ...                           0.288102
1815  2017-01-18           ...                          -0.002232
1816  2017-01-18           ...                           0.012008
1817  2017-01-18           ...                           0.018680
1818  2017-01-18           ...                           0.067917
1819  2017-01-18           ...                          -0.019932
1820  2017-01-18           ...                          -0.031742
1821  2017-01-18           ...                           0.115330
1822  2017-01-18           ...                          -0.059977
1823  2017-01-18           ...                           0.036856
1824  2017-01-18           ...                          -0.018969
1825  2017-01-18           ...                          -0.045221
1826  2017-01-18           ...                           0.051189
1827  2017-01-18           ...                          -0.048555
1828  2017-01-18           ...                           0.011703
1829  2017-01-18           ...                           0.083367
1830  2017-01-18           ...                          -0.016220

[20061 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ATW.N' 'FDS.N' 'PKX.N']
total 1854 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                           0.001985
1     2017-01-03           ...                                NaN
2     2017-01-03           ...                          -0.015277
3     2017-01-03           ...                           0.011201
4     2017-01-03           ...                          -0.010078
5     2017-01-03           ...                           0.002888
6     2017-01-03           ...                           0.014276
7     2017-01-03           ...                           0.019393
8     2017-01-03           ...                           0.016566
9     2017-01-03           ...                           0.018003
10    2017-01-03           ...                           0.047269
11    2017-01-03           ...                           0.014596
12    2017-01-03           ...                          -0.026390
13    2017-01-03           ...                          -0.001321
14    2017-01-03           ...                           0.113651
15    2017-01-03           ...                           0.065510
16    2017-01-03           ...                           0.103712
17    2017-01-03           ...                           0.048525
18    2017-01-03           ...                          -0.020480
19    2017-01-03           ...                           0.017945
20    2017-01-03           ...                          -0.043286
21    2017-01-03           ...                          -0.078644
22    2017-01-03           ...                           0.020450
23    2017-01-03           ...                          -0.021039
24    2017-01-03           ...                          -0.039694
25    2017-01-03           ...                          -0.097622
26    2017-01-03           ...                           0.007601
27    2017-01-03           ...                          -0.026737
28    2017-01-03           ...                          -0.012542
29    2017-01-03                                         0.013608
```

```
1799  2017-01-19          ...                         -0.036493
1800  2017-01-19          ...                         -0.075326
1801  2017-01-19          ...                         -0.068373
1802  2017-01-19          ...                         -0.064676
1803  2017-01-19          ...                          0.013474
1804  2017-01-19          ...                         -0.015513
1805  2017-01-19          ...                         -0.047707
1806  2017-01-19          ...                         -0.036100
1807  2017-01-19          ...                         -0.018780
1808  2017-01-19          ...                          0.076416
1809  2017-01-19          ...                          0.083397
1810  2017-01-19          ...                          0.053347
1811  2017-01-19          ...                          0.227440
1812  2017-01-19          ...                         -0.027906
1813  2017-01-19          ...                          0.024050
1814  2017-01-19          ...                          0.011028
1815  2017-01-19          ...                          0.104194
1816  2017-01-19          ...                         -0.028748
1817  2017-01-19          ...                         -0.038863
1818  2017-01-19          ...                          0.109261
1819  2017-01-19          ...                         -0.031343
1820  2017-01-19          ...                          0.039290
1821  2017-01-19          ...                         -0.019960
1822  2017-01-19          ...                         -0.024888
1823  2017-01-19          ...                          0.034580
1824  2017-01-19          ...                         -0.081216
1825  2017-01-19          ...                         -0.013201
1826  2017-01-19          ...                          0.096625
1827  2017-01-19          ...                         -0.010934

[21889 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'FDS.N' 'PKX.N' 'AXON.N']
total 1855 df
            time          ...           returnsOpenPrevMktres10
0     2017-01-03          ...                          0.001985
1     2017-01-03          ...                               NaN
2     2017-01-03          ...                         -0.015277
3     2017-01-03          ...                          0.011201
4     2017-01-03          ...                         -0.010078
5     2017-01-03          ...                          0.002888
6     2017-01-03          ...                          0.014276
7     2017-01-03          ...                          0.019393
8     2017-01-03          ...                          0.016566
9     2017-01-03          ...                          0.018003
10    2017-01-03          ...                          0.047269
11    2017-01-03          ...                          0.014596
12    2017-01-03          ...                         -0.026390
13    2017-01-03          ...                         -0.001321
14    2017-01-03          ...                          0.113651
15    2017-01-03          ...                          0.065510
16    2017-01-03          ...                          0.103712
17    2017-01-03          ...                          0.048525
18    2017-01-03          ...                         -0.020480
19    2017-01-03          ...                          0.017945
20    2017-01-03          ...                         -0.043286
21    2017-01-03          ...                         -0.078644
22    2017-01-03          ...                          0.020450
23    2017-01-03          ...                         -0.021039
24    2017-01-03          ...                         -0.039694
25    2017-01-03          ...                         -0.097622
26    2017-01-03          ...                          0.007601
27    2017-01-03                                       -0.026737
```

```
...          ...           ...                          ...
1789  2017-01-20           ...                    -0.013230
1790  2017-01-20           ...                    -0.115282
1791  2017-01-20           ...                    -0.111363
1792  2017-01-20           ...                    -0.044703
1793  2017-01-20           ...                    -0.053915
1794  2017-01-20           ...                    -0.089819
1795  2017-01-20           ...                    -0.042119
1796  2017-01-20           ...                    -0.055168
1797  2017-01-20           ...                    -0.048061
1798  2017-01-20           ...                    -0.019253
1799  2017-01-20           ...                     0.045186
1800  2017-01-20           ...                     0.050760
1801  2017-01-20           ...                     0.074868
1802  2017-01-20           ...                     0.226789
1803  2017-01-20           ...                    -0.056058
1804  2017-01-20           ...                     0.017553
1805  2017-01-20           ...                    -0.033826
1806  2017-01-20           ...                     0.154246
1807  2017-01-20           ...                    -0.005825
1808  2017-01-20           ...                     0.018297
1809  2017-01-20           ...                     0.097981
1810  2017-01-20           ...                    -0.030055
1811  2017-01-20           ...                     0.067126
1812  2017-01-20           ...                     0.001026
1813  2017-01-20           ...                    -0.033501
1814  2017-01-20           ...                    -0.046895
1815  2017-01-20           ...                    -0.105075
1816  2017-01-20           ...                    -0.014295
1817  2017-01-20           ...                     0.100492
1818  2017-01-20           ...                    -0.008108

[23708 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PKX.N' 'AXON.N' 'MITL.O']
total 1856 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
24    2017-01-03           ...                         -0.039694
25    2017-01-03                                       -0.097622
```

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28    2017-01-03           ...                         -0.012542
29    2017-01-03           ...                          0.013608
...          ...           ...                               ...
1786  2017-01-23           ...                          0.000074
1787  2017-01-23           ...                         -0.094241
1788  2017-01-23           ...                         -0.130724
1789  2017-01-23           ...                         -0.070775
1790  2017-01-23           ...                         -0.033212
1791  2017-01-23           ...                         -0.091732
1792  2017-01-23           ...                         -0.022254
1793  2017-01-23           ...                         -0.038204
1794  2017-01-23           ...                         -0.038677
1795  2017-01-23           ...                         -0.020665
1796  2017-01-23           ...                          0.027998
1797  2017-01-23           ...                          0.017485
1798  2017-01-23           ...                          0.023416
1799  2017-01-23           ...                          0.234096
1800  2017-01-23           ...                         -0.079569
1801  2017-01-23           ...                          0.016412
1802  2017-01-23           ...                         -0.026971
1803  2017-01-23           ...                          0.085269
1804  2017-01-23           ...                          0.010626
1805  2017-01-23           ...                          0.042661
1806  2017-01-23           ...                          0.078129
1807  2017-01-23           ...                         -0.017683
1808  2017-01-23           ...                          0.069489
1809  2017-01-23           ...                          0.011378
1810  2017-01-23           ...                         -0.024180
1811  2017-01-23           ...                         -0.009963
1812  2017-01-23           ...                         -0.051988
1813  2017-01-23           ...                         -0.018863
1814  2017-01-23           ...                          0.053472
1815  2017-01-23           ...                         -0.001523

[25524 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AXON.N' 'MITL.O' 'DCP.N']
total 1857 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-03           ...                          0.001985
1     2017-01-03           ...                               NaN
2     2017-01-03           ...                         -0.015277
3     2017-01-03           ...                          0.011201
4     2017-01-03           ...                         -0.010078
5     2017-01-03           ...                          0.002888
6     2017-01-03           ...                          0.014276
7     2017-01-03           ...                          0.019393
8     2017-01-03           ...                          0.016566
9     2017-01-03           ...                          0.018003
10    2017-01-03           ...                          0.047269
11    2017-01-03           ...                          0.014596
12    2017-01-03           ...                         -0.026390
13    2017-01-03           ...                         -0.001321
14    2017-01-03           ...                          0.113651
15    2017-01-03           ...                          0.065510
16    2017-01-03           ...                          0.103712
17    2017-01-03           ...                          0.048525
18    2017-01-03           ...                         -0.020480
19    2017-01-03           ...                          0.017945
20    2017-01-03           ...                         -0.043286
21    2017-01-03           ...                         -0.078644
22    2017-01-03           ...                          0.020450
23    2017-01-03           ...                         -0.021039
```

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26    2017-01-03          ...                         0.007601
27    2017-01-03          ...                        -0.026737
28    2017-01-03          ...                        -0.012542
29    2017-01-03          ...                         0.013608
...          ...          ...                              ...
1788  2017-01-24          ...                        -0.016444
1789  2017-01-24          ...                        -0.076663
1790  2017-01-24          ...                        -0.171268
1791  2017-01-24          ...                        -0.067856
1792  2017-01-24          ...                        -0.036808
1793  2017-01-24          ...                        -0.145609
1794  2017-01-24          ...                        -0.001750
1795  2017-01-24          ...                        -0.037537
1796  2017-01-24          ...                        -0.018409
1797  2017-01-24          ...                        -0.020742
1798  2017-01-24          ...                         0.049704
1799  2017-01-24          ...                         0.067500
1800  2017-01-24          ...                         0.040729
1801  2017-01-24          ...                         0.281814
1802  2017-01-24          ...                        -0.016909
1803  2017-01-24          ...                         0.011169
1804  2017-01-24          ...                         0.033438
1805  2017-01-24          ...                         0.074979
1806  2017-01-24          ...                         0.005848
1807  2017-01-24          ...                         0.011003
1808  2017-01-24          ...                         0.094257
1809  2017-01-24          ...                        -0.013778
1810  2017-01-24          ...                         0.087866
1811  2017-01-24          ...                         0.014611
1812  2017-01-24          ...                        -0.018059
1813  2017-01-24          ...                        -0.006497
1814  2017-01-24          ...                        -0.024717
1815  2017-01-24          ...                        -0.038923
1816  2017-01-24          ...                         0.029550
1817  2017-01-24          ...                        -0.006356

[27342 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AHT.N' 'SHLM.O' 'VRTU.O']
total 1860 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-04          ...                         0.023779
1     2017-01-04          ...                         0.002857
2     2017-01-04          ...                        -0.028360
3     2017-01-04          ...                        -0.027371
4     2017-01-04          ...                        -0.007704
5     2017-01-04          ...                        -0.000892
6     2017-01-04          ...                         0.004145
7     2017-01-04          ...                         0.003439
8     2017-01-04          ...                         0.065949
9     2017-01-04          ...                         0.022666
10    2017-01-04          ...                         0.058763
11    2017-01-04          ...                         0.021313
12    2017-01-04          ...                        -0.042269
13    2017-01-04          ...                         0.020649
14    2017-01-04          ...                         0.163717
15    2017-01-04          ...                         0.041118
16    2017-01-04          ...                         0.110466
17    2017-01-04          ...                         0.006128
18    2017-01-04          ...                        -0.020000
19    2017-01-04          ...                        -0.013726
20    2017-01-04          ...                        -0.057204
21    2017-01-04          ...                        -0.071405
```

```
24    2017-01-04          ...                        -0.054215
25    2017-01-04          ...                        -0.017904
26    2017-01-04          ...                        -0.018237
27    2017-01-04          ...                        -0.000338
28    2017-01-04          ...                         0.004432
29    2017-01-04          ...                        -0.004664
...          ...          ...                              ...
1785  2017-01-25          ...                         0.036730
1786  2017-01-25          ...                        -0.121940
1787  2017-01-25          ...                        -0.116408
1788  2017-01-25          ...                         0.023681
1789  2017-01-25          ...                        -0.014294
1790  2017-01-25          ...                        -0.227452
1791  2017-01-25          ...                        -0.004851
1792  2017-01-25          ...                        -0.045299
1793  2017-01-25          ...                        -0.004855
1794  2017-01-25          ...                         0.007928
1795  2017-01-25          ...                         0.066342
1796  2017-01-25          ...                         0.013310
1797  2017-01-25          ...                         0.026930
1798  2017-01-25          ...                         0.110488
1799  2017-01-25          ...                        -0.123096
1800  2017-01-25          ...                         0.004220
1801  2017-01-25          ...                         0.028777
1802  2017-01-25          ...                         0.011625
1803  2017-01-25          ...                        -0.003377
1804  2017-01-25          ...                         0.046399
1805  2017-01-25          ...                         0.003215
1806  2017-01-25          ...                         0.001088
1807  2017-01-25          ...                         0.004558
1808  2017-01-25          ...                         0.019801
1809  2017-01-25          ...                         0.008788
1810  2017-01-25          ...                        -0.098209
1811  2017-01-25          ...                         0.038655
1812  2017-01-25          ...                        -0.069299
1813  2017-01-25          ...                        -0.001851
1814  2017-01-25          ...                         0.014746

[27334 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SHLM.O' 'VRTU.O' 'NTRI.O']
total 1858 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-05          ...                         0.030241
1     2017-01-05          ...                         0.008401
2     2017-01-05          ...                        -0.042374
3     2017-01-05          ...                        -0.045001
4     2017-01-05          ...                        -0.019787
5     2017-01-05          ...                        -0.007985
6     2017-01-05          ...                         0.012863
7     2017-01-05          ...                         0.016143
8     2017-01-05          ...                         0.072948
9     2017-01-05          ...                         0.019304
10    2017-01-05          ...                         0.080469
11    2017-01-05          ...                         0.035716
12    2017-01-05          ...                        -0.007737
13    2017-01-05          ...                         0.021289
14    2017-01-05          ...                         0.201602
15    2017-01-05          ...                         0.012646
16    2017-01-05          ...                         0.100758
17    2017-01-05          ...                         0.025254
18    2017-01-05          ...                        -0.019379
19    2017-01-05          ...                        -0.005772
```

```
22    2017-01-05          ...                        -0.001764
23    2017-01-05          ...                         0.003132
24    2017-01-05          ...                        -0.059070
25    2017-01-05          ...                         0.089039
26    2017-01-05          ...                        -0.011173
27    2017-01-05          ...                        -0.014304
28    2017-01-05          ...                        -0.007468
29    2017-01-05          ...                        -0.007704
...          ...          ...                              ...
1780  2017-01-26          ...                         0.058382
1781  2017-01-26          ...                        -0.135740
1782  2017-01-26          ...                        -0.076396
1783  2017-01-26          ...                         0.053452
1784  2017-01-26          ...                         0.002844
1785  2017-01-26          ...                        -0.244772
1786  2017-01-26          ...                        -0.022044
1787  2017-01-26          ...                        -0.037007
1788  2017-01-26          ...                        -0.001828
1789  2017-01-26          ...                         0.015931
1790  2017-01-26          ...                         0.076118
1791  2017-01-26          ...                        -0.001718
1792  2017-01-26          ...                         0.026135
1793  2017-01-26          ...                         0.004356
1794  2017-01-26          ...                        -0.149696
1795  2017-01-26          ...                        -0.002918
1796  2017-01-26          ...                         0.020299
1797  2017-01-26          ...                        -0.040417
1798  2017-01-26          ...                        -0.011026
1799  2017-01-26          ...                         0.025430
1800  2017-01-26          ...                        -0.020615
1801  2017-01-26          ...                         0.011953
1802  2017-01-26          ...                        -0.027197
1803  2017-01-26          ...                        -0.003789
1804  2017-01-26          ...                         0.009566
1805  2017-01-26          ...                        -0.172211
1806  2017-01-26          ...                         0.059333
1807  2017-01-26          ...                        -0.050755
1808  2017-01-26          ...                        -0.064967
1809  2017-01-26          ...                         0.016858

[27321 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SHLM.O' 'VRTU.O' 'NTRI.O']
total 1852 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-06          ...                         0.011617
1     2017-01-06          ...                         0.016256
2     2017-01-06          ...                        -0.071337
3     2017-01-06          ...                        -0.077425
4     2017-01-06          ...                        -0.019945
5     2017-01-06          ...                        -0.000514
6     2017-01-06          ...                         0.028413
7     2017-01-06          ...                         0.026440
8     2017-01-06          ...                         0.058186
9     2017-01-06          ...                         0.059091
10    2017-01-06          ...                         0.059928
11    2017-01-06          ...                        -0.007123
12    2017-01-06          ...                         0.019355
13    2017-01-06          ...                         0.039384
14    2017-01-06          ...                         0.195296
15    2017-01-06          ...                         0.021882
16    2017-01-06          ...                         0.115208
17    2017-01-06          ...                         0.022706
```

```
20    2017-01-06          ...                        0.045960
21    2017-01-06          ...                       -0.091990
22    2017-01-06          ...                        0.025670
23    2017-01-06          ...                       -0.007508
24    2017-01-06          ...                       -0.030787
25    2017-01-06          ...                        0.128953
26    2017-01-06          ...                        0.017628
27    2017-01-06          ...                        0.001827
28    2017-01-06          ...                       -0.028836
29    2017-01-06          ...                       -0.027418
...          ...          ...                             ...
1776  2017-01-27          ...                        0.011353
1777  2017-01-27          ...                       -0.104401
1778  2017-01-27          ...                       -0.058452
1779  2017-01-27          ...                        0.022814
1780  2017-01-27          ...                       -0.018711
1781  2017-01-27          ...                       -0.185956
1782  2017-01-27          ...                       -0.017714
1783  2017-01-27          ...                       -0.027030
1784  2017-01-27          ...                        0.024581
1785  2017-01-27          ...                        0.012948
1786  2017-01-27          ...                        0.069349
1787  2017-01-27          ...                       -0.000796
1788  2017-01-27          ...                        0.040042
1789  2017-01-27          ...                        0.022024
1790  2017-01-27          ...                       -0.122979
1791  2017-01-27          ...                       -0.003436
1792  2017-01-27          ...                        0.052547
1793  2017-01-27          ...                       -0.021918
1794  2017-01-27          ...                        0.000580
1795  2017-01-27          ...                        0.038785
1796  2017-01-27          ...                       -0.005686
1797  2017-01-27          ...                        0.014063
1798  2017-01-27          ...                       -0.054063
1799  2017-01-27          ...                        0.006231
1800  2017-01-27          ...                        0.006817
1801  2017-01-27          ...                       -0.128474
1802  2017-01-27          ...                        0.031983
1803  2017-01-27          ...                       -0.073142
1804  2017-01-27          ...                       -0.097853
1805  2017-01-27          ...                        0.034365

[27309 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'VRTU.O' 'NTRI.O' 'LGFa.N']
total 1853 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-09          ...                        0.041890
1     2017-01-09          ...                        0.016858
2     2017-01-09          ...                       -0.079310
3     2017-01-09          ...                       -0.113161
4     2017-01-09          ...                       -0.020421
5     2017-01-09          ...                        0.008045
6     2017-01-09          ...                        0.011472
7     2017-01-09          ...                        0.033383
8     2017-01-09          ...                        0.077773
9     2017-01-09          ...                        0.141395
10    2017-01-09          ...                        0.090836
11    2017-01-09          ...                        0.008955
12    2017-01-09          ...                        0.005464
13    2017-01-09          ...                        0.067519
14    2017-01-09          ...                        0.242251
15    2017-01-09          ...                        0.050378
```

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18    2017-01-09          ...                        -0.048659
19    2017-01-09          ...                        -0.017767
20    2017-01-09          ...                         0.085026
21    2017-01-09          ...                        -0.088000
22    2017-01-09          ...                         0.017365
23    2017-01-09          ...                        -0.032437
24    2017-01-09          ...                        -0.029854
25    2017-01-09          ...                         0.159578
26    2017-01-09          ...                         0.011878
27    2017-01-09          ...                         0.019910
28    2017-01-09          ...                        -0.034132
29    2017-01-09          ...                        -0.046848
...          ...          ...                              ...
1777  2017-01-30          ...                         0.016582
1778  2017-01-30          ...                        -0.112073
1779  2017-01-30          ...                        -0.104047
1780  2017-01-30          ...                         0.037728
1781  2017-01-30          ...                        -0.008474
1782  2017-01-30          ...                        -0.138553
1783  2017-01-30          ...                         0.004554
1784  2017-01-30          ...                        -0.015181
1785  2017-01-30          ...                         0.120978
1786  2017-01-30          ...                         0.030271
1787  2017-01-30          ...                         0.041950
1788  2017-01-30          ...                         0.025158
1789  2017-01-30          ...                         0.064988
1790  2017-01-30          ...                         0.043513
1791  2017-01-30          ...                        -0.074692
1792  2017-01-30          ...                         0.009000
1793  2017-01-30          ...                         0.050274
1794  2017-01-30          ...                        -0.069009
1795  2017-01-30          ...                        -0.014183
1796  2017-01-30          ...                         0.020322
1797  2017-01-30          ...                         0.008814
1798  2017-01-30          ...                         0.001329
1799  2017-01-30          ...                        -0.050015
1800  2017-01-30          ...                        -0.011514
1801  2017-01-30          ...                        -0.003879
1802  2017-01-30          ...                        -0.076689
1803  2017-01-30          ...                         0.033969
1804  2017-01-30          ...                        -0.068005
1805  2017-01-30          ...                        -0.057880
1806  2017-01-30          ...                         0.023880

[27295 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NTRI.O' 'LGFa.N' 'LTC.N']
total 1853 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-10          ...                         0.046590
1     2017-01-10          ...                        -0.003133
2     2017-01-10          ...                        -0.043434
3     2017-01-10          ...                        -0.035842
4     2017-01-10          ...                        -0.016010
5     2017-01-10          ...                         0.022225
6     2017-01-10          ...                         0.025645
7     2017-01-10          ...                         0.034495
8     2017-01-10          ...                         0.096468
9     2017-01-10          ...                         0.099339
10    2017-01-10          ...                         0.072255
11    2017-01-10          ...                        -0.010257
12    2017-01-10          ...                        -0.006464
13    2017-01-10          ...                         0.063749
```

```
16    2017-01-10           ...                          0.203377
17    2017-01-10           ...                          0.029082
18    2017-01-10           ...                         -0.070490
19    2017-01-10           ...                         -0.025403
20    2017-01-10           ...                          0.111888
21    2017-01-10           ...                         -0.018459
22    2017-01-10           ...                          0.053418
23    2017-01-10           ...                         -0.050054
24    2017-01-10           ...                         -0.032853
25    2017-01-10           ...                          0.182473
26    2017-01-10           ...                         -0.008143
27    2017-01-10           ...                          0.031598
28    2017-01-10           ...                         -0.023998
29    2017-01-10           ...                         -0.019179
...          ...           ...                               ...
1781  2017-01-31           ...                          0.010272
1782  2017-01-31           ...                         -0.080317
1783  2017-01-31           ...                         -0.134398
1784  2017-01-31           ...                         -0.002995
1785  2017-01-31           ...                         -0.017281
1786  2017-01-31           ...                         -0.141102
1787  2017-01-31           ...                         -0.012945
1788  2017-01-31           ...                         -0.025846
1789  2017-01-31           ...                          0.139318
1790  2017-01-31           ...                          0.008469
1791  2017-01-31           ...                          0.025222
1792  2017-01-31           ...                          0.034864
1793  2017-01-31           ...                          0.049883
1794  2017-01-31           ...                         -0.004367
1795  2017-01-31           ...                         -0.112064
1796  2017-01-31           ...                          0.019354
1797  2017-01-31           ...                          0.037509
1798  2017-01-31           ...                         -0.050530
1799  2017-01-31           ...                         -0.046342
1800  2017-01-31           ...                         -0.004079
1801  2017-01-31           ...                          0.013418
1802  2017-01-31           ...                          0.013173
1803  2017-01-31           ...                         -0.046101
1804  2017-01-31           ...                         -0.042173
1805  2017-01-31           ...                         -0.023635
1806  2017-01-31           ...                         -0.069246
1807  2017-01-31           ...                          0.045207
1808  2017-01-31           ...                         -0.017541
1809  2017-01-31           ...                         -0.045193
1810  2017-01-31           ...                          0.012524

[27284 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GPT.N' 'HBM.N' 'SRG.N']
total 1852 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-11           ...                          0.037478
1     2017-01-11           ...                          0.049802
2     2017-01-11           ...                          0.018342
3     2017-01-11           ...                          0.001448
4     2017-01-11           ...                          0.015388
5     2017-01-11           ...                          0.017686
6     2017-01-11           ...                          0.050022
7     2017-01-11           ...                          0.023422
8     2017-01-11           ...                          0.087389
9     2017-01-11           ...                          0.093698
10    2017-01-11           ...                          0.024349
11    2017-01-11           ...                         -0.007008
```

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14    2017-01-11          ...                         0.144258
15    2017-01-11          ...                         0.047033
16    2017-01-11          ...                         0.040077
17    2017-01-11          ...                         0.024676
18    2017-01-11          ...                        -0.032027
19    2017-01-11          ...                        -0.015889
20    2017-01-11          ...                         0.081491
21    2017-01-11          ...                        -0.119775
22    2017-01-11          ...                         0.057079
23    2017-01-11          ...                        -0.014200
24    2017-01-11          ...                        -0.019597
25    2017-01-11          ...                         0.176611
26    2017-01-11          ...                        -0.004870
27    2017-01-11          ...                         0.029244
28    2017-01-11          ...                        -0.021772
29    2017-01-11          ...                        -0.035103
...          ...          ...                              ...
1784  2017-02-01          ...                         0.011366
1785  2017-02-01          ...                        -0.045079
1786  2017-02-01          ...                         0.034665
1787  2017-02-01          ...                        -0.011955
1788  2017-02-01          ...                        -0.034820
1789  2017-02-01          ...                        -0.141644
1790  2017-02-01          ...                        -0.008803
1791  2017-02-01          ...                        -0.034819
1792  2017-02-01          ...                         0.118414
1793  2017-02-01          ...                         0.007604
1794  2017-02-01          ...                         0.039206
1795  2017-02-01          ...                         0.035260
1796  2017-02-01          ...                         0.029518
1797  2017-02-01          ...                         0.065511
1798  2017-02-01          ...                        -0.061481
1799  2017-02-01          ...                         0.007270
1800  2017-02-01          ...                         0.012663
1801  2017-02-01          ...                        -0.050210
1802  2017-02-01          ...                        -0.047244
1803  2017-02-01          ...                        -0.002980
1804  2017-02-01          ...                         0.028562
1805  2017-02-01          ...                         0.018172
1806  2017-02-01          ...                         0.029678
1807  2017-02-01          ...                        -0.041436
1808  2017-02-01          ...                         0.014712
1809  2017-02-01          ...                        -0.041076
1810  2017-02-01          ...                         0.062000
1811  2017-02-01          ...                        -0.045845
1812  2017-02-01          ...                        -0.027178
1813  2017-02-01          ...                         0.029853

[27278 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'REN.N' 'RH.N' 'TWNK.O']
total 1856 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-12          ...                         0.053964
1     2017-01-12          ...                         0.107933
2     2017-01-12          ...                        -0.002086
3     2017-01-12          ...                         0.012426
4     2017-01-12          ...                         0.002047
5     2017-01-12          ...                         0.011142
6     2017-01-12          ...                         0.049850
7     2017-01-12          ...                        -0.018265
8     2017-01-12          ...                         0.043959
9     2017-01-12          ...                         0.191180
```

```
12    2017-01-12          ...                        -0.025041
13    2017-01-12          ...                         0.062737
14    2017-01-12          ...                         0.154029
15    2017-01-12          ...                         0.009991
16    2017-01-12          ...                         0.025645
17    2017-01-12          ...                         0.014617
18    2017-01-12          ...                        -0.063606
19    2017-01-12          ...                        -0.007302
20    2017-01-12          ...                         0.118462
21    2017-01-12          ...                        -0.111368
22    2017-01-12          ...                         0.031411
23    2017-01-12          ...                        -0.032825
24    2017-01-12          ...                        -0.021255
25    2017-01-12          ...                         0.113914
26    2017-01-12          ...                         0.001591
27    2017-01-12          ...                         0.029558
28    2017-01-12          ...                        -0.028839
29    2017-01-12          ...                        -0.036669
...          ...          ...                              ...
1786  2017-02-02          ...                        -0.014722
1787  2017-02-02          ...                        -0.029016
1788  2017-02-02          ...                         0.028356
1789  2017-02-02          ...                        -0.057362
1790  2017-02-02          ...                        -0.033319
1791  2017-02-02          ...                        -0.158034
1792  2017-02-02          ...                         0.002135
1793  2017-02-02          ...                         0.000278
1794  2017-02-02          ...                         0.202503
1795  2017-02-02          ...                         0.006482
1796  2017-02-02          ...                         0.045889
1797  2017-02-02          ...                         0.034543
1798  2017-02-02          ...                         0.054655
1799  2017-02-02          ...                         0.061932
1800  2017-02-02          ...                         0.093744
1801  2017-02-02          ...                         0.002503
1802  2017-02-02          ...                         0.033512
1803  2017-02-02          ...                        -0.064498
1804  2017-02-02          ...                        -0.046340
1805  2017-02-02          ...                        -0.024209
1806  2017-02-02          ...                         0.025519
1807  2017-02-02          ...                        -0.017774
1808  2017-02-02          ...                         0.023795
1809  2017-02-02          ...                        -0.051431
1810  2017-02-02          ...                        -0.017792
1811  2017-02-02          ...                         0.003225
1812  2017-02-02          ...                         0.078708
1813  2017-02-02          ...                        -0.032857
1814  2017-02-02          ...                        -0.037329
1815  2017-02-02          ...                         0.031616

[27269 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CMP.N' 'HLT.N' 'WTW.N']
total 1856 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-13          ...                         0.052524
1     2017-01-13          ...                         0.112156
2     2017-01-13          ...                        -0.015226
3     2017-01-13          ...                        -0.037140
4     2017-01-13          ...                         0.016348
5     2017-01-13          ...                         0.006963
6     2017-01-13          ...                         0.061695
7     2017-01-13          ...                        -0.012086
```

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10    2017-01-13          ...                          0.071718
11    2017-01-13          ...                          0.016245
12    2017-01-13          ...                         -0.029644
13    2017-01-13          ...                          0.070449
14    2017-01-13          ...                          0.129259
15    2017-01-13          ...                          0.034036
16    2017-01-13          ...                          0.168490
17    2017-01-13          ...                          0.006424
18    2017-01-13          ...                         -0.072335
19    2017-01-13          ...                         -0.001554
20    2017-01-13          ...                          0.166192
21    2017-01-13          ...                         -0.071351
22    2017-01-13          ...                          0.034049
23    2017-01-13          ...                         -0.057020
24    2017-01-13          ...                         -0.042504
25    2017-01-13          ...                          0.144443
26    2017-01-13          ...                         -0.007213
27    2017-01-13          ...                          0.033462
28    2017-01-13          ...                         -0.025758
29    2017-01-13          ...                         -0.061288
...          ...          ...                               ...
1783  2017-02-03          ...                         -0.005685
1784  2017-02-03          ...                         -0.037484
1785  2017-02-03          ...                          0.063639
1786  2017-02-03          ...                         -0.112868
1787  2017-02-03          ...                         -0.027729
1788  2017-02-03          ...                         -0.085072
1789  2017-02-03          ...                          0.017460
1790  2017-02-03          ...                          0.007376
1791  2017-02-03          ...                          0.184632
1792  2017-02-03          ...                         -0.010908
1793  2017-02-03          ...                          0.036209
1794  2017-02-03          ...                          0.030696
1795  2017-02-03          ...                          0.037781
1796  2017-02-03          ...                          0.122831
1797  2017-02-03          ...                          0.162791
1798  2017-02-03          ...                          0.020137
1799  2017-02-03          ...                          0.066510
1800  2017-02-03          ...                         -0.052118
1801  2017-02-03          ...                         -0.043551
1802  2017-02-03          ...                         -0.020155
1803  2017-02-03          ...                          0.045777
1804  2017-02-03          ...                         -0.018831
1805  2017-02-03          ...                          0.018190
1806  2017-02-03          ...                         -0.038216
1807  2017-02-03          ...                         -0.008061
1808  2017-02-03          ...                          0.098339
1809  2017-02-03          ...                          0.049112
1810  2017-02-03          ...                         -0.045771
1811  2017-02-03          ...                         -0.030597
1812  2017-02-03          ...                          0.036005

[27259 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AWI.N' 'CHT.N' 'RLI.N']
total 1859 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-17          ...                          0.047793
1     2017-01-17          ...                          0.135703
2     2017-01-17          ...                         -0.014561
3     2017-01-17          ...                         -0.042914
4     2017-01-17          ...                          0.011067
5     2017-01-17          ...                          0.001083
```

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8     2017-01-17          ...                          0.082266
9     2017-01-17          ...                          0.286771
10    2017-01-17          ...                          0.064007
11    2017-01-17          ...                          0.011232
12    2017-01-17          ...                         -0.014083
13    2017-01-17          ...                          0.067554
14    2017-01-17          ...                          0.117484
15    2017-01-17          ...                          0.017762
16    2017-01-17          ...                          0.118663
17    2017-01-17          ...                          0.004472
18    2017-01-17          ...                         -0.069313
19    2017-01-17          ...                         -0.001014
20    2017-01-17          ...                          0.144715
21    2017-01-17          ...                         -0.050383
22    2017-01-17          ...                          0.033300
23    2017-01-17          ...                         -0.024757
24    2017-01-17          ...                         -0.035633
25    2017-01-17          ...                          0.162411
26    2017-01-17          ...                          0.001336
27    2017-01-17          ...                          0.021203
28    2017-01-17          ...                         -0.032307
29    2017-01-17          ...                         -0.051760
...          ...          ...                               ...
1784  2017-02-06          ...                         -0.014552
1785  2017-02-06          ...                         -0.060078
1786  2017-02-06          ...                          0.060271
1787  2017-02-06          ...                         -0.057051
1788  2017-02-06          ...                         -0.038985
1789  2017-02-06          ...                         -0.024193
1790  2017-02-06          ...                          0.007899
1791  2017-02-06          ...                         -0.005117
1792  2017-02-06          ...                          0.155889
1793  2017-02-06          ...                         -0.020148
1794  2017-02-06          ...                          0.019553
1795  2017-02-06          ...                          0.036276
1796  2017-02-06          ...                          0.025209
1797  2017-02-06          ...                          0.146471
1798  2017-02-06          ...                          0.095989
1799  2017-02-06          ...                          0.016508
1800  2017-02-06          ...                          0.045220
1801  2017-02-06          ...                         -0.023868
1802  2017-02-06          ...                         -0.034816
1803  2017-02-06          ...                         -0.024186
1804  2017-02-06          ...                          0.069477
1805  2017-02-06          ...                         -0.012928
1806  2017-02-06          ...                          0.025740
1807  2017-02-06          ...                         -0.024571
1808  2017-02-06          ...                         -0.002279
1809  2017-02-06          ...                          0.139668
1810  2017-02-06          ...                          0.003293
1811  2017-02-06          ...                         -0.033766
1812  2017-02-06          ...                         -0.025957
1813  2017-02-06          ...                          0.024171

[27248 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CLS.N' 'HGV.N' 'PK.N']
total 1863 df
            time          ...          returnsOpenPrevMktres10
0     2017-01-18          ...                          0.050230
1     2017-01-18          ...                          0.151231
2     2017-01-18          ...                         -0.029111
3     2017-01-18          ...                         -0.049544
```

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6     2017-01-18           ...                          0.057844
7     2017-01-18           ...                         -0.014852
8     2017-01-18           ...                          0.105776
9     2017-01-18           ...                          0.219081
10    2017-01-18           ...                          0.051816
11    2017-01-18           ...                         -0.003738
12    2017-01-18           ...                         -0.002965
13    2017-01-18           ...                          0.068776
14    2017-01-18           ...                          0.121497
15    2017-01-18           ...                          0.088942
16    2017-01-18           ...                          0.107806
17    2017-01-18           ...                         -0.003361
18    2017-01-18           ...                         -0.083049
19    2017-01-18           ...                         -0.006826
20    2017-01-18           ...                          0.166473
21    2017-01-18           ...                         -0.057185
22    2017-01-18           ...                          0.025066
23    2017-01-18           ...                         -0.045563
24    2017-01-18           ...                         -0.028586
25    2017-01-18           ...                          0.094303
26    2017-01-18           ...                          0.003862
27    2017-01-18           ...                          0.033772
28    2017-01-18           ...                         -0.012152
29    2017-01-18           ...                         -0.035353
...          ...           ...                               ...
1783  2017-02-07           ...                         -0.009684
1784  2017-02-07           ...                         -0.057533
1785  2017-02-07           ...                          0.016523
1786  2017-02-07           ...                         -0.062554
1787  2017-02-07           ...                         -0.038476
1788  2017-02-07           ...                         -0.018731
1789  2017-02-07           ...                          0.008710
1790  2017-02-07           ...                          0.000485
1791  2017-02-07           ...                          0.101457
1792  2017-02-07           ...                         -0.044963
1793  2017-02-07           ...                         -0.002167
1794  2017-02-07           ...                          0.022641
1795  2017-02-07           ...                          0.012269
1796  2017-02-07           ...                          0.141672
1797  2017-02-07           ...                         -0.025454
1798  2017-02-07           ...                          0.019518
1799  2017-02-07           ...                          0.006679
1800  2017-02-07           ...                         -0.002271
1801  2017-02-07           ...                         -0.015317
1802  2017-02-07           ...                         -0.025565
1803  2017-02-07           ...                          0.074377
1804  2017-02-07           ...                         -0.023357
1805  2017-02-07           ...                          0.036427
1806  2017-02-07           ...                         -0.027208
1807  2017-02-07           ...                         -0.007992
1808  2017-02-07           ...                          0.054511
1809  2017-02-07           ...                         -0.004482
1810  2017-02-07           ...                         -0.018552
1811  2017-02-07           ...                          0.014190
1812  2017-02-07           ...                          0.024312

[27231 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PK.N' 'OR.N' 'VLRS.N']
total 1863 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-19           ...                          0.019136
1     2017-01-19           ...                          0.180078
```

```
4     2017-01-19          ...                          0.018701
5     2017-01-19          ...                          0.022082
6     2017-01-19          ...                          0.063537
7     2017-01-19          ...                         -0.012156
8     2017-01-19          ...                          0.037842
9     2017-01-19          ...                          0.250722
10    2017-01-19          ...                          0.069081
11    2017-01-19          ...                         -0.021598
12    2017-01-19          ...                         -0.007243
13    2017-01-19          ...                          0.047532
14    2017-01-19          ...                          0.034970
15    2017-01-19          ...                          0.083534
16    2017-01-19          ...                          0.131140
17    2017-01-19          ...                          0.006358
18    2017-01-19          ...                         -0.066359
19    2017-01-19          ...                          0.019627
20    2017-01-19          ...                          0.189981
21    2017-01-19          ...                         -0.017391
22    2017-01-19          ...                          0.006673
23    2017-01-19          ...                         -0.062423
24    2017-01-19          ...                         -0.023324
25    2017-01-19          ...                          0.083772
26    2017-01-19          ...                          0.017484
27    2017-01-19          ...                          0.039199
28    2017-01-19          ...                         -0.003913
29    2017-01-19          ...                         -0.040147
...          ...          ...                               ...
1781  2017-02-08          ...                         -0.023333
1782  2017-02-08          ...                         -0.048944
1783  2017-02-08          ...                          0.071495
1784  2017-02-08          ...                         -0.108507
1785  2017-02-08          ...                         -0.030871
1786  2017-02-08          ...                         -0.025796
1787  2017-02-08          ...                          0.005610
1788  2017-02-08          ...                          0.011795
1789  2017-02-08          ...                          0.128583
1790  2017-02-08          ...                         -0.045818
1791  2017-02-08          ...                         -0.021109
1792  2017-02-08          ...                          0.008785
1793  2017-02-08          ...                         -0.009191
1794  2017-02-08          ...                         -0.072031
1795  2017-02-08          ...                          0.036071
1796  2017-02-08          ...                          0.012903
1797  2017-02-08          ...                          0.047115
1798  2017-02-08          ...                         -0.020157
1799  2017-02-08          ...                         -0.076434
1800  2017-02-08          ...                         -0.034774
1801  2017-02-08          ...                          0.029697
1802  2017-02-08          ...                         -0.024209
1803  2017-02-08          ...                         -0.004364
1804  2017-02-08          ...                         -0.097781
1805  2017-02-08          ...                         -0.012370
1806  2017-02-08          ...                          0.134908
1807  2017-02-08          ...                          0.054375
1808  2017-02-08          ...                         -0.000049
1809  2017-02-08          ...                         -0.048992
1810  2017-02-08          ...                          0.034195

[27211 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ABAX.O' 'LOXO.O' 'WIX.O']
total 1862 df
            time          ...          returnsOpenPrevMktres10
```

```
2     2017-01-20          ...                          0.020159
3     2017-01-20          ...                         -0.080092
4     2017-01-20          ...                          0.007227
5     2017-01-20          ...                          0.037538
6     2017-01-20          ...                          0.064620
7     2017-01-20          ...                         -0.021690
8     2017-01-20          ...                          0.018040
9     2017-01-20          ...                          0.244105
10    2017-01-20          ...                          0.057818
11    2017-01-20          ...                         -0.050197
12    2017-01-20          ...                         -0.035228
13    2017-01-20          ...                          0.038904
14    2017-01-20          ...                          0.016435
15    2017-01-20          ...                          0.074807
16    2017-01-20          ...                         -0.018100
17    2017-01-20          ...                         -0.007351
18    2017-01-20          ...                         -0.090771
19    2017-01-20          ...                          0.007751
20    2017-01-20          ...                          0.064370
21    2017-01-20          ...                          0.000592
22    2017-01-20          ...                          0.002032
23    2017-01-20          ...                         -0.072148
24    2017-01-20          ...                         -0.011269
25    2017-01-20          ...                          0.015900
26    2017-01-20          ...                         -0.012463
27    2017-01-20          ...                          0.055061
28    2017-01-20          ...                         -0.005345
29    2017-01-20          ...                         -0.032454
...          ...          ...                               ...
1774  2017-02-09          ...                         -0.035610
1775  2017-02-09          ...                         -0.059071
1776  2017-02-09          ...                          0.049661
1777  2017-02-09          ...                         -0.138142
1778  2017-02-09          ...                         -0.035570
1779  2017-02-09          ...                          0.018088
1780  2017-02-09          ...                         -0.018051
1781  2017-02-09          ...                          0.011585
1782  2017-02-09          ...                          0.106372
1783  2017-02-09          ...                         -0.059941
1784  2017-02-09          ...                         -0.018451
1785  2017-02-09          ...                          0.003421
1786  2017-02-09          ...                         -0.016298
1787  2017-02-09          ...                         -0.055452
1788  2017-02-09          ...                          0.068631
1789  2017-02-09          ...                          0.011449
1790  2017-02-09          ...                          0.016471
1791  2017-02-09          ...                         -0.010576
1792  2017-02-09          ...                         -0.054768
1793  2017-02-09          ...                         -0.027612
1794  2017-02-09          ...                          0.011947
1795  2017-02-09          ...                         -0.016339
1796  2017-02-09          ...                          0.157752
1797  2017-02-09          ...                         -0.084439
1798  2017-02-09          ...                         -0.019719
1799  2017-02-09          ...                          0.161614
1800  2017-02-09          ...                          0.073706
1801  2017-02-09          ...                         -0.022776
1802  2017-02-09          ...                         -0.032675
1803  2017-02-09          ...                          0.044304

[27187 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'LOXO.O' 'WIX.O' 'TK.N']
```

0	2017-01-23	...	0.023336
1	2017-01-23	...	0.170564
2	2017-01-23	...	0.047357
3	2017-01-23	...	-0.035285
4	2017-01-23	...	-0.023264
5	2017-01-23	...	0.030388
6	2017-01-23	...	0.052236
7	2017-01-23	...	-0.034259
8	2017-01-23	...	0.003082
9	2017-01-23	...	0.242823
10	2017-01-23	...	0.054472
11	2017-01-23	...	-0.021778
12	2017-01-23	...	-0.028074
13	2017-01-23	...	0.023481
14	2017-01-23	...	0.014134
15	2017-01-23	...	0.096155
16	2017-01-23	...	-0.024349
17	2017-01-23	...	0.001849
18	2017-01-23	...	-0.077565
19	2017-01-23	...	0.001617
20	2017-01-23	...	0.081386
21	2017-01-23	...	0.024813
22	2017-01-23	...	0.001682
23	2017-01-23	...	-0.058777
24	2017-01-23	...	0.000603
25	2017-01-23	...	0.005667
26	2017-01-23	...	-0.022026
27	2017-01-23	...	0.048034
28	2017-01-23	...	0.017605
29	2017-01-23	...	-0.007229
...	...	...	...
1777	2017-02-10	...	0.004833
1778	2017-02-10	...	0.011191
1779	2017-02-10	...	0.043851
1780	2017-02-10	...	-0.098510
1781	2017-02-10	...	-0.033484
1782	2017-02-10	...	0.042543
1783	2017-02-10	...	-0.035349
1784	2017-02-10	...	0.023977
1785	2017-02-10	...	0.050972
1786	2017-02-10	...	-0.060365
1787	2017-02-10	...	-0.134811
1788	2017-02-10	...	0.006201
1789	2017-02-10	...	-0.039275
1790	2017-02-10	...	-0.007344
1791	2017-02-10	...	0.026996
1792	2017-02-10	...	0.029539
1793	2017-02-10	...	-0.058484
1794	2017-02-10	...	0.084662
1795	2017-02-10	...	-0.080973
1796	2017-02-10	...	-0.055777
1797	2017-02-10	...	0.023320
1798	2017-02-10	...	-0.002725
1799	2017-02-10	...	0.144995
1800	2017-02-10	...	-0.107377
1801	2017-02-10	...	-0.008523
1802	2017-02-10	...	0.159074
1803	2017-02-10	...	0.075858
1804	2017-02-10	...	-0.048939
1805	2017-02-10	...	0.019903
1806	2017-02-10	...	0.031089

```
total 1855 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-24           ...                          0.003820
1     2017-01-24           ...                          0.210376
2     2017-01-24           ...                          0.023110
3     2017-01-24           ...                          0.004749
4     2017-01-24           ...                         -0.004237
5     2017-01-24           ...                          0.017965
6     2017-01-24           ...                          0.071723
7     2017-01-24           ...                         -0.034563
8     2017-01-24           ...                          0.009677
9     2017-01-24           ...                          0.195069
10    2017-01-24           ...                          0.046318
11    2017-01-24           ...                         -0.022384
12    2017-01-24           ...                         -0.026177
13    2017-01-24           ...                          0.004078
14    2017-01-24           ...                          0.021120
15    2017-01-24           ...                          0.075731
16    2017-01-24           ...                         -0.083246
17    2017-01-24           ...                          0.004629
18    2017-01-24           ...                         -0.057792
19    2017-01-24           ...                          0.021129
20    2017-01-24           ...                          0.083098
21    2017-01-24           ...                          0.044274
22    2017-01-24           ...                          0.037089
23    2017-01-24           ...                         -0.033143
24    2017-01-24           ...                         -0.003214
25    2017-01-24           ...                         -0.006754
26    2017-01-24           ...                         -0.027432
27    2017-01-24           ...                          0.040778
28    2017-01-24           ...                          0.018041
29    2017-01-24           ...                          0.004148
...          ...           ...                               ...
1784  2017-02-13           ...                         -0.013114
1785  2017-02-13           ...                         -0.009742
1786  2017-02-13           ...                         -0.019942
1787  2017-02-13           ...                         -0.106079
1788  2017-02-13           ...                         -0.039213
1789  2017-02-13           ...                         -0.015411
1790  2017-02-13           ...                         -0.037534
1791  2017-02-13           ...                          0.000847
1792  2017-02-13           ...                         -0.045912
1793  2017-02-13           ...                         -0.052097
1794  2017-02-13           ...                         -0.132239
1795  2017-02-13           ...                          0.003177
1796  2017-02-13           ...                         -0.031451
1797  2017-02-13           ...                          0.035666
1798  2017-02-13           ...                          0.034019
1799  2017-02-13           ...                          0.022173
1800  2017-02-13           ...                         -0.067606
1801  2017-02-13           ...                          0.124208
1802  2017-02-13           ...                         -0.058696
1803  2017-02-13           ...                         -0.002749
1804  2017-02-13           ...                          0.029721
1805  2017-02-13           ...                         -0.001279
1806  2017-02-13           ...                          0.157680
1807  2017-02-13           ...                         -0.087678
1808  2017-02-13           ...                         -0.009897
1809  2017-02-13           ...                          0.046628
1810  2017-02-13           ...                          0.170110
1811  2017-02-13           ...                         -0.002417
1812  2017-02-13           ...                          0.060611
```

```
[27173 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TECH.O' 'THG.N' 'VRNS.O']
total 1861 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-25           ...                          -0.041805
1     2017-01-25           ...                           0.228937
2     2017-01-25           ...                           0.017482
3     2017-01-25           ...                          -0.006800
4     2017-01-25           ...                          -0.010369
5     2017-01-25           ...                           0.003602
6     2017-01-25           ...                           0.058544
7     2017-01-25           ...                          -0.039047
8     2017-01-25           ...                          -0.027564
9     2017-01-25           ...                           0.153485
10    2017-01-25           ...                           0.062861
11    2017-01-25           ...                           0.032655
12    2017-01-25           ...                          -0.019951
13    2017-01-25           ...                          -0.050645
14    2017-01-25           ...                           0.049980
15    2017-01-25           ...                           0.094505
16    2017-01-25           ...                          -0.070040
17    2017-01-25           ...                           0.018767
18    2017-01-25           ...                           0.013505
19    2017-01-25           ...                           0.020706
20    2017-01-25           ...                          -0.015546
21    2017-01-25           ...                           0.066595
22    2017-01-25           ...                           0.044179
23    2017-01-25           ...                           0.037444
24    2017-01-25           ...                          -0.005761
25    2017-01-25           ...                          -0.111618
26    2017-01-25           ...                          -0.020806
27    2017-01-25           ...                           0.014869
28    2017-01-25           ...                           0.040096
29    2017-01-25           ...                           0.011130
...          ...           ...                                ...
1787  2017-02-14           ...                          -0.016034
1788  2017-02-14           ...                          -0.034549
1789  2017-02-14           ...                          -0.065175
1790  2017-02-14           ...                          -0.082809
1791  2017-02-14           ...                          -0.040804
1792  2017-02-14           ...                          -0.006879
1793  2017-02-14           ...                          -0.029154
1794  2017-02-14           ...                          -0.006553
1795  2017-02-14           ...                          -0.019126
1796  2017-02-14           ...                          -0.037358
1797  2017-02-14           ...                          -0.040428
1798  2017-02-14           ...                           0.027880
1799  2017-02-14           ...                          -0.004591
1800  2017-02-14           ...                           0.120473
1801  2017-02-14           ...                           0.047506
1802  2017-02-14           ...                           0.017534
1803  2017-02-14           ...                          -0.020627
1804  2017-02-14           ...                           0.090384
1805  2017-02-14           ...                          -0.016128
1806  2017-02-14           ...                          -0.007845
1807  2017-02-14           ...                           0.060424
1808  2017-02-14           ...                          -0.016560
1809  2017-02-14           ...                           0.101679
1810  2017-02-14           ...                          -0.034469
1811  2017-02-14           ...                          -0.012050
1812  2017-02-14           ...                           0.017445
1813  2017-02-14           ...                           0.052472
```

```
1816  2017-02-14           ...                          0.014641

[27172 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NMBL.N' 'TDOC.N' 'TGS.N']
total 1863 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-26           ...                         -0.022200
1     2017-01-26           ...                          0.053438
2     2017-01-26           ...                         -0.017180
3     2017-01-26           ...                         -0.051065
4     2017-01-26           ...                         -0.045144
5     2017-01-26           ...                          0.010683
6     2017-01-26           ...                          0.039899
7     2017-01-26           ...                         -0.018670
8     2017-01-26           ...                         -0.058506
9     2017-01-26           ...                          0.098051
10    2017-01-26           ...                          0.074511
11    2017-01-26           ...                          0.025069
12    2017-01-26           ...                         -0.014558
13    2017-01-26           ...                         -0.044855
14    2017-01-26           ...                          0.055930
15    2017-01-26           ...                          0.079593
16    2017-01-26           ...                          0.018490
17    2017-01-26           ...                          0.003817
18    2017-01-26           ...                          0.015198
19    2017-01-26           ...                          0.007667
20    2017-01-26           ...                         -0.016110
21    2017-01-26           ...                          0.059047
22    2017-01-26           ...                          0.022691
23    2017-01-26           ...                          0.012203
24    2017-01-26           ...                         -0.025262
25    2017-01-26           ...                         -0.127050
26    2017-01-26           ...                         -0.025230
27    2017-01-26           ...                          0.001227
28    2017-01-26           ...                          0.021171
29    2017-01-26           ...                          0.028439
...          ...           ...                               ...
1789  2017-02-15           ...                         -0.014727
1790  2017-02-15           ...                         -0.051010
1791  2017-02-15           ...                         -0.106503
1792  2017-02-15           ...                         -0.065495
1793  2017-02-15           ...                         -0.032409
1794  2017-02-15           ...                         -0.008660
1795  2017-02-15           ...                         -0.010285
1796  2017-02-15           ...                         -0.014830
1797  2017-02-15           ...                          0.013566
1798  2017-02-15           ...                         -0.035729
1799  2017-02-15           ...                         -0.019734
1800  2017-02-15           ...                          0.018858
1801  2017-02-15           ...                         -0.004774
1802  2017-02-15           ...                          0.105998
1803  2017-02-15           ...                          0.008347
1804  2017-02-15           ...                          0.020010
1805  2017-02-15           ...                         -0.022679
1806  2017-02-15           ...                          0.051053
1807  2017-02-15           ...                         -0.011103
1808  2017-02-15           ...                         -0.020474
1809  2017-02-15           ...                          0.037486
1810  2017-02-15           ...                         -0.023102
1811  2017-02-15           ...                          0.058461
1812  2017-02-15           ...                         -0.029623
1813  2017-02-15           ...                         -0.000886
1814  2017-02-15                                        0.020008
```

```
1816  2017-02-15           ...                          -0.014486
1817  2017-02-15           ...                           0.064013
1818  2017-02-15           ...                          -0.001640

[27176 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'FWONK.O' 'PLXS.O' 'SAIA.O']
total 1863 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-27           ...                          -0.030015
1     2017-01-27           ...                           0.005320
2     2017-01-27           ...                           0.021313
3     2017-01-27           ...                          -0.061488
4     2017-01-27           ...                          -0.040254
5     2017-01-27           ...                           0.014487
6     2017-01-27           ...                           0.031438
7     2017-01-27           ...                           0.002601
8     2017-01-27           ...                           0.012181
9     2017-01-27           ...                           0.006318
10    2017-01-27           ...                           0.033461
11    2017-01-27           ...                           0.015109
12    2017-01-27           ...                          -0.082117
13    2017-01-27           ...                          -0.013506
14    2017-01-27           ...                           0.058578
15    2017-01-27           ...                           0.091916
16    2017-01-27           ...                           0.084490
17    2017-01-27           ...                           0.012219
18    2017-01-27           ...                           0.030215
19    2017-01-27           ...                           0.015324
20    2017-01-27           ...                          -0.042031
21    2017-01-27           ...                          -0.005760
22    2017-01-27           ...                          -0.002879
23    2017-01-27           ...                           0.004217
24    2017-01-27           ...                          -0.031421
25    2017-01-27           ...                          -0.075526
26    2017-01-27           ...                          -0.040294
27    2017-01-27           ...                           0.002362
28    2017-01-27           ...                           0.017733
29    2017-01-27           ...                           0.005599
...          ...           ...                                ...
1785  2017-02-16           ...                          -0.007470
1786  2017-02-16           ...                          -0.071143
1787  2017-02-16           ...                          -0.096053
1788  2017-02-16           ...                          -0.044526
1789  2017-02-16           ...                          -0.031847
1790  2017-02-16           ...                          -0.057071
1791  2017-02-16           ...                          -0.011011
1792  2017-02-16           ...                          -0.027373
1793  2017-02-16           ...                           0.050024
1794  2017-02-16           ...                          -0.026940
1795  2017-02-16           ...                           0.028317
1796  2017-02-16           ...                           0.043396
1797  2017-02-16           ...                           0.024467
1798  2017-02-16           ...                           0.128670
1799  2017-02-16           ...                          -0.097009
1800  2017-02-16           ...                           0.019766
1801  2017-02-16           ...                           0.004887
1802  2017-02-16           ...                           0.080507
1803  2017-02-16           ...                          -0.027921
1804  2017-02-16           ...                           0.010178
1805  2017-02-16           ...                           0.067210
1806  2017-02-16           ...                          -0.003667
1807  2017-02-16           ...                           0.040906
1808  2017-02-16                                         0.024018
```

```
1810  2017-02-16           ...                          0.023090
1811  2017-02-16           ...                         -0.056389
1812  2017-02-16           ...                         -0.022806
1813  2017-02-16           ...                          0.063789
1814  2017-02-16           ...                          0.005801

[27181 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GTN.N' 'UVV.N' 'VC.N']
total 1864 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-30           ...                         -0.010393
1     2017-01-30           ...                          0.066316
2     2017-01-30           ...                         -0.054363
3     2017-01-30           ...                         -0.063666
4     2017-01-30           ...                         -0.052648
5     2017-01-30           ...                          0.009324
6     2017-01-30           ...                          0.034327
7     2017-01-30           ...                         -0.015761
8     2017-01-30           ...                         -0.019068
9     2017-01-30           ...                          0.037189
10    2017-01-30           ...                          0.044330
11    2017-01-30           ...                          0.024105
12    2017-01-30           ...                         -0.058797
13    2017-01-30           ...                         -0.006724
14    2017-01-30           ...                          0.074640
15    2017-01-30           ...                          0.093461
16    2017-01-30           ...                          0.002092
17    2017-01-30           ...                         -0.009678
18    2017-01-30           ...                          0.010396
19    2017-01-30           ...                          0.005211
20    2017-01-30           ...                         -0.012008
21    2017-01-30           ...                         -0.030613
22    2017-01-30           ...                          0.008392
23    2017-01-30           ...                          0.031971
24    2017-01-30           ...                         -0.017922
25    2017-01-30           ...                         -0.071834
26    2017-01-30           ...                         -0.041358
27    2017-01-30           ...                          0.018820
28    2017-01-30           ...                          0.053783
29    2017-01-30           ...                          0.018201
...          ...           ...                               ...
1789  2017-02-17           ...                         -0.009254
1790  2017-02-17           ...                         -0.059255
1791  2017-02-17           ...                         -0.094770
1792  2017-02-17           ...                         -0.004283
1793  2017-02-17           ...                         -0.037296
1794  2017-02-17           ...                         -0.062790
1795  2017-02-17           ...                         -0.011805
1796  2017-02-17           ...                         -0.005130
1797  2017-02-17           ...                          0.055543
1798  2017-02-17           ...                         -0.029410
1799  2017-02-17           ...                         -0.031130
1800  2017-02-17           ...                          0.021845
1801  2017-02-17           ...                          0.045973
1802  2017-02-17           ...                          0.067371
1803  2017-02-17           ...                         -0.079309
1804  2017-02-17           ...                          0.006447
1805  2017-02-17           ...                         -0.019449
1806  2017-02-17           ...                          0.079956
1807  2017-02-17           ...                         -0.055135
1808  2017-02-17           ...                         -0.008951
1809  2017-02-17           ...                          0.032991
1810  2017-02-17                                       -0.011131
```

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1813  2017-02-17           ...                          -0.023569
1814  2017-02-17           ...                          -0.013400
1815  2017-02-17           ...                           0.035183
1816  2017-02-17           ...                          -0.011282
1817  2017-02-17           ...                           0.034829
1818  2017-02-17           ...                          -0.029001

[27194 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'INSY.O' 'MMYT.O' 'NICE.O']
total 1867 df
            time           ...           returnsOpenPrevMktres10
0     2017-01-31           ...                          -0.008954
1     2017-01-31           ...                           0.100359
2     2017-01-31           ...                          -0.059639
3     2017-01-31           ...                          -0.051717
4     2017-01-31           ...                          -0.060012
5     2017-01-31           ...                           0.021245
6     2017-01-31           ...                           0.057931
7     2017-01-31           ...                          -0.025582
8     2017-01-31           ...                           0.021521
9     2017-01-31           ...                           0.054418
10    2017-01-31           ...                           0.035550
11    2017-01-31           ...                           0.000590
12    2017-01-31           ...                          -0.079090
13    2017-01-31           ...                          -0.000272
14    2017-01-31           ...                           0.056994
15    2017-01-31           ...                           0.071660
16    2017-01-31           ...                           0.034333
17    2017-01-31           ...                          -0.020945
18    2017-01-31           ...                           0.014652
19    2017-01-31           ...                           0.016757
20    2017-01-31           ...                           0.007346
21    2017-01-31           ...                          -0.043503
22    2017-01-31           ...                           0.004136
23    2017-01-31           ...                           0.018412
24    2017-01-31           ...                          -0.022710
25    2017-01-31           ...                          -0.096627
26    2017-01-31           ...                          -0.056563
27    2017-01-31           ...                           0.043076
28    2017-01-31           ...                           0.051145
29    2017-01-31           ...                           0.008053
...          ...           ...                                ...
1790  2017-02-21           ...                          -0.001653
1791  2017-02-21           ...                          -0.049811
1792  2017-02-21           ...                          -0.056624
1793  2017-02-21           ...                          -0.051747
1794  2017-02-21           ...                          -0.034435
1795  2017-02-21           ...                          -0.127496
1796  2017-02-21           ...                          -0.019727
1797  2017-02-21           ...                           0.008470
1798  2017-02-21           ...                           0.084275
1799  2017-02-21           ...                          -0.014799
1800  2017-02-21           ...                           0.001892
1801  2017-02-21           ...                           0.032192
1802  2017-02-21           ...                           0.080849
1803  2017-02-21           ...                           0.077866
1804  2017-02-21           ...                          -0.002007
1805  2017-02-21           ...                          -0.001255
1806  2017-02-21           ...                          -0.001651
1807  2017-02-21           ...                           0.022616
1808  2017-02-21           ...                          -0.057625
1809  2017-02-21                                        -0.000978
```

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1812  2017-02-21           ...                          0.039472
1813  2017-02-21           ...                         -0.059957
1814  2017-02-21           ...                         -0.029182
1815  2017-02-21           ...                         -0.072455
1816  2017-02-21           ...                          0.009222
1817  2017-02-21           ...                         -0.006116
1818  2017-02-21           ...                          0.059183
1819  2017-02-21           ...                         -0.016996

[27207 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NICE.O' 'EPAY.O' 'MPSX.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-01           ...                          0.000567
1     2017-02-01           ...                          0.066861
2     2017-02-01           ...                         -0.045288
3     2017-02-01           ...                         -0.033153
4     2017-02-01           ...                         -0.051086
5     2017-02-01           ...                          0.048468
6     2017-02-01           ...                          0.048375
7     2017-02-01           ...                         -0.003385
8     2017-02-01           ...                          0.026779
9     2017-02-01           ...                          0.068014
10    2017-02-01           ...                          0.037430
11    2017-02-01           ...                          0.008035
12    2017-02-01           ...                         -0.089755
13    2017-02-01           ...                          0.008876
14    2017-02-01           ...                          0.082662
15    2017-02-01           ...                         -0.002482
16    2017-02-01           ...                          0.101811
17    2017-02-01           ...                         -0.026752
18    2017-02-01           ...                          0.009525
19    2017-02-01           ...                          0.002849
20    2017-02-01           ...                         -0.005999
21    2017-02-01           ...                         -0.027544
22    2017-02-01           ...                          0.024414
23    2017-02-01           ...                          0.021102
24    2017-02-01           ...                         -0.041344
25    2017-02-01           ...                         -0.016015
26    2017-02-01           ...                          0.010861
27    2017-02-01           ...                          0.022004
28    2017-02-01           ...                          0.030161
29    2017-02-01           ...                         -0.010587
...          ...           ...                               ...
1785  2017-02-22           ...                         -0.010099
1786  2017-02-22           ...                         -0.090499
1787  2017-02-22           ...                         -0.020650
1788  2017-02-22           ...                         -0.052671
1789  2017-02-22           ...                         -0.036283
1790  2017-02-22           ...                         -0.125200
1791  2017-02-22           ...                          0.028301
1792  2017-02-22           ...                         -0.000743
1793  2017-02-22           ...                          0.127665
1794  2017-02-22           ...                          0.013416
1795  2017-02-22           ...                          0.019516
1796  2017-02-22           ...                          0.024523
1797  2017-02-22           ...                          0.050175
1798  2017-02-22           ...                          0.078370
1799  2017-02-22           ...                          0.046255
1800  2017-02-22           ...                         -0.029560
1801  2017-02-22           ...                          0.020321
1802  2017-02-22                                       -0.034856
```

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1805  2017-02-22           ...                          0.036569
1806  2017-02-22           ...                         -0.004320
1807  2017-02-22           ...                          0.028760
1808  2017-02-22           ...                         -0.075708
1809  2017-02-22           ...                         -0.040262
1810  2017-02-22           ...                         -0.027062
1811  2017-02-22           ...                         -0.009376
1812  2017-02-22           ...                         -0.013811
1813  2017-02-22           ...                         -0.031235
1814  2017-02-22           ...                          0.000610

[27211 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NICE.O' 'EPAY.O' 'MPSX.N']
total 1867 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-02           ...                          0.017622
1     2017-02-02           ...                          0.064107
2     2017-02-02           ...                         -0.085735
3     2017-02-02           ...                          0.025406
4     2017-02-02           ...                         -0.081302
5     2017-02-02           ...                          0.070121
6     2017-02-02           ...                          0.049476
7     2017-02-02           ...                         -0.011320
8     2017-02-02           ...                          0.035764
9     2017-02-02           ...                          0.096659
10    2017-02-02           ...                          0.017774
11    2017-02-02           ...                          0.005705
12    2017-02-02           ...                         -0.083006
13    2017-02-02           ...                          0.039476
14    2017-02-02           ...                          0.147377
15    2017-02-02           ...                         -0.009398
16    2017-02-02           ...                          0.068300
17    2017-02-02           ...                         -0.036779
18    2017-02-02           ...                          0.016202
19    2017-02-02           ...                          0.003424
20    2017-02-02           ...                         -0.016920
21    2017-02-02           ...                         -0.068632
22    2017-02-02           ...                         -0.001510
23    2017-02-02           ...                          0.026268
24    2017-02-02           ...                         -0.025487
25    2017-02-02           ...                         -0.013268
26    2017-02-02           ...                          0.068024
27    2017-02-02           ...                          0.034543
28    2017-02-02           ...                          0.034977
29    2017-02-02           ...                         -0.026791
...          ...           ...                               ...
1783  2017-02-23           ...                         -0.126755
1784  2017-02-23           ...                         -0.012455
1785  2017-02-23           ...                         -0.059595
1786  2017-02-23           ...                         -0.035101
1787  2017-02-23           ...                         -0.176405
1788  2017-02-23           ...                         -0.005444
1789  2017-02-23           ...                         -0.017867
1790  2017-02-23           ...                         -0.011657
1791  2017-02-23           ...                          0.189752
1792  2017-02-23           ...                          0.025929
1793  2017-02-23           ...                          0.067797
1794  2017-02-23           ...                          0.029536
1795  2017-02-23           ...                          0.051722
1796  2017-02-23           ...                          0.047303
1797  2017-02-23           ...                          0.058556
1798  2017-02-23                                       -0.012444
```

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1801  2017-02-23           ...                          -0.024250
1802  2017-02-23           ...                           0.017732
1803  2017-02-23           ...                           0.032103
1804  2017-02-23           ...                           0.014529
1805  2017-02-23           ...                           0.017474
1806  2017-02-23           ...                          -0.018634
1807  2017-02-23           ...                          -0.033694
1808  2017-02-23           ...                           0.022093
1809  2017-02-23           ...                          -0.016805
1810  2017-02-23           ...                           0.000491
1811  2017-02-23           ...                          -0.086294
1812  2017-02-23           ...                           0.039375

[27210 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'QGEN.O' 'SN.N' 'XPER.O']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-03           ...                           0.026513
1     2017-02-03           ...                           0.048140
2     2017-02-03           ...                          -0.067750
3     2017-02-03           ...                           0.029641
4     2017-02-03           ...                          -0.052516
5     2017-02-03           ...                           0.057353
6     2017-02-03           ...                           0.024975
7     2017-02-03           ...                          -0.002597
8     2017-02-03           ...                           0.042691
9     2017-02-03           ...                           0.084848
10    2017-02-03           ...                           0.014914
11    2017-02-03           ...                           0.007211
12    2017-02-03           ...                          -0.075863
13    2017-02-03           ...                           0.064997
14    2017-02-03           ...                           0.136288
15    2017-02-03           ...                           0.000855
16    2017-02-03           ...                           0.102006
17    2017-02-03           ...                          -0.006113
18    2017-02-03           ...                           0.012862
19    2017-02-03           ...                           0.013550
20    2017-02-03           ...                           0.013763
21    2017-02-03           ...                          -0.126548
22    2017-02-03           ...                          -0.000561
23    2017-02-03           ...                           0.001372
24    2017-02-03           ...                          -0.029973
25    2017-02-03           ...                           0.030565
26    2017-02-03           ...                           0.070993
27    2017-02-03           ...                           0.019307
28    2017-02-03           ...                           0.032667
29    2017-02-03           ...                          -0.021679
...          ...           ...                                ...
1781  2017-02-24           ...                          -0.080005
1782  2017-02-24           ...                          -0.032739
1783  2017-02-24           ...                          -0.065049
1784  2017-02-24           ...                          -0.024459
1785  2017-02-24           ...                          -0.148589
1786  2017-02-24           ...                          -0.103434
1787  2017-02-24           ...                           0.000863
1788  2017-02-24           ...                           0.011010
1789  2017-02-24           ...                           0.152266
1790  2017-02-24           ...                          -0.006408
1791  2017-02-24           ...                          -0.013648
1792  2017-02-24           ...                           0.002648
1793  2017-02-24           ...                           0.034468
1794  2017-02-24           ...                          -0.004883
```

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1797  2017-02-24           ...                          0.066726
1798  2017-02-24           ...                         -0.107388
1799  2017-02-24           ...                         -0.042839
1800  2017-02-24           ...                         -0.005094
1801  2017-02-24           ...                          0.016607
1802  2017-02-24           ...                          0.024922
1803  2017-02-24           ...                         -0.116192
1804  2017-02-24           ...                         -0.035314
1805  2017-02-24           ...                         -0.025006
1806  2017-02-24           ...                         -0.035126
1807  2017-02-24           ...                          0.017391
1808  2017-02-24           ...                         -0.021744
1809  2017-02-24           ...                         -0.072179
1810  2017-02-24           ...                          0.023287

[27205 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GGP.N' 'PRIM.O' 'WSTC.O']
total 1867 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-06           ...                          0.029900
1     2017-02-06           ...                          0.026198
2     2017-02-06           ...                         -0.053184
3     2017-02-06           ...                         -0.020841
4     2017-02-06           ...                         -0.027441
5     2017-02-06           ...                          0.060743
6     2017-02-06           ...                          0.018835
7     2017-02-06           ...                         -0.003786
8     2017-02-06           ...                          0.070505
9     2017-02-06           ...                          0.075253
10    2017-02-06           ...                          0.014198
11    2017-02-06           ...                         -0.012339
12    2017-02-06           ...                         -0.068671
13    2017-02-06           ...                          0.060340
14    2017-02-06           ...                          0.123745
15    2017-02-06           ...                          0.006534
16    2017-02-06           ...                          0.108937
17    2017-02-06           ...                         -0.018174
18    2017-02-06           ...                         -0.012357
19    2017-02-06           ...                          0.015828
20    2017-02-06           ...                          0.033658
21    2017-02-06           ...                         -0.115515
22    2017-02-06           ...                          0.005819
23    2017-02-06           ...                         -0.014063
24    2017-02-06           ...                         -0.020356
25    2017-02-06           ...                          0.028175
26    2017-02-06           ...                          0.047706
27    2017-02-06           ...                          0.025149
28    2017-02-06           ...                          0.016768
29    2017-02-06           ...                         -0.027184
...          ...           ...                               ...
1783  2017-02-27           ...                         -0.126207
1784  2017-02-27           ...                         -0.022775
1785  2017-02-27           ...                         -0.122276
1786  2017-02-27           ...                         -0.033388
1787  2017-02-27           ...                         -0.131529
1788  2017-02-27           ...                         -0.121574
1789  2017-02-27           ...                          0.011471
1790  2017-02-27           ...                          0.000249
1791  2017-02-27           ...                          0.136983
1792  2017-02-27           ...                         -0.005199
1793  2017-02-27           ...                          0.059025
1794  2017-02-27           ...                          0.006468
```

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1797  2017-02-27           ...                          0.045076
1798  2017-02-27           ...                         -0.021817
1799  2017-02-27           ...                          0.067651
1800  2017-02-27           ...                         -0.138938
1801  2017-02-27           ...                         -0.022070
1802  2017-02-27           ...                          0.017067
1803  2017-02-27           ...                          0.023248
1804  2017-02-27           ...                          0.042602
1805  2017-02-27           ...                         -0.044439
1806  2017-02-27           ...                         -0.017494
1807  2017-02-27           ...                         -0.028777
1808  2017-02-27           ...                         -0.036701
1809  2017-02-27           ...                          0.023789
1810  2017-02-27           ...                          0.013285
1811  2017-02-27           ...                         -0.007354
1812  2017-02-27           ...                          0.023035

[27205 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'EEQ.N' 'MTH.N' 'NFBK.O']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-07           ...                          0.032048
1     2017-02-07           ...                          0.053222
2     2017-02-07           ...                         -0.006365
3     2017-02-07           ...                         -0.030988
4     2017-02-07           ...                         -0.035083
5     2017-02-07           ...                          0.069866
6     2017-02-07           ...                          0.026213
7     2017-02-07           ...                         -0.006089
8     2017-02-07           ...                          0.058453
9     2017-02-07           ...                          0.092607
10    2017-02-07           ...                          0.012855
11    2017-02-07           ...                         -0.012774
12    2017-02-07           ...                         -0.024967
13    2017-02-07           ...                          0.056403
14    2017-02-07           ...                          0.087167
15    2017-02-07           ...                          0.009668
16    2017-02-07           ...                          0.152320
17    2017-02-07           ...                         -0.027375
18    2017-02-07           ...                         -0.052137
19    2017-02-07           ...                          0.012568
20    2017-02-07           ...                          0.022694
21    2017-02-07           ...                         -0.120105
22    2017-02-07           ...                         -0.018265
23    2017-02-07           ...                          0.011265
24    2017-02-07           ...                         -0.014631
25    2017-02-07           ...                          0.048531
26    2017-02-07           ...                          0.045191
27    2017-02-07           ...                          0.026760
28    2017-02-07           ...                          0.014903
29    2017-02-07           ...                         -0.048724
...          ...           ...                               ...
1786  2017-02-28           ...                         -0.062200
1787  2017-02-28           ...                          0.056050
1788  2017-02-28           ...                         -0.135689
1789  2017-02-28           ...                         -0.031284
1790  2017-02-28           ...                         -0.070219
1791  2017-02-28           ...                         -0.143807
1792  2017-02-28           ...                          0.001688
1793  2017-02-28           ...                          0.007453
1794  2017-02-28           ...                          0.121729
1795  2017-02-28           ...                          0.007500
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1798  2017-02-28           ...                         -0.004833
1799  2017-02-28           ...                         -0.035638
1800  2017-02-28           ...                         -0.008508
1801  2017-02-28           ...                         -0.037896
1802  2017-02-28           ...                          0.076358
1803  2017-02-28           ...                         -0.103126
1804  2017-02-28           ...                         -0.038813
1805  2017-02-28           ...                         -0.017156
1806  2017-02-28           ...                          0.018714
1807  2017-02-28           ...                          0.036017
1808  2017-02-28           ...                         -0.060426
1809  2017-02-28           ...                         -0.034721
1810  2017-02-28           ...                         -0.022341
1811  2017-02-28           ...                         -0.006097
1812  2017-02-28           ...                         -0.126585
1813  2017-02-28           ...                         -0.032630
1814  2017-02-28           ...                         -0.046553
1815  2017-02-28           ...                          0.032248

[27207 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AFG.N' 'CPA.N' 'PCH.O']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-08           ...                          0.037157
1     2017-02-08           ...                         -0.016552
2     2017-02-08           ...                         -0.054739
3     2017-02-08           ...                         -0.066799
4     2017-02-08           ...                         -0.065517
5     2017-02-08           ...                          0.090465
6     2017-02-08           ...                               NaN
7     2017-02-08           ...                         -0.030111
8     2017-02-08           ...                         -0.007645
9     2017-02-08           ...                          0.062204
10    2017-02-08           ...                          0.062544
11    2017-02-08           ...                         -0.012846
12    2017-02-08           ...                         -0.011791
13    2017-02-08           ...                         -0.031608
14    2017-02-08           ...                          0.073050
15    2017-02-08           ...                          0.098125
16    2017-02-08           ...                         -0.046963
17    2017-02-08           ...                          0.255310
18    2017-02-08           ...                         -0.037004
19    2017-02-08           ...                         -0.017069
20    2017-02-08           ...                          0.032248
21    2017-02-08           ...                         -0.031524
22    2017-02-08           ...                         -0.198582
23    2017-02-08           ...                         -0.045889
24    2017-02-08           ...                         -0.002296
25    2017-02-08           ...                         -0.006692
26    2017-02-08           ...                         -0.000377
27    2017-02-08           ...                          0.074553
28    2017-02-08           ...                          0.010644
29    2017-02-08           ...                          0.030585
...          ...           ...                               ...
1784  2017-03-01           ...                         -0.085083
1785  2017-03-01           ...                          0.117625
1786  2017-03-01           ...                         -0.140860
1787  2017-03-01           ...                         -0.035748
1788  2017-03-01           ...                         -0.111416
1789  2017-03-01           ...                         -0.138788
1790  2017-03-01           ...                         -0.010555
1791  2017-03-01           ...                          0.003367
```

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1794  2017-03-01           ...                          0.108212
1795  2017-03-01           ...                          0.009490
1796  2017-03-01           ...                         -0.007682
1797  2017-03-01           ...                         -0.033137
1798  2017-03-01           ...                         -0.015218
1799  2017-03-01           ...                         -0.029425
1800  2017-03-01           ...                          0.050248
1801  2017-03-01           ...                         -0.133727
1802  2017-03-01           ...                         -0.116209
1803  2017-03-01           ...                         -0.000185
1804  2017-03-01           ...                          0.029007
1805  2017-03-01           ...                          0.015020
1806  2017-03-01           ...                         -0.031675
1807  2017-03-01           ...                         -0.099401
1808  2017-03-01           ...                          0.035963
1809  2017-03-01           ...                          0.039113
1810  2017-03-01           ...                         -0.144410
1811  2017-03-01           ...                         -0.028537
1812  2017-03-01           ...                         -0.141020
1813  2017-03-01           ...                          0.038271

[27208 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CPA.N' 'PCH.O' 'LRN.N']
total 1864 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-09           ...                          0.034715
1     2017-02-09           ...                          0.032664
2     2017-02-09           ...                         -0.067821
3     2017-02-09           ...                         -0.049511
4     2017-02-09           ...                         -0.032774
5     2017-02-09           ...                          0.087007
6     2017-02-09           ...                         -0.040485
7     2017-02-09           ...                         -0.006695
8     2017-02-09           ...                          0.122702
9     2017-02-09           ...                          0.063214
10    2017-02-09           ...                         -0.004863
11    2017-02-09           ...                         -0.016746
12    2017-02-09           ...                         -0.062542
13    2017-02-09           ...                          0.050041
14    2017-02-09           ...                          0.116038
15    2017-02-09           ...                         -0.029398
16    2017-02-09           ...                          0.245020
17    2017-02-09           ...                          0.002218
18    2017-02-09           ...                         -0.030260
19    2017-02-09           ...                          0.041782
20    2017-02-09           ...                         -0.035966
21    2017-02-09           ...                         -0.106225
22    2017-02-09           ...                         -0.040158
23    2017-02-09           ...                         -0.050572
24    2017-02-09           ...                         -0.011900
25    2017-02-09           ...                          0.071913
26    2017-02-09           ...                          0.045747
27    2017-02-09           ...                          0.022333
28    2017-02-09           ...                          0.046462
29    2017-02-09           ...                         -0.031588
...          ...           ...                               ...
1778  2017-03-02           ...                          0.006151
1779  2017-03-02           ...                          0.177719
1780  2017-03-02           ...                         -0.125043
1781  2017-03-02           ...                         -0.024322
1782  2017-03-02           ...                         -0.207532
1783  2017-03-02           ...                         -0.131225
```

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1786  2017-03-02           ...                          0.163710
1787  2017-03-02           ...                          0.013098
1788  2017-03-02           ...                          0.114099
1789  2017-03-02           ...                          0.017371
1790  2017-03-02           ...                          0.010937
1791  2017-03-02           ...                         -0.028356
1792  2017-03-02           ...                          0.002456
1793  2017-03-02           ...                         -0.033042
1794  2017-03-02           ...                          0.062105
1795  2017-03-02           ...                         -0.104275
1796  2017-03-02           ...                         -0.088658
1797  2017-03-02           ...                          0.023293
1798  2017-03-02           ...                          0.045123
1799  2017-03-02           ...                          0.005268
1800  2017-03-02           ...                          0.010221
1801  2017-03-02           ...                         -0.082911
1802  2017-03-02           ...                         -0.033436
1803  2017-03-02           ...                          0.045067
1804  2017-03-02           ...                         -0.127805
1805  2017-03-02           ...                         -0.035753
1806  2017-03-02           ...                         -0.177514
1807  2017-03-02           ...                          0.059031

[27205 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PCH.O' 'LRN.N' 'CBM.N']
total 1857 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-10           ...                          0.044325
1     2017-02-10           ...                          0.049475
2     2017-02-10           ...                         -0.063734
3     2017-02-10           ...                         -0.033344
4     2017-02-10           ...                         -0.007262
5     2017-02-10           ...                          0.088146
6     2017-02-10           ...                         -0.049259
7     2017-02-10           ...                          0.010815
8     2017-02-10           ...                          0.097070
9     2017-02-10           ...                          0.049548
10    2017-02-10           ...                         -0.012828
11    2017-02-10           ...                         -0.035359
12    2017-02-10           ...                          0.010602
13    2017-02-10           ...                          0.040411
14    2017-02-10           ...                          0.056676
15    2017-02-10           ...                         -0.044056
16    2017-02-10           ...                          0.186986
17    2017-02-10           ...                         -0.000852
18    2017-02-10           ...                         -0.047343
19    2017-02-10           ...                          0.036762
20    2017-02-10           ...                          0.015933
21    2017-02-10           ...                         -0.096002
22    2017-02-10           ...                          0.009808
23    2017-02-10           ...                         -0.046043
24    2017-02-10           ...                         -0.000636
25    2017-02-10           ...                          0.200044
26    2017-02-10           ...                          0.058520
27    2017-02-10           ...                          0.026431
28    2017-02-10           ...                          0.026776
29    2017-02-10           ...                         -0.023227
...          ...           ...                               ...
1775  2017-03-03           ...                          0.024305
1776  2017-03-03           ...                          0.116006
1777  2017-03-03           ...                         -0.101124
1778  2017-03-03           ...                         -0.007239
```

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1781  2017-03-03           ...                        -0.031704
1782  2017-03-03           ...                         0.018115
1783  2017-03-03           ...                         0.082164
1784  2017-03-03           ...                         0.009025
1785  2017-03-03           ...                         0.028284
1786  2017-03-03           ...                         0.000275
1787  2017-03-03           ...                         0.006356
1788  2017-03-03           ...                        -0.026916
1789  2017-03-03           ...                         0.054976
1790  2017-03-03           ...                        -0.049709
1791  2017-03-03           ...                         0.023387
1792  2017-03-03           ...                        -0.151415
1793  2017-03-03           ...                        -0.078865
1794  2017-03-03           ...                         0.015608
1795  2017-03-03           ...                         0.018200
1796  2017-03-03           ...                         0.002293
1797  2017-03-03           ...                        -0.020169
1798  2017-03-03           ...                        -0.066110
1799  2017-03-03           ...                        -0.038087
1800  2017-03-03           ...                        -0.027663
1801  2017-03-03           ...                        -0.067668
1802  2017-03-03           ...                        -0.004998
1803  2017-03-03           ...                        -0.183324
1804  2017-03-03           ...                         0.012869

[27206 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CBM.N' 'AVAL.N' 'SATS.O']
total 1856 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-13           ...                         0.031498
1     2017-02-13           ...                         0.089047
2     2017-02-13           ...                         0.012337
3     2017-02-13           ...                        -0.043669
4     2017-02-13           ...                        -0.015964
5     2017-02-13           ...                         0.092180
6     2017-02-13           ...                        -0.035873
7     2017-02-13           ...                        -0.003486
8     2017-02-13           ...                         0.096803
9     2017-02-13           ...                         0.054423
10    2017-02-13           ...                         0.000054
11    2017-02-13           ...                        -0.048915
12    2017-02-13           ...                        -0.040836
13    2017-02-13           ...                         0.045150
14    2017-02-13           ...                         0.062978
15    2017-02-13           ...                        -0.011117
16    2017-02-13           ...                         0.110749
17    2017-02-13           ...                         0.016865
18    2017-02-13           ...                        -0.049888
19    2017-02-13           ...                         0.031353
20    2017-02-13           ...                         0.016703
21    2017-02-13           ...                        -0.070759
22    2017-02-13           ...                        -0.000783
23    2017-02-13           ...                        -0.058493
24    2017-02-13           ...                         0.004936
25    2017-02-13           ...                         0.136804
26    2017-02-13           ...                         0.049551
27    2017-02-13           ...                         0.027073
28    2017-02-13           ...                         0.009522
29    2017-02-13           ...                        -0.017558
...          ...           ...                               ...
1777  2017-03-06           ...                         0.053373
1778  2017-03-06           ...                         0.127771
```

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1781  2017-03-06           ...                         -0.065323
1782  2017-03-06           ...                         -0.194216
1783  2017-03-06           ...                         -0.013690
1784  2017-03-06           ...                          0.005664
1785  2017-03-06           ...                          0.072777
1786  2017-03-06           ...                         -0.004801
1787  2017-03-06           ...                          0.035157
1788  2017-03-06           ...                          0.007049
1789  2017-03-06           ...                         -0.035026
1790  2017-03-06           ...                         -0.018616
1791  2017-03-06           ...                          0.102809
1792  2017-03-06           ...                         -0.051780
1793  2017-03-06           ...                          0.030372
1794  2017-03-06           ...                         -0.168385
1795  2017-03-06           ...                         -0.041253
1796  2017-03-06           ...                          0.020214
1797  2017-03-06           ...                          0.026835
1798  2017-03-06           ...                          0.016777
1799  2017-03-06           ...                         -0.035816
1800  2017-03-06           ...                         -0.039806
1801  2017-03-06           ...                         -0.022689
1802  2017-03-06           ...                         -0.008082
1803  2017-03-06           ...                         -0.079972
1804  2017-03-06           ...                          0.006325
1805  2017-03-06           ...                         -0.160558
1806  2017-03-06           ...                          0.039477

[27206 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'QUOT.N' 'SRCI.A' 'WBT.N']
total 1861 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-14           ...                          0.026546
1     2017-02-14           ...                          0.103480
2     2017-02-14           ...                          0.014416
3     2017-02-14           ...                         -0.055667
4     2017-02-14           ...                         -0.024862
5     2017-02-14           ...                          0.064661
6     2017-02-14           ...                         -0.007093
7     2017-02-14           ...                         -0.016620
8     2017-02-14           ...                          0.030504
9     2017-02-14           ...                          0.104640
10    2017-02-14           ...                          0.025348
11    2017-02-14           ...                         -0.036895
12    2017-02-14           ...                         -0.043779
13    2017-02-14           ...                          0.042536
14    2017-02-14           ...                          0.048330
15    2017-02-14           ...                          0.019104
16    2017-02-14           ...                          0.052155
17    2017-02-14           ...                          0.000726
18    2017-02-14           ...                         -0.080884
19    2017-02-14           ...                          0.015901
20    2017-02-14           ...                          0.037100
21    2017-02-14           ...                          0.003333
22    2017-02-14           ...                         -0.016881
23    2017-02-14           ...                         -0.078155
24    2017-02-14           ...                          0.000829
25    2017-02-14           ...                          0.048869
26    2017-02-14           ...                          0.022331
27    2017-02-14           ...                          0.033717
28    2017-02-14           ...                          0.026077
29    2017-02-14           ...                         -0.017247
...          ...           ...                               ...
```

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1779  2017-03-07           ...                         -0.087939
1780  2017-03-07           ...                          0.007623
1781  2017-03-07           ...                         -0.070266
1782  2017-03-07           ...                         -0.255312
1783  2017-03-07           ...                          0.011096
1784  2017-03-07           ...                         -0.008160
1785  2017-03-07           ...                          0.027024
1786  2017-03-07           ...                          0.003837
1787  2017-03-07           ...                         -0.004998
1788  2017-03-07           ...                          0.001361
1789  2017-03-07           ...                         -0.058355
1790  2017-03-07           ...                          0.009862
1791  2017-03-07           ...                          0.124519
1792  2017-03-07           ...                         -0.054572
1793  2017-03-07           ...                         -0.007331
1794  2017-03-07           ...                         -0.082711
1795  2017-03-07           ...                         -0.039151
1796  2017-03-07           ...                          0.027211
1797  2017-03-07           ...                          0.005554
1798  2017-03-07           ...                          0.007944
1799  2017-03-07           ...                         -0.026769
1800  2017-03-07           ...                         -0.048125
1801  2017-03-07           ...                         -0.004251
1802  2017-03-07           ...                         -0.044538
1803  2017-03-07           ...                         -0.043040
1804  2017-03-07           ...                          0.011690
1805  2017-03-07           ...                         -0.152710
1806  2017-03-07           ...                          0.024886

[27199 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'WBT.N' 'BIVV.O' 'RGR.N']
total 1860 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-15           ...                          0.023830
1     2017-02-15           ...                          0.106361
2     2017-02-15           ...                          0.007890
3     2017-02-15           ...                         -0.061626
4     2017-02-15           ...                         -0.022217
5     2017-02-15           ...                          0.033995
6     2017-02-15           ...                          0.000325
7     2017-02-15           ...                         -0.023781
8     2017-02-15           ...                          0.029003
9     2017-02-15           ...                          0.116889
10    2017-02-15           ...                          0.035387
11    2017-02-15           ...                         -0.034660
12    2017-02-15           ...                         -0.033833
13    2017-02-15           ...                          0.033672
14    2017-02-15           ...                          0.044256
15    2017-02-15           ...                          0.022057
16    2017-02-15           ...                          0.059016
17    2017-02-15           ...                         -0.005646
18    2017-02-15           ...                         -0.055661
19    2017-02-15           ...                          0.024507
20    2017-02-15           ...                          0.043221
21    2017-02-15           ...                          0.012117
22    2017-02-15           ...                         -0.033771
23    2017-02-15           ...                         -0.053564
24    2017-02-15           ...                          0.005440
25    2017-02-15           ...                          0.022870
26    2017-02-15           ...                         -0.041279
27    2017-02-15           ...                          0.032453
28    2017-02-15           ...                          0.056972
```

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1780  2017-03-08           ...                          0.013211
1781  2017-03-08           ...                          0.012919
1782  2017-03-08           ...                         -0.097332
1783  2017-03-08           ...                          0.006979
1784  2017-03-08           ...                         -0.051219
1785  2017-03-08           ...                         -0.269758
1786  2017-03-08           ...                         -0.051066
1787  2017-03-08           ...                         -0.010110
1788  2017-03-08           ...                          0.009279
1789  2017-03-08           ...                          0.019517
1790  2017-03-08           ...                          0.010566
1791  2017-03-08           ...                          0.005424
1792  2017-03-08           ...                         -0.025569
1793  2017-03-08           ...                         -0.012569
1794  2017-03-08           ...                          0.188028
1795  2017-03-08           ...                         -0.029860
1796  2017-03-08           ...                         -0.023317
1797  2017-03-08           ...                         -0.049894
1798  2017-03-08           ...                         -0.008047
1799  2017-03-08           ...                          0.008047
1800  2017-03-08           ...                          0.004628
1801  2017-03-08           ...                          0.009522
1802  2017-03-08           ...                         -0.040325
1803  2017-03-08           ...                         -0.010633
1804  2017-03-08           ...                          0.020734
1805  2017-03-08           ...                         -0.043944
1806  2017-03-08           ...                         -0.021518
1807  2017-03-08           ...                          0.009699
1808  2017-03-08           ...                         -0.153349
1809  2017-03-08           ...                          0.011799

[27192 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BCO.N' 'GMLP.O' 'SSD.N']
total 1860 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-16           ...                          0.019895
1     2017-02-16           ...                          0.121177
2     2017-02-16           ...                         -0.012727
3     2017-02-16           ...                         -0.042151
4     2017-02-16           ...                         -0.016112
5     2017-02-16           ...                          0.025503
6     2017-02-16           ...                          0.042482
7     2017-02-16           ...                         -0.017499
8     2017-02-16           ...                          0.032323
9     2017-02-16           ...                          0.151972
10    2017-02-16           ...                          0.048548
11    2017-02-16           ...                         -0.026554
12    2017-02-16           ...                         -0.032577
13    2017-02-16           ...                          0.024281
14    2017-02-16           ...                          0.049876
15    2017-02-16           ...                          0.048366
16    2017-02-16           ...                          0.040349
17    2017-02-16           ...                         -0.004458
18    2017-02-16           ...                         -0.053257
19    2017-02-16           ...                          0.011253
20    2017-02-16           ...                          0.061417
21    2017-02-16           ...                         -0.010603
22    2017-02-16           ...                          0.003863
23    2017-02-16           ...                         -0.044984
24    2017-02-16           ...                         -0.010650
25    2017-02-16           ...                         -0.021114
26    2017-02-16           ...                         -0.041908
```

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29    2017-02-16           ...                          0.000171
...          ...           ...                               ...
1780  2017-03-09           ...                          0.158923
1781  2017-03-09           ...                          0.043011
1782  2017-03-09           ...                         -0.081130
1783  2017-03-09           ...                         -0.008988
1784  2017-03-09           ...                          0.018041
1785  2017-03-09           ...                         -0.234019
1786  2017-03-09           ...                          0.008342
1787  2017-03-09           ...                          0.008538
1788  2017-03-09           ...                         -0.003257
1789  2017-03-09           ...                         -0.021915
1790  2017-03-09           ...                         -0.025767
1791  2017-03-09           ...                         -0.002253
1792  2017-03-09           ...                         -0.029178
1793  2017-03-09           ...                         -0.020968
1794  2017-03-09           ...                          0.214461
1795  2017-03-09           ...                         -0.034903
1796  2017-03-09           ...                         -0.023171
1797  2017-03-09           ...                          0.001671
1798  2017-03-09           ...                         -0.028251
1799  2017-03-09           ...                          0.005562
1800  2017-03-09           ...                          0.005858
1801  2017-03-09           ...                         -0.018907
1802  2017-03-09           ...                         -0.036508
1803  2017-03-09           ...                         -0.018732
1804  2017-03-09           ...                          0.014828
1805  2017-03-09           ...                         -0.051300
1806  2017-03-09           ...                          0.009901
1807  2017-03-09           ...                         -0.027657
1808  2017-03-09           ...                         -0.142487
1809  2017-03-09           ...                         -0.011705

[27183 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SSD.N' 'DNB.N' 'WEX.N']
total 1853 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-17           ...                          0.004945
1     2017-02-17           ...                          0.038225
2     2017-02-17           ...                         -0.025064
3     2017-02-17           ...                         -0.008568
4     2017-02-17           ...                         -0.047570
5     2017-02-17           ...                          0.033132
6     2017-02-17           ...                          0.022036
7     2017-02-17           ...                         -0.016733
8     2017-02-17           ...                          0.021804
9     2017-02-17           ...                          0.095605
10    2017-02-17           ...                          0.030967
11    2017-02-17           ...                         -0.008475
12    2017-02-17           ...                          0.002645
13    2017-02-17           ...                          0.015666
14    2017-02-17           ...                          0.089959
15    2017-02-17           ...                          0.027834
16    2017-02-17           ...                          0.030749
17    2017-02-17           ...                         -0.014873
18    2017-02-17           ...                         -0.048787
19    2017-02-17           ...                          0.010400
20    2017-02-17           ...                          0.050506
21    2017-02-17           ...                         -0.006068
22    2017-02-17           ...                          0.008358
23    2017-02-17           ...                         -0.026072
24    2017-02-17           ...                          0.001280
```

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27    2017-02-17           ...                          0.037855
28    2017-02-17           ...                          0.058266
29    2017-02-17           ...                         -0.006682
...          ...           ...                               ...
1779  2017-03-10           ...                          0.211427
1780  2017-03-10           ...                          0.110904
1781  2017-03-10           ...                         -0.128002
1782  2017-03-10           ...                          0.009404
1783  2017-03-10           ...                          0.034913
1784  2017-03-10           ...                         -0.148589
1785  2017-03-10           ...                         -0.012663
1786  2017-03-10           ...                         -0.006434
1787  2017-03-10           ...                          0.005452
1788  2017-03-10           ...                          0.020396
1789  2017-03-10           ...                          0.078629
1790  2017-03-10           ...                          0.017574
1791  2017-03-10           ...                         -0.034667
1792  2017-03-10           ...                         -0.012110
1793  2017-03-10           ...                          0.188992
1794  2017-03-10           ...                         -0.021165
1795  2017-03-10           ...                         -0.015697
1796  2017-03-10           ...                          0.007184
1797  2017-03-10           ...                          0.004309
1798  2017-03-10           ...                          0.036327
1799  2017-03-10           ...                          0.033073
1800  2017-03-10           ...                         -0.027733
1801  2017-03-10           ...                         -0.026678
1802  2017-03-10           ...                          0.008569
1803  2017-03-10           ...                          0.017847
1804  2017-03-10           ...                          0.037482
1805  2017-03-10           ...                         -0.051081
1806  2017-03-10           ...                          0.008634
1807  2017-03-10           ...                         -0.239160
1808  2017-03-10           ...                          0.016153

[27177 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'WEX.N' 'FRAC.N' 'TTS.O']
total 1855 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-21           ...                          0.018876
1     2017-02-21           ...                          0.076497
2     2017-02-21           ...                         -0.050239
3     2017-02-21           ...                         -0.072162
4     2017-02-21           ...                         -0.030385
5     2017-02-21           ...                          0.037180
6     2017-02-21           ...                          0.038969
7     2017-02-21           ...                         -0.011230
8     2017-02-21           ...                          0.025453
9     2017-02-21           ...                          0.088351
10    2017-02-21           ...                          0.032436
11    2017-02-21           ...                         -0.013157
12    2017-02-21           ...                          0.003071
13    2017-02-21           ...                          0.030816
14    2017-02-21           ...                          0.059572
15    2017-02-21           ...                          0.017787
16    2017-02-21           ...                          0.037980
17    2017-02-21           ...                         -0.020108
18    2017-02-21           ...                         -0.035684
19    2017-02-21           ...                          0.011861
20    2017-02-21           ...                          0.051566
21    2017-02-21           ...                          0.025497
22    2017-02-21           ...                          0.003642
```

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25    2017-02-21           ...                          -0.022333
26    2017-02-21           ...                           0.021096
27    2017-02-21           ...                           0.032271
28    2017-02-21           ...                           0.060121
29    2017-02-21           ...                           0.004597
...          ...           ...                                ...
1778  2017-03-13           ...                           0.214128
1779  2017-03-13           ...                           0.087068
1780  2017-03-13           ...                          -0.078774
1781  2017-03-13           ...                           0.005115
1782  2017-03-13           ...                           0.082646
1783  2017-03-13           ...                          -0.109186
1784  2017-03-13           ...                          -0.018458
1785  2017-03-13           ...                           0.003155
1786  2017-03-13           ...                           0.003469
1787  2017-03-13           ...                           0.009345
1788  2017-03-13           ...                           0.046696
1789  2017-03-13           ...                           0.012244
1790  2017-03-13           ...                          -0.024352
1791  2017-03-13           ...                          -0.010236
1792  2017-03-13           ...                           0.167578
1793  2017-03-13           ...                          -0.028318
1794  2017-03-13           ...                          -0.013603
1795  2017-03-13           ...                           0.043417
1796  2017-03-13           ...                           0.011421
1797  2017-03-13           ...                           0.039605
1798  2017-03-13           ...                           0.028786
1799  2017-03-13           ...                          -0.042847
1800  2017-03-13           ...                          -0.033440
1801  2017-03-13           ...                           0.010451
1802  2017-03-13           ...                           0.000584
1803  2017-03-13           ...                           0.135242
1804  2017-03-13           ...                          -0.016180
1805  2017-03-13           ...                           0.054839
1806  2017-03-13           ...                          -0.230897
1807  2017-03-13           ...                          -0.005770

[27166 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TTS.O' 'DGI.N' 'TMST.N']
total 1856 df
            time           ...           returnsOpenPrevMktres10
0     2017-02-22           ...                           0.002419
1     2017-02-22           ...                           0.060516
2     2017-02-22           ...                          -0.100087
3     2017-02-22           ...                          -0.062809
4     2017-02-22           ...                          -0.056863
5     2017-02-22           ...                           0.034915
6     2017-02-22           ...                           0.039920
7     2017-02-22           ...                          -0.017179
8     2017-02-22           ...                           0.032283
9     2017-02-22           ...                           0.096052
10    2017-02-22           ...                           0.047676
11    2017-02-22           ...                           0.002751
12    2017-02-22           ...                          -0.064702
13    2017-02-22           ...                           0.032552
14    2017-02-22           ...                           0.070929
15    2017-02-22           ...                           0.036969
16    2017-02-22           ...                           0.015084
17    2017-02-22           ...                          -0.015934
18    2017-02-22           ...                           0.043750
19    2017-02-22           ...                           0.003106
20    2017-02-22           ...                           0.038431
```

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23    2017-02-22          ...                         -0.038408
24    2017-02-22          ...                         -0.016310
25    2017-02-22          ...                         -0.062948
26    2017-02-22          ...                          0.035447
27    2017-02-22          ...                          0.028271
28    2017-02-22          ...                          0.056269
29    2017-02-22          ...                          0.022240
...          ...          ...                               ...
1777  2017-03-14          ...                          0.110853
1778  2017-03-14          ...                         -0.027019
1779  2017-03-14          ...                         -0.110637
1780  2017-03-14          ...                         -0.006190
1781  2017-03-14          ...                         -0.015669
1782  2017-03-14          ...                         -0.071738
1783  2017-03-14          ...                         -0.027489
1784  2017-03-14          ...                          0.022764
1785  2017-03-14          ...                         -0.002702
1786  2017-03-14          ...                         -0.009340
1787  2017-03-14          ...                          0.030792
1788  2017-03-14          ...                          0.017705
1789  2017-03-14          ...                         -0.000496
1790  2017-03-14          ...                          0.029021
1791  2017-03-14          ...                          0.211674
1792  2017-03-14          ...                         -0.019394
1793  2017-03-14          ...                         -0.024937
1794  2017-03-14          ...                          0.128973
1795  2017-03-14          ...                          0.036562
1796  2017-03-14          ...                          0.018731
1797  2017-03-14          ...                          0.019817
1798  2017-03-14          ...                         -0.036558
1799  2017-03-14          ...                          0.004933
1800  2017-03-14          ...                          0.036909
1801  2017-03-14          ...                         -0.006696
1802  2017-03-14          ...                          0.012760
1803  2017-03-14          ...                         -0.006196
1804  2017-03-14          ...                          0.043425
1805  2017-03-14          ...                         -0.119730
1806  2017-03-14          ...                         -0.001180

[27153 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TTS.O' 'DGI.N' 'TMST.N']
total 1851 df
50            time          ...          returnsOpenPrevMktres10
0     2017-02-23          ...                          0.004690
1     2017-02-23          ...                          0.080975
2     2017-02-23          ...                         -0.120573
3     2017-02-23          ...                         -0.036785
4     2017-02-23          ...                         -0.066893
5     2017-02-23          ...                          0.048706
6     2017-02-23          ...                          0.067823
7     2017-02-23          ...                         -0.015140
8     2017-02-23          ...                          0.046315
9     2017-02-23          ...                          0.123979
10    2017-02-23          ...                          0.043474
11    2017-02-23          ...                          0.021428
12    2017-02-23          ...                         -0.087860
13    2017-02-23          ...                          0.034107
14    2017-02-23          ...                          0.089893
15    2017-02-23          ...                          0.039415
16    2017-02-23          ...                          0.089834
17    2017-02-23          ...                         -0.033030
18    2017-02-23          ...                          0.081031
```

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21    2017-02-23          ...                        -0.132349
22    2017-02-23          ...                         0.008262
23    2017-02-23          ...                         0.002362
24    2017-02-23          ...                        -0.033469
25    2017-02-23          ...                        -0.039844
26    2017-02-23          ...                         0.045508
27    2017-02-23          ...                         0.028849
28    2017-02-23          ...                         0.030819
29    2017-02-23          ...                        -0.020945
...          ...          ...                              ...
1777  2017-03-15          ...                         0.063659
1778  2017-03-15          ...                        -0.067141
1779  2017-03-15          ...                        -0.110937
1780  2017-03-15          ...                        -0.005329
1781  2017-03-15          ...                        -0.069525
1782  2017-03-15          ...                        -0.034309
1783  2017-03-15          ...                        -0.026531
1784  2017-03-15          ...                         0.013088
1785  2017-03-15          ...                         0.000567
1786  2017-03-15          ...                        -0.007860
1787  2017-03-15          ...                        -0.028500
1788  2017-03-15          ...                         0.016900
1789  2017-03-15          ...                         0.009793
1790  2017-03-15          ...                         0.040850
1791  2017-03-15          ...                         0.166531
1792  2017-03-15          ...                        -0.020134
1793  2017-03-15          ...                        -0.030816
1794  2017-03-15          ...                         0.059131
1795  2017-03-15          ...                         0.055140
1796  2017-03-15          ...                         0.009119
1797  2017-03-15          ...                         0.010295
1798  2017-03-15          ...                        -0.009719
1799  2017-03-15          ...                         0.017208
1800  2017-03-15          ...                         0.043861
1801  2017-03-15          ...                        -0.065570
1802  2017-03-15          ...                        -0.011047
1803  2017-03-15          ...                         0.035008
1804  2017-03-15          ...                         0.037943
1805  2017-03-15          ...                        -0.020867
1806  2017-03-15          ...                        -0.010772

[27145 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TMST.N' 'CLDT.N' 'DDC.N']
total 1846 df
            time          ...          returnsOpenPrevMktres10
0     2017-02-24          ...                         0.001572
1     2017-02-24          ...                        -0.015164
2     2017-02-24          ...                        -0.092306
3     2017-02-24          ...                        -0.056921
4     2017-02-24          ...                        -0.089783
5     2017-02-24          ...                         0.037914
6     2017-02-24          ...                         0.022139
7     2017-02-24          ...                        -0.010086
8     2017-02-24          ...                         0.035381
9     2017-02-24          ...                         0.076083
10    2017-02-24          ...                         0.010357
11    2017-02-24          ...                         0.016399
12    2017-02-24          ...                        -0.055174
13    2017-02-24          ...                         0.050520
14    2017-02-24          ...                         0.067762
15    2017-02-24          ...                         0.019268
16    2017-02-24          ...                         0.070063
```

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19    2017-02-24          ...                          0.007419
20    2017-02-24          ...                          0.064361
21    2017-02-24          ...                         -0.275089
22    2017-02-24          ...                         -0.000605
23    2017-02-24          ...                         -0.022254
24    2017-02-24          ...                         -0.013149
25    2017-02-24          ...                         -0.068562
26    2017-02-24          ...                          0.047683
27    2017-02-24          ...                          0.008223
28    2017-02-24          ...                          0.017358
29    2017-02-24          ...                          0.009402
...          ...          ...                               ...
1778  2017-03-16          ...                         -0.047516
1779  2017-03-16          ...                         -0.069460
1780  2017-03-16          ...                         -0.072387
1781  2017-03-16          ...                         -0.009770
1782  2017-03-16          ...                          0.010568
1783  2017-03-16          ...                         -0.012165
1784  2017-03-16          ...                         -0.023319
1785  2017-03-16          ...                         -0.006480
1786  2017-03-16          ...                          0.001684
1787  2017-03-16          ...                         -0.015284
1788  2017-03-16          ...                         -0.022062
1789  2017-03-16          ...                          0.014175
1790  2017-03-16          ...                          0.002908
1791  2017-03-16          ...                          0.058445
1792  2017-03-16          ...                          0.137264
1793  2017-03-16          ...                         -0.016187
1794  2017-03-16          ...                         -0.018466
1795  2017-03-16          ...                          0.043023
1796  2017-03-16          ...                          0.043858
1797  2017-03-16          ...                         -0.004215
1798  2017-03-16          ...                          0.012267
1799  2017-03-16          ...                          0.005879
1800  2017-03-16          ...                          0.000486
1801  2017-03-16          ...                          0.046327
1802  2017-03-16          ...                         -0.042012
1803  2017-03-16          ...                          0.009373
1804  2017-03-16          ...                          0.024204
1805  2017-03-16          ...                          0.007543
1806  2017-03-16          ...                          0.023156
1807  2017-03-16          ...                          0.005276

[27140 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'POOL.O' 'RUSHA.O' 'VREX.O']
total 1845 df
            time          ...          returnsOpenPrevMktres10
0     2017-02-27          ...                          0.004205
1     2017-02-27          ...                         -0.012338
2     2017-02-27          ...                         -0.107338
3     2017-02-27          ...                         -0.064657
4     2017-02-27          ...                         -0.095891
5     2017-02-27          ...                          0.042874
6     2017-02-27          ...                          0.017510
7     2017-02-27          ...                         -0.007223
8     2017-02-27          ...                          0.038706
9     2017-02-27          ...                          0.035879
10    2017-02-27          ...                          0.012920
11    2017-02-27          ...                          0.012747
12    2017-02-27          ...                         -0.027417
13    2017-02-27          ...                          0.050887
14    2017-02-27          ...                          0.084289
```

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17    2017-02-27          ...                          0.003343
18    2017-02-27          ...                          0.053642
19    2017-02-27          ...                          0.008873
20    2017-02-27          ...                          0.053764
21    2017-02-27          ...                         -0.223408
22    2017-02-27          ...                         -0.021157
23    2017-02-27          ...                         -0.053908
24    2017-02-27          ...                         -0.008756
25    2017-02-27          ...                         -0.159274
26    2017-02-27          ...                          0.041414
27    2017-02-27          ...                          0.014322
28    2017-02-27          ...                          0.042555
29    2017-02-27          ...                          0.014429
...          ...          ...                               ...
1776  2017-03-17          ...                         -0.056437
1777  2017-03-17          ...                         -0.088342
1778  2017-03-17          ...                         -0.051997
1779  2017-03-17          ...                         -0.018217
1780  2017-03-17          ...                         -0.103569
1781  2017-03-17          ...                         -0.003281
1782  2017-03-17          ...                         -0.028505
1783  2017-03-17          ...                         -0.004838
1784  2017-03-17          ...                         -0.000162
1785  2017-03-17          ...                         -0.000899
1786  2017-03-17          ...                          0.016866
1787  2017-03-17          ...                          0.017939
1788  2017-03-17          ...                          0.024009
1789  2017-03-17          ...                          0.119841
1790  2017-03-17          ...                          0.045797
1791  2017-03-17          ...                         -0.020445
1792  2017-03-17          ...                         -0.008521
1793  2017-03-17          ...                          0.085173
1794  2017-03-17          ...                          0.064233
1795  2017-03-17          ...                          0.013842
1796  2017-03-17          ...                          0.012822
1797  2017-03-17          ...                          0.026679
1798  2017-03-17          ...                          0.008537
1799  2017-03-17          ...                          0.063535
1800  2017-03-17          ...                         -0.014858
1801  2017-03-17          ...                          0.005553
1802  2017-03-17          ...                         -0.007045
1803  2017-03-17          ...                          0.039052
1804  2017-03-17          ...                         -0.019044
1805  2017-03-17          ...                          0.025626

[27135 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'DIN.N' 'JAG.N' 'JELD.N']
total 1846 df
            time          ...          returnsOpenPrevMktres10
0     2017-02-28          ...                          0.002202
1     2017-02-28          ...                         -0.038544
2     2017-02-28          ...                         -0.087669
3     2017-02-28          ...                         -0.065004
4     2017-02-28          ...                         -0.093343
5     2017-02-28          ...                          0.038198
6     2017-02-28          ...                          0.013959
7     2017-02-28          ...                          0.002953
8     2017-02-28          ...                          0.031396
9     2017-02-28          ...                          0.045206
10    2017-02-28          ...                          0.001592
11    2017-02-28          ...                          0.010517
12    2017-02-28          ...                         -0.001719
```

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15    2017-02-28          ...                          0.077573
16    2017-02-28          ...                          0.134511
17    2017-02-28          ...                          0.000579
18    2017-02-28          ...                          0.024151
19    2017-02-28          ...                          0.000522
20    2017-02-28          ...                          0.053634
21    2017-02-28          ...                         -0.230565
22    2017-02-28          ...                         -0.009869
23    2017-02-28          ...                         -0.031646
24    2017-02-28          ...                         -0.011401
25    2017-02-28          ...                         -0.013108
26    2017-02-28          ...                          0.019661
27    2017-02-28          ...                          0.009653
28    2017-02-28          ...                          0.050706
29    2017-02-28          ...                          0.020435
...          ...          ...                               ...
1779  2017-03-20          ...                         -0.054360
1780  2017-03-20          ...                         -0.077260
1781  2017-03-20          ...                         -0.050238
1782  2017-03-20          ...                         -0.008558
1783  2017-03-20          ...                         -0.084693
1784  2017-03-20          ...                          0.021020
1785  2017-03-20          ...                         -0.044321
1786  2017-03-20          ...                         -0.001718
1787  2017-03-20          ...                         -0.000168
1788  2017-03-20          ...                          0.019378
1789  2017-03-20          ...                          0.035797
1790  2017-03-20          ...                          0.021735
1791  2017-03-20          ...                          0.003890
1792  2017-03-20          ...                          0.100270
1793  2017-03-20          ...                         -0.130973
1794  2017-03-20          ...                         -0.010673
1795  2017-03-20          ...                         -0.007891
1796  2017-03-20          ...                          0.146418
1797  2017-03-20          ...                          0.047903
1798  2017-03-20          ...                          0.039137
1799  2017-03-20          ...                          0.035983
1800  2017-03-20          ...                          0.014311
1801  2017-03-20          ...                          0.021305
1802  2017-03-20          ...                          0.050710
1803  2017-03-20          ...                         -0.033701
1804  2017-03-20          ...                         -0.022813
1805  2017-03-20          ...                         -0.005357
1806  2017-03-20          ...                          0.012536
1807  2017-03-20          ...                         -0.020068
1808  2017-03-20          ...                          0.021576

[27131 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'EDIT.O' 'GBT.O' 'RHP.N']
total 1850 df
            time          ...          returnsOpenPrevMktres10
0     2017-03-01          ...                          0.012040
1     2017-03-01          ...                          0.009550
2     2017-03-01          ...                         -0.107777
3     2017-03-01          ...                         -0.014768
4     2017-03-01          ...                         -0.066837
5     2017-03-01          ...                          0.050212
6     2017-03-01          ...                          0.024801
7     2017-03-01          ...                          0.001915
8     2017-03-01          ...                          0.064042
9     2017-03-01          ...                          0.040663
10    2017-03-01          ...                         -0.019316
11    2017-03-01                                       0.002446
```

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13    2017-03-01          ...                          0.045045
14    2017-03-01          ...                         -0.008906
15    2017-03-01          ...                          0.021114
16    2017-03-01          ...                          0.119097
17    2017-03-01          ...                         -0.016684
18    2017-03-01          ...                          0.019500
19    2017-03-01          ...                          0.017944
20    2017-03-01          ...                          0.035072
21    2017-03-01          ...                         -0.331456
22    2017-03-01          ...                         -0.024010
23    2017-03-01          ...                         -0.003498
24    2017-03-01          ...                         -0.023963
25    2017-03-01          ...                          0.007399
26    2017-03-01          ...                          0.030110
27    2017-03-01          ...                          0.007224
28    2017-03-01          ...                          0.035816
29    2017-03-01          ...                          0.051221
...          ...          ...                               ...
1783  2017-03-21          ...                         -0.029443
1784  2017-03-21          ...                         -0.023335
1785  2017-03-21          ...                         -0.063951
1786  2017-03-21          ...                         -0.011081
1787  2017-03-21          ...                         -0.078289
1788  2017-03-21          ...                          0.104012
1789  2017-03-21          ...                         -0.060511
1790  2017-03-21          ...                         -0.004257
1791  2017-03-21          ...                          0.004727
1792  2017-03-21          ...                          0.009977
1793  2017-03-21          ...                          0.061189
1794  2017-03-21          ...                          0.032079
1795  2017-03-21          ...                         -0.000271
1796  2017-03-21          ...                          0.096584
1797  2017-03-21          ...                         -0.105462
1798  2017-03-21          ...                         -0.000735
1799  2017-03-21          ...                          0.025789
1800  2017-03-21          ...                          0.085983
1801  2017-03-21          ...                          0.052881
1802  2017-03-21          ...                          0.064686
1803  2017-03-21          ...                          0.047220
1804  2017-03-21          ...                          0.014029
1805  2017-03-21          ...                          0.022099
1806  2017-03-21          ...                          0.056509
1807  2017-03-21          ...                         -0.051518
1808  2017-03-21          ...                         -0.023817
1809  2017-03-21          ...                         -0.015193
1810  2017-03-21          ...                          0.011981
1811  2017-03-21          ...                         -0.044768
1812  2017-03-21          ...                          0.036663

[27128 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MATX.N' 'NHI.N' 'QUAD.N']
total 1853 df
            time          ...          returnsOpenPrevMktres10
0     2017-03-02          ...                          0.007764
1     2017-03-02          ...                          0.058326
2     2017-03-02          ...                         -0.123150
3     2017-03-02          ...                         -0.000585
4     2017-03-02          ...                         -0.084258
5     2017-03-02          ...                          0.062829
6     2017-03-02          ...                          0.027891
7     2017-03-02          ...                          0.003436
8     2017-03-02          ...                          0.065036
9     2017-03-02                                       0.061827
```

```
11    2017-03-02          ...                          0.007334
12    2017-03-02          ...                         -0.009431
13    2017-03-02          ...                          0.042911
14    2017-03-02          ...                          0.044313
15    2017-03-02          ...                         -0.030195
16    2017-03-02          ...                          0.064508
17    2017-03-02          ...                         -0.025033
18    2017-03-02          ...                          0.013589
19    2017-03-02          ...                          0.021836
20    2017-03-02          ...                         -0.014714
21    2017-03-02          ...                         -0.393607
22    2017-03-02          ...                          0.021633
23    2017-03-02          ...                         -0.001904
24    2017-03-02          ...                         -0.032311
25    2017-03-02          ...                         -0.015123
26    2017-03-02          ...                          0.056297
27    2017-03-02          ...                          0.014095
28    2017-03-02          ...                          0.004973
29    2017-03-02          ...                          0.019950
...          ...          ...                               ...
1784  2017-03-22          ...                         -0.003803
1785  2017-03-22          ...                         -0.045151
1786  2017-03-22          ...                         -0.013857
1787  2017-03-22          ...                         -0.005495
1788  2017-03-22          ...                         -0.109764
1789  2017-03-22          ...                          0.018397
1790  2017-03-22          ...                         -0.037326
1791  2017-03-22          ...                          0.032855
1792  2017-03-22          ...                          0.004913
1793  2017-03-22          ...                         -0.002271
1794  2017-03-22          ...                         -0.056165
1795  2017-03-22          ...                         -0.002258
1796  2017-03-22          ...                         -0.036386
1797  2017-03-22          ...                          0.041395
1798  2017-03-22          ...                         -0.167451
1799  2017-03-22          ...                         -0.005581
1800  2017-03-22          ...                          0.012295
1801  2017-03-22          ...                          0.043368
1802  2017-03-22          ...                         -0.011951
1803  2017-03-22          ...                          0.058407
1804  2017-03-22          ...                          0.023719
1805  2017-03-22          ...                          0.008554
1806  2017-03-22          ...                          0.019872
1807  2017-03-22          ...                         -0.006100
1808  2017-03-22          ...                         -0.081332
1809  2017-03-22          ...                         -0.090690
1810  2017-03-22          ...                          0.054536
1811  2017-03-22          ...                          0.013447
1812  2017-03-22          ...                          0.066205
1813  2017-03-22          ...                         -0.009519

[27128 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GMS.N' 'PRTY.N' 'TMHC.N']
total 1850 df
            time          ...          returnsOpenPrevMktres10
0     2017-03-03          ...                         -0.010443
1     2017-03-03          ...                         -0.014343
2     2017-03-03          ...                         -0.089965
3     2017-03-03          ...                         -0.018489
4     2017-03-03          ...                         -0.064804
5     2017-03-03          ...                          0.038455
6     2017-03-03          ...                         -0.002129
7     2017-03-03                                       0.010239
```

```
10    2017-03-03          ...                        -0.105283
11    2017-03-03          ...                         0.012732
12    2017-03-03          ...                         0.017877
13    2017-03-03          ...                         0.032663
14    2017-03-03          ...                        -0.054515
15    2017-03-03          ...                        -0.023178
16    2017-03-03          ...                        -0.025914
17    2017-03-03          ...                        -0.021052
18    2017-03-03          ...                         0.027871
19    2017-03-03          ...                         0.012282
20    2017-03-03          ...                         0.005857
21    2017-03-03          ...                        -0.318595
22    2017-03-03          ...                         0.098468
23    2017-03-03          ...                        -0.046861
24    2017-03-03          ...                         0.001819
25    2017-03-03          ...                         0.010919
26    2017-03-03          ...                         0.018213
27    2017-03-03          ...                         0.001696
28    2017-03-03          ...                         0.020298
29    2017-03-03          ...                         0.003336
...          ...          ...                              ...
1781  2017-03-23          ...                        -0.068616
1782  2017-03-23          ...                        -0.032844
1783  2017-03-23          ...                         0.012060
1784  2017-03-23          ...                         0.011418
1785  2017-03-23          ...                        -0.141687
1786  2017-03-23          ...                         0.040640
1787  2017-03-23          ...                        -0.016414
1788  2017-03-23          ...                         0.017747
1789  2017-03-23          ...                         0.000751
1790  2017-03-23          ...                         0.043268
1791  2017-03-23          ...                        -0.029226
1792  2017-03-23          ...                         0.007544
1793  2017-03-23          ...                        -0.025964
1794  2017-03-23          ...                         0.080541
1795  2017-03-23          ...                        -0.202237
1796  2017-03-23          ...                        -0.012665
1797  2017-03-23          ...                         0.015933
1798  2017-03-23          ...                         0.000813
1799  2017-03-23          ...                         0.005325
1800  2017-03-23          ...                         0.049693
1801  2017-03-23          ...                         0.022736
1802  2017-03-23          ...                         0.007620
1803  2017-03-23          ...                        -0.001447
1804  2017-03-23          ...                        -0.009546
1805  2017-03-23          ...                        -0.076911
1806  2017-03-23          ...                        -0.096196
1807  2017-03-23          ...                         0.027647
1808  2017-03-23          ...                         0.017834
1809  2017-03-23          ...                         0.054456
1810  2017-03-23          ...                         0.005979

[27131 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TMHC.N' 'PEGA.O' 'TELL.O']
total 1847 df
            time          ...          returnsOpenPrevMktres10
0     2017-03-06          ...                         0.015523
1     2017-03-06          ...                         0.044397
2     2017-03-06          ...                        -0.063852
3     2017-03-06          ...                        -0.067314
4     2017-03-06          ...                        -0.052905
5     2017-03-06                                      0.047524
```

```
8     2017-03-06          ...                         0.045724
9     2017-03-06          ...                         0.001484
10    2017-03-06          ...                        -0.071320
11    2017-03-06          ...                        -0.016800
12    2017-03-06          ...                        -0.013108
13    2017-03-06          ...                         0.019506
14    2017-03-06          ...                        -0.080036
15    2017-03-06          ...                        -0.031559
16    2017-03-06          ...                         0.022679
17    2017-03-06          ...                        -0.038879
18    2017-03-06          ...                         0.001981
19    2017-03-06          ...                         0.014072
20    2017-03-06          ...                         0.009381
21    2017-03-06          ...                        -0.304062
22    2017-03-06          ...                         0.061275
23    2017-03-06          ...                        -0.040582
24    2017-03-06          ...                        -0.013543
25    2017-03-06          ...                         0.023877
26    2017-03-06          ...                        -0.009388
27    2017-03-06          ...                        -0.001509
28    2017-03-06          ...                         0.000272
29    2017-03-06          ...                        -0.002043
...          ...          ...                              ...
1786  2017-03-24          ...                        -0.100604
1787  2017-03-24          ...                        -0.013836
1788  2017-03-24          ...                         0.058233
1789  2017-03-24          ...                        -0.005762
1790  2017-03-24          ...                        -0.144364
1791  2017-03-24          ...                         0.013448
1792  2017-03-24          ...                        -0.017863
1793  2017-03-24          ...                         0.011806
1794  2017-03-24          ...                         0.008370
1795  2017-03-24          ...                         0.025298
1796  2017-03-24          ...                        -0.076469
1797  2017-03-24          ...                         0.010605
1798  2017-03-24          ...                        -0.022267
1799  2017-03-24          ...                         0.091099
1800  2017-03-24          ...                        -0.080246
1801  2017-03-24          ...                        -0.026447
1802  2017-03-24          ...                        -0.006760
1803  2017-03-24          ...                        -0.006593
1804  2017-03-24          ...                        -0.061295
1805  2017-03-24          ...                         0.030141
1806  2017-03-24          ...                         0.002791
1807  2017-03-24          ...                         0.011096
1808  2017-03-24          ...                        -0.014316
1809  2017-03-24          ...                        -0.052819
1810  2017-03-24          ...                        -0.063192
1811  2017-03-24          ...                        -0.089974
1812  2017-03-24          ...                         0.025629
1813  2017-03-24          ...                         0.026008
1814  2017-03-24          ...                         0.109273
1815  2017-03-24          ...                        -0.008329

[27142 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SUI.N' 'SWIR.O' 'UNIT.O']
total 1852 df
            time          ...          returnsOpenPrevMktres10
0     2017-03-07          ...                        -0.015111
1     2017-03-07          ...                         0.025826
2     2017-03-07          ...                        -0.068027
3     2017-03-07                                      0.017783
```

```
6     2017-03-07           ...                          -0.011895
7     2017-03-07           ...                           0.016319
8     2017-03-07           ...                          -0.003782
9     2017-03-07           ...                          -0.022541
10    2017-03-07           ...                          -0.073101
11    2017-03-07           ...                          -0.005072
12    2017-03-07           ...                          -0.009340
13    2017-03-07           ...                           0.001813
14    2017-03-07           ...                          -0.103207
15    2017-03-07           ...                          -0.030132
16    2017-03-07           ...                          -0.055414
17    2017-03-07           ...                          -0.026604
18    2017-03-07           ...                           0.010747
19    2017-03-07           ...                          -0.007876
20    2017-03-07           ...                          -0.007450
21    2017-03-07           ...                          -0.294248
22    2017-03-07           ...                           0.071715
23    2017-03-07           ...                          -0.042760
24    2017-03-07           ...                           0.009880
25    2017-03-07           ...                           0.029915
26    2017-03-07           ...                          -0.041407
27    2017-03-07           ...                          -0.002939
28    2017-03-07           ...                           0.009373
29    2017-03-07           ...                          -0.007009
...          ...           ...                                ...
1790  2017-03-27           ...                          -0.062479
1791  2017-03-27           ...                           0.045117
1792  2017-03-27           ...                           0.028352
1793  2017-03-27           ...                          -0.009128
1794  2017-03-27           ...                          -0.134744
1795  2017-03-27           ...                          -0.057164
1796  2017-03-27           ...                          -0.020534
1797  2017-03-27           ...                           0.025295
1798  2017-03-27           ...                           0.002519
1799  2017-03-27           ...                           0.014174
1800  2017-03-27           ...                          -0.091482
1801  2017-03-27           ...                           0.001009
1802  2017-03-27           ...                          -0.028870
1803  2017-03-27           ...                           0.072618
1804  2017-03-27           ...                          -0.067100
1805  2017-03-27           ...                          -0.031234
1806  2017-03-27           ...                          -0.013403
1807  2017-03-27           ...                          -0.046235
1808  2017-03-27           ...                          -0.075104
1809  2017-03-27           ...                           0.030885
1810  2017-03-27           ...                          -0.012288
1811  2017-03-27           ...                           0.014485
1812  2017-03-27           ...                          -0.013672
1813  2017-03-27           ...                          -0.071976
1814  2017-03-27           ...                          -0.039530
1815  2017-03-27           ...                          -0.121853
1816  2017-03-27           ...                           0.017028
1817  2017-03-27           ...                           0.006835
1818  2017-03-27           ...                           0.103339
1819  2017-03-27           ...                          -0.012820

[27155 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HRTX.O' 'LIVN.O' 'SPTN.O']
total 1855 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-08           ...                          -0.003552
1     2017-03-08                                        -0.008146
```

```
4     2017-03-08           ...                         -0.050551
5     2017-03-08           ...                          0.020249
6     2017-03-08           ...                         -0.012181
7     2017-03-08           ...                          0.031239
8     2017-03-08           ...                         -0.027014
9     2017-03-08           ...                         -0.027765
10    2017-03-08           ...                         -0.112855
11    2017-03-08           ...                          0.003134
12    2017-03-08           ...                          0.006992
13    2017-03-08           ...                          0.001251
14    2017-03-08           ...                         -0.120138
15    2017-03-08           ...                         -0.037778
16    2017-03-08           ...                         -0.061881
17    2017-03-08           ...                         -0.045453
18    2017-03-08           ...                         -0.058861
19    2017-03-08           ...                          0.004778
20    2017-03-08           ...                         -0.003686
21    2017-03-08           ...                         -0.266079
22    2017-03-08           ...                          0.087696
23    2017-03-08           ...                         -0.046849
24    2017-03-08           ...                          0.012686
25    2017-03-08           ...                          0.068875
26    2017-03-08           ...                         -0.050597
27    2017-03-08           ...                          0.000973
28    2017-03-08           ...                          0.011631
29    2017-03-08           ...                         -0.008618
...          ...           ...                               ...
1792  2017-03-28           ...                         -0.009624
1793  2017-03-28           ...                          0.059214
1794  2017-03-28           ...                          0.091275
1795  2017-03-28           ...                          0.003861
1796  2017-03-28           ...                         -0.079918
1797  2017-03-28           ...                         -0.046984
1798  2017-03-28           ...                         -0.027761
1799  2017-03-28           ...                          0.005743
1800  2017-03-28           ...                          0.003562
1801  2017-03-28           ...                          0.021809
1802  2017-03-28           ...                         -0.070101
1803  2017-03-28           ...                          0.003137
1804  2017-03-28           ...                         -0.025529
1805  2017-03-28           ...                          0.056097
1806  2017-03-28           ...                         -0.072216
1807  2017-03-28           ...                         -0.016050
1808  2017-03-28           ...                         -0.001664
1809  2017-03-28           ...                         -0.108422
1810  2017-03-28           ...                         -0.063301
1811  2017-03-28           ...                          0.034863
1812  2017-03-28           ...                          0.011400
1813  2017-03-28           ...                          0.012472
1814  2017-03-28           ...                         -0.007197
1815  2017-03-28           ...                         -0.056673
1816  2017-03-28           ...                         -0.040237
1817  2017-03-28           ...                          0.058008
1818  2017-03-28           ...                          0.000382
1819  2017-03-28           ...                          0.018351
1820  2017-03-28           ...                          0.033952
1821  2017-03-28           ...                          0.000483

[27170 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AEGN.O' 'DERM.O' 'ITRI.O']
total 1859 df
             time           ...           returnsOpenPrevMktres10
```

```
2     2017-03-09          ...                    -0.035692
3     2017-03-09          ...                     0.009705
4     2017-03-09          ...                    -0.025139
5     2017-03-09          ...                     0.009927
6     2017-03-09          ...                    -0.024366
7     2017-03-09          ...                     0.040149
8     2017-03-09          ...                    -0.023354
9     2017-03-09          ...                    -0.038320
10    2017-03-09          ...                    -0.094480
11    2017-03-09          ...                     0.040141
12    2017-03-09          ...                     0.032356
13    2017-03-09          ...                     0.008909
14    2017-03-09          ...                    -0.114789
15    2017-03-09          ...                    -0.019380
16    2017-03-09          ...                    -0.070826
17    2017-03-09          ...                    -0.051044
18    2017-03-09          ...                    -0.119643
19    2017-03-09          ...                    -0.002454
20    2017-03-09          ...                     0.028701
21    2017-03-09          ...                    -0.192376
22    2017-03-09          ...                     0.076667
23    2017-03-09          ...                    -0.062973
24    2017-03-09          ...                     0.017597
25    2017-03-09          ...                     0.125586
26    2017-03-09          ...                    -0.073120
27    2017-03-09          ...                    -0.000547
28    2017-03-09          ...                     0.017791
29    2017-03-09          ...                    -0.013082
...          ...          ...                          ...
1793  2017-03-29          ...                    -0.016805
1794  2017-03-29          ...                     0.011021
1795  2017-03-29          ...                     0.111324
1796  2017-03-29          ...                     0.004543
1797  2017-03-29          ...                    -0.018263
1798  2017-03-29          ...                    -0.021645
1799  2017-03-29          ...                    -0.024653
1800  2017-03-29          ...                    -0.004786
1801  2017-03-29          ...                     0.000427
1802  2017-03-29          ...                     0.028799
1803  2017-03-29          ...                    -0.051697
1804  2017-03-29          ...                     0.002128
1805  2017-03-29          ...                    -0.015475
1806  2017-03-29          ...                     0.070327
1807  2017-03-29          ...                    -0.100034
1808  2017-03-29          ...                    -0.002057
1809  2017-03-29          ...                     0.018997
1810  2017-03-29          ...                    -0.013299
1811  2017-03-29          ...                    -0.087726
1812  2017-03-29          ...                     0.019054
1813  2017-03-29          ...                     0.015914
1814  2017-03-29          ...                     0.005194
1815  2017-03-29          ...                    -0.011541
1816  2017-03-29          ...                    -0.073019
1817  2017-03-29          ...                    -0.041570
1818  2017-03-29          ...                     0.054883
1819  2017-03-29          ...                     0.001369
1820  2017-03-29          ...                     0.016666
1821  2017-03-29          ...                     0.012965
1822  2017-03-29          ...                     0.008366

[27183 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ITRI.O' 'GNL.N' 'TGP.N']
```

0	2017-03-10	...	-0.001705
1	2017-03-10	...	0.073438
2	2017-03-10	...	-0.079849
3	2017-03-10	...	0.037310
4	2017-03-10	...	-0.013007
5	2017-03-10	...	0.021434
6	2017-03-10	...	0.004261
7	2017-03-10	...	0.055974
8	2017-03-10	...	-0.026941
9	2017-03-10	...	-0.038406
10	2017-03-10	...	-0.082039
11	2017-03-10	...	0.042380
12	2017-03-10	...	0.020054
13	2017-03-10	...	0.001711
14	2017-03-10	...	-0.130057
15	2017-03-10	...	-0.029933
16	2017-03-10	...	-0.074009
17	2017-03-10	...	-0.095388
18	2017-03-10	...	-0.135193
19	2017-03-10	...	-0.003835
20	2017-03-10	...	-0.070633
21	2017-03-10	...	-0.093547
22	2017-03-10	...	0.088907
23	2017-03-10	...	-0.025975
24	2017-03-10	...	0.001048
25	2017-03-10	...	0.202837
26	2017-03-10	...	-0.076186
27	2017-03-10	...	0.011627
28	2017-03-10	...	0.023499
29	2017-03-10	...	-0.015874
...	...	...	...
1791	2017-03-30	...	0.015269
1792	2017-03-30	...	-0.010705
1793	2017-03-30	...	0.069141
1794	2017-03-30	...	0.002354
1795	2017-03-30	...	-0.008542
1796	2017-03-30	...	-0.119771
1797	2017-03-30	...	-0.019746
1798	2017-03-30	...	0.013685
1799	2017-03-30	...	0.003588
1800	2017-03-30	...	0.021505
1801	2017-03-30	...	-0.034494
1802	2017-03-30	...	0.010815
1803	2017-03-30	...	-0.020873
1804	2017-03-30	...	0.031735
1805	2017-03-30	...	-0.031398
1806	2017-03-30	...	-0.015980
1807	2017-03-30	...	0.022221
1808	2017-03-30	...	-0.000223
1809	2017-03-30	...	-0.077332
1810	2017-03-30	...	0.026124
1811	2017-03-30	...	0.009001
1812	2017-03-30	...	0.009294
1813	2017-03-30	...	0.010453
1814	2017-03-30	...	-0.067823
1815	2017-03-30	...	-0.019311
1816	2017-03-30	...	0.039205
1817	2017-03-30	...	-0.000355
1818	2017-03-30	...	0.057196
1819	2017-03-30	...	-0.046092
1820	2017-03-30	...	-0.016270

```
total 1863 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-13           ...                          0.004121
1     2017-03-13           ...                          0.024157
2     2017-03-13           ...                         -0.062243
3     2017-03-13           ...                          0.045444
4     2017-03-13           ...                         -0.028673
5     2017-03-13           ...                          0.009660
6     2017-03-13           ...                          0.010441
7     2017-03-13           ...                          0.064047
8     2017-03-13           ...                         -0.041708
9     2017-03-13           ...                         -0.008438
10    2017-03-13           ...                         -0.057529
11    2017-03-13           ...                          0.054148
12    2017-03-13           ...                          0.025430
13    2017-03-13           ...                         -0.001383
14    2017-03-13           ...                         -0.074202
15    2017-03-13           ...                         -0.017517
16    2017-03-13           ...                         -0.060228
17    2017-03-13           ...                         -0.119417
18    2017-03-13           ...                         -0.104476
19    2017-03-13           ...                          0.001473
20    2017-03-13           ...                         -0.062616
21    2017-03-13           ...                         -0.098502
22    2017-03-13           ...                          0.089547
23    2017-03-13           ...                          0.005395
24    2017-03-13           ...                          0.005613
25    2017-03-13           ...                          0.180741
26    2017-03-13           ...                         -0.049599
27    2017-03-13           ...                          0.014500
28    2017-03-13           ...                          0.000510
29    2017-03-13           ...                         -0.006554
...          ...           ...                               ...
1792  2017-03-31           ...                          0.014253
1793  2017-03-31           ...                          0.013694
1794  2017-03-31           ...                          0.006319
1795  2017-03-31           ...                          0.016473
1796  2017-03-31           ...                         -0.019668
1797  2017-03-31           ...                         -0.113315
1798  2017-03-31           ...                         -0.023599
1799  2017-03-31           ...                         -0.000891
1800  2017-03-31           ...                          0.004169
1801  2017-03-31           ...                          0.020978
1802  2017-03-31           ...                         -0.036693
1803  2017-03-31           ...                          0.001055
1804  2017-03-31           ...                         -0.071437
1805  2017-03-31           ...                         -0.012031
1806  2017-03-31           ...                          0.035474
1807  2017-03-31           ...                         -0.008826
1808  2017-03-31           ...                          0.007129
1809  2017-03-31           ...                         -0.033158
1810  2017-03-31           ...                         -0.077897
1811  2017-03-31           ...                          0.009744
1812  2017-03-31           ...                          0.014920
1813  2017-03-31           ...                         -0.002739
1814  2017-03-31           ...                         -0.002906
1815  2017-03-31           ...                         -0.062781
1816  2017-03-31           ...                         -0.013053
1817  2017-03-31           ...                          0.014730
1818  2017-03-31           ...                          0.002298
1819  2017-03-31           ...                          0.041178
1820  2017-03-31           ...                         -0.041339
```

```
[27207 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SSL.N' 'BZUN.O' 'WRD.N']
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-14           ...                          0.012457
1     2017-03-14           ...                         -0.006809
2     2017-03-14           ...                         -0.095687
3     2017-03-14           ...                          0.050437
4     2017-03-14           ...                         -0.009553
5     2017-03-14           ...                          0.014706
6     2017-03-14           ...                          0.000036
7     2017-03-14           ...                          0.061753
8     2017-03-14           ...                         -0.033971
9     2017-03-14           ...                         -0.034523
10    2017-03-14           ...                         -0.056149
11    2017-03-14           ...                          0.050747
12    2017-03-14           ...                          0.034593
13    2017-03-14           ...                         -0.006814
14    2017-03-14           ...                         -0.054244
15    2017-03-14           ...                         -0.071175
16    2017-03-14           ...                         -0.070336
17    2017-03-14           ...                         -0.108782
18    2017-03-14           ...                         -0.077164
19    2017-03-14           ...                          0.015919
20    2017-03-14           ...                         -0.056445
21    2017-03-14           ...                         -0.043121
22    2017-03-14           ...                          0.083929
23    2017-03-14           ...                         -0.033692
24    2017-03-14           ...                          0.009973
25    2017-03-14           ...                          0.043632
26    2017-03-14           ...                         -0.026346
27    2017-03-14           ...                          0.022570
28    2017-03-14           ...                          0.001846
29    2017-03-14           ...                         -0.018991
...          ...           ...                               ...
1792  2017-04-03           ...                         -0.026929
1793  2017-04-03           ...                          0.006449
1794  2017-04-03           ...                          0.027760
1795  2017-04-03           ...                          0.042668
1796  2017-04-03           ...                          0.004564
1797  2017-04-03           ...                         -0.011114
1798  2017-04-03           ...                         -0.120985
1799  2017-04-03           ...                         -0.002253
1800  2017-04-03           ...                          0.000553
1801  2017-04-03           ...                          0.020479
1802  2017-04-03           ...                         -0.020821
1803  2017-04-03           ...                          0.003601
1804  2017-04-03           ...                         -0.060924
1805  2017-04-03           ...                          0.025181
1806  2017-04-03           ...                          0.154575
1807  2017-04-03           ...                         -0.012435
1808  2017-04-03           ...                          0.022590
1809  2017-04-03           ...                         -0.080357
1810  2017-04-03           ...                         -0.051196
1811  2017-04-03           ...                         -0.009361
1812  2017-04-03           ...                          0.007352
1813  2017-04-03           ...                          0.018934
1814  2017-04-03           ...                          0.018665
1815  2017-04-03           ...                         -0.040731
1816  2017-04-03           ...                         -0.002033
1817  2017-04-03           ...                          0.039738
1818  2017-04-03           ...                         -0.001947
```

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1821  2017-04-03          ...                        -0.010511

[27221 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BZUN.O' 'WRD.N' 'COTV.N']
total 1862 df
            time          ...           returnsOpenPrevMktres10
0     2017-03-15          ...                          0.037488
1     2017-03-15          ...                         -0.045706
2     2017-03-15          ...                         -0.117931
3     2017-03-15          ...                          0.037069
4     2017-03-15          ...                         -0.028125
5     2017-03-15          ...                          0.016995
6     2017-03-15          ...                         -0.007618
7     2017-03-15          ...                          0.052492
8     2017-03-15          ...                         -0.028080
9     2017-03-15          ...                          0.014494
10    2017-03-15          ...                         -0.036081
11    2017-03-15          ...                          0.058914
12    2017-03-15          ...                          0.020943
13    2017-03-15          ...                         -0.001128
14    2017-03-15          ...                          0.001337
15    2017-03-15          ...                         -0.022118
16    2017-03-15          ...                          0.007678
17    2017-03-15          ...                         -0.074798
18    2017-03-15          ...                         -0.035582
19    2017-03-15          ...                          0.004169
20    2017-03-15          ...                         -0.027500
21    2017-03-15          ...                         -0.002235
22    2017-03-15          ...                          0.106330
23    2017-03-15          ...                         -0.032000
24    2017-03-15          ...                          0.007732
25    2017-03-15          ...                          0.028934
26    2017-03-15          ...                         -0.004389
27    2017-03-15          ...                          0.027023
28    2017-03-15          ...                          0.020653
29    2017-03-15          ...                         -0.046961
...          ...          ...                               ...
1796  2017-04-04          ...                         -0.038155
1797  2017-04-04          ...                          0.044424
1798  2017-04-04          ...                          0.018802
1799  2017-04-04          ...                         -0.005325
1800  2017-04-04          ...                          0.000144
1801  2017-04-04          ...                          0.002730
1802  2017-04-04          ...                         -0.232150
1803  2017-04-04          ...                          0.005447
1804  2017-04-04          ...                          0.007701
1805  2017-04-04          ...                          0.019708
1806  2017-04-04          ...                         -0.019966
1807  2017-04-04          ...                         -0.002435
1808  2017-04-04          ...                         -0.045030
1809  2017-04-04          ...                         -0.002820
1810  2017-04-04          ...                          0.174241
1811  2017-04-04          ...                         -0.022554
1812  2017-04-04          ...                         -0.004799
1813  2017-04-04          ...                          0.001678
1814  2017-04-04          ...                         -0.019546
1815  2017-04-04          ...                         -0.030390
1816  2017-04-04          ...                          0.005489
1817  2017-04-04          ...                          0.025579
1818  2017-04-04          ...                         -0.004397
1819  2017-04-04          ...                         -0.011531
1820  2017-04-04          ...                          0.014025
```

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1823  2017-04-04           ...                          0.020055
1824  2017-04-04           ...                         -0.132815
1825  2017-04-04           ...                         -0.016955

[27240 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'FOXF.O' 'JBT.N' 'MANT.O']
total 1864 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-16           ...                          0.029527
1     2017-03-16           ...                         -0.054511
2     2017-03-16           ...                         -0.084512
3     2017-03-16           ...                          0.055444
4     2017-03-16           ...                         -0.022970
5     2017-03-16           ...                          0.009049
6     2017-03-16           ...                          0.009896
7     2017-03-16           ...                          0.054436
8     2017-03-16           ...                         -0.019640
9     2017-03-16           ...                         -0.007110
10    2017-03-16           ...                          0.010845
11    2017-03-16           ...                          0.079154
12    2017-03-16           ...                          0.016198
13    2017-03-16           ...                         -0.001639
14    2017-03-16           ...                          0.066155
15    2017-03-16           ...                          0.030752
16    2017-03-16           ...                          0.052254
17    2017-03-16           ...                         -0.049732
18    2017-03-16           ...                         -0.033384
19    2017-03-16           ...                          0.002276
20    2017-03-16           ...                         -0.040702
21    2017-03-16           ...                          0.014683
22    2017-03-16           ...                          0.075900
23    2017-03-16           ...                         -0.028553
24    2017-03-16           ...                          0.011824
25    2017-03-16           ...                          0.033281
26    2017-03-16           ...                         -0.006869
27    2017-03-16           ...                          0.028645
28    2017-03-16           ...                          0.005276
29    2017-03-16           ...                         -0.026226
...          ...           ...                               ...
1795  2017-04-05           ...                         -0.046597
1796  2017-04-05           ...                         -0.082729
1797  2017-04-05           ...                          0.013239
1798  2017-04-05           ...                          0.177802
1799  2017-04-05           ...                          0.009822
1800  2017-04-05           ...                         -0.066663
1801  2017-04-05           ...                         -0.029888
1802  2017-04-05           ...                          0.002606
1803  2017-04-05           ...                         -0.017409
1804  2017-04-05           ...                          0.048134
1805  2017-04-05           ...                         -0.052582
1806  2017-04-05           ...                          0.004863
1807  2017-04-05           ...                         -0.022346
1808  2017-04-05           ...                          0.139242
1809  2017-04-05           ...                         -0.062577
1810  2017-04-05           ...                          0.006098
1811  2017-04-05           ...                          0.056052
1812  2017-04-05           ...                         -0.060823
1813  2017-04-05           ...                         -0.078527
1814  2017-04-05           ...                         -0.021375
1815  2017-04-05           ...                         -0.005117
1816  2017-04-05           ...                          0.049381
1817  2017-04-05           ...                          0.012947
```

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1820  2017-04-05           ...                          0.043260
1821  2017-04-05           ...                          0.000246
1822  2017-04-05           ...                          0.007788
1823  2017-04-05           ...                          0.074818
1824  2017-04-05           ...                         -0.014364

[27258 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MANT.O' 'MLI.N' 'NGVT.N']
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-17           ...                          0.031739
1     2017-03-17           ...                         -0.012618
2     2017-03-17           ...                         -0.088545
3     2017-03-17           ...                          0.076839
4     2017-03-17           ...                         -0.031839
5     2017-03-17           ...                          0.014532
6     2017-03-17           ...                          0.026181
7     2017-03-17           ...                          0.047641
8     2017-03-17           ...                         -0.048977
9     2017-03-17           ...                         -0.013725
10    2017-03-17           ...                          0.021221
11    2017-03-17           ...                          0.089176
12    2017-03-17           ...                          0.024513
13    2017-03-17           ...                         -0.009314
14    2017-03-17           ...                          0.059687
15    2017-03-17           ...                          0.020430
16    2017-03-17           ...                          0.042567
17    2017-03-17           ...                         -0.056207
18    2017-03-17           ...                         -0.041748
19    2017-03-17           ...                          0.006779
20    2017-03-17           ...                         -0.061069
21    2017-03-17           ...                          0.020997
22    2017-03-17           ...                          0.025287
23    2017-03-17           ...                         -0.019004
24    2017-03-17           ...                          0.001856
25    2017-03-17           ...                          0.000424
26    2017-03-17           ...                         -0.016662
27    2017-03-17           ...                          0.071318
28    2017-03-17           ...                         -0.006351
29    2017-03-17           ...                         -0.015870
...          ...           ...                               ...
1793  2017-04-06           ...                         -0.044213
1794  2017-04-06           ...                         -0.050611
1795  2017-04-06           ...                         -0.015382
1796  2017-04-06           ...                          0.087108
1797  2017-04-06           ...                          0.013268
1798  2017-04-06           ...                         -0.034375
1799  2017-04-06           ...                         -0.088508
1800  2017-04-06           ...                         -0.027814
1801  2017-04-06           ...                         -0.009540
1802  2017-04-06           ...                          0.023190
1803  2017-04-06           ...                         -0.021742
1804  2017-04-06           ...                          0.001269
1805  2017-04-06           ...                          0.002550
1806  2017-04-06           ...                          0.082480
1807  2017-04-06           ...                         -0.004519
1808  2017-04-06           ...                          0.013191
1809  2017-04-06           ...                          0.170205
1810  2017-04-06           ...                         -0.018605
1811  2017-04-06           ...                         -0.061029
1812  2017-04-06           ...                         -0.024272
1813  2017-04-06           ...                         -0.006469
```

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1816  2017-04-06           ...                        -0.041999
1817  2017-04-06           ...                        -0.009785
1818  2017-04-06           ...                         0.062205
1819  2017-04-06           ...                         0.015016
1820  2017-04-06           ...                         0.017025
1821  2017-04-06           ...                         0.012784
1822  2017-04-06           ...                        -0.021296

[27273 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MLCO.O' 'RMP.N' 'SWX.N']
total 1863 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-20           ...                         0.031970
1     2017-03-20           ...                        -0.050172
2     2017-03-20           ...                        -0.095823
3     2017-03-20           ...                         0.086796
4     2017-03-20           ...                        -0.015934
5     2017-03-20           ...                         0.005912
6     2017-03-20           ...                         0.035340
7     2017-03-20           ...                         0.045444
8     2017-03-20           ...                        -0.045361
9     2017-03-20           ...                        -0.011152
10    2017-03-20           ...                        -0.010230
11    2017-03-20           ...                         0.103081
12    2017-03-20           ...                         0.036390
13    2017-03-20           ...                         0.001858
14    2017-03-20           ...                         0.037084
15    2017-03-20           ...                         0.043542
16    2017-03-20           ...                         0.003255
17    2017-03-20           ...                        -0.038575
18    2017-03-20           ...                         0.001474
19    2017-03-20           ...                         0.003009
20    2017-03-20           ...                        -0.083849
21    2017-03-20           ...                         0.033039
22    2017-03-20           ...                         0.061278
23    2017-03-20           ...                        -0.033461
24    2017-03-20           ...                         0.016165
25    2017-03-20           ...                        -0.012647
26    2017-03-20           ...                         0.009011
27    2017-03-20           ...                         0.060334
28    2017-03-20           ...                         0.000146
29    2017-03-20           ...                        -0.013334
...          ...           ...                               ...
1795  2017-04-07           ...                        -0.052016
1796  2017-04-07           ...                        -0.044027
1797  2017-04-07           ...                        -0.045929
1798  2017-04-07           ...                         0.075841
1799  2017-04-07           ...                         0.014136
1800  2017-04-07           ...                        -0.021246
1801  2017-04-07           ...                        -0.085602
1802  2017-04-07           ...                        -0.006156
1803  2017-04-07           ...                         0.008825
1804  2017-04-07           ...                         0.033555
1805  2017-04-07           ...                         0.005909
1806  2017-04-07           ...                        -0.011962
1807  2017-04-07           ...                        -0.012119
1808  2017-04-07           ...                         0.085138
1809  2017-04-07           ...                        -0.044756
1810  2017-04-07           ...                         0.016566
1811  2017-04-07           ...                         0.168789
1812  2017-04-07           ...                        -0.017404
1813  2017-04-07           ...                        -0.000724
```

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1816  2017-04-07           ...                          0.049721
1817  2017-04-07           ...                          0.017053
1818  2017-04-07           ...                         -0.005132
1819  2017-04-07           ...                         -0.012378
1820  2017-04-07           ...                          0.033815
1821  2017-04-07           ...                          0.011357
1822  2017-04-07           ...                         -0.003623
1823  2017-04-07           ...                         -0.024692
1824  2017-04-07           ...                         -0.021955

[27292 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ALRM.O' 'EXTN.N' 'NCS.N']
total 1866 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-21           ...                          0.041682
1     2017-03-21           ...                         -0.048048
2     2017-03-21           ...                         -0.082442
3     2017-03-21           ...                          0.093996
4     2017-03-21           ...                         -0.012228
5     2017-03-21           ...                          0.017913
6     2017-03-21           ...                          0.044494
7     2017-03-21           ...                          0.048246
8     2017-03-21           ...                         -0.031868
9     2017-03-21           ...                          0.013929
10    2017-03-21           ...                          0.031012
11    2017-03-21           ...                          0.099132
12    2017-03-21           ...                          0.034634
13    2017-03-21           ...                         -0.000064
14    2017-03-21           ...                          0.069005
15    2017-03-21           ...                          0.017367
16    2017-03-21           ...                          0.025272
17    2017-03-21           ...                         -0.038611
18    2017-03-21           ...                          0.028455
19    2017-03-21           ...                          0.011444
20    2017-03-21           ...                         -0.097061
21    2017-03-21           ...                          0.013225
22    2017-03-21           ...                          0.050478
23    2017-03-21           ...                         -0.033991
24    2017-03-21           ...                          0.006212
25    2017-03-21           ...                          0.016676
26    2017-03-21           ...                          0.018019
27    2017-03-21           ...                          0.054536
28    2017-03-21           ...                         -0.013844
29    2017-03-21           ...                         -0.004208
...          ...           ...                               ...
1797  2017-04-10           ...                         -0.037401
1798  2017-04-10           ...                         -0.047111
1799  2017-04-10           ...                         -0.057088
1800  2017-04-10           ...                          0.088387
1801  2017-04-10           ...                          0.022659
1802  2017-04-10           ...                         -0.060469
1803  2017-04-10           ...                         -0.054470
1804  2017-04-10           ...                          0.001312
1805  2017-04-10           ...                         -0.006560
1806  2017-04-10           ...                          0.036238
1807  2017-04-10           ...                         -0.008312
1808  2017-04-10           ...                          0.001210
1809  2017-04-10           ...                         -0.056579
1810  2017-04-10           ...                          0.082543
1811  2017-04-10           ...                         -0.079595
1812  2017-04-10           ...                          0.009222
1813  2017-04-10           ...                          0.141471
```

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1816  2017-04-10           ...                          0.003935
1817  2017-04-10           ...                          0.004351
1818  2017-04-10           ...                          0.031045
1819  2017-04-10           ...                          0.005004
1820  2017-04-10           ...                         -0.001646
1821  2017-04-10           ...                         -0.024332
1822  2017-04-10           ...                         -0.011814
1823  2017-04-10           ...                          0.008055
1824  2017-04-10           ...                          0.004074
1825  2017-04-10           ...                          0.012554
1826  2017-04-10           ...                         -0.013360

[27310 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BEAT.O' 'COUP.O' 'WGO.N']
total 1867 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-22           ...                          0.032570
1     2017-03-22           ...                         -0.079882
2     2017-03-22           ...                         -0.074789
3     2017-03-22           ...                         -0.016438
4     2017-03-22           ...                         -0.012536
5     2017-03-22           ...                          0.017497
6     2017-03-22           ...                          0.010647
7     2017-03-22           ...                          0.016893
8     2017-03-22           ...                         -0.005699
9     2017-03-22           ...                         -0.005250
10    2017-03-22           ...                          0.078716
11    2017-03-22           ...                          0.041699
12    2017-03-22           ...                          0.040106
13    2017-03-22           ...                          0.020520
14    2017-03-22           ...                          0.118252
15    2017-03-22           ...                          0.022468
16    2017-03-22           ...                         -0.022415
17    2017-03-22           ...                          0.021815
18    2017-03-22           ...                          0.084187
19    2017-03-22           ...                          0.003027
20    2017-03-22           ...                         -0.018749
21    2017-03-22           ...                          0.042324
22    2017-03-22           ...                         -0.014342
23    2017-03-22           ...                         -0.067153
24    2017-03-22           ...                          0.023127
25    2017-03-22           ...                         -0.027515
26    2017-03-22           ...                          0.010040
27    2017-03-22           ...                          0.035418
28    2017-03-22           ...                          0.002299
29    2017-03-22           ...                          0.032928
...          ...           ...                               ...
1794  2017-04-11           ...                          0.001088
1795  2017-04-11           ...                         -0.042760
1796  2017-04-11           ...                         -0.031400
1797  2017-04-11           ...                         -0.053802
1798  2017-04-11           ...                          0.093363
1799  2017-04-11           ...                          0.018047
1800  2017-04-11           ...                         -0.012783
1801  2017-04-11           ...                         -0.083250
1802  2017-04-11           ...                          0.017550
1803  2017-04-11           ...                         -0.000812
1804  2017-04-11           ...                          0.027120
1805  2017-04-11           ...                          0.024361
1806  2017-04-11           ...                          0.009565
1807  2017-04-11           ...                         -0.026658
1808  2017-04-11           ...                          0.079866
```

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1811  2017-04-11           ...                        -0.001403
1812  2017-04-11           ...                        -0.006235
1813  2017-04-11           ...                        -0.000769
1814  2017-04-11           ...                        -0.006433
1815  2017-04-11           ...                         0.032954
1816  2017-04-11           ...                        -0.003558
1817  2017-04-11           ...                         0.002127
1818  2017-04-11           ...                        -0.027845
1819  2017-04-11           ...                        -0.043586
1820  2017-04-11           ...                         0.009755
1821  2017-04-11           ...                        -0.008199
1822  2017-04-11           ...                        -0.008466
1823  2017-04-11           ...                        -0.019828

[27321 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'WGO.N' 'ARCO.N' 'GHL.N']
total 1866 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-23           ...                         0.032031
1     2017-03-23           ...                        -0.077746
2     2017-03-23           ...                        -0.061867
3     2017-03-23           ...                         0.006122
4     2017-03-23           ...                        -0.025149
5     2017-03-23           ...                         0.024546
6     2017-03-23           ...                         0.032669
7     2017-03-23           ...                         0.017110
8     2017-03-23           ...                        -0.026995
9     2017-03-23           ...                        -0.009745
10    2017-03-23           ...                         0.038958
11    2017-03-23           ...                         0.003343
12    2017-03-23           ...                         0.039738
13    2017-03-23           ...                         0.000656
14    2017-03-23           ...                         0.091457
15    2017-03-23           ...                         0.024752
16    2017-03-23           ...                        -0.035155
17    2017-03-23           ...                         0.028327
18    2017-03-23           ...                         0.049845
19    2017-03-23           ...                        -0.002785
20    2017-03-23           ...                        -0.039040
21    2017-03-23           ...                         0.152595
22    2017-03-23           ...                        -0.004413
23    2017-03-23           ...                        -0.029578
24    2017-03-23           ...                        -0.002811
25    2017-03-23           ...                        -0.071581
26    2017-03-23           ...                         0.013635
27    2017-03-23           ...                         0.050652
28    2017-03-23           ...                         0.001888
29    2017-03-23           ...                         0.047156
...          ...           ...                              ...
1792  2017-04-12           ...                         0.061617
1793  2017-04-12           ...                         0.004842
1794  2017-04-12           ...                        -0.038867
1795  2017-04-12           ...                        -0.011771
1796  2017-04-12           ...                        -0.058019
1797  2017-04-12           ...                         0.079530
1798  2017-04-12           ...                         0.015530
1799  2017-04-12           ...                        -0.002970
1800  2017-04-12           ...                        -0.103410
1801  2017-04-12           ...                         0.008351
1802  2017-04-12           ...                        -0.002001
1803  2017-04-12           ...                         0.022814
1804  2017-04-12           ...                         0.047479
```

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1807  2017-04-12           ...                          0.066213
1808  2017-04-12           ...                          0.003092
1809  2017-04-12           ...                          0.229777
1810  2017-04-12           ...                         -0.011460
1811  2017-04-12           ...                          0.059336
1812  2017-04-12           ...                          0.000196
1813  2017-04-12           ...                         -0.016244
1814  2017-04-12           ...                          0.042858
1815  2017-04-12           ...                          0.033583
1816  2017-04-12           ...                          0.046941
1817  2017-04-12           ...                         -0.006348
1818  2017-04-12           ...                          0.030252
1819  2017-04-12           ...                         -0.005916
1820  2017-04-12           ...                         -0.038432
1821  2017-04-12           ...                         -0.025725

[27329 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BNCL.O' 'PTHN.N' 'SITE.N']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-24           ...                          0.042858
1     2017-03-24           ...                         -0.068734
2     2017-03-24           ...                         -0.014298
3     2017-03-24           ...                          0.001163
4     2017-03-24           ...                         -0.035815
5     2017-03-24           ...                          0.023013
6     2017-03-24           ...                          0.023533
7     2017-03-24           ...                         -0.000363
8     2017-03-24           ...                         -0.017300
9     2017-03-24           ...                         -0.004992
10    2017-03-24           ...                          0.023871
11    2017-03-24           ...                          0.005587
12    2017-03-24           ...                          0.052682
13    2017-03-24           ...                         -0.001536
14    2017-03-24           ...                          0.058294
15    2017-03-24           ...                          0.025974
16    2017-03-24           ...                         -0.045768
17    2017-03-24           ...                          0.046920
18    2017-03-24           ...                          0.089353
19    2017-03-24           ...                          0.000930
20    2017-03-24           ...                         -0.016050
21    2017-03-24           ...                          0.042906
22    2017-03-24           ...                          0.007618
23    2017-03-24           ...                         -0.025138
24    2017-03-24           ...                         -0.008531
25    2017-03-24           ...                         -0.122101
26    2017-03-24           ...                          0.031086
27    2017-03-24           ...                          0.053015
28    2017-03-24           ...                         -0.003445
29    2017-03-24           ...                          0.040417
...          ...           ...                               ...
1799  2017-04-13           ...                          0.031630
1800  2017-04-13           ...                          0.005741
1801  2017-04-13           ...                         -0.038381
1802  2017-04-13           ...                          0.015573
1803  2017-04-13           ...                         -0.042880
1804  2017-04-13           ...                          0.017163
1805  2017-04-13           ...                          0.013436
1806  2017-04-13           ...                          0.031373
1807  2017-04-13           ...                         -0.111623
1808  2017-04-13           ...                          0.010406
1809  2017-04-13           ...                         -0.002976
```

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1812  2017-04-13           ...                          0.008412
1813  2017-04-13           ...                          0.027777
1814  2017-04-13           ...                          0.078690
1815  2017-04-13           ...                          0.013654
1816  2017-04-13           ...                          0.264980
1817  2017-04-13           ...                         -0.034315
1818  2017-04-13           ...                          0.060303
1819  2017-04-13           ...                         -0.009165
1820  2017-04-13           ...                         -0.016381
1821  2017-04-13           ...                          0.030129
1822  2017-04-13           ...                          0.027552
1823  2017-04-13           ...                          0.046807
1824  2017-04-13           ...                          0.004381
1825  2017-04-13           ...                          0.131308
1826  2017-04-13           ...                         -0.018252
1827  2017-04-13           ...                         -0.067354
1828  2017-04-13           ...                         -0.012936

[27347 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'IBOC.O' 'NGHC.O' 'TRST.O']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-27           ...                          0.004464
1     2017-03-27           ...                         -0.090769
2     2017-03-27           ...                         -0.021112
3     2017-03-27           ...                         -0.063235
4     2017-03-27           ...                         -0.037667
5     2017-03-27           ...                          0.017109
6     2017-03-27           ...                          0.007236
7     2017-03-27           ...                         -0.005907
8     2017-03-27           ...                         -0.000939
9     2017-03-27           ...                         -0.011296
10    2017-03-27           ...                          0.017810
11    2017-03-27           ...                         -0.018833
12    2017-03-27           ...                          0.064514
13    2017-03-27           ...                          0.011794
14    2017-03-27           ...                          0.011124
15    2017-03-27           ...                          0.020553
16    2017-03-27           ...                         -0.049718
17    2017-03-27           ...                          0.069955
18    2017-03-27           ...                          0.037990
19    2017-03-27           ...                         -0.009222
20    2017-03-27           ...                          0.084813
21    2017-03-27           ...                          0.006893
22    2017-03-27           ...                         -0.002130
23    2017-03-27           ...                         -0.062140
24    2017-03-27           ...                         -0.013522
25    2017-03-27           ...                         -0.057155
26    2017-03-27           ...                         -0.004167
27    2017-03-27           ...                          0.036498
28    2017-03-27           ...                          0.024469
29    2017-03-27           ...                          0.040508
...          ...           ...                               ...
1801  2017-04-17           ...                          0.035319
1802  2017-04-17           ...                          0.008193
1803  2017-04-17           ...                         -0.026989
1804  2017-04-17           ...                          0.103726
1805  2017-04-17           ...                         -0.033880
1806  2017-04-17           ...                          0.015825
1807  2017-04-17           ...                         -0.007001
1808  2017-04-17           ...                          0.064841
1809  2017-04-17           ...                         -0.132335
```

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1812  2017-04-17           ...                          0.005560
1813  2017-04-17           ...                          0.029778
1814  2017-04-17           ...                          0.021524
1815  2017-04-17           ...                          0.074990
1816  2017-04-17           ...                          0.076141
1817  2017-04-17           ...                          0.012860
1818  2017-04-17           ...                          0.296622
1819  2017-04-17           ...                         -0.015183
1820  2017-04-17           ...                          0.086499
1821  2017-04-17           ...                         -0.008367
1822  2017-04-17           ...                         -0.005457
1823  2017-04-17           ...                          0.034937
1824  2017-04-17           ...                          0.045386
1825  2017-04-17           ...                          0.078822
1826  2017-04-17           ...                          0.006377
1827  2017-04-17           ...                          0.173436
1828  2017-04-17           ...                         -0.042125
1829  2017-04-17           ...                         -0.057782
1830  2017-04-17           ...                          0.000590

[27362 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MGI.O' 'SBY.N' 'TFSL.O']
total 1873 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-28           ...                          0.016431
1     2017-03-28           ...                         -0.044878
2     2017-03-28           ...                          0.015085
3     2017-03-28           ...                         -0.025120
4     2017-03-28           ...                         -0.049968
5     2017-03-28           ...                          0.019937
6     2017-03-28           ...                          0.025301
7     2017-03-28           ...                          0.005984
8     2017-03-28           ...                         -0.002946
9     2017-03-28           ...                               NaN
10    2017-03-28           ...                          0.025001
11    2017-03-28           ...                          0.032219
12    2017-03-28           ...                         -0.012320
13    2017-03-28           ...                          0.048976
14    2017-03-28           ...                          0.012299
15    2017-03-28           ...                          0.020289
16    2017-03-28           ...                          0.011654
17    2017-03-28           ...                         -0.037217
18    2017-03-28           ...                          0.034177
19    2017-03-28           ...                          0.017297
20    2017-03-28           ...                         -0.008762
21    2017-03-28           ...                          0.090747
22    2017-03-28           ...                          0.026391
23    2017-03-28           ...                         -0.011982
24    2017-03-28           ...                         -0.046696
25    2017-03-28           ...                         -0.013537
26    2017-03-28           ...                          0.000245
27    2017-03-28           ...                         -0.022601
28    2017-03-28           ...                          0.038295
29    2017-03-28           ...                          0.009866
...          ...           ...                               ...
1804  2017-04-18           ...                          0.018077
1805  2017-04-18           ...                          0.017263
1806  2017-04-18           ...                         -0.037080
1807  2017-04-18           ...                          0.104699
1808  2017-04-18           ...                         -0.066336
1809  2017-04-18           ...                         -0.015338
1810  2017-04-18           ...                         -0.001291
```

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1813  2017-04-18           ...                          -0.014849
1814  2017-04-18           ...                          -0.000324
1815  2017-04-18           ...                          -0.007693
1816  2017-04-18           ...                           0.015817
1817  2017-04-18           ...                           0.022112
1818  2017-04-18           ...                           0.094404
1819  2017-04-18           ...                           0.066163
1820  2017-04-18           ...                           0.012155
1821  2017-04-18           ...                           0.239844
1822  2017-04-18           ...                          -0.022151
1823  2017-04-18           ...                           0.064769
1824  2017-04-18           ...                           0.042813
1825  2017-04-18           ...                          -0.010560
1826  2017-04-18           ...                           0.007985
1827  2017-04-18           ...                           0.025196
1828  2017-04-18           ...                           0.047677
1829  2017-04-18           ...                          -0.010822
1830  2017-04-18           ...                           0.095128
1831  2017-04-18           ...                          -0.018197
1832  2017-04-18           ...                          -0.030103
1833  2017-04-18           ...                          -0.004030

[27376 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'LFC.N' 'MIME.O' 'STNG.N']
total 1875 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-29           ...                          -0.002467
1     2017-03-29           ...                          -0.034103
2     2017-03-29           ...                           0.060795
3     2017-03-29           ...                          -0.011443
4     2017-03-29           ...                          -0.034508
5     2017-03-29           ...                           0.034277
6     2017-03-29           ...                           0.025996
7     2017-03-29           ...                           0.007150
8     2017-03-29           ...                          -0.008235
9     2017-03-29           ...                                NaN
10    2017-03-29           ...                           0.020040
11    2017-03-29           ...                           0.042107
12    2017-03-29           ...                          -0.017883
13    2017-03-29           ...                           0.045833
14    2017-03-29           ...                           0.003391
15    2017-03-29           ...                           0.030612
16    2017-03-29           ...                          -0.002021
17    2017-03-29           ...                          -0.048802
18    2017-03-29           ...                           0.027384
19    2017-03-29           ...                           0.004435
20    2017-03-29           ...                          -0.005822
21    2017-03-29           ...                           0.040022
22    2017-03-29           ...                           0.063798
23    2017-03-29           ...                          -0.022506
24    2017-03-29           ...                          -0.034169
25    2017-03-29           ...                          -0.003817
26    2017-03-29           ...                          -0.007540
27    2017-03-29           ...                          -0.018829
28    2017-03-29           ...                           0.046195
29    2017-03-29           ...                          -0.007874
...          ...           ...                                ...
1800  2017-04-19           ...                           0.048263
1801  2017-04-19           ...                           0.029592
1802  2017-04-19           ...                          -0.000371
1803  2017-04-19           ...                           0.069388
1804  2017-04-19           ...                          -0.062279
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1807  2017-04-19          ...                          0.022759
1808  2017-04-19          ...                         -0.038218
1809  2017-04-19          ...                         -0.006029
1810  2017-04-19          ...                          0.002308
1811  2017-04-19          ...                         -0.006496
1812  2017-04-19          ...                          0.021737
1813  2017-04-19          ...                          0.030372
1814  2017-04-19          ...                          0.095151
1815  2017-04-19          ...                          0.038064
1816  2017-04-19          ...                          0.019369
1817  2017-04-19          ...                          0.224009
1818  2017-04-19          ...                         -0.062695
1819  2017-04-19          ...                          0.071265
1820  2017-04-19          ...                          0.026017
1821  2017-04-19          ...                         -0.011950
1822  2017-04-19          ...                          0.001545
1823  2017-04-19          ...                          0.038862
1824  2017-04-19          ...                          0.049684
1825  2017-04-19          ...                         -0.012230
1826  2017-04-19          ...                          0.130409
1827  2017-04-19          ...                          0.003893
1828  2017-04-19          ...                          0.029840
1829  2017-04-19          ...                          0.010612

[27384 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'STNG.N' 'DEA.N' 'LKSD.N']
total 1876 df
            time          ...           returnsOpenPrevMktres10
0     2017-03-30          ...                         -0.010101
1     2017-03-30          ...                         -0.046970
2     2017-03-30          ...                         -0.000834
3     2017-03-30          ...                         -0.032746
4     2017-03-30          ...                         -0.025851
5     2017-03-30          ...                          0.030502
6     2017-03-30          ...                          0.001890
7     2017-03-30          ...                          0.000759
8     2017-03-30          ...                          0.008347
9     2017-03-30          ...                               NaN
10    2017-03-30          ...                          0.009225
11    2017-03-30          ...                          0.014808
12    2017-03-30          ...                         -0.026334
13    2017-03-30          ...                          0.037028
14    2017-03-30          ...                          0.004672
15    2017-03-30          ...                         -0.074051
16    2017-03-30          ...                         -0.012286
17    2017-03-30          ...                         -0.077577
18    2017-03-30          ...                         -0.006723
19    2017-03-30          ...                         -0.012547
20    2017-03-30          ...                         -0.002554
21    2017-03-30          ...                          0.070051
22    2017-03-30          ...                          0.004691
23    2017-03-30          ...                         -0.005724
24    2017-03-30          ...                         -0.028293
25    2017-03-30          ...                         -0.010675
26    2017-03-30          ...                          0.038341
27    2017-03-30          ...                               NaN
28    2017-03-30          ...                         -0.021408
29    2017-03-30          ...                          0.038177
...          ...          ...                               ...
1803  2017-04-20          ...                          0.053187
1804  2017-04-20          ...                          0.014446
1805  2017-04-20          ...                         -0.005575
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1808  2017-04-20           ...                          -0.046620
1809  2017-04-20           ...                          -0.011058
1810  2017-04-20           ...                           0.100809
1811  2017-04-20           ...                          -0.095481
1812  2017-04-20           ...                           0.021243
1813  2017-04-20           ...                           0.014349
1814  2017-04-20           ...                          -0.002303
1815  2017-04-20           ...                           0.027762
1816  2017-04-20           ...                           0.022789
1817  2017-04-20           ...                           0.052981
1818  2017-04-20           ...                          -0.024953
1819  2017-04-20           ...                           0.023054
1820  2017-04-20           ...                           0.235199
1821  2017-04-20           ...                          -0.012700
1822  2017-04-20           ...                           0.078668
1823  2017-04-20           ...                           0.029290
1824  2017-04-20           ...                          -0.006416
1825  2017-04-20           ...                           0.027825
1826  2017-04-20           ...                           0.045137
1827  2017-04-20           ...                           0.068504
1828  2017-04-20           ...                           0.010747
1829  2017-04-20           ...                           0.145672
1830  2017-04-20           ...                           0.028202
1831  2017-04-20           ...                          -0.004094
1832  2017-04-20           ...                           0.014978

[27394 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HI.N' 'RACE.N' 'SNAP.N']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-03-31           ...                          -0.000366
1     2017-03-31           ...                          -0.015881
2     2017-03-31           ...                           0.008836
3     2017-03-31           ...                          -0.017147
4     2017-03-31           ...                          -0.028623
5     2017-03-31           ...                           0.022923
6     2017-03-31           ...                          -0.010730
7     2017-03-31           ...                           0.003364
8     2017-03-31           ...                           0.015113
9     2017-03-31           ...                                NaN
10    2017-03-31           ...                           0.027514
11    2017-03-31           ...                           0.006222
12    2017-03-31           ...                          -0.019624
13    2017-03-31           ...                           0.022174
14    2017-03-31           ...                          -0.005964
15    2017-03-31           ...                          -0.060645
16    2017-03-31           ...                          -0.024934
17    2017-03-31           ...                          -0.087407
18    2017-03-31           ...                          -0.011498
19    2017-03-31           ...                          -0.024036
20    2017-03-31           ...                           0.006472
21    2017-03-31           ...                           0.050422
22    2017-03-31           ...                           0.007332
23    2017-03-31           ...                          -0.004988
24    2017-03-31           ...                          -0.011886
25    2017-03-31           ...                          -0.013597
26    2017-03-31           ...                           0.047731
27    2017-03-31           ...                                NaN
28    2017-03-31           ...                          -0.022018
29    2017-03-31           ...                          -0.002443
...          ...           ...                                ...
1797  2017-04-21           ...                           0.025315
```

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1800  2017-04-21          ...                        -0.002373
1801  2017-04-21          ...                        -0.066478
1802  2017-04-21          ...                        -0.022413
1803  2017-04-21          ...                         0.073616
1804  2017-04-21          ...                        -0.008544
1805  2017-04-21          ...                         0.028963
1806  2017-04-21          ...                         0.010225
1807  2017-04-21          ...                        -0.005616
1808  2017-04-21          ...                         0.005355
1809  2017-04-21          ...                         0.028901
1810  2017-04-21          ...                              NaN
1811  2017-04-21          ...                         0.029710
1812  2017-04-21          ...                         0.014816
1813  2017-04-21          ...                         0.017645
1814  2017-04-21          ...                         0.047687
1815  2017-04-21          ...                        -0.013995
1816  2017-04-21          ...                         0.085045
1817  2017-04-21          ...                         0.056987
1818  2017-04-21          ...                         0.010334
1819  2017-04-21          ...                         0.002125
1820  2017-04-21          ...                         0.031443
1821  2017-04-21          ...                         0.068846
1822  2017-04-21          ...                        -0.005669
1823  2017-04-21          ...                         0.125241
1824  2017-04-21          ...                        -0.003944
1825  2017-04-21          ...                         0.045291
1826  2017-04-21          ...                         0.029690

[27400 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HUBG.O' 'NANO.O' 'YIN.O']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-03          ...                        -0.006252
1     2017-04-03          ...                         0.019105
2     2017-04-03          ...                         0.000822
3     2017-04-03          ...                        -0.012677
4     2017-04-03          ...                        -0.029778
5     2017-04-03          ...                         0.026492
6     2017-04-03          ...                        -0.007628
7     2017-04-03          ...                         0.005212
8     2017-04-03          ...                         0.008957
9     2017-04-03          ...                              NaN
10    2017-04-03          ...                         0.032159
11    2017-04-03          ...                         0.025006
12    2017-04-03          ...                        -0.008227
13    2017-04-03          ...                         0.015293
14    2017-04-03          ...                        -0.008681
15    2017-04-03          ...                        -0.043976
16    2017-04-03          ...                        -0.037373
17    2017-04-03          ...                        -0.067803
18    2017-04-03          ...                        -0.018496
19    2017-04-03          ...                        -0.015769
20    2017-04-03          ...                         0.000911
21    2017-04-03          ...                         0.051216
22    2017-04-03          ...                        -0.004266
23    2017-04-03          ...                        -0.019215
24    2017-04-03          ...                         0.011895
25    2017-04-03          ...                        -0.041088
26    2017-04-03          ...                        -0.184427
27    2017-04-03          ...                              NaN
28    2017-04-03          ...                        -0.007156
29    2017-04-03          ...                         0.011708
```

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1800  2017-04-24          ...                          0.048002
1801  2017-04-24          ...                          0.074980
1802  2017-04-24          ...                          0.025786
1803  2017-04-24          ...                         -0.087518
1804  2017-04-24          ...                         -0.028169
1805  2017-04-24          ...                          0.052546
1806  2017-04-24          ...                          0.014735
1807  2017-04-24          ...                          0.018012
1808  2017-04-24          ...                          0.001512
1809  2017-04-24          ...                          0.005638
1810  2017-04-24          ...                         -0.003507
1811  2017-04-24          ...                          0.031893
1812  2017-04-24          ...                               NaN
1813  2017-04-24          ...                          0.051887
1814  2017-04-24          ...                          0.012848
1815  2017-04-24          ...                          0.011709
1816  2017-04-24          ...                          0.048456
1817  2017-04-24          ...                         -0.017657
1818  2017-04-24          ...                          0.064306
1819  2017-04-24          ...                          0.061976
1820  2017-04-24          ...                          0.018880
1821  2017-04-24          ...                         -0.023914
1822  2017-04-24          ...                          0.044156
1823  2017-04-24          ...                          0.067939
1824  2017-04-24          ...                         -0.005788
1825  2017-04-24          ...                          0.112288
1826  2017-04-24          ...                          0.005191
1827  2017-04-24          ...                          0.106825
1828  2017-04-24          ...                          0.041313

[27407 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HMST.O' 'TECH.O' 'TOO.N']
total 1875 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-04          ...                         -0.000012
1     2017-04-04          ...                          0.017956
2     2017-04-04          ...                         -0.011935
3     2017-04-04          ...                          0.011941
4     2017-04-04          ...                         -0.047730
5     2017-04-04          ...                          0.011425
6     2017-04-04          ...                         -0.017250
7     2017-04-04          ...                          0.016603
8     2017-04-04          ...                         -0.007548
9     2017-04-04          ...                               NaN
10    2017-04-04          ...                          0.005630
11    2017-04-04          ...                         -0.041807
12    2017-04-04          ...                         -0.003078
13    2017-04-04          ...                          0.015032
14    2017-04-04          ...                         -0.001320
15    2017-04-04          ...                         -0.051446
16    2017-04-04          ...                         -0.027548
17    2017-04-04          ...                         -0.073751
18    2017-04-04          ...                         -0.043704
19    2017-04-04          ...                         -0.072098
20    2017-04-04          ...                          0.005104
21    2017-04-04          ...                          0.083063
22    2017-04-04          ...                         -0.018456
23    2017-04-04          ...                          0.005946
24    2017-04-04          ...                         -0.003931
25    2017-04-04          ...                         -0.030961
26    2017-04-04          ...                         -0.191777
27    2017-04-04          ...                               NaN
28    2017-04-04                                      -0.056372
```

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...          ...          ...                          ...
1801  2017-04-25          ...                     0.028593
1802  2017-04-25          ...                     0.058241
1803  2017-04-25          ...                     0.077103
1804  2017-04-25          ...                     0.056885
1805  2017-04-25          ...                    -0.095479
1806  2017-04-25          ...                    -0.025419
1807  2017-04-25          ...                     0.007521
1808  2017-04-25          ...                     0.037384
1809  2017-04-25          ...                    -0.001826
1810  2017-04-25          ...                     0.007581
1811  2017-04-25          ...                     0.002914
1812  2017-04-25          ...                    -0.008799
1813  2017-04-25          ...                     0.029488
1814  2017-04-25          ...                          NaN
1815  2017-04-25          ...                     0.085641
1816  2017-04-25          ...                     0.010117
1817  2017-04-25          ...                     0.019403
1818  2017-04-25          ...                     0.052127
1819  2017-04-25          ...                    -0.016231
1820  2017-04-25          ...                     0.055506
1821  2017-04-25          ...                     0.053874
1822  2017-04-25          ...                     0.024506
1823  2017-04-25          ...                    -0.019858
1824  2017-04-25          ...                     0.040505
1825  2017-04-25          ...                     0.035956
1826  2017-04-25          ...                    -0.057986
1827  2017-04-25          ...                     0.073926
1828  2017-04-25          ...                     0.004006
1829  2017-04-25          ...                     0.096119
1830  2017-04-25          ...                     0.045092

[27416 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BIP.N' 'FDS.N' 'NTNX.O']
total 1878 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-05          ...                     0.001188
1     2017-04-05          ...                    -0.000853
2     2017-04-05          ...                     0.039166
3     2017-04-05          ...                     0.026612
4     2017-04-05          ...                    -0.053616
5     2017-04-05          ...                     0.026650
6     2017-04-05          ...                     0.017294
7     2017-04-05          ...                    -0.025402
8     2017-04-05          ...                     0.018231
9     2017-04-05          ...                          NaN
10    2017-04-05          ...                     0.055902
11    2017-04-05          ...                     0.066570
12    2017-04-05          ...                    -0.042456
13    2017-04-05          ...                     0.012870
14    2017-04-05          ...                    -0.025828
15    2017-04-05          ...                     0.028959
16    2017-04-05          ...                     0.008064
17    2017-04-05          ...                    -0.054336
18    2017-04-05          ...                     0.053123
19    2017-04-05          ...                     0.050073
20    2017-04-05          ...                     0.015033
21    2017-04-05          ...                     0.119619
22    2017-04-05          ...                     0.171392
23    2017-04-05          ...                    -0.062321
24    2017-04-05          ...                     0.020026
25    2017-04-05          ...                    -0.072997
26    2017-04-05                                  -0.372650
```

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29    2017-04-05          ...                          0.053118
...          ...          ...                               ...
1801  2017-04-26          ...                          0.026394
1802  2017-04-26          ...                          0.047425
1803  2017-04-26          ...                          0.027844
1804  2017-04-26          ...                          0.048721
1805  2017-04-26          ...                         -0.088192
1806  2017-04-26          ...                         -0.021534
1807  2017-04-26          ...                         -0.009411
1808  2017-04-26          ...                          0.028126
1809  2017-04-26          ...                         -0.030406
1810  2017-04-26          ...                         -0.000176
1811  2017-04-26          ...                          0.000744
1812  2017-04-26          ...                         -0.027163
1813  2017-04-26          ...                          0.015342
1814  2017-04-26          ...                               NaN
1815  2017-04-26          ...                          0.067320
1816  2017-04-26          ...                          0.004497
1817  2017-04-26          ...                          0.019821
1818  2017-04-26          ...                          0.067123
1819  2017-04-26          ...                         -0.033521
1820  2017-04-26          ...                          0.046025
1821  2017-04-26          ...                          0.065393
1822  2017-04-26          ...                          0.030030
1823  2017-04-26          ...                         -0.003841
1824  2017-04-26          ...                          0.025115
1825  2017-04-26          ...                          0.028209
1826  2017-04-26          ...                         -0.058215
1827  2017-04-26          ...                          0.074940
1828  2017-04-26          ...                          0.008587
1829  2017-04-26          ...                          0.058287
1830  2017-04-26          ...                          0.036656

[27421 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'FDS.N' 'NTNX.O' 'QIWI.O']
total 1876 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-06          ...                         -0.003883
1     2017-04-06          ...                         -0.002072
2     2017-04-06          ...                          0.017550
3     2017-04-06          ...                          0.034565
4     2017-04-06          ...                         -0.050257
5     2017-04-06          ...                          0.019842
6     2017-04-06          ...                         -0.003965
7     2017-04-06          ...                          0.010680
8     2017-04-06          ...                         -0.014235
9     2017-04-06          ...                          0.016170
10    2017-04-06          ...                               NaN
11    2017-04-06          ...                          0.052961
12    2017-04-06          ...                          0.033200
13    2017-04-06          ...                         -0.036114
14    2017-04-06          ...                          0.017194
15    2017-04-06          ...                         -0.022475
16    2017-04-06          ...                          0.005921
17    2017-04-06          ...                         -0.001505
18    2017-04-06          ...                         -0.072213
19    2017-04-06          ...                          0.017143
20    2017-04-06          ...                          0.063008
21    2017-04-06          ...                          0.009273
22    2017-04-06          ...                          0.111324
23    2017-04-06          ...                         -0.022686
24    2017-04-06                                      -0.049128
```

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27    2017-04-06          ...                        -0.350713
28    2017-04-06          ...                         0.007818
29    2017-04-06          ...                         0.030112
...          ...          ...                              ...
1803  2017-04-27          ...                         0.040489
1804  2017-04-27          ...                         0.075767
1805  2017-04-27          ...                         0.116445
1806  2017-04-27          ...                         0.087692
1807  2017-04-27          ...                        -0.077435
1808  2017-04-27          ...                        -0.021548
1809  2017-04-27          ...                         0.032822
1810  2017-04-27          ...                         0.025498
1811  2017-04-27          ...                        -0.007239
1812  2017-04-27          ...                         0.002971
1813  2017-04-27          ...                        -0.002064
1814  2017-04-27          ...                         0.007475
1815  2017-04-27          ...                         0.012929
1816  2017-04-27          ...                              NaN
1817  2017-04-27          ...                         0.092741
1818  2017-04-27          ...                         0.000347
1819  2017-04-27          ...                         0.015798
1820  2017-04-27          ...                         0.081914
1821  2017-04-27          ...                         0.011216
1822  2017-04-27          ...                         0.059966
1823  2017-04-27          ...                         0.057002
1824  2017-04-27          ...                        -0.034952
1825  2017-04-27          ...                        -0.012992
1826  2017-04-27          ...                         0.002736
1827  2017-04-27          ...                         0.053912
1828  2017-04-27          ...                        -0.040718
1829  2017-04-27          ...                         0.096227
1830  2017-04-27          ...                         0.003929
1831  2017-04-27          ...                         0.040923
1832  2017-04-27          ...                         0.037176

[27429 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NMFC.N' 'PPBI.O' 'TRNO.N']
total 1873 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-07          ...                        -0.015251
1     2017-04-07          ...                        -0.022586
2     2017-04-07          ...                        -0.004158
3     2017-04-07          ...                         0.042991
4     2017-04-07          ...                              NaN
5     2017-04-07          ...                        -0.054851
6     2017-04-07          ...                         0.014514
7     2017-04-07          ...                         0.027943
8     2017-04-07          ...                         0.000186
9     2017-04-07          ...                        -0.011495
10    2017-04-07          ...                         0.017684
11    2017-04-07          ...                              NaN
12    2017-04-07          ...                         0.051202
13    2017-04-07          ...                         0.032546
14    2017-04-07          ...                        -0.038087
15    2017-04-07          ...                         0.005032
16    2017-04-07          ...                        -0.026922
17    2017-04-07          ...                         0.032635
18    2017-04-07          ...                        -0.018490
19    2017-04-07          ...                        -0.067504
20    2017-04-07          ...                         0.011295
21    2017-04-07          ...                         0.024892
22    2017-04-07                                      -0.000353
```

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25    2017-04-07          ...                        -0.048287
26    2017-04-07          ...                        -0.033680
27    2017-04-07          ...                        -0.034560
28    2017-04-07          ...                        -0.342737
29    2017-04-07          ...                         0.007727
...          ...          ...                              ...
1801  2017-04-28          ...                         0.033634
1802  2017-04-28          ...                         0.054739
1803  2017-04-28          ...                         0.136012
1804  2017-04-28          ...                         0.049372
1805  2017-04-28          ...                        -0.072695
1806  2017-04-28          ...                        -0.003131
1807  2017-04-28          ...                         0.010695
1808  2017-04-28          ...                         0.013326
1809  2017-04-28          ...                         0.008914
1810  2017-04-28          ...                         0.003882
1811  2017-04-28          ...                         0.017030
1812  2017-04-28          ...                         0.053485
1813  2017-04-28          ...                         0.014482
1814  2017-04-28          ...                              NaN
1815  2017-04-28          ...                         0.104930
1816  2017-04-28          ...                         0.008095
1817  2017-04-28          ...                         0.007475
1818  2017-04-28          ...                         0.094434
1819  2017-04-28          ...                         0.021180
1820  2017-04-28          ...                         0.066159
1821  2017-04-28          ...                         0.030491
1822  2017-04-28          ...                        -0.015977
1823  2017-04-28          ...                         0.009745
1824  2017-04-28          ...                        -0.001967
1825  2017-04-28          ...                         0.059562
1826  2017-04-28          ...                        -0.037261
1827  2017-04-28          ...                         0.027331
1828  2017-04-28          ...                         0.011148
1829  2017-04-28          ...                         0.039640
1830  2017-04-28          ...                         0.025752

[27437 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PPBI.O' 'TRNO.N' 'CACC.O']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-10          ...                         0.010100
1     2017-04-10          ...                         0.007448
2     2017-04-10          ...                         0.006075
3     2017-04-10          ...                         0.057658
4     2017-04-10          ...                              NaN
5     2017-04-10          ...                        -0.039777
6     2017-04-10          ...                         0.023827
7     2017-04-10          ...                         0.037889
8     2017-04-10          ...                         0.003488
9     2017-04-10          ...                        -0.010549
10    2017-04-10          ...                         0.009205
11    2017-04-10          ...                              NaN
12    2017-04-10          ...                         0.030130
13    2017-04-10          ...                         0.033800
14    2017-04-10          ...                        -0.035470
15    2017-04-10          ...                         0.011054
16    2017-04-10          ...                        -0.018612
17    2017-04-10          ...                         0.011674
18    2017-04-10          ...                        -0.034349
19    2017-04-10          ...                        -0.072316
20    2017-04-10          ...                         0.023235
```

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23    2017-04-10          ...                         0.014980
24    2017-04-10          ...                         0.048203
25    2017-04-10          ...                        -0.043609
26    2017-04-10          ...                        -0.043790
27    2017-04-10          ...                        -0.021547
28    2017-04-10          ...                        -0.306323
29    2017-04-10          ...                        -0.005713
...          ...          ...                              ...
1804  2017-05-01          ...                         0.011228
1805  2017-05-01          ...                         0.017040
1806  2017-05-01          ...                         0.054073
1807  2017-05-01          ...                         0.016396
1808  2017-05-01          ...                        -0.059663
1809  2017-05-01          ...                        -0.003919
1810  2017-05-01          ...                        -0.011231
1811  2017-05-01          ...                        -0.010989
1812  2017-05-01          ...                        -0.001050
1813  2017-05-01          ...                         0.006102
1814  2017-05-01          ...                         0.011738
1815  2017-05-01          ...                         0.032645
1816  2017-05-01          ...                         0.005926
1817  2017-05-01          ...                              NaN
1818  2017-05-01          ...                         0.084366
1819  2017-05-01          ...                         0.033237
1820  2017-05-01          ...                         0.007641
1821  2017-05-01          ...                         0.100324
1822  2017-05-01          ...                         0.015197
1823  2017-05-01          ...                         0.051637
1824  2017-05-01          ...                         0.027829
1825  2017-05-01          ...                        -0.008003
1826  2017-05-01          ...                         0.017652
1827  2017-05-01          ...                         0.008305
1828  2017-05-01          ...                         0.032795
1829  2017-05-01          ...                        -0.037309
1830  2017-05-01          ...                        -0.014985
1831  2017-05-01          ...                         0.026283
1832  2017-05-01          ...                         0.028982
1833  2017-05-01          ...                         0.013984

[27446 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BABY.O' 'GPI.N' 'VEON.O']
total 1875 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-11          ...                        -0.006865
1     2017-04-11          ...                         0.006005
2     2017-04-11          ...                         0.013846
3     2017-04-11          ...                         0.044256
4     2017-04-11          ...                              NaN
5     2017-04-11          ...                        -0.029441
6     2017-04-11          ...                         0.011323
7     2017-04-11          ...                         0.026990
8     2017-04-11          ...                        -0.016376
9     2017-04-11          ...                        -0.016877
10    2017-04-11          ...                         0.006826
11    2017-04-11          ...                              NaN
12    2017-04-11          ...                         0.012551
13    2017-04-11          ...                        -0.006130
14    2017-04-11          ...                        -0.032215
15    2017-04-11          ...                         0.000457
16    2017-04-11          ...                        -0.028301
17    2017-04-11          ...                         0.028801
18    2017-04-11          ...                        -0.033821
```

```
21    2017-04-11          ...                        0.036466
22    2017-04-11          ...                        0.000292
23    2017-04-11          ...                       -0.009200
24    2017-04-11          ...                       -0.007061
25    2017-04-11          ...                       -0.023418
26    2017-04-11          ...                       -0.016585
27    2017-04-11          ...                       -0.024812
28    2017-04-11          ...                       -0.321996
29    2017-04-11          ...                       -0.000972
...          ...          ...                             ...
1807  2017-05-02          ...                        0.013605
1808  2017-05-02          ...                        0.030216
1809  2017-05-02          ...                        0.082364
1810  2017-05-02          ...                        0.046785
1811  2017-05-02          ...                       -0.044198
1812  2017-05-02          ...                        0.007095
1813  2017-05-02          ...                        0.025047
1814  2017-05-02          ...                        0.008965
1815  2017-05-02          ...                        0.022452
1816  2017-05-02          ...                        0.004884
1817  2017-05-02          ...                        0.019531
1818  2017-05-02          ...                        0.038825
1819  2017-05-02          ...                        0.015049
1820  2017-05-02          ...                             NaN
1821  2017-05-02          ...                        0.074497
1822  2017-05-02          ...                        0.010019
1823  2017-05-02          ...                        0.015493
1824  2017-05-02          ...                        0.129676
1825  2017-05-02          ...                        0.023883
1826  2017-05-02          ...                        0.068434
1827  2017-05-02          ...                       -0.011029
1828  2017-05-02          ...                       -0.003221
1829  2017-05-02          ...                        0.024797
1830  2017-05-02          ...                        0.017945
1831  2017-05-02          ...                        0.071655
1832  2017-05-02          ...                       -0.026507
1833  2017-05-02          ...                        0.035305
1834  2017-05-02          ...                       -0.004861
1835  2017-05-02          ...                        0.004135
1836  2017-05-02          ...                        0.020262

[27456 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ABG.N' 'DXC.N' 'EXTR.O']
total 1873 df
           time          ...          returnsOpenPrevMktres10
0     2017-04-12          ...                       -0.005825
1     2017-04-12          ...                        0.037260
2     2017-04-12          ...                        0.052518
3     2017-04-12          ...                        0.071060
4     2017-04-12          ...                             NaN
5     2017-04-12          ...                       -0.037803
6     2017-04-12          ...                       -0.013575
7     2017-04-12          ...                        0.026551
8     2017-04-12          ...                       -0.018129
9     2017-04-12          ...                       -0.016620
10    2017-04-12          ...                       -0.000687
11    2017-04-12          ...                        0.006039
12    2017-04-12          ...                        0.015345
13    2017-04-12          ...                       -0.012809
14    2017-04-12          ...                       -0.010762
15    2017-04-12          ...                        0.008556
16    2017-04-12          ...                       -0.024291
```

```
19    2017-04-12          ...                        -0.075064
20    2017-04-12          ...                         0.009421
21    2017-04-12          ...                         0.066069
22    2017-04-12          ...                         0.013028
23    2017-04-12          ...                        -0.004005
24    2017-04-12          ...                        -0.048309
25    2017-04-12          ...                        -0.008384
26    2017-04-12          ...                        -0.020778
27    2017-04-12          ...                        -0.035050
28    2017-04-12          ...                        -0.361688
29    2017-04-12          ...                         0.012664
...          ...          ...                              ...
1802  2017-05-03          ...                         0.010801
1803  2017-05-03          ...                         0.013168
1804  2017-05-03          ...                         0.071120
1805  2017-05-03          ...                        -0.027177
1806  2017-05-03          ...                        -0.101385
1807  2017-05-03          ...                         0.006085
1808  2017-05-03          ...                         0.036618
1809  2017-05-03          ...                        -0.047612
1810  2017-05-03          ...                         0.005403
1811  2017-05-03          ...                         0.000849
1812  2017-05-03          ...                        -0.008712
1813  2017-05-03          ...                         0.027009
1814  2017-05-03          ...                         0.020635
1815  2017-05-03          ...                              NaN
1816  2017-05-03          ...                         0.032144
1817  2017-05-03          ...                         0.027352
1818  2017-05-03          ...                         0.030187
1819  2017-05-03          ...                         0.133270
1820  2017-05-03          ...                         0.076175
1821  2017-05-03          ...                         0.048894
1822  2017-05-03          ...                         0.028327
1823  2017-05-03          ...                        -0.003197
1824  2017-05-03          ...                        -0.004040
1825  2017-05-03          ...                         0.011548
1826  2017-05-03          ...                         0.052483
1827  2017-05-03          ...                        -0.046518
1828  2017-05-03          ...                         0.085095
1829  2017-05-03          ...                         0.005185
1830  2017-05-03          ...                         0.040317
1831  2017-05-03          ...                         0.013171

[27464 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'EXTR.O' 'BCOR.O' 'DIOD.O']
total 1870 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-13          ...                        -0.011191
1     2017-04-13          ...                         0.009135
2     2017-04-13          ...                         0.061673
3     2017-04-13          ...                         0.076685
4     2017-04-13          ...                              NaN
5     2017-04-13          ...                        -0.052585
6     2017-04-13          ...                        -0.010980
7     2017-04-13          ...                              NaN
8     2017-04-13          ...                         0.000012
9     2017-04-13          ...                        -0.020619
10    2017-04-13          ...                        -0.009494
11    2017-04-13          ...                        -0.020477
12    2017-04-13          ...                         0.009589
13    2017-04-13          ...                        -0.025336
14    2017-04-13          ...                        -0.005845
```

```
17    2017-04-13          ...                         0.044109
18    2017-04-13          ...                        -0.025771
19    2017-04-13          ...                        -0.061610
20    2017-04-13          ...                         0.008443
21    2017-04-13          ...                         0.061534
22    2017-04-13          ...                         0.007143
23    2017-04-13          ...                         0.000050
24    2017-04-13          ...                        -0.071706
25    2017-04-13          ...                        -0.014759
26    2017-04-13          ...                        -0.046795
27    2017-04-13          ...                        -0.030283
28    2017-04-13          ...                        -0.424466
29    2017-04-13          ...                         0.005560
...          ...          ...                               ...
1801  2017-05-04          ...                         0.021356
1802  2017-05-04          ...                        -0.005594
1803  2017-05-04          ...                         0.055953
1804  2017-05-04          ...                        -0.057202
1805  2017-05-04          ...                        -0.081196
1806  2017-05-04          ...                         0.009876
1807  2017-05-04          ...                         0.002467
1808  2017-05-04          ...                        -0.054880
1809  2017-05-04          ...                        -0.009915
1810  2017-05-04          ...                         0.009494
1811  2017-05-04          ...                        -0.024769
1812  2017-05-04          ...                         0.005359
1813  2017-05-04          ...                         0.016957
1814  2017-05-04          ...                              NaN
1815  2017-05-04          ...                         0.072795
1816  2017-05-04          ...                         0.048363
1817  2017-05-04          ...                         0.032576
1818  2017-05-04          ...                         0.168031
1819  2017-05-04          ...                         0.021055
1820  2017-05-04          ...                         0.041710
1821  2017-05-04          ...                        -0.010673
1822  2017-05-04          ...                        -0.013815
1823  2017-05-04          ...                        -0.007432
1824  2017-05-04          ...                         0.039094
1825  2017-05-04          ...                         0.028510
1826  2017-05-04          ...                        -0.019290
1827  2017-05-04          ...                         0.070776
1828  2017-05-04          ...                        -0.016504
1829  2017-05-04          ...                         0.005701
1830  2017-05-04          ...                        -0.006035

[27473 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BCOR.O' 'DIOD.O' 'GOOS.N']
total 1869 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-17          ...                        -0.009323
1     2017-04-17          ...                        -0.023330
2     2017-04-17          ...                         0.040155
3     2017-04-17          ...                         0.064057
4     2017-04-17          ...                              NaN
5     2017-04-17          ...                        -0.051416
6     2017-04-17          ...                        -0.005148
7     2017-04-17          ...                              NaN
8     2017-04-17          ...                        -0.015619
9     2017-04-17          ...                        -0.029734
10    2017-04-17          ...                         0.005801
11    2017-04-17          ...                        -0.008405
12    2017-04-17          ...                         0.009339
```

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15    2017-04-17          ...                        -0.017880
16    2017-04-17          ...                        -0.028549
17    2017-04-17          ...                         0.019057
18    2017-04-17          ...                        -0.015839
19    2017-04-17          ...                        -0.003753
20    2017-04-17          ...                         0.001336
21    2017-04-17          ...                         0.060039
22    2017-04-17          ...                        -0.001174
23    2017-04-17          ...                         0.006175
24    2017-04-17          ...                        -0.111290
25    2017-04-17          ...                        -0.016589
26    2017-04-17          ...                        -0.043328
27    2017-04-17          ...                        -0.028719
28    2017-04-17          ...                        -0.428143
29    2017-04-17          ...                        -0.003442
...          ...          ...                              ...
1795  2017-05-05          ...                         0.032217
1796  2017-05-05          ...                         0.012141
1797  2017-05-05          ...                         0.056727
1798  2017-05-05          ...                        -0.048687
1799  2017-05-05          ...                        -0.081231
1800  2017-05-05          ...                         0.003183
1801  2017-05-05          ...                         0.006386
1802  2017-05-05          ...                        -0.003698
1803  2017-05-05          ...                         0.024957
1804  2017-05-05          ...                         0.028008
1805  2017-05-05          ...                         0.003873
1806  2017-05-05          ...                         0.006218
1807  2017-05-05          ...                         0.005860
1808  2017-05-05          ...                              NaN
1809  2017-05-05          ...                         0.088557
1810  2017-05-05          ...                         0.001978
1811  2017-05-05          ...                         0.044107
1812  2017-05-05          ...                         0.118536
1813  2017-05-05          ...                         0.023087
1814  2017-05-05          ...                         0.099316
1815  2017-05-05          ...                        -0.020917
1816  2017-05-05          ...                        -0.037070
1817  2017-05-05          ...                         0.006848
1818  2017-05-05          ...                        -0.051944
1819  2017-05-05          ...                         0.112870
1820  2017-05-05          ...                        -0.031089
1821  2017-05-05          ...                         0.075697
1822  2017-05-05          ...                         0.045993
1823  2017-05-05          ...                         0.012210
1824  2017-05-05          ...                         0.053493

[27469 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GOOS.N' 'NVCR.O' 'PUMP.N']
total 1870 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-18          ...                         0.000975
1     2017-04-18          ...                        -0.071244
2     2017-04-18          ...                         0.050150
3     2017-04-18          ...                         0.045217
4     2017-04-18          ...                              NaN
5     2017-04-18          ...                        -0.056618
6     2017-04-18          ...                        -0.008901
7     2017-04-18          ...                              NaN
8     2017-04-18          ...                        -0.009456
9     2017-04-18          ...                        -0.020629
10    2017-04-18          ...                        -0.006109
```

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13    2017-04-18          ...                         0.001664
14    2017-04-18          ...                        -0.026039
15    2017-04-18          ...                        -0.034656
16    2017-04-18          ...                        -0.022267
17    2017-04-18          ...                         0.025883
18    2017-04-18          ...                        -0.008868
19    2017-04-18          ...                        -0.035335
20    2017-04-18          ...                         0.022995
21    2017-04-18          ...                         0.037834
22    2017-04-18          ...                         0.014426
23    2017-04-18          ...                         0.004198
24    2017-04-18          ...                        -0.112476
25    2017-04-18          ...                        -0.020177
26    2017-04-18          ...                        -0.051856
27    2017-04-18          ...                        -0.006403
28    2017-04-18          ...                        -0.217270
29    2017-04-18          ...                        -0.036186
...          ...          ...                              ...
1802  2017-05-08          ...                         0.014695
1803  2017-05-08          ...                         0.005836
1804  2017-05-08          ...                         0.064235
1805  2017-05-08          ...                        -0.054566
1806  2017-05-08          ...                        -0.037079
1807  2017-05-08          ...                         0.004086
1808  2017-05-08          ...                        -0.029445
1809  2017-05-08          ...                        -0.068090
1810  2017-05-08          ...                         0.052574
1811  2017-05-08          ...                         0.018359
1812  2017-05-08          ...                        -0.009123
1813  2017-05-08          ...                         0.014403
1814  2017-05-08          ...                         0.010316
1815  2017-05-08          ...                        -0.150869
1816  2017-05-08          ...                         0.117514
1817  2017-05-08          ...                        -0.016456
1818  2017-05-08          ...                         0.044439
1819  2017-05-08          ...                         0.098554
1820  2017-05-08          ...                         0.054410
1821  2017-05-08          ...                         0.160770
1822  2017-05-08          ...                        -0.020929
1823  2017-05-08          ...                        -0.048712
1824  2017-05-08          ...                         0.024305
1825  2017-05-08          ...                        -0.039691
1826  2017-05-08          ...                         0.165079
1827  2017-05-08          ...                        -0.054505
1828  2017-05-08          ...                         0.069070
1829  2017-05-08          ...                         0.113253
1830  2017-05-08          ...                         0.003372
1831  2017-05-08          ...                         0.062095

[27470 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'THG.N' 'WSO.N' 'WSTC.O']
total 1878 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-19          ...                         0.001885
1     2017-04-19          ...                        -0.037751
2     2017-04-19          ...                         0.052641
3     2017-04-19          ...                         0.042933
4     2017-04-19          ...                              NaN
5     2017-04-19          ...                        -0.024654
6     2017-04-19          ...                        -0.006631
7     2017-04-19          ...                              NaN
8     2017-04-19          ...                         0.012309
```

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11    2017-04-19          ...                        -0.045129
12    2017-04-19          ...                         0.008838
13    2017-04-19          ...                         0.009798
14    2017-04-19          ...                         0.006851
15    2017-04-19          ...                        -0.030136
16    2017-04-19          ...                        -0.010418
17    2017-04-19          ...                        -0.005691
18    2017-04-19          ...                         0.000541
19    2017-04-19          ...                        -0.044822
20    2017-04-19          ...                         0.033411
21    2017-04-19          ...                         0.056548
22    2017-04-19          ...                         0.010126
23    2017-04-19          ...                        -0.030966
24    2017-04-19          ...                        -0.123561
25    2017-04-19          ...                         0.004627
26    2017-04-19          ...                        -0.012323
27    2017-04-19          ...                         0.003861
28    2017-04-19          ...                        -0.137447
29    2017-04-19          ...                        -0.000266
...          ...          ...                              ...
1802  2017-05-09          ...                         0.008126
1803  2017-05-09          ...                         0.019647
1804  2017-05-09          ...                        -0.095043
1805  2017-05-09          ...                        -0.084205
1806  2017-05-09          ...                        -0.034400
1807  2017-05-09          ...                         0.015234
1808  2017-05-09          ...                        -0.064683
1809  2017-05-09          ...                        -0.049757
1810  2017-05-09          ...                         0.046823
1811  2017-05-09          ...                         0.010635
1812  2017-05-09          ...                        -0.005347
1813  2017-05-09          ...                         0.023918
1814  2017-05-09          ...                         0.013457
1815  2017-05-09          ...                        -0.181438
1816  2017-05-09          ...                         0.147388
1817  2017-05-09          ...                        -0.033033
1818  2017-05-09          ...                         0.041908
1819  2017-05-09          ...                         0.055850
1820  2017-05-09          ...                         0.115025
1821  2017-05-09          ...                         0.150827
1822  2017-05-09          ...                         0.010608
1823  2017-05-09          ...                        -0.053615
1824  2017-05-09          ...                         0.041647
1825  2017-05-09          ...                        -0.074445
1826  2017-05-09          ...                         0.163555
1827  2017-05-09          ...                        -0.006083
1828  2017-05-09          ...                         0.001016
1829  2017-05-09          ...                         0.131379
1830  2017-05-09          ...                         0.057040
1831  2017-05-09          ...                         0.051097

[27468 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'THG.N' 'WSO.N' 'WSTC.O']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2017-04-20          ...                         0.005816
1     2017-04-20          ...                        -0.028753
2     2017-04-20          ...                         0.105462
3     2017-04-20          ...                         0.055488
4     2017-04-20          ...                              NaN
5     2017-04-20          ...                        -0.008200
6     2017-04-20          ...                        -0.011306
```

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9     2017-04-20           ...                          0.001305
10    2017-04-20           ...                         -0.014946
11    2017-04-20           ...                         -0.039387
12    2017-04-20           ...                          0.022378
13    2017-04-20           ...                         -0.014242
14    2017-04-20           ...                         -0.005682
15    2017-04-20           ...                         -0.009170
16    2017-04-20           ...                         -0.005857
17    2017-04-20           ...                         -0.036092
18    2017-04-20           ...                         -0.037492
19    2017-04-20           ...                         -0.037560
20    2017-04-20           ...                          0.022557
21    2017-04-20           ...                          0.019515
22    2017-04-20           ...                          0.004637
23    2017-04-20           ...                          0.007382
24    2017-04-20           ...                         -0.131301
25    2017-04-20           ...                          0.004072
26    2017-04-20           ...                         -0.011473
27    2017-04-20           ...                          0.005398
28    2017-04-20           ...                         -0.200816
29    2017-04-20           ...                         -0.000731
...          ...           ...                               ...
1800  2017-05-10           ...                          0.000637
1801  2017-05-10           ...                          0.050351
1802  2017-05-10           ...                         -0.043281
1803  2017-05-10           ...                         -0.116125
1804  2017-05-10           ...                         -0.065299
1805  2017-05-10           ...                          0.015756
1806  2017-05-10           ...                         -0.086888
1807  2017-05-10           ...                         -0.034602
1808  2017-05-10           ...                          0.095273
1809  2017-05-10           ...                         -0.001473
1810  2017-05-10           ...                         -0.004533
1811  2017-05-10           ...                         -0.195543
1812  2017-05-10           ...                          0.018983
1813  2017-05-10           ...                         -0.290805
1814  2017-05-10           ...                          0.134244
1815  2017-05-10           ...                         -0.033307
1816  2017-05-10           ...                          0.035560
1817  2017-05-10           ...                          0.033256
1818  2017-05-10           ...                          0.068405
1819  2017-05-10           ...                          0.128775
1820  2017-05-10           ...                         -0.080272
1821  2017-05-10           ...                         -0.049755
1822  2017-05-10           ...                          0.014471
1823  2017-05-10           ...                         -0.055469
1824  2017-05-10           ...                          0.138226
1825  2017-05-10           ...                         -0.000538
1826  2017-05-10           ...                         -0.053916
1827  2017-05-10           ...                          0.165027
1828  2017-05-10           ...                          0.090104
1829  2017-05-10           ...                          0.063446

[27468 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'WSTC.O' 'APOG.O' 'NS.N']
total 1874 df
            time           ...           returnsOpenPrevMktres10
0     2017-04-21           ...                          0.010795
1     2017-04-21           ...                         -0.050848
2     2017-04-21           ...                          0.098370
3     2017-04-21           ...                          0.032203
4     2017-04-21           ...                               NaN
```

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7     2017-04-21           ...                          NaN
8     2017-04-21           ...                     0.045521
9     2017-04-21           ...                     0.022276
10    2017-04-21           ...                    -0.009767
11    2017-04-21           ...                    -0.058705
12    2017-04-21           ...                     0.011456
13    2017-04-21           ...                    -0.003680
14    2017-04-21           ...                     0.024435
15    2017-04-21           ...                    -0.003485
16    2017-04-21           ...                     0.009064
17    2017-04-21           ...                    -0.010269
18    2017-04-21           ...                    -0.038149
19    2017-04-21           ...                    -0.004039
20    2017-04-21           ...                     0.033674
21    2017-04-21           ...                     0.032496
22    2017-04-21           ...                     0.003819
23    2017-04-21           ...                    -0.034240
24    2017-04-21           ...                    -0.045178
25    2017-04-21           ...                     0.030780
26    2017-04-21           ...                    -0.046543
27    2017-04-21           ...                     0.027892
28    2017-04-21           ...                    -0.064681
29    2017-04-21           ...                     0.002923
...          ...           ...                          ...
1797  2017-05-11           ...                    -0.030772
1798  2017-05-11           ...                     0.003839
1799  2017-05-11           ...                    -0.104894
1800  2017-05-11           ...                    -0.155804
1801  2017-05-11           ...                    -0.014368
1802  2017-05-11           ...                     0.027740
1803  2017-05-11           ...                    -0.037727
1804  2017-05-11           ...                    -0.026986
1805  2017-05-11           ...                     0.076569
1806  2017-05-11           ...                    -0.016950
1807  2017-05-11           ...                    -0.017426
1808  2017-05-11           ...                    -0.172508
1809  2017-05-11           ...                     0.027428
1810  2017-05-11           ...                    -0.162057
1811  2017-05-11           ...                     0.083113
1812  2017-05-11           ...                    -0.033391
1813  2017-05-11           ...                     0.045595
1814  2017-05-11           ...                     0.015119
1815  2017-05-11           ...                     0.115399
1816  2017-05-11           ...                     0.104457
1817  2017-05-11           ...                    -0.071577
1818  2017-05-11           ...                     0.037452
1819  2017-05-11           ...                     0.037903
1820  2017-05-11           ...                    -0.079741
1821  2017-05-11           ...                     0.125122
1822  2017-05-11           ...                    -0.017322
1823  2017-05-11           ...                    -0.120702
1824  2017-05-11           ...                     0.168610
1825  2017-05-11           ...                     0.036691
1826  2017-05-11           ...                     0.068379

[27462 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'APOG.O' 'NS.N' 'RNR.N']
total 1866 df
            time           ...           returnsOpenPrevMktres10
0     2017-04-24           ...                     0.017545
1     2017-04-24           ...                    -0.058205
2     2017-04-24           ...                     0.084766
```

```
5     2017-04-24           ...                          0.036233
6     2017-04-24           ...                         -0.005927
7     2017-04-24           ...                               NaN
8     2017-04-24           ...                          0.015864
9     2017-04-24           ...                          0.060565
10    2017-04-24           ...                         -0.000803
11    2017-04-24           ...                         -0.070478
12    2017-04-24           ...                          0.015089
13    2017-04-24           ...                          0.000157
14    2017-04-24           ...                          0.039558
15    2017-04-24           ...                          0.008607
16    2017-04-24           ...                          0.014450
17    2017-04-24           ...                         -0.022271
18    2017-04-24           ...                         -0.015739
19    2017-04-24           ...                          0.004333
20    2017-04-24           ...                          0.039278
21    2017-04-24           ...                          0.032358
22    2017-04-24           ...                          0.008641
23    2017-04-24           ...                         -0.016951
24    2017-04-24           ...                         -0.058870
25    2017-04-24           ...                          0.042314
26    2017-04-24           ...                         -0.002489
27    2017-04-24           ...                          0.030619
28    2017-04-24           ...                         -0.021497
29    2017-04-24           ...                         -0.001381
...          ...           ...                               ...
1796  2017-05-12           ...                         -0.027372
1797  2017-05-12           ...                          0.013726
1798  2017-05-12           ...                         -0.113006
1799  2017-05-12           ...                         -0.148153
1800  2017-05-12           ...                          0.008788
1801  2017-05-12           ...                          0.008752
1802  2017-05-12           ...                          0.098120
1803  2017-05-12           ...                         -0.013184
1804  2017-05-12           ...                          0.090933
1805  2017-05-12           ...                         -0.007789
1806  2017-05-12           ...                         -0.014591
1807  2017-05-12           ...                         -0.195637
1808  2017-05-12           ...                          0.027055
1809  2017-05-12           ...                         -0.174385
1810  2017-05-12           ...                          0.029090
1811  2017-05-12           ...                         -0.044213
1812  2017-05-12           ...                          0.050310
1813  2017-05-12           ...                         -0.007929
1814  2017-05-12           ...                          0.115281
1815  2017-05-12           ...                          0.088151
1816  2017-05-12           ...                         -0.075850
1817  2017-05-12           ...                          0.026356
1818  2017-05-12           ...                          0.052231
1819  2017-05-12           ...                         -0.075483
1820  2017-05-12           ...                          0.112625
1821  2017-05-12           ...                         -0.017249
1822  2017-05-12           ...                         -0.169935
1823  2017-05-12           ...                          0.172005
1824  2017-05-12           ...                          0.027496
1825  2017-05-12           ...                          0.064016

[27461 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'OSUR.O' 'PLAB.O' 'TLK.N']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-04-25           ...                          0.032357
```

```
3     2017-04-25          ...                          0.003350
4     2017-04-25          ...                          0.105873
5     2017-04-25          ...                          0.027534
6     2017-04-25          ...                         -0.004633
7     2017-04-25          ...                               NaN
8     2017-04-25          ...                          0.009723
9     2017-04-25          ...                          0.060955
10    2017-04-25          ...                         -0.000635
11    2017-04-25          ...                         -0.083887
12    2017-04-25          ...                          0.003165
13    2017-04-25          ...                         -0.009157
14    2017-04-25          ...                          0.037234
15    2017-04-25          ...                          0.028548
16    2017-04-25          ...                          0.008960
17    2017-04-25          ...                         -0.018155
18    2017-04-25          ...                          0.001493
19    2017-04-25          ...                          0.028847
20    2017-04-25          ...                          0.034702
21    2017-04-25          ...                          0.027921
22    2017-04-25          ...                          0.005685
23    2017-04-25          ...                         -0.006814
24    2017-04-25          ...                         -0.011585
25    2017-04-25          ...                          0.000427
26    2017-04-25          ...                          0.017477
27    2017-04-25          ...                          0.013675
28    2017-04-25          ...                          0.002142
29    2017-04-25          ...                          0.004259
...          ...          ...                               ...
1795  2017-05-15          ...                         -0.008299
1796  2017-05-15          ...                          0.011917
1797  2017-05-15          ...                         -0.107344
1798  2017-05-15          ...                         -0.144567
1799  2017-05-15          ...                          0.097182
1800  2017-05-15          ...                          0.027095
1801  2017-05-15          ...                          0.157737
1802  2017-05-15          ...                         -0.023662
1803  2017-05-15          ...                          0.079160
1804  2017-05-15          ...                         -0.031969
1805  2017-05-15          ...                          0.001682
1806  2017-05-15          ...                         -0.202049
1807  2017-05-15          ...                          0.030200
1808  2017-05-15          ...                         -0.173334
1809  2017-05-15          ...                          0.028486
1810  2017-05-15          ...                         -0.047336
1811  2017-05-15          ...                          0.046539
1812  2017-05-15          ...                          0.018494
1813  2017-05-15          ...                          0.090888
1814  2017-05-15          ...                          0.083761
1815  2017-05-15          ...                         -0.094476
1816  2017-05-15          ...                          0.011283
1817  2017-05-15          ...                          0.049683
1818  2017-05-15          ...                         -0.053997
1819  2017-05-15          ...                          0.118182
1820  2017-05-15          ...                         -0.001437
1821  2017-05-15          ...                          0.052753
1822  2017-05-15          ...                          0.139668
1823  2017-05-15          ...                          0.047299
1824  2017-05-15          ...                          0.061802

[27457 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PLAB.O' 'TLK.N' 'SNOW.N']
total 1868 df
```

```
1     2017-04-26          ...                          0.001762
2     2017-04-26          ...                          0.061396
3     2017-04-26          ...                          0.006594
4     2017-04-26          ...                          0.135375
5     2017-04-26          ...                          0.006146
6     2017-04-26          ...                          0.000928
7     2017-04-26          ...                               NaN
8     2017-04-26          ...                         -0.006326
9     2017-04-26          ...                          0.066120
10    2017-04-26          ...                          0.006318
11    2017-04-26          ...                         -0.072854
12    2017-04-26          ...                         -0.008566
13    2017-04-26          ...                          0.019339
14    2017-04-26          ...                          0.022418
15    2017-04-26          ...                          0.025680
16    2017-04-26          ...                          0.004936
17    2017-04-26          ...                         -0.077965
18    2017-04-26          ...                          0.009808
19    2017-04-26          ...                          0.019816
20    2017-04-26          ...                          0.012857
21    2017-04-26          ...                          0.024483
22    2017-04-26          ...                          0.007101
23    2017-04-26          ...                          0.035214
24    2017-04-26          ...                          0.011676
25    2017-04-26          ...                         -0.003180
26    2017-04-26          ...                         -0.020845
27    2017-04-26          ...                          0.000699
28    2017-04-26          ...                         -0.030939
29    2017-04-26          ...                         -0.002080
...          ...          ...                               ...
1791  2017-05-16          ...                         -0.017661
1792  2017-05-16          ...                          0.006339
1793  2017-05-16          ...                         -0.152155
1794  2017-05-16          ...                         -0.165170
1795  2017-05-16          ...                          0.059262
1796  2017-05-16          ...                          0.017521
1797  2017-05-16          ...                          0.207718
1798  2017-05-16          ...                         -0.042987
1799  2017-05-16          ...                          0.065970
1800  2017-05-16          ...                         -0.022224
1801  2017-05-16          ...                         -0.000496
1802  2017-05-16          ...                         -0.233652
1803  2017-05-16          ...                          0.026137
1804  2017-05-16          ...                         -0.190264
1805  2017-05-16          ...                          0.002086
1806  2017-05-16          ...                         -0.029521
1807  2017-05-16          ...                          0.050940
1808  2017-05-16          ...                          0.005395
1809  2017-05-16          ...                          0.088762
1810  2017-05-16          ...                          0.068479
1811  2017-05-16          ...                         -0.105551
1812  2017-05-16          ...                         -0.004556
1813  2017-05-16          ...                          0.047831
1814  2017-05-16          ...                         -0.062670
1815  2017-05-16          ...                          0.081349
1816  2017-05-16          ...                         -0.002217
1817  2017-05-16          ...                          0.069311
1818  2017-05-16          ...                          0.196173
1819  2017-05-16          ...                          0.028359
1820  2017-05-16          ...                          0.064475

[27447 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2017-04-27	...	0.021649
1	2017-04-27	...	-0.020359
2	2017-04-27	...	-0.030692
3	2017-04-27	...	0.008642
4	2017-04-27	...	0.110996
5	2017-04-27	...	-0.004648
6	2017-04-27	...	0.004864
7	2017-04-27	...	NaN
8	2017-04-27	...	0.001089
9	2017-04-27	...	0.059180
10	2017-04-27	...	0.009988
11	2017-04-27	...	-0.055632
12	2017-04-27	...	-0.011555
13	2017-04-27	...	0.010677
14	2017-04-27	...	0.005471
15	2017-04-27	...	0.015468
16	2017-04-27	...	-0.000810
17	2017-04-27	...	-0.085771
18	2017-04-27	...	0.010057
19	2017-04-27	...	-0.023076
20	2017-04-27	...	-0.008534
21	2017-04-27	...	0.031909
22	2017-04-27	...	0.005093
23	2017-04-27	...	-0.041979
24	2017-04-27	...	-0.075337
25	2017-04-27	...	0.008334
26	2017-04-27	...	-0.018294
27	2017-04-27	...	0.000817
28	2017-04-27	...	-0.066133
29	2017-04-27	...	-0.009298
...	...	...	...
1791	2017-05-17	...	-0.006849
1792	2017-05-17	...	0.051022
1793	2017-05-17	...	-0.110050
1794	2017-05-17	...	-0.040655
1795	2017-05-17	...	0.065591
1796	2017-05-17	...	0.013633
1797	2017-05-17	...	0.133212
1798	2017-05-17	...	0.007243
1799	2017-05-17	...	0.075377
1800	2017-05-17	...	-0.018559
1801	2017-05-17	...	0.019217
1802	2017-05-17	...	-0.196767
1803	2017-05-17	...	0.030851
1804	2017-05-17	...	-0.194253
1805	2017-05-17	...	0.077488
1806	2017-05-17	...	-0.060064
1807	2017-05-17	...	0.029078
1808	2017-05-17	...	-0.009698
1809	2017-05-17	...	0.060900
1810	2017-05-17	...	0.104239
1811	2017-05-17	...	-0.112969
1812	2017-05-17	...	-0.012635
1813	2017-05-17	...	0.067255
1814	2017-05-17	...	-0.067672
1815	2017-05-17	...	0.119365
1816	2017-05-17	...	0.001687
1817	2017-05-17	...	-0.020060
1818	2017-05-17	...	0.168633
1819	2017-05-17	...	0.049824
1820	2017-05-17	...	0.067991

```
['A.N' 'AA.N' 'AAL.O' ... 'DEO.N' 'MGP.N' 'TCPC.O']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-04-28           ...                          0.025089
1     2017-04-28           ...                         -0.019559
2     2017-04-28           ...                         -0.003455
3     2017-04-28           ...                          0.063656
4     2017-04-28           ...                         -0.071023
5     2017-04-28           ...                         -0.025317
6     2017-04-28           ...                         -0.000930
7     2017-04-28           ...                               NaN
8     2017-04-28           ...                          0.042067
9     2017-04-28           ...                          0.036634
10    2017-04-28           ...                          0.009556
11    2017-04-28           ...                         -0.034280
12    2017-04-28           ...                          0.050799
13    2017-04-28           ...                         -0.001772
14    2017-04-28           ...                         -0.009443
15    2017-04-28           ...                          0.014859
16    2017-04-28           ...                          0.003457
17    2017-04-28           ...                         -0.063091
18    2017-04-28           ...                         -0.003427
19    2017-04-28           ...                         -0.033726
20    2017-04-28           ...                         -0.001786
21    2017-04-28           ...                          0.036338
22    2017-04-28           ...                          0.011750
23    2017-04-28           ...                         -0.025542
24    2017-04-28           ...                         -0.101535
25    2017-04-28           ...                         -0.010731
26    2017-04-28           ...                         -0.006572
27    2017-04-28           ...                          0.001015
28    2017-04-28           ...                         -0.164710
29    2017-04-28           ...                          0.004216
...          ...           ...                               ...
1786  2017-05-18           ...                          0.018324
1787  2017-05-18           ...                          0.091627
1788  2017-05-18           ...                         -0.039143
1789  2017-05-18           ...                          0.028929
1790  2017-05-18           ...                          0.002577
1791  2017-05-18           ...                          0.002866
1792  2017-05-18           ...                          0.110229
1793  2017-05-18           ...                          0.023132
1794  2017-05-18           ...                          0.060354
1795  2017-05-18           ...                         -0.017715
1796  2017-05-18           ...                          0.046273
1797  2017-05-18           ...                         -0.090748
1798  2017-05-18           ...                          0.006369
1799  2017-05-18           ...                         -0.227867
1800  2017-05-18           ...                          0.084924
1801  2017-05-18           ...                         -0.062570
1802  2017-05-18           ...                          0.023243
1803  2017-05-18           ...                         -0.017173
1804  2017-05-18           ...                          0.081750
1805  2017-05-18           ...                          0.081930
1806  2017-05-18           ...                         -0.040208
1807  2017-05-18           ...                         -0.016973
1808  2017-05-18           ...                          0.050610
1809  2017-05-18           ...                         -0.106010
1810  2017-05-18           ...                          0.079967
1811  2017-05-18           ...                         -0.032601
1812  2017-05-18           ...                         -0.005043
1813  2017-05-18           ...                          0.111502
```

```
[27420 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MGP.N' 'TCPC.O' 'E.N']
total 1866 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-01           ...                          0.018722
1     2017-05-01           ...                         -0.020257
2     2017-05-01           ...                         -0.004134
3     2017-05-01           ...                          0.124678
4     2017-05-01           ...                         -0.008628
5     2017-05-01           ...                         -0.024170
6     2017-05-01           ...                          0.003691
7     2017-05-01           ...                          0.012823
8     2017-05-01           ...                          0.036158
9     2017-05-01           ...                          0.038706
10    2017-05-01           ...                         -0.002886
11    2017-05-01           ...                         -0.031348
12    2017-05-01           ...                          0.080601
13    2017-05-01           ...                          0.002333
14    2017-05-01           ...                         -0.005712
15    2017-05-01           ...                          0.024107
16    2017-05-01           ...                         -0.009985
17    2017-05-01           ...                         -0.031669
18    2017-05-01           ...                         -0.008429
19    2017-05-01           ...                         -0.038846
20    2017-05-01           ...                          0.003604
21    2017-05-01           ...                          0.017492
22    2017-05-01           ...                          0.008143
23    2017-05-01           ...                          0.007543
24    2017-05-01           ...                         -0.090335
25    2017-05-01           ...                         -0.011236
26    2017-05-01           ...                         -0.024993
27    2017-05-01           ...                          0.006122
28    2017-05-01           ...                         -0.155875
29    2017-05-01           ...                          0.021711
...          ...           ...                               ...
1794  2017-05-19           ...                          0.012432
1795  2017-05-19           ...                          0.084438
1796  2017-05-19           ...                         -0.053193
1797  2017-05-19           ...                         -0.021857
1798  2017-05-19           ...                          0.055284
1799  2017-05-19           ...                          0.011176
1800  2017-05-19           ...                          0.132240
1801  2017-05-19           ...                         -0.032582
1802  2017-05-19           ...                          0.015061
1803  2017-05-19           ...                         -0.039661
1804  2017-05-19           ...                          0.009500
1805  2017-05-19           ...                         -0.106182
1806  2017-05-19           ...                          0.034815
1807  2017-05-19           ...                         -0.147990
1808  2017-05-19           ...                          0.074482
1809  2017-05-19           ...                         -0.010369
1810  2017-05-19           ...                          0.010146
1811  2017-05-19           ...                          0.075531
1812  2017-05-19           ...                          0.027934
1813  2017-05-19           ...                          0.028068
1814  2017-05-19           ...                         -0.035696
1815  2017-05-19           ...                         -0.001398
1816  2017-05-19           ...                          0.048566
1817  2017-05-19           ...                         -0.020664
1818  2017-05-19           ...                          0.023048
1819  2017-05-19           ...                         -0.015993
```

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1822  2017-05-19           ...                          -0.005319
1823  2017-05-19           ...                           0.020557

[27413 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MZOR.O' 'SOHU.O' 'SPNC.O']
total 1872 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-02           ...                           0.019649
1     2017-05-02           ...                          -0.013316
2     2017-05-02           ...                          -0.021660
3     2017-05-02           ...                           0.130775
4     2017-05-02           ...                           0.034168
5     2017-05-02           ...                          -0.031325
6     2017-05-02           ...                           0.019556
7     2017-05-02           ...                           0.013206
8     2017-05-02           ...                           0.036593
9     2017-05-02           ...                           0.032397
10    2017-05-02           ...                           0.016550
11    2017-05-02           ...                           0.003578
12    2017-05-02           ...                           0.064353
13    2017-05-02           ...                          -0.016742
14    2017-05-02           ...                                NaN
15    2017-05-02           ...                          -0.001624
16    2017-05-02           ...                           0.064571
17    2017-05-02           ...                          -0.013847
18    2017-05-02           ...                          -0.050384
19    2017-05-02           ...                          -0.034590
20    2017-05-02           ...                          -0.016090
21    2017-05-02           ...                          -0.011530
22    2017-05-02           ...                           0.015475
23    2017-05-02           ...                          -0.006521
24    2017-05-02           ...                           0.018560
25    2017-05-02           ...                          -0.078846
26    2017-05-02           ...                           0.003023
27    2017-05-02           ...                          -0.036363
28    2017-05-02           ...                           0.003908
29    2017-05-02           ...                          -0.138727
...          ...           ...                                ...
1799  2017-05-22           ...                          -0.005977
1800  2017-05-22           ...                           0.073444
1801  2017-05-22           ...                          -0.121004
1802  2017-05-22           ...                          -0.047640
1803  2017-05-22           ...                           0.035739
1804  2017-05-22           ...                           0.008497
1805  2017-05-22           ...                           0.142519
1806  2017-05-22           ...                           0.013922
1807  2017-05-22           ...                          -0.013374
1808  2017-05-22           ...                          -0.044425
1809  2017-05-22           ...                           0.005143
1810  2017-05-22           ...                          -0.155798
1811  2017-05-22           ...                           0.037937
1812  2017-05-22           ...                          -0.124671
1813  2017-05-22           ...                           0.063501
1814  2017-05-22           ...                          -0.010400
1815  2017-05-22           ...                           0.020590
1816  2017-05-22           ...                           0.081962
1817  2017-05-22           ...                           0.051614
1818  2017-05-22           ...                          -0.048018
1819  2017-05-22           ...                          -0.045875
1820  2017-05-22           ...                           0.010840
1821  2017-05-22           ...                           0.026943
1822  2017-05-22           ...                          -0.075845
```

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1825  2017-05-22           ...                          -0.010496
1826  2017-05-22           ...                           0.050178
1827  2017-05-22           ...                           0.052857
1828  2017-05-22           ...                           0.017493

[27408 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NGL.N' 'RE.N' 'VREX.O']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-03           ...                           0.015511
1     2017-05-03           ...                          -0.055373
2     2017-05-03           ...                           0.015141
3     2017-05-03           ...                           0.162048
4     2017-05-03           ...                          -0.093533
5     2017-05-03           ...                          -0.020106
6     2017-05-03           ...                           0.004238
7     2017-05-03           ...                          -0.001385
8     2017-05-03           ...                           0.023632
9     2017-05-03           ...                           0.037510
10    2017-05-03           ...                           0.019575
11    2017-05-03           ...                          -0.000062
12    2017-05-03           ...                           0.047402
13    2017-05-03           ...                           0.000630
14    2017-05-03           ...                          -0.011843
15    2017-05-03           ...                           0.059133
16    2017-05-03           ...                          -0.025249
17    2017-05-03           ...                          -0.050857
18    2017-05-03           ...                          -0.030785
19    2017-05-03           ...                          -0.035783
20    2017-05-03           ...                          -0.022590
21    2017-05-03           ...                           0.038149
22    2017-05-03           ...                          -0.010738
23    2017-05-03           ...                           0.034086
24    2017-05-03           ...                          -0.106471
25    2017-05-03           ...                          -0.025781
26    2017-05-03           ...                          -0.057439
27    2017-05-03           ...                          -0.001540
28    2017-05-03           ...                          -0.130472
29    2017-05-03           ...                           0.004340
...          ...           ...                                ...
1796  2017-05-23           ...                           0.003729
1797  2017-05-23           ...                           0.007049
1798  2017-05-23           ...                          -0.094919
1799  2017-05-23           ...                          -0.055057
1800  2017-05-23           ...                           0.032964
1801  2017-05-23           ...                           0.000855
1802  2017-05-23           ...                           0.146867
1803  2017-05-23           ...                          -0.001968
1804  2017-05-23           ...                          -0.006311
1805  2017-05-23           ...                          -0.041638
1806  2017-05-23           ...                           0.005376
1807  2017-05-23           ...                          -0.188773
1808  2017-05-23           ...                           0.031253
1809  2017-05-23           ...                          -0.012311
1810  2017-05-23           ...                           0.045995
1811  2017-05-23           ...                          -0.006307
1812  2017-05-23           ...                           0.028364
1813  2017-05-23           ...                           0.099053
1814  2017-05-23           ...                           0.025888
1815  2017-05-23           ...                          -0.043853
1816  2017-05-23           ...                          -0.071582
1817  2017-05-23           ...                           0.009139
1818  2017-05-23           ...                           0.054021
```

```
1820  2017-05-23           ...                          -0.030283
1821  2017-05-23           ...                          -0.021590
1822  2017-05-23           ...                           0.048349
1823  2017-05-23           ...                           0.050806
1824  2017-05-23           ...                           0.030383
1825  2017-05-23           ...                           0.029328

[27397 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NGL.N' 'RE.N' 'VREX.O']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-04           ...                           0.017488
1     2017-05-04           ...                          -0.108777
2     2017-05-04           ...                           0.026070
3     2017-05-04           ...                           0.141958
4     2017-05-04           ...                          -0.109494
5     2017-05-04           ...                          -0.035205
6     2017-05-04           ...                           0.007646
7     2017-05-04           ...                          -0.007831
8     2017-05-04           ...                           0.001290
9     2017-05-04           ...                           0.003881
10    2017-05-04           ...                           0.019914
11    2017-05-04           ...                           0.009807
12    2017-05-04           ...                           0.039499
13    2017-05-04           ...                           0.015536
14    2017-05-04           ...                          -0.010461
15    2017-05-04           ...                          -0.022504
16    2017-05-04           ...                          -0.024403
17    2017-05-04           ...                          -0.022633
18    2017-05-04           ...                          -0.029640
19    2017-05-04           ...                          -0.043548
20    2017-05-04           ...                          -0.031798
21    2017-05-04           ...                          -0.010793
22    2017-05-04           ...                          -0.010008
23    2017-05-04           ...                           0.018955
24    2017-05-04           ...                          -0.102839
25    2017-05-04           ...                           0.012925
26    2017-05-04           ...                          -0.067921
27    2017-05-04           ...                          -0.012680
28    2017-05-04           ...                          -0.144862
29    2017-05-04           ...                          -0.009570
...          ...           ...                                ...
1800  2017-05-24           ...                           0.008684
1801  2017-05-24           ...                          -0.007237
1802  2017-05-24           ...                          -0.121010
1803  2017-05-24           ...                          -0.028428
1804  2017-05-24           ...                           0.079372
1805  2017-05-24           ...                           0.004381
1806  2017-05-24           ...                           0.187806
1807  2017-05-24           ...                           0.000406
1808  2017-05-24           ...                          -0.038721
1809  2017-05-24           ...                          -0.000484
1810  2017-05-24           ...                           0.018987
1811  2017-05-24           ...                          -0.027612
1812  2017-05-24           ...                           0.019918
1813  2017-05-24           ...                           0.038627
1814  2017-05-24           ...                           0.017030
1815  2017-05-24           ...                          -0.015382
1816  2017-05-24           ...                           0.033012
1817  2017-05-24           ...                           0.101240
1818  2017-05-24           ...                           0.093377
1819  2017-05-24           ...                          -0.014893
1820  2017-05-24           ...                           0.039466
```

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1822  2017-05-24           ...                          0.040320
1823  2017-05-24           ...                         -0.055158
1824  2017-05-24           ...                         -0.000967
1825  2017-05-24           ...                          0.006988
1826  2017-05-24           ...                          0.044915
1827  2017-05-24           ...                          0.054676
1828  2017-05-24           ...                         -0.023740
1829  2017-05-24           ...                          0.040854

[27395 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SNDR.N' 'TLLP.N' 'TREE.O']
total 1875 df
100             time           ...           returnsOpenPrevMktres1
0
0     2017-05-05           ...                          0.036350
1     2017-05-05           ...                         -0.091798
2     2017-05-05           ...                         -0.000077
3     2017-05-05           ...                          0.113850
4     2017-05-05           ...                         -0.027467
5     2017-05-05           ...                         -0.033703
6     2017-05-05           ...                          0.006485
7     2017-05-05           ...                         -0.010151
8     2017-05-05           ...                          0.003788
9     2017-05-05           ...                         -0.001249
10    2017-05-05           ...                          0.029788
11    2017-05-05           ...                          0.046286
12    2017-05-05           ...                          0.118134
13    2017-05-05           ...                          0.038763
14    2017-05-05           ...                         -0.008778
15    2017-05-05           ...                          0.010342
16    2017-05-05           ...                         -0.006654
17    2017-05-05           ...                         -0.038356
18    2017-05-05           ...                         -0.009127
19    2017-05-05           ...                         -0.046616
20    2017-05-05           ...                         -0.028022
21    2017-05-05           ...                         -0.042313
22    2017-05-05           ...                          0.002144
23    2017-05-05           ...                          0.050196
24    2017-05-05           ...                         -0.124453
25    2017-05-05           ...                          0.006021
26    2017-05-05           ...                         -0.041884
27    2017-05-05           ...                         -0.021809
28    2017-05-05           ...                         -0.110215
29    2017-05-05           ...                          0.003118
...          ...           ...                               ...
1800  2017-05-25           ...                          0.012006
1801  2017-05-25           ...                         -0.007141
1802  2017-05-25           ...                         -0.141732
1803  2017-05-25           ...                         -0.034389
1804  2017-05-25           ...                          0.030188
1805  2017-05-25           ...                         -0.001363
1806  2017-05-25           ...                          0.141595
1807  2017-05-25           ...                         -0.035340
1808  2017-05-25           ...                         -0.028822
1809  2017-05-25           ...                         -0.004835
1810  2017-05-25           ...                          0.034541
1811  2017-05-25           ...                         -0.113166
1812  2017-05-25           ...                          0.019823
1813  2017-05-25           ...                         -0.086884
1814  2017-05-25           ...                          0.010166
1815  2017-05-25           ...                         -0.000739
1816  2017-05-25           ...                          0.036586
1817  2017-05-25                                        0.083469
```

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1820  2017-05-25           ...                          -0.063885
1821  2017-05-25           ...                          -0.000654
1822  2017-05-25           ...                           0.065723
1823  2017-05-25           ...                          -0.038088
1824  2017-05-25           ...                          -0.004906
1825  2017-05-25           ...                          -0.003824
1826  2017-05-25           ...                           0.059087
1827  2017-05-25           ...                           0.098520
1828  2017-05-25           ...                           0.019796
1829  2017-05-25           ...                           0.046422

[27394 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TLLP.N' 'TREE.O' 'NVRO.N']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-08           ...                           0.026064
1     2017-05-08           ...                          -0.077329
2     2017-05-08           ...                           0.007200
3     2017-05-08           ...                           0.114165
4     2017-05-08           ...                           0.098492
5     2017-05-08           ...                          -0.035748
6     2017-05-08           ...                           0.019048
7     2017-05-08           ...                          -0.022570
8     2017-05-08           ...                          -0.012407
9     2017-05-08           ...                          -0.021654
10    2017-05-08           ...                           0.020302
11    2017-05-08           ...                           0.042146
12    2017-05-08           ...                           0.048308
13    2017-05-08           ...                           0.016766
14    2017-05-08           ...                          -0.020148
15    2017-05-08           ...                           0.012057
16    2017-05-08           ...                          -0.002332
17    2017-05-08           ...                          -0.053439
18    2017-05-08           ...                          -0.001476
19    2017-05-08           ...                          -0.032222
20    2017-05-08           ...                          -0.035643
21    2017-05-08           ...                          -0.073094
22    2017-05-08           ...                          -0.000373
23    2017-05-08           ...                           0.007113
24    2017-05-08           ...                          -0.070221
25    2017-05-08           ...                           0.052619
26    2017-05-08           ...                          -0.056459
27    2017-05-08           ...                          -0.014064
28    2017-05-08           ...                          -0.106644
29    2017-05-08           ...                          -0.011867
...          ...           ...                                ...
1800  2017-05-26           ...                           0.018323
1801  2017-05-26           ...                          -0.011645
1802  2017-05-26           ...                          -0.199291
1803  2017-05-26           ...                          -0.074180
1804  2017-05-26           ...                           0.024184
1805  2017-05-26           ...                          -0.007664
1806  2017-05-26           ...                          -0.044211
1807  2017-05-26           ...                          -0.060885
1808  2017-05-26           ...                          -0.053788
1809  2017-05-26           ...                          -0.016043
1810  2017-05-26           ...                           0.017159
1811  2017-05-26           ...                          -0.135867
1812  2017-05-26           ...                           0.013691
1813  2017-05-26           ...                          -0.191174
1814  2017-05-26           ...                          -0.030655
1815  2017-05-26                                        -0.003945
```

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1818  2017-05-26           ...                          0.012644
1819  2017-05-26           ...                         -0.029991
1820  2017-05-26           ...                         -0.045309
1821  2017-05-26           ...                         -0.007332
1822  2017-05-26           ...                          0.066654
1823  2017-05-26           ...                         -0.062223
1824  2017-05-26           ...                         -0.024766
1825  2017-05-26           ...                          0.012322
1826  2017-05-26           ...                          0.030264
1827  2017-05-26           ...                          0.068046
1828  2017-05-26           ...                         -0.020083
1829  2017-05-26           ...                          0.043161

[27399 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NVRO.N' 'AMG.N' 'AXDX.O']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-09           ...                          0.014529
1     2017-05-09           ...                         -0.121787
2     2017-05-09           ...                         -0.010913
3     2017-05-09           ...                          0.105379
4     2017-05-09           ...                          0.115687
5     2017-05-09           ...                         -0.012459
6     2017-05-09           ...                          0.055704
7     2017-05-09           ...                         -0.028701
8     2017-05-09           ...                         -0.003495
9     2017-05-09           ...                         -0.005778
10    2017-05-09           ...                          0.006623
11    2017-05-09           ...                          0.065846
12    2017-05-09           ...                          0.069644
13    2017-05-09           ...                          0.030267
14    2017-05-09           ...                         -0.027403
15    2017-05-09           ...                         -0.016770
16    2017-05-09           ...                         -0.001023
17    2017-05-09           ...                         -0.051316
18    2017-05-09           ...                         -0.020235
19    2017-05-09           ...                         -0.076912
20    2017-05-09           ...                         -0.046222
21    2017-05-09           ...                         -0.122412
22    2017-05-09           ...                         -0.003998
23    2017-05-09           ...                         -0.018464
24    2017-05-09           ...                         -0.102363
25    2017-05-09           ...                          0.085232
26    2017-05-09           ...                         -0.049736
27    2017-05-09           ...                          0.000556
28    2017-05-09           ...                         -0.080976
29    2017-05-09           ...                         -0.008944
...          ...           ...                               ...
1801  2017-05-30           ...                          0.014878
1802  2017-05-30           ...                         -0.000290
1803  2017-05-30           ...                         -0.223552
1804  2017-05-30           ...                         -0.114994
1805  2017-05-30           ...                         -0.029357
1806  2017-05-30           ...                         -0.019688
1807  2017-05-30           ...                         -0.072864
1808  2017-05-30           ...                         -0.067588
1809  2017-05-30           ...                         -0.036060
1810  2017-05-30           ...                         -0.000829
1811  2017-05-30           ...                         -0.009961
1812  2017-05-30           ...                         -0.121980
1813  2017-05-30           ...                          0.018639
1814  2017-05-30                                       -0.165784
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1817  2017-05-30           ...                          0.040817
1818  2017-05-30           ...                          0.090368
1819  2017-05-30           ...                          0.055396
1820  2017-05-30           ...                         -0.017373
1821  2017-05-30           ...                         -0.035529
1822  2017-05-30           ...                         -0.015733
1823  2017-05-30           ...                          0.054318
1824  2017-05-30           ...                         -0.056233
1825  2017-05-30           ...                         -0.018678
1826  2017-05-30           ...                         -0.012799
1827  2017-05-30           ...                         -0.149538
1828  2017-05-30           ...                          0.094826
1829  2017-05-30           ...                         -0.049022
1830  2017-05-30           ...                          0.042944

[27398 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'LTM.N' 'MCRN.N' 'SHLX.N']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-10           ...                          0.027363
1     2017-05-10           ...                         -0.153724
2     2017-05-10           ...                          0.018437
3     2017-05-10           ...                          0.130019
4     2017-05-10           ...                          0.218462
5     2017-05-10           ...                         -0.007680
6     2017-05-10           ...                          0.058513
7     2017-05-10           ...                         -0.067300
8     2017-05-10           ...                          0.106155
9     2017-05-10           ...                         -0.000316
10    2017-05-10           ...                          0.009879
11    2017-05-10           ...                          0.072499
12    2017-05-10           ...                          0.101372
13    2017-05-10           ...                          0.047678
14    2017-05-10           ...                         -0.017149
15    2017-05-10           ...                         -0.005111
16    2017-05-10           ...                          0.013262
17    2017-05-10           ...                         -0.014588
18    2017-05-10           ...                         -0.042219
19    2017-05-10           ...                         -0.145389
20    2017-05-10           ...                         -0.054579
21    2017-05-10           ...                         -0.131671
22    2017-05-10           ...                         -0.021247
23    2017-05-10           ...                         -0.078551
24    2017-05-10           ...                         -0.202781
25    2017-05-10           ...                          0.087666
26    2017-05-10           ...                         -0.021828
27    2017-05-10           ...                          0.013589
28    2017-05-10           ...                         -0.047542
29    2017-05-10           ...                          0.000553
...          ...           ...                               ...
1798  2017-05-31           ...                          0.023336
1799  2017-05-31           ...                          0.010200
1800  2017-05-31           ...                         -0.181974
1801  2017-05-31           ...                         -0.097206
1802  2017-05-31           ...                         -0.089948
1803  2017-05-31           ...                         -0.023574
1804  2017-05-31           ...                         -0.123696
1805  2017-05-31           ...                         -0.060522
1806  2017-05-31           ...                         -0.033082
1807  2017-05-31           ...                          0.000074
1808  2017-05-31           ...                         -0.008833
1809  2017-05-31                                       -0.089229
```

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1812  2017-05-31           ...                          -0.070642
1813  2017-05-31           ...                          -0.005316
1814  2017-05-31           ...                           0.036700
1815  2017-05-31           ...                           0.093436
1816  2017-05-31           ...                           0.057401
1817  2017-05-31           ...                          -0.011867
1818  2017-05-31           ...                           0.001215
1819  2017-05-31           ...                          -0.011215
1820  2017-05-31           ...                           0.038290
1821  2017-05-31           ...                          -0.054194
1822  2017-05-31           ...                          -0.004110
1823  2017-05-31           ...                          -0.024254
1824  2017-05-31           ...                          -0.179463
1825  2017-05-31           ...                           0.076270
1826  2017-05-31           ...                          -0.033104
1827  2017-05-31           ...                           0.037534

[27394 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SHLX.N' 'AB.N' 'NCI.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-11           ...                           0.017762
1     2017-05-11           ...                          -0.135686
2     2017-05-11           ...                           0.080080
3     2017-05-11           ...                           0.114817
4     2017-05-11           ...                           0.319542
5     2017-05-11           ...                          -0.004706
6     2017-05-11           ...                           0.060628
7     2017-05-11           ...                          -0.068658
8     2017-05-11           ...                           0.062065
9     2017-05-11           ...                          -0.003593
10    2017-05-11           ...                           0.003615
11    2017-05-11           ...                           0.078448
12    2017-05-11           ...                           0.107824
13    2017-05-11           ...                           0.063290
14    2017-05-11           ...                          -0.025701
15    2017-05-11           ...                           0.000248
16    2017-05-11           ...                           0.007057
17    2017-05-11           ...                          -0.010673
18    2017-05-11           ...                          -0.053284
19    2017-05-11           ...                          -0.151590
20    2017-05-11           ...                          -0.032840
21    2017-05-11           ...                          -0.135394
22    2017-05-11           ...                          -0.026058
23    2017-05-11           ...                           0.041190
24    2017-05-11           ...                          -0.101907
25    2017-05-11           ...                           0.062000
26    2017-05-11           ...                          -0.049354
27    2017-05-11           ...                           0.009723
28    2017-05-11           ...                          -0.071272
29    2017-05-11           ...                          -0.004365
...          ...           ...                                ...
1800  2017-06-01           ...                           0.017645
1801  2017-06-01           ...                          -0.002522
1802  2017-06-01           ...                          -0.227587
1803  2017-06-01           ...                          -0.173127
1804  2017-06-01           ...                           0.008944
1805  2017-06-01           ...                          -0.020268
1806  2017-06-01           ...                          -0.034607
1807  2017-06-01           ...                          -0.060098
1808  2017-06-01           ...                          -0.028868
1809  2017-06-01           ...                          -0.009445
```

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1812  2017-06-01           ...                          -0.002232
1813  2017-06-01           ...                          -0.138827
1814  2017-06-01           ...                          -0.099660
1815  2017-06-01           ...                          -0.001951
1816  2017-06-01           ...                           0.032580
1817  2017-06-01           ...                           0.091607
1818  2017-06-01           ...                           0.045231
1819  2017-06-01           ...                          -0.039877
1820  2017-06-01           ...                          -0.025346
1821  2017-06-01           ...                           0.016479
1822  2017-06-01           ...                           0.055112
1823  2017-06-01           ...                          -0.086049
1824  2017-06-01           ...                          -0.030633
1825  2017-06-01           ...                           0.001492
1826  2017-06-01           ...                          -0.154063
1827  2017-06-01           ...                           0.080695
1828  2017-06-01           ...                          -0.040092
1829  2017-06-01           ...                           0.040407

[27394 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'MMYT.O' 'TKC.N' 'UPL.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-12           ...                           0.016320
1     2017-05-12           ...                          -0.106987
2     2017-05-12           ...                           0.051952
3     2017-05-12           ...                           0.031729
4     2017-05-12           ...                           0.318954
5     2017-05-12           ...                           0.020132
6     2017-05-12           ...                           0.078648
7     2017-05-12           ...                          -0.085363
8     2017-05-12           ...                           0.052333
9     2017-05-12           ...                           0.002121
10    2017-05-12           ...                          -0.011183
11    2017-05-12           ...                           0.078484
12    2017-05-12           ...                           0.041507
13    2017-05-12           ...                           0.106811
14    2017-05-12           ...                          -0.024036
15    2017-05-12           ...                          -0.005906
16    2017-05-12           ...                           0.005878
17    2017-05-12           ...                          -0.001829
18    2017-05-12           ...                          -0.070114
19    2017-05-12           ...                          -0.146419
20    2017-05-12           ...                          -0.040583
21    2017-05-12           ...                          -0.159078
22    2017-05-12           ...                          -0.031035
23    2017-05-12           ...                           0.046738
24    2017-05-12           ...                          -0.014000
25    2017-05-12           ...                           0.069554
26    2017-05-12           ...                          -0.054709
27    2017-05-12           ...                           0.002474
28    2017-05-12           ...                           0.058952
29    2017-05-12           ...                          -0.025540
...          ...           ...                                ...
1799  2017-06-02           ...                           0.002819
1800  2017-06-02           ...                          -0.022365
1801  2017-06-02           ...                           0.011172
1802  2017-06-02           ...                          -0.190076
1803  2017-06-02           ...                          -0.135494
1804  2017-06-02           ...                           0.109441
1805  2017-06-02           ...                           0.000205
1806  2017-06-02           ...                           0.106361
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1809  2017-06-02           ...                          -0.038263
1810  2017-06-02           ...                           0.007201
1811  2017-06-02           ...                          -0.234094
1812  2017-06-02           ...                          -0.105669
1813  2017-06-02           ...                          -0.034707
1814  2017-06-02           ...                           0.000574
1815  2017-06-02           ...                           0.025110
1816  2017-06-02           ...                           0.088891
1817  2017-06-02           ...                           0.056485
1818  2017-06-02           ...                          -0.000357
1819  2017-06-02           ...                          -0.068195
1820  2017-06-02           ...                           0.036323
1821  2017-06-02           ...                           0.076482
1822  2017-06-02           ...                          -0.045010
1823  2017-06-02           ...                           0.017107
1824  2017-06-02           ...                          -0.018909
1825  2017-06-02           ...                          -0.094058
1826  2017-06-02           ...                           0.146441
1827  2017-06-02           ...                           0.038563
1828  2017-06-02           ...                           0.045583

[27396 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ROCK.O' 'SWIR.O' 'VRNS.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-15           ...                           0.006162
1     2017-05-15           ...                          -0.064425
2     2017-05-15           ...                           0.076720
3     2017-05-15           ...                          -0.049612
4     2017-05-15           ...                           0.296150
5     2017-05-15           ...                           0.008335
6     2017-05-15           ...                           0.077650
7     2017-05-15           ...                          -0.078844
8     2017-05-15           ...                           0.043548
9     2017-05-15           ...                          -0.003800
10    2017-05-15           ...                          -0.002348
11    2017-05-15           ...                           0.075126
12    2017-05-15           ...                          -0.001043
13    2017-05-15           ...                           0.090111
14    2017-05-15           ...                          -0.029790
15    2017-05-15           ...                           0.000402
16    2017-05-15           ...                           0.005823
17    2017-05-15           ...                           0.045431
18    2017-05-15           ...                          -0.044002
19    2017-05-15           ...                          -0.154828
20    2017-05-15           ...                          -0.031882
21    2017-05-15           ...                          -0.151519
22    2017-05-15           ...                          -0.024512
23    2017-05-15           ...                           0.000596
24    2017-05-15           ...                           0.041120
25    2017-05-15           ...                           0.066938
26    2017-05-15           ...                          -0.066501
27    2017-05-15           ...                          -0.007008
28    2017-05-15           ...                          -0.039349
29    2017-05-15           ...                          -0.041546
...          ...           ...                                ...
1803  2017-06-05           ...                          -0.005187
1804  2017-06-05           ...                          -0.023417
1805  2017-06-05           ...                           0.007394
1806  2017-06-05           ...                          -0.102765
1807  2017-06-05           ...                          -0.069411
1808  2017-06-05           ...                           0.052100
```

```
1811  2017-06-05           ...                          0.010570
1812  2017-06-05           ...                          0.022522
1813  2017-06-05           ...                         -0.018940
1814  2017-06-05           ...                          0.014497
1815  2017-06-05           ...                         -0.176623
1816  2017-06-05           ...                         -0.136428
1817  2017-06-05           ...                         -0.026687
1818  2017-06-05           ...                         -0.040351
1819  2017-06-05           ...                          0.030026
1820  2017-06-05           ...                          0.030108
1821  2017-06-05           ...                          0.087710
1822  2017-06-05           ...                          0.019432
1823  2017-06-05           ...                         -0.071499
1824  2017-06-05           ...                          0.042188
1825  2017-06-05           ...                          0.054930
1826  2017-06-05           ...                         -0.034724
1827  2017-06-05           ...                          0.030601
1828  2017-06-05           ...                         -0.019758
1829  2017-06-05           ...                         -0.100009
1830  2017-06-05           ...                          0.113058
1831  2017-06-05           ...                          0.030405
1832  2017-06-05           ...                          0.035548

[27403 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GWPH.O' 'KAMN.N' 'PI.O']
total 1873 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-16           ...                          0.035395
1     2017-05-16           ...                         -0.069209
2     2017-05-16           ...                          0.132985
3     2017-05-16           ...                         -0.076936
4     2017-05-16           ...                          0.260354
5     2017-05-16           ...                          0.040908
6     2017-05-16           ...                          0.058137
7     2017-05-16           ...                         -0.077578
8     2017-05-16           ...                          0.000051
9     2017-05-16           ...                         -0.000266
10    2017-05-16           ...                         -0.006237
11    2017-05-16           ...                          0.087974
12    2017-05-16           ...                          0.012987
13    2017-05-16           ...                          0.110257
14    2017-05-16           ...                         -0.027376
15    2017-05-16           ...                         -0.024268
16    2017-05-16           ...                          0.017120
17    2017-05-16           ...                          0.081549
18    2017-05-16           ...                         -0.054004
19    2017-05-16           ...                         -0.192705
20    2017-05-16           ...                         -0.024442
21    2017-05-16           ...                         -0.160493
22    2017-05-16           ...                         -0.025415
23    2017-05-16           ...                         -0.012760
24    2017-05-16           ...                          0.057422
25    2017-05-16           ...                          0.055023
26    2017-05-16           ...                         -0.067418
27    2017-05-16           ...                          0.004006
28    2017-05-16           ...                         -0.066721
29    2017-05-16           ...                         -0.059944
...          ...           ...                               ...
1803  2017-06-06           ...                          0.025850
1804  2017-06-06           ...                         -0.001383
1805  2017-06-06           ...                          0.010966
1806  2017-06-06           ...                         -0.016087
```

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1809  2017-06-06           ...                        -0.004564
1810  2017-06-06           ...                         0.046784
1811  2017-06-06           ...                         0.000251
1812  2017-06-06           ...                         0.065395
1813  2017-06-06           ...                        -0.009427
1814  2017-06-06           ...                         0.010515
1815  2017-06-06           ...                        -0.078529
1816  2017-06-06           ...                        -0.124456
1817  2017-06-06           ...                        -0.017186
1818  2017-06-06           ...                        -0.037502
1819  2017-06-06           ...                         0.031811
1820  2017-06-06           ...                         0.058634
1821  2017-06-06           ...                         0.046286
1822  2017-06-06           ...                         0.056499
1823  2017-06-06           ...                        -0.039114
1824  2017-06-06           ...                         0.028830
1825  2017-06-06           ...                         0.033350
1826  2017-06-06           ...                         0.014022
1827  2017-06-06           ...                         0.051399
1828  2017-06-06           ...                        -0.026441
1829  2017-06-06           ...                        -0.096833
1830  2017-06-06           ...                         0.081287
1831  2017-06-06           ...                        -0.010749
1832  2017-06-06           ...                         0.035733

[27411 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'KAMN.N' 'PI.O' 'ORA.N']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-17           ...                         0.013943
1     2017-05-17           ...                        -0.022605
2     2017-05-17           ...                         0.055938
3     2017-05-17           ...                        -0.061408
4     2017-05-17           ...                         0.369896
5     2017-05-17           ...                         0.008645
6     2017-05-17           ...                         0.059394
7     2017-05-17           ...                        -0.103259
8     2017-05-17           ...                         0.035887
9     2017-05-17           ...                         0.014949
10    2017-05-17           ...                        -0.019360
11    2017-05-17           ...                         0.058946
12    2017-05-17           ...                         0.016850
13    2017-05-17           ...                         0.085858
14    2017-05-17           ...                        -0.034804
15    2017-05-17           ...                        -0.008804
16    2017-05-17           ...                        -0.003952
17    2017-05-17           ...                         0.047877
18    2017-05-17           ...                        -0.022500
19    2017-05-17           ...                        -0.143748
20    2017-05-17           ...                        -0.032522
21    2017-05-17           ...                        -0.174450
22    2017-05-17           ...                        -0.012879
23    2017-05-17           ...                        -0.045768
24    2017-05-17           ...                         0.022734
25    2017-05-17           ...                         0.068627
26    2017-05-17           ...                        -0.057171
27    2017-05-17           ...                         0.016493
28    2017-05-17           ...                        -0.050087
29    2017-05-17           ...                        -0.062641
...          ...           ...                               ...
1802  2017-06-07           ...                         0.045676
1803  2017-06-07           ...                        -0.004506
```

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1806  2017-06-07           ...                        -0.053448
1807  2017-06-07           ...                        -0.003205
1808  2017-06-07           ...                        -0.000850
1809  2017-06-07           ...                         0.069277
1810  2017-06-07           ...                         0.007056
1811  2017-06-07           ...                         0.093872
1812  2017-06-07           ...                        -0.007067
1813  2017-06-07           ...                         0.006792
1814  2017-06-07           ...                        -0.061342
1815  2017-06-07           ...                        -0.143599
1816  2017-06-07           ...                        -0.030425
1817  2017-06-07           ...                        -0.014720
1818  2017-06-07           ...                         0.030558
1819  2017-06-07           ...                         0.055139
1820  2017-06-07           ...                         0.042791
1821  2017-06-07           ...                         0.074487
1822  2017-06-07           ...                        -0.046839
1823  2017-06-07           ...                         0.037309
1824  2017-06-07           ...                        -0.004205
1825  2017-06-07           ...                         0.027140
1826  2017-06-07           ...                         0.072623
1827  2017-06-07           ...                        -0.014854
1828  2017-06-07           ...                        -0.106527
1829  2017-06-07           ...                         0.079593
1830  2017-06-07           ...                        -0.020156
1831  2017-06-07           ...                         0.042670

[27422 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PI.O' 'ORA.N' 'DERM.O']
total 1866 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-18           ...                         0.019492
1     2017-05-18           ...                         0.068275
2     2017-05-18           ...                        -0.031470
3     2017-05-18           ...                         0.032209
4     2017-05-18           ...                         0.218717
5     2017-05-18           ...                         0.011486
6     2017-05-18           ...                         0.032906
7     2017-05-18           ...                        -0.062108
8     2017-05-18           ...                         0.028873
9     2017-05-18           ...                         0.050145
10    2017-05-18           ...                         0.005256
11    2017-05-18           ...                         0.011374
12    2017-05-18           ...                         0.027996
13    2017-05-18           ...                        -0.012781
14    2017-05-18           ...                        -0.019789
15    2017-05-18           ...                         0.055408
16    2017-05-18           ...                        -0.004319
17    2017-05-18           ...                        -0.041257
18    2017-05-18           ...                         0.015858
19    2017-05-18           ...                        -0.086143
20    2017-05-18           ...                        -0.006586
21    2017-05-18           ...                        -0.070806
22    2017-05-18           ...                         0.000094
23    2017-05-18           ...                        -0.024503
24    2017-05-18           ...                        -0.059378
25    2017-05-18           ...                        -0.015891
26    2017-05-18           ...                        -0.004540
27    2017-05-18           ...                         0.017103
28    2017-05-18           ...                        -0.047654
29    2017-05-18           ...                        -0.040486
...          ...           ...                              ...
```

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1786  2017-06-08           ...                          0.044629
1787  2017-06-08           ...                         -0.096925
1788  2017-06-08           ...                         -0.055314
1789  2017-06-08           ...                         -0.008637
1790  2017-06-08           ...                          0.048056
1791  2017-06-08           ...                          0.006341
1792  2017-06-08           ...                          0.117266
1793  2017-06-08           ...                         -0.030803
1794  2017-06-08           ...                          0.007602
1795  2017-06-08           ...                         -0.025723
1796  2017-06-08           ...                         -0.086284
1797  2017-06-08           ...                         -0.019197
1798  2017-06-08           ...                         -0.034585
1799  2017-06-08           ...                               NaN
1800  2017-06-08           ...                          0.030446
1801  2017-06-08           ...                          0.065426
1802  2017-06-08           ...                          0.061388
1803  2017-06-08           ...                          0.045241
1804  2017-06-08           ...                         -0.041529
1805  2017-06-08           ...                          0.037185
1806  2017-06-08           ...                          0.027889
1807  2017-06-08           ...                         -0.016941
1808  2017-06-08           ...                          0.042455
1809  2017-06-08           ...                         -0.030368
1810  2017-06-08           ...                         -0.104288
1811  2017-06-08           ...                          0.060103
1812  2017-06-08           ...                          0.046443
1813  2017-06-08           ...                          0.035433

[27415 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BFAM.N' 'PEGA.O' 'YRD.N']
total 1864 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-19           ...                          0.003422
1     2017-05-19           ...                          0.055048
2     2017-05-19           ...                          0.001705
3     2017-05-19           ...                          0.024685
4     2017-05-19           ...                          0.195596
5     2017-05-19           ...                          0.023035
6     2017-05-19           ...                          0.041909
7     2017-05-19           ...                         -0.050460
8     2017-05-19           ...                         -0.005369
9     2017-05-19           ...                          0.045997
10    2017-05-19           ...                         -0.005406
11    2017-05-19           ...                         -0.006154
12    2017-05-19           ...                         -0.032050
13    2017-05-19           ...                         -0.050970
14    2017-05-19           ...                         -0.028849
15    2017-05-19           ...                          0.035289
16    2017-05-19           ...                         -0.024793
17    2017-05-19           ...                         -0.037712
18    2017-05-19           ...                         -0.012448
19    2017-05-19           ...                         -0.092859
20    2017-05-19           ...                          0.005861
21    2017-05-19           ...                         -0.080040
22    2017-05-19           ...                         -0.003655
23    2017-05-19           ...                         -0.046925
24    2017-05-19           ...                         -0.044244
25    2017-05-19           ...                         -0.012634
26    2017-05-19           ...                         -0.004586
27    2017-05-19           ...                          0.010944
28    2017-05-19           ...                         -0.056411
```

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1784  2017-06-09           ...                          0.059757
1785  2017-06-09           ...                         -0.026226
1786  2017-06-09           ...                          0.057632
1787  2017-06-09           ...                          0.044398
1788  2017-06-09           ...                         -0.082429
1789  2017-06-09           ...                         -0.053818
1790  2017-06-09           ...                         -0.002580
1791  2017-06-09           ...                          0.047655
1792  2017-06-09           ...                         -0.008991
1793  2017-06-09           ...                          0.102137
1794  2017-06-09           ...                         -0.019842
1795  2017-06-09           ...                          0.013286
1796  2017-06-09           ...                         -0.002200
1797  2017-06-09           ...                         -0.030991
1798  2017-06-09           ...                         -0.056546
1799  2017-06-09           ...                               NaN
1800  2017-06-09           ...                          0.011254
1801  2017-06-09           ...                          0.034902
1802  2017-06-09           ...                          0.004347
1803  2017-06-09           ...                          0.020281
1804  2017-06-09           ...                         -0.024454
1805  2017-06-09           ...                          0.033452
1806  2017-06-09           ...                          0.017015
1807  2017-06-09           ...                         -0.007933
1808  2017-06-09           ...                          0.026781
1809  2017-06-09           ...                          0.010430
1810  2017-06-09           ...                         -0.126044
1811  2017-06-09           ...                          0.062809
1812  2017-06-09           ...                         -0.021409
1813  2017-06-09           ...                          0.002133

[27413 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HK.N' 'NORD.N' 'VST.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-22           ...                          0.007996
1     2017-05-22           ...                          0.055179
2     2017-05-22           ...                          0.009479
3     2017-05-22           ...                         -0.012410
4     2017-05-22           ...                          0.118031
5     2017-05-22           ...                          0.036644
6     2017-05-22           ...                          0.032414
7     2017-05-22           ...                         -0.043843
8     2017-05-22           ...                          0.011056
9     2017-05-22           ...                          0.042286
10    2017-05-22           ...                         -0.010878
11    2017-05-22           ...                          0.022405
12    2017-05-22           ...                          0.005660
13    2017-05-22           ...                         -0.043786
14    2017-05-22           ...                         -0.035254
15    2017-05-22           ...                          0.028533
16    2017-05-22           ...                         -0.026545
17    2017-05-22           ...                         -0.005908
18    2017-05-22           ...                         -0.027123
19    2017-05-22           ...                         -0.103814
20    2017-05-22           ...                          0.011045
21    2017-05-22           ...                         -0.088840
22    2017-05-22           ...                         -0.011696
23    2017-05-22           ...                         -0.018255
24    2017-05-22           ...                         -0.075794
25    2017-05-22           ...                         -0.044188
26    2017-05-22           ...                         -0.007131
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29    2017-05-22           ...                          0.020555
...          ...           ...                               ...
1784  2017-06-12           ...                          0.108666
1785  2017-06-12           ...                         -0.026020
1786  2017-06-12           ...                         -0.009910
1787  2017-06-12           ...                          0.065135
1788  2017-06-12           ...                         -0.057196
1789  2017-06-12           ...                         -0.020204
1790  2017-06-12           ...                          0.017783
1791  2017-06-12           ...                          0.044631
1792  2017-06-12           ...                         -0.008497
1793  2017-06-12           ...                          0.110788
1794  2017-06-12           ...                         -0.006864
1795  2017-06-12           ...                          0.036164
1796  2017-06-12           ...                          0.017252
1797  2017-06-12           ...                         -0.050655
1798  2017-06-12           ...                         -0.047640
1799  2017-06-12           ...                               NaN
1800  2017-06-12           ...                          0.006141
1801  2017-06-12           ...                          0.035884
1802  2017-06-12           ...                          0.024384
1803  2017-06-12           ...                         -0.000384
1804  2017-06-12           ...                         -0.012368
1805  2017-06-12           ...                          0.036308
1806  2017-06-12           ...                         -0.011343
1807  2017-06-12           ...                         -0.018935
1808  2017-06-12           ...                          0.009390
1809  2017-06-12           ...                          0.027850
1810  2017-06-12           ...                         -0.122123
1811  2017-06-12           ...                          0.074330
1812  2017-06-12           ...                          0.002033
1813  2017-06-12           ...                         -0.001737

[27403 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'VST.N' 'AAWW.O' 'RPD.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-23           ...                          0.063191
1     2017-05-23           ...                          0.060762
2     2017-05-23           ...                          0.018392
3     2017-05-23           ...                         -0.020632
4     2017-05-23           ...                          0.226509
5     2017-05-23           ...                         -0.052607
6     2017-05-23           ...                          0.009229
7     2017-05-23           ...                         -0.023034
8     2017-05-23           ...                         -0.000163
9     2017-05-23           ...                          0.017947
10    2017-05-23           ...                         -0.007933
11    2017-05-23           ...                          0.034133
12    2017-05-23           ...                          0.002300
13    2017-05-23           ...                         -0.032060
14    2017-05-23           ...                         -0.022392
15    2017-05-23           ...                          0.049627
16    2017-05-23           ...                         -0.018958
17    2017-05-23           ...                          0.030548
18    2017-05-23           ...                          0.010025
19    2017-05-23           ...                         -0.109341
20    2017-05-23           ...                          0.036045
21    2017-05-23           ...                         -0.085052
22    2017-05-23           ...                         -0.017662
23    2017-05-23           ...                          0.003158
24    2017-05-23           ...                          0.016123
```

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27    2017-05-23           ...                          0.015146
28    2017-05-23           ...                         -0.098391
29    2017-05-23           ...                          0.030178
...          ...           ...                               ...
1783  2017-06-13           ...                          0.090611
1784  2017-06-13           ...                         -0.032944
1785  2017-06-13           ...                         -0.013163
1786  2017-06-13           ...                         -0.017808
1787  2017-06-13           ...                         -0.041293
1788  2017-06-13           ...                         -0.002272
1789  2017-06-13           ...                          0.028440
1790  2017-06-13           ...                          0.126291
1791  2017-06-13           ...                         -0.007584
1792  2017-06-13           ...                          0.117279
1793  2017-06-13           ...                         -0.021197
1794  2017-06-13           ...                          0.046965
1795  2017-06-13           ...                          0.035662
1796  2017-06-13           ...                         -0.025633
1797  2017-06-13           ...                         -0.068184
1798  2017-06-13           ...                               NaN
1799  2017-06-13           ...                         -0.012484
1800  2017-06-13           ...                          0.022507
1801  2017-06-13           ...                         -0.013195
1802  2017-06-13           ...                          0.009726
1803  2017-06-13           ...                         -0.010316
1804  2017-06-13           ...                          0.037753
1805  2017-06-13           ...                         -0.013969
1806  2017-06-13           ...                         -0.058163
1807  2017-06-13           ...                          0.016009
1808  2017-06-13           ...                          0.063517
1809  2017-06-13           ...                         -0.087999
1810  2017-06-13           ...                          0.040156
1811  2017-06-13           ...                          0.009344
1812  2017-06-13           ...                         -0.008282

[27387 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'RPD.O' 'HRI.N' 'OMAM.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-24           ...                          0.025694
1     2017-05-24           ...                          0.070931
2     2017-05-24           ...                         -0.000916
3     2017-05-24           ...                         -0.063675
4     2017-05-24           ...                          0.116948
5     2017-05-24           ...                         -0.097198
6     2017-05-24           ...                          0.006889
7     2017-05-24           ...                         -0.022559
8     2017-05-24           ...                         -0.083997
9     2017-05-24           ...                          0.006255
10    2017-05-24           ...                         -0.009271
11    2017-05-24           ...                          0.030042
12    2017-05-24           ...                         -0.021982
13    2017-05-24           ...                         -0.037231
14    2017-05-24           ...                         -0.026804
15    2017-05-24           ...                          0.029491
16    2017-05-24           ...                         -0.022559
17    2017-05-24           ...                          0.015335
18    2017-05-24           ...                          0.039432
19    2017-05-24           ...                         -0.101431
20    2017-05-24           ...                          0.058847
21    2017-05-24           ...                         -0.107329
22    2017-05-24           ...                         -0.009278
```

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25    2017-05-24           ...                          -0.032528
26    2017-05-24           ...                          -0.056515
27    2017-05-24           ...                          -0.007680
28    2017-05-24           ...                          -0.104747
29    2017-05-24           ...                           0.029950
...          ...           ...                                ...
1785  2017-06-14           ...                           0.102273
1786  2017-06-14           ...                          -0.032024
1787  2017-06-14           ...                          -0.015509
1788  2017-06-14           ...                           0.042430
1789  2017-06-14           ...                          -0.062076
1790  2017-06-14           ...                           0.110096
1791  2017-06-14           ...                           0.033246
1792  2017-06-14           ...                           0.109130
1793  2017-06-14           ...                          -0.020585
1794  2017-06-14           ...                           0.136757
1795  2017-06-14           ...                          -0.020165
1796  2017-06-14           ...                           0.032644
1797  2017-06-14           ...                           0.011459
1798  2017-06-14           ...                           0.005234
1799  2017-06-14           ...                          -0.072002
1800  2017-06-14           ...                                NaN
1801  2017-06-14           ...                          -0.005730
1802  2017-06-14           ...                           0.017514
1803  2017-06-14           ...                          -0.024739
1804  2017-06-14           ...                           0.027815
1805  2017-06-14           ...                          -0.028653
1806  2017-06-14           ...                           0.045372
1807  2017-06-14           ...                          -0.008101
1808  2017-06-14           ...                          -0.049831
1809  2017-06-14           ...                           0.004992
1810  2017-06-14           ...                           0.047573
1811  2017-06-14           ...                          -0.042317
1812  2017-06-14           ...                           0.009153
1813  2017-06-14           ...                           0.032465
1814  2017-06-14           ...                          -0.005093

[27376 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'JELD.N' 'KTOS.O' 'WPM.N']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-25           ...                           0.049976
1     2017-05-25           ...                           0.067028
2     2017-05-25           ...                           0.009073
3     2017-05-25           ...                          -0.068796
4     2017-05-25           ...                           0.113892
5     2017-05-25           ...                          -0.085392
6     2017-05-25           ...                           0.012230
7     2017-05-25           ...                          -0.009856
8     2017-05-25           ...                          -0.063805
9     2017-05-25           ...                          -0.004562
10    2017-05-25           ...                          -0.009584
11    2017-05-25           ...                           0.043235
12    2017-05-25           ...                          -0.031885
13    2017-05-25           ...                          -0.053467
14    2017-05-25           ...                          -0.023666
15    2017-05-25           ...                           0.017695
16    2017-05-25           ...                          -0.020691
17    2017-05-25           ...                           0.056592
18    2017-05-25           ...                           0.050351
19    2017-05-25           ...                          -0.084277
20    2017-05-25           ...                           0.074750
```

```
23    2017-05-25          ...                        -0.046512
24    2017-05-25          ...                         0.155214
25    2017-05-25          ...                        -0.022381
26    2017-05-25          ...                        -0.031639
27    2017-05-25          ...                         0.008839
28    2017-05-25          ...                        -0.140368
29    2017-05-25          ...                         0.039577
...          ...          ...                              ...
1787  2017-06-15          ...                         0.089645
1788  2017-06-15          ...                        -0.024798
1789  2017-06-15          ...                        -0.035775
1790  2017-06-15          ...                         0.138459
1791  2017-06-15          ...                        -0.012058
1792  2017-06-15          ...                        -0.026877
1793  2017-06-15          ...                         0.020651
1794  2017-06-15          ...                         0.119885
1795  2017-06-15          ...                        -0.007644
1796  2017-06-15          ...                         0.132202
1797  2017-06-15          ...                        -0.012964
1798  2017-06-15          ...                         0.017815
1799  2017-06-15          ...                         0.051885
1800  2017-06-15          ...                        -0.033779
1801  2017-06-15          ...                        -0.092466
1802  2017-06-15          ...                              NaN
1803  2017-06-15          ...                        -0.004045
1804  2017-06-15          ...                         0.011670
1805  2017-06-15          ...                        -0.038175
1806  2017-06-15          ...                         0.023013
1807  2017-06-15          ...                         0.003317
1808  2017-06-15          ...                         0.037994
1809  2017-06-15          ...                        -0.036362
1810  2017-06-15          ...                        -0.013026
1811  2017-06-15          ...                         0.011049
1812  2017-06-15          ...                         0.057927
1813  2017-06-15          ...                        -0.066541
1814  2017-06-15          ...                         0.004168
1815  2017-06-15          ...                        -0.003657
1816  2017-06-15          ...                        -0.007884

[27363 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ADSW.N' 'MLI.N' 'TTD.O']
total 1873 df
            time          ...          returnsOpenPrevMktres10
0     2017-05-26          ...                         0.038173
1     2017-05-26          ...                         0.044111
2     2017-05-26          ...                         0.049636
3     2017-05-26          ...                        -0.058604
4     2017-05-26          ...                         0.109983
5     2017-05-26          ...                        -0.092922
6     2017-05-26          ...                         0.000988
7     2017-05-26          ...                        -0.009113
8     2017-05-26          ...                        -0.070966
9     2017-05-26          ...                        -0.017161
10    2017-05-26          ...                        -0.005012
11    2017-05-26          ...                         0.051951
12    2017-05-26          ...                        -0.024582
13    2017-05-26          ...                        -0.081428
14    2017-05-26          ...                        -0.026364
15    2017-05-26          ...                         0.021754
16    2017-05-26          ...                        -0.009839
17    2017-05-26          ...                         0.053014
18    2017-05-26          ...                         0.047530
```

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21    2017-05-26          ...                        -0.157670
22    2017-05-26          ...                        -0.018301
23    2017-05-26          ...                        -0.066139
24    2017-05-26          ...                         0.043682
25    2017-05-26          ...                        -0.015311
26    2017-05-26          ...                        -0.050153
27    2017-05-26          ...                         0.009571
28    2017-05-26          ...                        -0.128921
29    2017-05-26          ...                         0.038151
...          ...          ...                              ...
1762  2017-06-16          ...                        -0.008115
1763  2017-06-16          ...                         0.096124
1764  2017-06-16          ...                         0.002272
1765  2017-06-16          ...                        -0.033700
1766  2017-06-16          ...                         0.043975
1767  2017-06-16          ...                        -0.066893
1768  2017-06-16          ...                        -0.080113
1769  2017-06-16          ...                         0.025050
1770  2017-06-16          ...                         0.036211
1771  2017-06-16          ...                        -0.062976
1772  2017-06-16          ...                         0.120095
1773  2017-06-16          ...                        -0.017703
1774  2017-06-16          ...                         0.034282
1775  2017-06-16          ...                         0.068146
1776  2017-06-16          ...                        -0.047034
1777  2017-06-16          ...                        -0.121420
1778  2017-06-16          ...                              NaN
1779  2017-06-16          ...                        -0.015023
1780  2017-06-16          ...                        -0.012872
1781  2017-06-16          ...                        -0.083593
1782  2017-06-16          ...                         0.030899
1783  2017-06-16          ...                        -0.013516
1784  2017-06-16          ...                         0.036573
1785  2017-06-16          ...                        -0.040775
1786  2017-06-16          ...                        -0.015068
1787  2017-06-16          ...                         0.021736
1788  2017-06-16          ...                         0.076033
1789  2017-06-16          ...                        -0.119357
1790  2017-06-16          ...                        -0.052023
1791  2017-06-16          ...                         0.000905

[27325 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'B.N' 'CLDR.N' 'NSR.N']
total 1874 df
            time          ...          returnsOpenPrevMktres10
0     2017-05-30          ...                         0.048083
1     2017-05-30          ...                         0.017087
2     2017-05-30          ...                         0.071214
3     2017-05-30          ...                        -0.044203
4     2017-05-30          ...                         0.125477
5     2017-05-30          ...                        -0.065591
6     2017-05-30          ...                        -0.012782
7     2017-05-30          ...                        -0.003347
8     2017-05-30          ...                        -0.071962
9     2017-05-30          ...                        -0.018743
10    2017-05-30          ...                        -0.018095
11    2017-05-30          ...                         0.040330
12    2017-05-30          ...                        -0.031059
13    2017-05-30          ...                        -0.088710
14    2017-05-30          ...                        -0.023556
15    2017-05-30          ...                         0.034013
16    2017-05-30          ...                         0.004672
```

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19    2017-05-30           ...                          -0.157855
20    2017-05-30           ...                           0.053276
21    2017-05-30           ...                          -0.133844
22    2017-05-30           ...                          -0.013537
23    2017-05-30           ...                          -0.059621
24    2017-05-30           ...                           0.043101
25    2017-05-30           ...                          -0.017084
26    2017-05-30           ...                          -0.023250
27    2017-05-30           ...                           0.004612
28    2017-05-30           ...                          -0.121145
29    2017-05-30           ...                           0.025878
...          ...           ...                                ...
1767  2017-06-19           ...                          -0.005470
1768  2017-06-19           ...                           0.108517
1769  2017-06-19           ...                           0.025243
1770  2017-06-19           ...                          -0.024775
1771  2017-06-19           ...                           0.025009
1772  2017-06-19           ...                          -0.085371
1773  2017-06-19           ...                          -0.084349
1774  2017-06-19           ...                           0.049967
1775  2017-06-19           ...                           0.033411
1776  2017-06-19           ...                          -0.081915
1777  2017-06-19           ...                           0.129109
1778  2017-06-19           ...                          -0.016639
1779  2017-06-19           ...                           0.022821
1780  2017-06-19           ...                           0.010297
1781  2017-06-19           ...                          -0.029426
1782  2017-06-19           ...                          -0.128227
1783  2017-06-19           ...                                NaN
1784  2017-06-19           ...                          -0.017829
1785  2017-06-19           ...                           0.006034
1786  2017-06-19           ...                          -0.073361
1787  2017-06-19           ...                           0.011461
1788  2017-06-19           ...                           0.008389
1789  2017-06-19           ...                           0.012665
1790  2017-06-19           ...                          -0.030818
1791  2017-06-19           ...                          -0.008862
1792  2017-06-19           ...                           0.007666
1793  2017-06-19           ...                           0.083403
1794  2017-06-19           ...                          -0.100812
1795  2017-06-19           ...                          -0.017491
1796  2017-06-19           ...                           0.007564

[27292 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HDP.O' 'INGN.O' 'LOXO.O']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2017-05-31           ...                           0.008955
1     2017-05-31           ...                           0.022001
2     2017-05-31           ...                           0.038792
3     2017-05-31           ...                          -0.001714
4     2017-05-31           ...                           0.136501
5     2017-05-31           ...                          -0.081324
6     2017-05-31           ...                          -0.010480
7     2017-05-31           ...                          -0.008288
8     2017-05-31           ...                          -0.030573
9     2017-05-31           ...                                NaN
10    2017-05-31           ...                          -0.012997
11    2017-05-31           ...                          -0.018392
12    2017-05-31           ...                           0.024783
13    2017-05-31           ...                          -0.031851
14    2017-05-31           ...                          -0.097936
```

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17    2017-05-31          ...                          0.009052
18    2017-05-31          ...                          0.006300
19    2017-05-31          ...                          0.060820
20    2017-05-31          ...                         -0.122650
21    2017-05-31          ...                          0.047266
22    2017-05-31          ...                         -0.105952
23    2017-05-31          ...                         -0.010167
24    2017-05-31          ...                         -0.073713
25    2017-05-31          ...                         -0.087425
26    2017-05-31          ...                         -0.012422
27    2017-05-31          ...                         -0.005936
28    2017-05-31          ...                          0.006038
29    2017-05-31          ...                         -0.096691
...          ...          ...                               ...
1765  2017-06-20          ...                         -0.010405
1766  2017-06-20          ...                          0.071562
1767  2017-06-20          ...                          0.030515
1768  2017-06-20          ...                         -0.027667
1769  2017-06-20          ...                          0.036564
1770  2017-06-20          ...                         -0.049480
1771  2017-06-20          ...                         -0.059823
1772  2017-06-20          ...                          0.032173
1773  2017-06-20          ...                          0.119310
1774  2017-06-20          ...                         -0.070175
1775  2017-06-20          ...                          0.093359
1776  2017-06-20          ...                         -0.018595
1777  2017-06-20          ...                          0.017852
1778  2017-06-20          ...                         -0.028637
1779  2017-06-20          ...                         -0.009537
1780  2017-06-20          ...                         -0.152167
1781  2017-06-20          ...                               NaN
1782  2017-06-20          ...                         -0.017384
1783  2017-06-20          ...                         -0.020627
1784  2017-06-20          ...                         -0.061661
1785  2017-06-20          ...                          0.025065
1786  2017-06-20          ...                         -0.018631
1787  2017-06-20          ...                          0.020909
1788  2017-06-20          ...                         -0.012800
1789  2017-06-20          ...                         -0.027054
1790  2017-06-20          ...                          0.002592
1791  2017-06-20          ...                          0.079386
1792  2017-06-20          ...                         -0.035283
1793  2017-06-20          ...                         -0.037215
1794  2017-06-20          ...                          0.008877

[27256 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NGG.N' 'SPTN.O' 'TGTX.O']
total 1877 df
            time          ...          returnsOpenPrevMktres10
0     2017-06-01          ...                          0.034804
1     2017-06-01          ...                          0.032609
2     2017-06-01          ...                          0.065455
3     2017-06-01          ...                         -0.060330
4     2017-06-01          ...                          0.208060
5     2017-06-01          ...                         -0.046837
6     2017-06-01          ...                          0.008662
7     2017-06-01          ...                          0.007167
8     2017-06-01          ...                         -0.074250
9     2017-06-01          ...                               NaN
10    2017-06-01          ...                         -0.019509
11    2017-06-01          ...                         -0.013500
12    2017-06-01          ...                          0.057780
```

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15    2017-06-01          ...                          0.001628
16    2017-06-01          ...                          0.014976
17    2017-06-01          ...                          0.031331
18    2017-06-01          ...                          0.043817
19    2017-06-01          ...                          0.052230
20    2017-06-01          ...                         -0.148942
21    2017-06-01          ...                          0.066444
22    2017-06-01          ...                         -0.122000
23    2017-06-01          ...                          0.008236
24    2017-06-01          ...                         -0.068202
25    2017-06-01          ...                          0.075053
26    2017-06-01          ...                         -0.023407
27    2017-06-01          ...                         -0.007615
28    2017-06-01          ...                          0.011609
29    2017-06-01          ...                         -0.077670
...          ...          ...                               ...
1763  2017-06-21          ...                         -0.089368
1764  2017-06-21          ...                          0.002776
1765  2017-06-21          ...                          0.054765
1766  2017-06-21          ...                          0.045540
1767  2017-06-21          ...                         -0.027664
1768  2017-06-21          ...                          0.098163
1769  2017-06-21          ...                         -0.056873
1770  2017-06-21          ...                         -0.087672
1771  2017-06-21          ...                          0.016435
1772  2017-06-21          ...                          0.089595
1773  2017-06-21          ...                         -0.068040
1774  2017-06-21          ...                          0.052863
1775  2017-06-21          ...                         -0.004839
1776  2017-06-21          ...                          0.020970
1777  2017-06-21          ...                         -0.015974
1778  2017-06-21          ...                         -0.019381
1779  2017-06-21          ...                         -0.174490
1780  2017-06-21          ...                         -0.012988
1781  2017-06-21          ...                         -0.027253
1782  2017-06-21          ...                         -0.027537
1783  2017-06-21          ...                          0.047105
1784  2017-06-21          ...                         -0.016423
1785  2017-06-21          ...                          0.023040
1786  2017-06-21          ...                         -0.005203
1787  2017-06-21          ...                          0.008433
1788  2017-06-21          ...                          0.026835
1789  2017-06-21          ...                          0.068341
1790  2017-06-21          ...                          0.003753
1791  2017-06-21          ...                         -0.045361
1792  2017-06-21          ...                          0.001841

[27221 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TGTX.O' 'FGL.N' 'UBSH.O']
total 1876 df
            time          ...          returnsOpenPrevMktres10
0     2017-06-02          ...                          0.015015
1     2017-06-02          ...                          0.023106
2     2017-06-02          ...                          0.099939
3     2017-06-02          ...                         -0.105099
4     2017-06-02          ...                          0.330646
5     2017-06-02          ...                         -0.001127
6     2017-06-02          ...                          0.041013
7     2017-06-02          ...                         -0.019533
8     2017-06-02          ...                         -0.023453
9     2017-06-02          ...                               NaN
10    2017-06-02          ...                         -0.000341
```

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13    2017-06-02          ...                        -0.034523
14    2017-06-02          ...                        -0.009725
15    2017-06-02          ...                        -0.021031
16    2017-06-02          ...                         0.035163
17    2017-06-02          ...                         0.012832
18    2017-06-02          ...                         0.114868
19    2017-06-02          ...                         0.009813
20    2017-06-02          ...                        -0.158432
21    2017-06-02          ...                         0.045153
22    2017-06-02          ...                        -0.131649
23    2017-06-02          ...                        -0.015732
24    2017-06-02          ...                        -0.039535
25    2017-06-02          ...                         0.085292
26    2017-06-02          ...                        -0.001093
27    2017-06-02          ...                        -0.029213
28    2017-06-02          ...                         0.012780
29    2017-06-02          ...                        -0.095652
...          ...          ...                              ...
1756  2017-06-22          ...                        -0.071345
1757  2017-06-22          ...                        -0.002659
1758  2017-06-22          ...                         0.041036
1759  2017-06-22          ...                         0.049164
1760  2017-06-22          ...                        -0.027288
1761  2017-06-22          ...                         0.127128
1762  2017-06-22          ...                         0.071259
1763  2017-06-22          ...                        -0.079772
1764  2017-06-22          ...                         0.013637
1765  2017-06-22          ...                         0.098921
1766  2017-06-22          ...                        -0.067811
1767  2017-06-22          ...                         0.046290
1768  2017-06-22          ...                        -0.000634
1769  2017-06-22          ...                         0.002753
1770  2017-06-22          ...                        -0.031546
1771  2017-06-22          ...                         0.013049
1772  2017-06-22          ...                        -0.128689
1773  2017-06-22          ...                        -0.000851
1774  2017-06-22          ...                        -0.031614
1775  2017-06-22          ...                        -0.058551
1776  2017-06-22          ...                         0.074006
1777  2017-06-22          ...                        -0.001159
1778  2017-06-22          ...                         0.032635
1779  2017-06-22          ...                        -0.020226
1780  2017-06-22          ...                         0.022985
1781  2017-06-22          ...                         0.072125
1782  2017-06-22          ...                         0.047033
1783  2017-06-22          ...                         0.021155
1784  2017-06-22          ...                        -0.092299
1785  2017-06-22          ...                        -0.006411

[27177 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'TGTX.O' 'FGL.N' 'UBSH.O']
total 1870 df
            time          ...          returnsOpenPrevMktres10
0     2017-06-05          ...                         0.019534
1     2017-06-05          ...                         0.001724
2     2017-06-05          ...                         0.066622
3     2017-06-05          ...                        -0.014957
4     2017-06-05          ...                         0.246967
5     2017-06-05          ...                        -0.022367
6     2017-06-05          ...                         0.033515
7     2017-06-05          ...                        -0.038304
8     2017-06-05          ...                         0.008580
```

```
11    2017-06-05          ...                         -0.016974
12    2017-06-05          ...                          0.042074
13    2017-06-05          ...                         -0.020218
14    2017-06-05          ...                          0.009901
15    2017-06-05          ...                         -0.009317
16    2017-06-05          ...                          0.013985
17    2017-06-05          ...                          0.013703
18    2017-06-05          ...                          0.062293
19    2017-06-05          ...                          0.009070
20    2017-06-05          ...                         -0.131914
21    2017-06-05          ...                          0.008518
22    2017-06-05          ...                         -0.104686
23    2017-06-05          ...                         -0.015330
24    2017-06-05          ...                         -0.036202
25    2017-06-05          ...                          0.030515
26    2017-06-05          ...                          0.015378
27    2017-06-05          ...                         -0.040735
28    2017-06-05          ...                          0.017488
29    2017-06-05          ...                         -0.061523
...          ...          ...                               ...
1762  2017-06-23          ...                         -0.076145
1763  2017-06-23          ...                          0.010993
1764  2017-06-23          ...                          0.018883
1765  2017-06-23          ...                          0.028746
1766  2017-06-23          ...                         -0.024746
1767  2017-06-23          ...                          0.141628
1768  2017-06-23          ...                          0.045851
1769  2017-06-23          ...                         -0.068837
1770  2017-06-23          ...                         -0.004720
1771  2017-06-23          ...                          0.106477
1772  2017-06-23          ...                         -0.051375
1773  2017-06-23          ...                          0.034091
1774  2017-06-23          ...                          0.009936
1775  2017-06-23          ...                          0.003473
1776  2017-06-23          ...                         -0.016013
1777  2017-06-23          ...                         -0.000512
1778  2017-06-23          ...                         -0.059955
1779  2017-06-23          ...                          0.014296
1780  2017-06-23          ...                          0.005089
1781  2017-06-23          ...                         -0.010634
1782  2017-06-23          ...                          0.083809
1783  2017-06-23          ...                         -0.014659
1784  2017-06-23          ...                          0.038185
1785  2017-06-23          ...                         -0.021772
1786  2017-06-23          ...                          0.037691
1787  2017-06-23          ...                          0.075412
1788  2017-06-23          ...                          0.017925
1789  2017-06-23          ...                          0.056243
1790  2017-06-23          ...                         -0.012210
1791  2017-06-23          ...                          0.018861

[27140 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'IMMU.O' 'LL.N' 'SEDG.O']
total 1876 df
            time          ...          returnsOpenPrevMktres10
0     2017-06-06          ...                          0.021796
1     2017-06-06          ...                          0.001723
2     2017-06-06          ...                          0.055269
3     2017-06-06          ...                          0.031347
4     2017-06-06          ...                          0.144846
5     2017-06-06          ...                         -0.059203
6     2017-06-06          ...                          0.020161
7     2017-06-06                                       0.040087
```

```
9     2017-06-06           ...                          NaN
10    2017-06-06           ...                     0.005310
11    2017-06-06           ...                     0.004785
12    2017-06-06           ...                     0.033669
13    2017-06-06           ...                     0.006312
14    2017-06-06           ...                     0.025659
15    2017-06-06           ...                    -0.004697
16    2017-06-06           ...                     0.021941
17    2017-06-06           ...                     0.027652
18    2017-06-06           ...                     0.033335
19    2017-06-06           ...                     0.012702
20    2017-06-06           ...                    -0.130641
21    2017-06-06           ...                     0.007150
22    2017-06-06           ...                    -0.087970
23    2017-06-06           ...                    -0.001390
24    2017-06-06           ...                    -0.034207
25    2017-06-06           ...                    -0.019388
26    2017-06-06           ...                    -0.010481
27    2017-06-06           ...                    -0.049679
28    2017-06-06           ...                     0.019617
29    2017-06-06           ...                    -0.047334
...          ...           ...                          ...
1764  2017-06-26           ...                    -0.072062
1765  2017-06-26           ...                    -0.012897
1766  2017-06-26           ...                     0.008940
1767  2017-06-26           ...                     0.025231
1768  2017-06-26           ...                     0.028594
1769  2017-06-26           ...                     0.197144
1770  2017-06-26           ...                     0.059972
1771  2017-06-26           ...                    -0.074440
1772  2017-06-26           ...                    -0.003076
1773  2017-06-26           ...                     0.176694
1774  2017-06-26           ...                    -0.022365
1775  2017-06-26           ...                     0.057867
1776  2017-06-26           ...                    -0.001753
1777  2017-06-26           ...                     0.005527
1778  2017-06-26           ...                     0.027379
1779  2017-06-26           ...                     0.065127
1780  2017-06-26           ...                    -0.096210
1781  2017-06-26           ...                     0.010424
1782  2017-06-26           ...                    -0.021806
1783  2017-06-26           ...                    -0.023647
1784  2017-06-26           ...                     0.158806
1785  2017-06-26           ...                    -0.027996
1786  2017-06-26           ...                     0.034792
1787  2017-06-26           ...                    -0.028242
1788  2017-06-26           ...                     0.115870
1789  2017-06-26           ...                     0.126382
1790  2017-06-26           ...                     0.005115
1791  2017-06-26           ...                     0.150033
1792  2017-06-26           ...                    -0.035068
1793  2017-06-26           ...                    -0.004598

[27101 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'FSM.N' 'PHH.N' 'PSDO.O']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-07           ...                          -0.022826
1     2017-06-07           ...                          -0.005719
2     2017-06-07           ...                           0.037081
3     2017-06-07           ...                           0.039929
4     2017-06-07           ...                           0.082453
5     2017-06-07           ...                           0.013602
```

```
7     2017-06-07           ...                          -0.052858
8     2017-06-07           ...                          -0.001049
9     2017-06-07           ...                                NaN
10    2017-06-07           ...                           0.009173
11    2017-06-07           ...                           0.019864
12    2017-06-07           ...                           0.015756
13    2017-06-07           ...                           0.003371
14    2017-06-07           ...                           0.023277
15    2017-06-07           ...                          -0.017932
16    2017-06-07           ...                           0.021025
17    2017-06-07           ...                           0.021121
18    2017-06-07           ...                           0.036279
19    2017-06-07           ...                           0.006756
20    2017-06-07           ...                          -0.120245
21    2017-06-07           ...                          -0.025496
22    2017-06-07           ...                          -0.059700
23    2017-06-07           ...                          -0.000403
24    2017-06-07           ...                          -0.034743
25    2017-06-07           ...                          -0.025570
26    2017-06-07           ...                          -0.015360
27    2017-06-07           ...                          -0.032948
28    2017-06-07           ...                           0.011483
29    2017-06-07           ...                          -0.029084
...          ...           ...                                ...
1762  2017-06-27           ...                          -0.065753
1763  2017-06-27           ...                           0.004595
1764  2017-06-27           ...                           0.013506
1765  2017-06-27           ...                           0.039568
1766  2017-06-27           ...                           0.033962
1767  2017-06-27           ...                           0.155386
1768  2017-06-27           ...                           0.055511
1769  2017-06-27           ...                          -0.066051
1770  2017-06-27           ...                          -0.015754
1771  2017-06-27           ...                           0.093382
1772  2017-06-27           ...                          -0.010243
1773  2017-06-27           ...                           0.026289
1774  2017-06-27           ...                           0.017988
1775  2017-06-27           ...                           0.013111
1776  2017-06-27           ...                          -0.026203
1777  2017-06-27           ...                           0.034928
1778  2017-06-27           ...                          -0.072754
1779  2017-06-27           ...                           0.034888
1780  2017-06-27           ...                           0.010695
1781  2017-06-27           ...                          -0.007392
1782  2017-06-27           ...                           0.118898
1783  2017-06-27           ...                          -0.025443
1784  2017-06-27           ...                           0.033864
1785  2017-06-27           ...                          -0.012717
1786  2017-06-27           ...                           0.081779
1787  2017-06-27           ...                           0.107590
1788  2017-06-27           ...                          -0.012489
1789  2017-06-27           ...                           0.169104
1790  2017-06-27           ...                          -0.026373
1791  2017-06-27           ...                           0.014942

[27060 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PSDO.O' 'LTC.N' 'SEP.N']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-08           ...                           0.008119
1     2017-06-08           ...                          -0.030475
2     2017-06-08           ...                           0.056714
3     2017-06-08                                         0.100718
```

```
6     2017-06-08           ...                          0.026790
7     2017-06-08           ...                         -0.008617
8     2017-06-08           ...                         -0.019336
9     2017-06-08           ...                               NaN
10    2017-06-08           ...                          0.004240
11    2017-06-08           ...                          0.024524
12    2017-06-08           ...                          0.024216
13    2017-06-08           ...                         -0.001401
14    2017-06-08           ...                         -0.012651
15    2017-06-08           ...                         -0.001115
16    2017-06-08           ...                          0.036666
17    2017-06-08           ...                          0.013367
18    2017-06-08           ...                          0.049983
19    2017-06-08           ...                         -0.003997
20    2017-06-08           ...                         -0.122279
21    2017-06-08           ...                         -0.015972
22    2017-06-08           ...                         -0.071319
23    2017-06-08           ...                         -0.025976
24    2017-06-08           ...                         -0.015147
25    2017-06-08           ...                         -0.038312
26    2017-06-08           ...                         -0.015416
27    2017-06-08           ...                         -0.027824
28    2017-06-08           ...                          0.039223
29    2017-06-08           ...                         -0.048264
...          ...           ...                               ...
1764  2017-06-28           ...                         -0.081498
1765  2017-06-28           ...                          0.007998
1766  2017-06-28           ...                         -0.006383
1767  2017-06-28           ...                          0.043461
1768  2017-06-28           ...                          0.014354
1769  2017-06-28           ...                          0.023666
1770  2017-06-28           ...                         -0.023784
1771  2017-06-28           ...                         -0.115837
1772  2017-06-28           ...                         -0.023037
1773  2017-06-28           ...                          0.037028
1774  2017-06-28           ...                         -0.006542
1775  2017-06-28           ...                          0.011047
1776  2017-06-28           ...                          0.026741
1777  2017-06-28           ...                          0.020269
1778  2017-06-28           ...                         -0.021555
1779  2017-06-28           ...                          0.016117
1780  2017-06-28           ...                         -0.043731
1781  2017-06-28           ...                          0.030874
1782  2017-06-28           ...                          0.029037
1783  2017-06-28           ...                          0.009744
1784  2017-06-28           ...                          0.068169
1785  2017-06-28           ...                         -0.016130
1786  2017-06-28           ...                          0.031094
1787  2017-06-28           ...                         -0.010790
1788  2017-06-28           ...                          0.059905
1789  2017-06-28           ...                          0.086316
1790  2017-06-28           ...                          0.001925
1791  2017-06-28           ...                          0.082741
1792  2017-06-28           ...                         -0.023963
1793  2017-06-28           ...                          0.023681

[27022 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AWH.N' 'ENS.N' 'WBK.N']
total 1861 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-09           ...                         -0.009218
1     2017-06-09                                       -0.007533
```

```
4     2017-06-09           ...                          0.123390
5     2017-06-09           ...                         -0.026012
6     2017-06-09           ...                          0.023563
7     2017-06-09           ...                         -0.024310
8     2017-06-09           ...                         -0.021272
9     2017-06-09           ...                               NaN
10    2017-06-09           ...                          0.003755
11    2017-06-09           ...                          0.024995
12    2017-06-09           ...                          0.008672
13    2017-06-09           ...                         -0.005072
14    2017-06-09           ...                         -0.020195
15    2017-06-09           ...                          0.002405
16    2017-06-09           ...                          0.040237
17    2017-06-09           ...                          0.037153
18    2017-06-09           ...                          0.010605
19    2017-06-09           ...                         -0.002066
20    2017-06-09           ...                         -0.091607
21    2017-06-09           ...                         -0.025210
22    2017-06-09           ...                         -0.016530
23    2017-06-09           ...                         -0.047072
24    2017-06-09           ...                          0.013874
25    2017-06-09           ...                         -0.031621
26    2017-06-09           ...                         -0.008944
27    2017-06-09           ...                         -0.021941
28    2017-06-09           ...                          0.014019
29    2017-06-09           ...                         -0.011095
...          ...           ...                               ...
1759  2017-06-29           ...                         -0.032010
1760  2017-06-29           ...                         -0.038292
1761  2017-06-29           ...                          0.024189
1762  2017-06-29           ...                          0.042616
1763  2017-06-29           ...                          0.010978
1764  2017-06-29           ...                          0.066618
1765  2017-06-29           ...                          0.053593
1766  2017-06-29           ...                         -0.007618
1767  2017-06-29           ...                          0.002919
1768  2017-06-29           ...                          0.111242
1769  2017-06-29           ...                         -0.018462
1770  2017-06-29           ...                          0.073602
1771  2017-06-29           ...                          0.017968
1772  2017-06-29           ...                          0.028682
1773  2017-06-29           ...                         -0.018011
1774  2017-06-29           ...                          0.098788
1775  2017-06-29           ...                         -0.074713
1776  2017-06-29           ...                          0.004432
1777  2017-06-29           ...                         -0.043474
1778  2017-06-29           ...                         -0.063663
1779  2017-06-29           ...                          0.076703
1780  2017-06-29           ...                         -0.043413
1781  2017-06-29           ...                          0.030703
1782  2017-06-29           ...                         -0.027818
1783  2017-06-29           ...                          0.051350
1784  2017-06-29           ...                          0.072540
1785  2017-06-29           ...                          0.039416
1786  2017-06-29           ...                          0.194716
1787  2017-06-29           ...                         -0.058523
1788  2017-06-29           ...                          0.010161

[26997 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'DEA.N' 'GDI.N' 'GMS.N']
total 1861 df
             time                          returnsOpenPrevMktres10
```

```
2     2017-06-12          ...                          0.037160
3     2017-06-12          ...                          0.088829
4     2017-06-12          ...                         -0.038389
5     2017-06-12          ...                         -0.017027
6     2017-06-12          ...                         -0.048281
7     2017-06-12          ...                          0.015560
8     2017-06-12          ...                               NaN
9     2017-06-12          ...                         -0.026016
10    2017-06-12          ...                               NaN
11    2017-06-12          ...                          0.002976
12    2017-06-12          ...                          0.048346
13    2017-06-12          ...                          0.004883
14    2017-06-12          ...                         -0.008787
15    2017-06-12          ...                         -0.056797
16    2017-06-12          ...                          0.002050
17    2017-06-12          ...                          0.023658
18    2017-06-12          ...                          0.063378
19    2017-06-12          ...                         -0.005338
20    2017-06-12          ...                          0.022415
21    2017-06-12          ...                          0.025446
22    2017-06-12          ...                         -0.007478
23    2017-06-12          ...                          0.003719
24    2017-06-12          ...                         -0.026410
25    2017-06-12          ...                          0.050221
26    2017-06-12          ...                         -0.020620
27    2017-06-12          ...                         -0.021477
28    2017-06-12          ...                          0.041295
29    2017-06-12          ...                          0.015808
...          ...          ...                               ...
1760  2017-06-30          ...                          0.001629
1761  2017-06-30          ...                         -0.032027
1762  2017-06-30          ...                          0.001629
1763  2017-06-30          ...                          0.015299
1764  2017-06-30          ...                         -0.001660
1765  2017-06-30          ...                          0.074703
1766  2017-06-30          ...                          0.061681
1767  2017-06-30          ...                          0.016313
1768  2017-06-30          ...                         -0.019243
1769  2017-06-30          ...                          0.056378
1770  2017-06-30          ...                          0.011684
1771  2017-06-30          ...                          0.075029
1772  2017-06-30          ...                          0.030773
1773  2017-06-30          ...                          0.017889
1774  2017-06-30          ...                         -0.025462
1775  2017-06-30          ...                          0.035550
1776  2017-06-30          ...                         -0.004560
1777  2017-06-30          ...                          0.013779
1778  2017-06-30          ...                         -0.009517
1779  2017-06-30          ...                          0.056499
1780  2017-06-30          ...                          0.055491
1781  2017-06-30          ...                         -0.029914
1782  2017-06-30          ...                          0.015915
1783  2017-06-30          ...                         -0.028040
1784  2017-06-30          ...                          0.035829
1785  2017-06-30          ...                          0.048868
1786  2017-06-30          ...                          0.028479
1787  2017-06-30          ...                          0.175100
1788  2017-06-30          ...                          0.009076
1789  2017-06-30          ...                         -0.003230

[26973 rows x 14 columns]
['A_N' 'AA_N' 'AAL_O'      'GLOB_N' 'KANG_O' 'OPB_O']
```

0	2017-06-13	...	-0.026278
1	2017-06-13	...	-0.031486
2	2017-06-13	...	0.003377
3	2017-06-13	...	0.072189
4	2017-06-13	...	-0.028126
5	2017-06-13	...	-0.006442
6	2017-06-13	...	-0.031275
7	2017-06-13	...	0.021398
8	2017-06-13	...	NaN
9	2017-06-13	...	-0.019989
10	2017-06-13	...	NaN
11	2017-06-13	...	0.007888
12	2017-06-13	...	0.043004
13	2017-06-13	...	0.013903
14	2017-06-13	...	-0.009936
15	2017-06-13	...	-0.048778
16	2017-06-13	...	-0.058263
17	2017-06-13	...	0.002001
18	2017-06-13	...	0.035744
19	2017-06-13	...	0.018110
20	2017-06-13	...	0.018200
21	2017-06-13	...	0.016280
22	2017-06-13	...	0.007584
23	2017-06-13	...	-0.000375
24	2017-06-13	...	-0.034497
25	2017-06-13	...	0.061478
26	2017-06-13	...	-0.054614
27	2017-06-13	...	-0.012293
28	2017-06-13	...	0.025795
29	2017-06-13	...	0.020974
...	...	...	...
1761	2017-07-03	...	-0.004685
1762	2017-07-03	...	-0.027726
1763	2017-07-03	...	-0.010929
1764	2017-07-03	...	-0.004077
1765	2017-07-03	...	0.001576
1766	2017-07-03	...	0.028278
1767	2017-07-03	...	0.050933
1768	2017-07-03	...	0.024139
1769	2017-07-03	...	-0.032248
1770	2017-07-03	...	0.037710
1771	2017-07-03	...	0.095523
1772	2017-07-03	...	0.051432
1773	2017-07-03	...	0.023716
1774	2017-07-03	...	0.028897
1775	2017-07-03	...	0.007706
1776	2017-07-03	...	0.014537
1777	2017-07-03	...	0.027266
1778	2017-07-03	...	0.018146
1779	2017-07-03	...	-0.001955
1780	2017-07-03	...	0.082787
1781	2017-07-03	...	0.080665
1782	2017-07-03	...	-0.037331
1783	2017-07-03	...	0.029683
1784	2017-07-03	...	-0.022195
1785	2017-07-03	...	0.028077
1786	2017-07-03	...	0.059009
1787	2017-07-03	...	0.009553
1788	2017-07-03	...	0.107479
1789	2017-07-03	...	-0.008364
1790	2017-07-03	...	-0.002266

```
total 1861 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-14           ...                         -0.020394
1     2017-06-14           ...                         -0.006514
2     2017-06-14           ...                          0.001936
3     2017-06-14           ...                          0.032516
4     2017-06-14           ...                         -0.055616
5     2017-06-14           ...                          0.008226
6     2017-06-14           ...                         -0.030761
7     2017-06-14           ...                          0.035409
8     2017-06-14           ...                               NaN
9     2017-06-14           ...                         -0.013772
10    2017-06-14           ...                               NaN
11    2017-06-14           ...                          0.004338
12    2017-06-14           ...                          0.031419
13    2017-06-14           ...                          0.009647
14    2017-06-14           ...                         -0.014108
15    2017-06-14           ...                         -0.036769
16    2017-06-14           ...                         -0.062647
17    2017-06-14           ...                         -0.004163
18    2017-06-14           ...                          0.016376
19    2017-06-14           ...                          0.028010
20    2017-06-14           ...                          0.018848
21    2017-06-14           ...                          0.010520
22    2017-06-14           ...                          0.020230
23    2017-06-14           ...                         -0.020682
24    2017-06-14           ...                         -0.031506
25    2017-06-14           ...                          0.075027
26    2017-06-14           ...                          0.040731
27    2017-06-14           ...                         -0.021267
28    2017-06-14           ...                          0.017232
29    2017-06-14           ...                          0.018124
...          ...           ...                               ...
1758  2017-07-05           ...                          0.002949
1759  2017-07-05           ...                         -0.024329
1760  2017-07-05           ...                          0.021602
1761  2017-07-05           ...                          0.002890
1762  2017-07-05           ...                         -0.016019
1763  2017-07-05           ...                          0.062956
1764  2017-07-05           ...                          0.030748
1765  2017-07-05           ...                          0.025688
1766  2017-07-05           ...                         -0.005745
1767  2017-07-05           ...                          0.012308
1768  2017-07-05           ...                          0.087406
1769  2017-07-05           ...                          0.058154
1770  2017-07-05           ...                          0.017655
1771  2017-07-05           ...                          0.026725
1772  2017-07-05           ...                          0.032565
1773  2017-07-05           ...                         -0.033847
1774  2017-07-05           ...                          0.065213
1775  2017-07-05           ...                          0.006059
1776  2017-07-05           ...                          0.040580
1777  2017-07-05           ...                          0.048198
1778  2017-07-05           ...                          0.047288
1779  2017-07-05           ...                         -0.026723
1780  2017-07-05           ...                          0.024628
1781  2017-07-05           ...                         -0.026831
1782  2017-07-05           ...                          0.009312
1783  2017-07-05           ...                          0.044961
1784  2017-07-05           ...                          0.032758
1785  2017-07-05           ...                          0.028158
1786  2017-07-05           ...                          0.010282
```

```
[26925 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BHGE.N' 'LGIH.O' 'ORBC.O']
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-15           ...                         -0.020038
1     2017-06-15           ...                         -0.051752
2     2017-06-15           ...                          0.004415
3     2017-06-15           ...                          0.046904
4     2017-06-15           ...                         -0.157354
5     2017-06-15           ...                         -0.019353
6     2017-06-15           ...                         -0.061477
7     2017-06-15           ...                          0.038916
8     2017-06-15           ...                               NaN
9     2017-06-15           ...                         -0.000597
10    2017-06-15           ...                          0.016529
11    2017-06-15           ...                         -0.017303
12    2017-06-15           ...                          0.056718
13    2017-06-15           ...                          0.016693
14    2017-06-15           ...                         -0.013129
15    2017-06-15           ...                         -0.050851
16    2017-06-15           ...                         -0.073194
17    2017-06-15           ...                          0.020966
18    2017-06-15           ...                          0.035277
19    2017-06-15           ...                         -0.034729
20    2017-06-15           ...                         -0.013560
21    2017-06-15           ...                          0.037755
22    2017-06-15           ...                          0.008910
23    2017-06-15           ...                         -0.007482
24    2017-06-15           ...                         -0.044464
25    2017-06-15           ...                          0.088053
26    2017-06-15           ...                         -0.061511
27    2017-06-15           ...                         -0.032806
28    2017-06-15           ...                          0.008084
29    2017-06-15           ...                          0.007014
...          ...           ...                               ...
1759  2017-07-06           ...                         -0.018517
1760  2017-07-06           ...                         -0.031281
1761  2017-07-06           ...                          0.015142
1762  2017-07-06           ...                         -0.008372
1763  2017-07-06           ...                         -0.014409
1764  2017-07-06           ...                          0.035563
1765  2017-07-06           ...                          0.061504
1766  2017-07-06           ...                         -0.036882
1767  2017-07-06           ...                         -0.011694
1768  2017-07-06           ...                          0.046468
1769  2017-07-06           ...                          0.091915
1770  2017-07-06           ...                          0.050791
1771  2017-07-06           ...                          0.021932
1772  2017-07-06           ...                          0.018446
1773  2017-07-06           ...                          0.046738
1774  2017-07-06           ...                         -0.023250
1775  2017-07-06           ...                          0.069404
1776  2017-07-06           ...                         -0.006466
1777  2017-07-06           ...                         -0.055980
1778  2017-07-06           ...                         -0.008086
1779  2017-07-06           ...                          0.015466
1780  2017-07-06           ...                         -0.029432
1781  2017-07-06           ...                          0.009538
1782  2017-07-06           ...                         -0.040263
1783  2017-07-06           ...                         -0.012186
1784  2017-07-06           ...                          0.020244
1785  2017-07-06           ...                          0.039307
```

```
1788  2017-07-06           ...                         -0.006004

[26899 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NCS.N' 'PETS.O' 'REVG.N']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-16           ...                         -0.023486
1     2017-06-16           ...                         -0.049092
2     2017-06-16           ...                         -0.013272
3     2017-06-16           ...                          0.015067
4     2017-06-16           ...                         -0.136318
5     2017-06-16           ...                         -0.047556
6     2017-06-16           ...                          0.026327
7     2017-06-16           ...                               NaN
8     2017-06-16           ...                          0.003281
9     2017-06-16           ...                         -0.028012
10    2017-06-16           ...                          0.059756
11    2017-06-16           ...                          0.011139
12    2017-06-16           ...                         -0.026673
13    2017-06-16           ...                         -0.047027
14    2017-06-16           ...                         -0.060686
15    2017-06-16           ...                          0.011572
16    2017-06-16           ...                          0.039976
17    2017-06-16           ...                         -0.046228
18    2017-06-16           ...                         -0.023197
19    2017-06-16           ...                         -0.019987
20    2017-06-16           ...                          0.004824
21    2017-06-16           ...                         -0.038229
22    2017-06-16           ...                         -0.038910
23    2017-06-16           ...                          0.040842
24    2017-06-16           ...                         -0.046831
25    2017-06-16           ...                         -0.038691
26    2017-06-16           ...                         -0.014867
27    2017-06-16           ...                          0.017167
28    2017-06-16           ...                         -0.015717
29    2017-06-16           ...                         -0.033535
...          ...           ...                               ...
1756  2017-07-07           ...                         -0.057743
1757  2017-07-07           ...                         -0.018500
1758  2017-07-07           ...                          0.044369
1759  2017-07-07           ...                          0.003818
1760  2017-07-07           ...                         -0.003624
1761  2017-07-07           ...                          0.024735
1762  2017-07-07           ...                         -0.022927
1763  2017-07-07           ...                         -0.075209
1764  2017-07-07           ...                         -0.007150
1765  2017-07-07           ...                         -0.003951
1766  2017-07-07           ...                          0.042843
1767  2017-07-07           ...                          0.063066
1768  2017-07-07           ...                          0.007641
1769  2017-07-07           ...                          0.021830
1770  2017-07-07           ...                          0.050518
1771  2017-07-07           ...                         -0.043505
1772  2017-07-07           ...                          0.009193
1773  2017-07-07           ...                         -0.008906
1774  2017-07-07           ...                         -0.059658
1775  2017-07-07           ...                         -0.007699
1776  2017-07-07           ...                         -0.016496
1777  2017-07-07           ...                         -0.031869
1778  2017-07-07           ...                          0.003670
1779  2017-07-07           ...                         -0.017134
1780  2017-07-07           ...                         -0.001935
```

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1783  2017-07-07           ...                          -0.070849
1784  2017-07-07           ...                           0.066474
1785  2017-07-07           ...                          -0.004290

[26868 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PETS.O' 'REVG.N' 'HNI.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-19           ...                          -0.024606
1     2017-06-19           ...                          -0.069825
2     2017-06-19           ...                          -0.014231
3     2017-06-19           ...                           0.001430
4     2017-06-19           ...                          -0.157939
5     2017-06-19           ...                          -0.045754
6     2017-06-19           ...                           0.006796
7     2017-06-19           ...                                NaN
8     2017-06-19           ...                           0.044085
9     2017-06-19           ...                          -0.007643
10    2017-06-19           ...                           0.055796
11    2017-06-19           ...                          -0.009064
12    2017-06-19           ...                          -0.025788
13    2017-06-19           ...                          -0.057376
14    2017-06-19           ...                          -0.061487
15    2017-06-19           ...                           0.012591
16    2017-06-19           ...                           0.032521
17    2017-06-19           ...                          -0.036689
18    2017-06-19           ...                          -0.020681
19    2017-06-19           ...                           0.006749
20    2017-06-19           ...                           0.022696
21    2017-06-19           ...                          -0.032774
22    2017-06-19           ...                          -0.043644
23    2017-06-19           ...                           0.040338
24    2017-06-19           ...                          -0.052279
25    2017-06-19           ...                          -0.048645
26    2017-06-19           ...                          -0.006139
27    2017-06-19           ...                           0.017448
28    2017-06-19           ...                          -0.017834
29    2017-06-19           ...                          -0.040868
...          ...           ...                                ...
1759  2017-07-10           ...                          -0.022411
1760  2017-07-10           ...                                NaN
1761  2017-07-10           ...                           0.027459
1762  2017-07-10           ...                           0.031884
1763  2017-07-10           ...                           0.013360
1764  2017-07-10           ...                          -0.007223
1765  2017-07-10           ...                           0.023230
1766  2017-07-10           ...                          -0.064536
1767  2017-07-10           ...                          -0.004726
1768  2017-07-10           ...                          -0.036594
1769  2017-07-10           ...                           0.085000
1770  2017-07-10           ...                           0.051650
1771  2017-07-10           ...                           0.010389
1772  2017-07-10           ...                           0.019721
1773  2017-07-10           ...                           0.008308
1774  2017-07-10           ...                          -0.027300
1775  2017-07-10           ...                          -0.031054
1776  2017-07-10           ...                          -0.013492
1777  2017-07-10           ...                          -0.054287
1778  2017-07-10           ...                          -0.020904
1779  2017-07-10           ...                          -0.045390
1780  2017-07-10           ...                          -0.022906
1781  2017-07-10           ...                          -0.008224
```

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1784  2017-07-10           ...                         -0.053767
1785  2017-07-10           ...                          0.045435
1786  2017-07-10           ...                         -0.028861
1787  2017-07-10           ...                          0.014988
1788  2017-07-10           ...                         -0.013810

[26865 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ENIC.N' 'GEF.N' 'XENT.O']
total 1841 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-20           ...                         -0.011392
1     2017-06-20           ...                         -0.074805
2     2017-06-20           ...                         -0.032564
3     2017-06-20           ...                         -0.017946
4     2017-06-20           ...                         -0.143062
5     2017-06-20           ...                         -0.041124
6     2017-06-20           ...                          0.000285
7     2017-06-20           ...                               NaN
8     2017-06-20           ...                          0.055150
9     2017-06-20           ...                         -0.019150
10    2017-06-20           ...                          0.055137
11    2017-06-20           ...                         -0.005868
12    2017-06-20           ...                         -0.019983
13    2017-06-20           ...                         -0.069278
14    2017-06-20           ...                         -0.066544
15    2017-06-20           ...                          0.022350
16    2017-06-20           ...                          0.029183
17    2017-06-20           ...                         -0.042196
18    2017-06-20           ...                         -0.030652
19    2017-06-20           ...                          0.051271
20    2017-06-20           ...                          0.010003
21    2017-06-20           ...                         -0.016030
22    2017-06-20           ...                         -0.050909
23    2017-06-20           ...                          0.055976
24    2017-06-20           ...                         -0.029585
25    2017-06-20           ...                         -0.043112
26    2017-06-20           ...                          0.002371
27    2017-06-20           ...                          0.000501
28    2017-06-20           ...                         -0.026371
29    2017-06-20           ...                         -0.031627
...          ...           ...                               ...
1760  2017-07-11           ...                         -0.017698
1761  2017-07-11           ...                               NaN
1762  2017-07-11           ...                          0.026381
1763  2017-07-11           ...                          0.033260
1764  2017-07-11           ...                         -0.001953
1765  2017-07-11           ...                         -0.006228
1766  2017-07-11           ...                          0.012924
1767  2017-07-11           ...                         -0.075401
1768  2017-07-11           ...                         -0.003104
1769  2017-07-11           ...                         -0.056095
1770  2017-07-11           ...                          0.004360
1771  2017-07-11           ...                          0.042208
1772  2017-07-11           ...                          0.004072
1773  2017-07-11           ...                          0.008610
1774  2017-07-11           ...                          0.007013
1775  2017-07-11           ...                         -0.049023
1776  2017-07-11           ...                         -0.064204
1777  2017-07-11           ...                         -0.011968
1778  2017-07-11           ...                         -0.034927
1779  2017-07-11           ...                         -0.014135
1780  2017-07-11           ...                         -0.068624
```

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1783  2017-07-11           ...                        -0.030037
1784  2017-07-11           ...                        -0.032616
1785  2017-07-11           ...                        -0.058435
1786  2017-07-11           ...                         0.068979
1787  2017-07-11           ...                        -0.107386
1788  2017-07-11           ...                         0.029484
1789  2017-07-11           ...                        -0.003458

[26858 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ACOR.O' 'ADC.N' 'DST.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-21           ...                        -0.006531
1     2017-06-21           ...                        -0.080076
2     2017-06-21           ...                        -0.034550
3     2017-06-21           ...                        -0.013001
4     2017-06-21           ...                        -0.185338
5     2017-06-21           ...                        -0.057912
6     2017-06-21           ...                         0.001097
7     2017-06-21           ...                              NaN
8     2017-06-21           ...                         0.047264
9     2017-06-21           ...                        -0.011410
10    2017-06-21           ...                         0.045716
11    2017-06-21           ...                         0.016054
12    2017-06-21           ...                        -0.016092
13    2017-06-21           ...                        -0.069427
14    2017-06-21           ...                        -0.045504
15    2017-06-21           ...                         0.008393
16    2017-06-21           ...                         0.045340
17    2017-06-21           ...                        -0.075629
18    2017-06-21           ...                        -0.033450
19    2017-06-21           ...                         0.070823
20    2017-06-21           ...                         0.034133
21    2017-06-21           ...                        -0.016284
22    2017-06-21           ...                        -0.029083
23    2017-06-21           ...                         0.053202
24    2017-06-21           ...                        -0.090123
25    2017-06-21           ...                        -0.030826
26    2017-06-21           ...                         0.000976
27    2017-06-21           ...                         0.004493
28    2017-06-21           ...                        -0.016910
29    2017-06-21           ...                         0.004907
...          ...           ...                               ...
1761  2017-07-12           ...                        -0.026009
1762  2017-07-12           ...                              NaN
1763  2017-07-12           ...                         0.004586
1764  2017-07-12           ...                         0.029621
1765  2017-07-12           ...                         0.014348
1766  2017-07-12           ...                         0.077245
1767  2017-07-12           ...                         0.060697
1768  2017-07-12           ...                        -0.053735
1769  2017-07-12           ...                        -0.002749
1770  2017-07-12           ...                        -0.080527
1771  2017-07-12           ...                         0.079625
1772  2017-07-12           ...                         0.039764
1773  2017-07-12           ...                         0.011884
1774  2017-07-12           ...                         0.002910
1775  2017-07-12           ...                         0.049384
1776  2017-07-12           ...                        -0.002396
1777  2017-07-12           ...                         0.019179
1778  2017-07-12           ...                        -0.006682
1779  2017-07-12           ...                        -0.064457
```

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1782  2017-07-12           ...                         -0.043125
1783  2017-07-12           ...                         -0.002078
1784  2017-07-12           ...                         -0.024773
1785  2017-07-12           ...                         -0.007694
1786  2017-07-12           ...                         -0.057275
1787  2017-07-12           ...                          0.060414
1788  2017-07-12           ...                         -0.066557
1789  2017-07-12           ...                          0.048873
1790  2017-07-12           ...                         -0.004153

[26854 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ADRO.O' 'CR.N' 'DFIN.N']
total 1837 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-22           ...                         -0.015145
1     2017-06-22           ...                         -0.088088
2     2017-06-22           ...                         -0.012668
3     2017-06-22           ...                         -0.046692
4     2017-06-22           ...                         -0.132692
5     2017-06-22           ...                         -0.077781
6     2017-06-22           ...                         -0.013378
7     2017-06-22           ...                               NaN
8     2017-06-22           ...                          0.072787
9     2017-06-22           ...                         -0.007611
10    2017-06-22           ...                          0.041643
11    2017-06-22           ...                          0.035576
12    2017-06-22           ...                         -0.002007
13    2017-06-22           ...                         -0.041331
14    2017-06-22           ...                         -0.061508
15    2017-06-22           ...                          0.012065
16    2017-06-22           ...                          0.053155
17    2017-06-22           ...                         -0.051251
18    2017-06-22           ...                         -0.038911
19    2017-06-22           ...                          0.163938
20    2017-06-22           ...                          0.023347
21    2017-06-22           ...                         -0.006897
22    2017-06-22           ...                         -0.008597
23    2017-06-22           ...                          0.046364
24    2017-06-22           ...                         -0.129017
25    2017-06-22           ...                         -0.014555
26    2017-06-22           ...                         -0.010531
27    2017-06-22           ...                         -0.033319
28    2017-06-22           ...                         -0.006965
29    2017-06-22           ...                          0.004798
...          ...           ...                               ...
1761  2017-07-13           ...                         -0.042095
1762  2017-07-13           ...                               NaN
1763  2017-07-13           ...                         -0.022426
1764  2017-07-13           ...                          0.024428
1765  2017-07-13           ...                          0.030152
1766  2017-07-13           ...                         -0.000895
1767  2017-07-13           ...                          0.165026
1768  2017-07-13           ...                         -0.033195
1769  2017-07-13           ...                         -0.016371
1770  2017-07-13           ...                         -0.050241
1771  2017-07-13           ...                          0.144637
1772  2017-07-13           ...                         -0.016248
1773  2017-07-13           ...                          0.004161
1774  2017-07-13           ...                          0.012006
1775  2017-07-13           ...                          0.052784
1776  2017-07-13           ...                          0.180148
1777  2017-07-13           ...                          0.061419
```

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1780  2017-07-13           ...                          0.051582
1781  2017-07-13           ...                         -0.114652
1782  2017-07-13           ...                         -0.069696
1783  2017-07-13           ...                         -0.036034
1784  2017-07-13           ...                         -0.035706
1785  2017-07-13           ...                         -0.027189
1786  2017-07-13           ...                         -0.094717
1787  2017-07-13           ...                          0.044197
1788  2017-07-13           ...                         -0.013056
1789  2017-07-13           ...                          0.085985
1790  2017-07-13           ...                         -0.011866

[26852 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CR.N' 'DFIN.N' 'OMER.O']
total 1831 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-23           ...                          0.006869
1     2017-06-23           ...                         -0.102207
2     2017-06-23           ...                         -0.047283
3     2017-06-23           ...                         -0.026351
4     2017-06-23           ...                         -0.131830
5     2017-06-23           ...                         -0.041082
6     2017-06-23           ...                          0.000455
7     2017-06-23           ...                               NaN
8     2017-06-23           ...                          0.080314
9     2017-06-23           ...                         -0.004321
10    2017-06-23           ...                          0.063348
11    2017-06-23           ...                          0.058374
12    2017-06-23           ...                         -0.000936
13    2017-06-23           ...                         -0.029129
14    2017-06-23           ...                         -0.051164
15    2017-06-23           ...                          0.013234
16    2017-06-23           ...                          0.051553
17    2017-06-23           ...                         -0.000862
18    2017-06-23           ...                         -0.038599
19    2017-06-23           ...                          0.094716
20    2017-06-23           ...                          0.018995
21    2017-06-23           ...                         -0.049653
22    2017-06-23           ...                          0.011013
23    2017-06-23           ...                          0.081621
24    2017-06-23           ...                         -0.109056
25    2017-06-23           ...                         -0.007919
26    2017-06-23           ...                         -0.007323
27    2017-06-23           ...                         -0.029502
28    2017-06-23           ...                         -0.012274
29    2017-06-23           ...                          0.006238
...          ...           ...                               ...
1766  2017-07-14           ...                               NaN
1767  2017-07-14           ...                         -0.004688
1768  2017-07-14           ...                          0.007808
1769  2017-07-14           ...                          0.033143
1770  2017-07-14           ...                         -0.015823
1771  2017-07-14           ...                          0.090166
1772  2017-07-14           ...                         -0.022332
1773  2017-07-14           ...                         -0.008678
1774  2017-07-14           ...                         -0.040239
1775  2017-07-14           ...                          0.087449
1776  2017-07-14           ...                         -0.034627
1777  2017-07-14           ...                         -0.000613
1778  2017-07-14           ...                               NaN
1779  2017-07-14           ...                          0.015595
1780  2017-07-14           ...                          0.042520
```

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1783  2017-07-14           ...                         -0.009181
1784  2017-07-14           ...                         -0.062699
1785  2017-07-14           ...                          0.057058
1786  2017-07-14           ...                         -0.066625
1787  2017-07-14           ...                         -0.046423
1788  2017-07-14           ...                         -0.002667
1789  2017-07-14           ...                         -0.026106
1790  2017-07-14           ...                         -0.013536
1791  2017-07-14           ...                         -0.058594
1792  2017-07-14           ...                         -0.002468
1793  2017-07-14           ...                         -0.045583
1794  2017-07-14           ...                          0.113139
1795  2017-07-14           ...                         -0.001666

[26862 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HCC.N' 'PLYA.O' 'XRX.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-26           ...                         -0.012305
1     2017-06-26           ...                         -0.073247
2     2017-06-26           ...                         -0.059076
3     2017-06-26           ...                         -0.055396
4     2017-06-26           ...                         -0.052708
5     2017-06-26           ...                         -0.058535
6     2017-06-26           ...                         -0.011919
7     2017-06-26           ...                               NaN
8     2017-06-26           ...                          0.091869
9     2017-06-26           ...                          0.004965
10    2017-06-26           ...                          0.049770
11    2017-06-26           ...                          0.035121
12    2017-06-26           ...                         -0.006119
13    2017-06-26           ...                          0.006503
14    2017-06-26           ...                         -0.061867
15    2017-06-26           ...                          0.018721
16    2017-06-26           ...                          0.032239
17    2017-06-26           ...                         -0.000781
18    2017-06-26           ...                         -0.005282
19    2017-06-26           ...                          0.094794
20    2017-06-26           ...                          0.026996
21    2017-06-26           ...                         -0.019196
22    2017-06-26           ...                         -0.021032
23    2017-06-26           ...                          0.079742
24    2017-06-26           ...                         -0.046927
25    2017-06-26           ...                          0.013175
26    2017-06-26           ...                         -0.052846
27    2017-06-26           ...                         -0.030832
28    2017-06-26           ...                         -0.006337
29    2017-06-26           ...                          0.072695
...          ...           ...                               ...
1767  2017-07-17           ...                               NaN
1768  2017-07-17           ...                         -0.013758
1769  2017-07-17           ...                          0.010331
1770  2017-07-17           ...                         -0.003856
1771  2017-07-17           ...                         -0.032950
1772  2017-07-17           ...                          0.090013
1773  2017-07-17           ...                         -0.011711
1774  2017-07-17           ...                         -0.014885
1775  2017-07-17           ...                         -0.052797
1776  2017-07-17           ...                          0.094464
1777  2017-07-17           ...                         -0.049227
1778  2017-07-17           ...                          0.008287
1779  2017-07-17           ...                               NaN
```

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1782  2017-07-17           ...                          0.084248
1783  2017-07-17           ...                          0.056128
1784  2017-07-17           ...                         -0.009850
1785  2017-07-17           ...                         -0.083742
1786  2017-07-17           ...                          0.093333
1787  2017-07-17           ...                         -0.055290
1788  2017-07-17           ...                         -0.021017
1789  2017-07-17           ...                          0.014889
1790  2017-07-17           ...                         -0.029549
1791  2017-07-17           ...                         -0.012072
1792  2017-07-17           ...                         -0.043191
1793  2017-07-17           ...                          0.015869
1794  2017-07-17           ...                         -0.007332
1795  2017-07-17           ...                          0.102432
1796  2017-07-17           ...                          0.001546

[26867 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'XRX.N' 'JHG.N' 'VC.N']
total 1837 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-27           ...                         -0.001860
1     2017-06-27           ...                         -0.014348
2     2017-06-27           ...                         -0.023605
3     2017-06-27           ...                         -0.035449
4     2017-06-27           ...                         -0.090515
5     2017-06-27           ...                         -0.072180
6     2017-06-27           ...                         -0.025544
7     2017-06-27           ...                         -0.033765
8     2017-06-27           ...                          0.070594
9     2017-06-27           ...                          0.008057
10    2017-06-27           ...                          0.045077
11    2017-06-27           ...                          0.035486
12    2017-06-27           ...                          0.000775
13    2017-06-27           ...                          0.008050
14    2017-06-27           ...                          0.021782
15    2017-06-27           ...                          0.014567
16    2017-06-27           ...                          0.035137
17    2017-06-27           ...                          0.011974
18    2017-06-27           ...                          0.004178
19    2017-06-27           ...                          0.066317
20    2017-06-27           ...                          0.014884
21    2017-06-27           ...                         -0.022664
22    2017-06-27           ...                         -0.008151
23    2017-06-27           ...                          0.058971
24    2017-06-27           ...                         -0.067817
25    2017-06-27           ...                         -0.009657
26    2017-06-27           ...                         -0.019731
27    2017-06-27           ...                         -0.032810
28    2017-06-27           ...                         -0.018719
29    2017-06-27           ...                          0.037709
...          ...           ...                               ...
1768  2017-07-18           ...                               NaN
1769  2017-07-18           ...                          0.013593
1770  2017-07-18           ...                          0.019910
1771  2017-07-18           ...                         -0.006515
1772  2017-07-18           ...                         -0.017317
1773  2017-07-18           ...                          0.089334
1774  2017-07-18           ...                         -0.038997
1775  2017-07-18           ...                         -0.007986
1776  2017-07-18           ...                         -0.050175
1777  2017-07-18           ...                         -0.022781
1778  2017-07-18           ...                         -0.063087
```

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1781  2017-07-18           ...                          0.014808
1782  2017-07-18           ...                          0.021138
1783  2017-07-18           ...                          0.111587
1784  2017-07-18           ...                          0.014271
1785  2017-07-18           ...                         -0.006657
1786  2017-07-18           ...                         -0.078187
1787  2017-07-18           ...                          0.078474
1788  2017-07-18           ...                         -0.055560
1789  2017-07-18           ...                         -0.022820
1790  2017-07-18           ...                          0.008837
1791  2017-07-18           ...                         -0.036610
1792  2017-07-18           ...                         -0.023579
1793  2017-07-18           ...                         -0.043378
1794  2017-07-18           ...                          0.001773
1795  2017-07-18           ...                          0.000884
1796  2017-07-18           ...                          0.056514
1797  2017-07-18           ...                         -0.001511

[26871 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'VC.N' 'CWH.N' 'WAGE.N']
total 1835 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-28           ...                          0.014014
1     2017-06-28           ...                          0.001908
2     2017-06-28           ...                          0.011373
3     2017-06-28           ...                          0.019506
4     2017-06-28           ...                         -0.009164
5     2017-06-28           ...                         -0.092243
6     2017-06-28           ...                         -0.017856
7     2017-06-28           ...                         -0.020216
8     2017-06-28           ...                          0.037645
9     2017-06-28           ...                         -0.005524
10    2017-06-28           ...                          0.041120
11    2017-06-28           ...                          0.042122
12    2017-06-28           ...                          0.021936
13    2017-06-28           ...                          0.005192
14    2017-06-28           ...                          0.034779
15    2017-06-28           ...                          0.010702
16    2017-06-28           ...                          0.038200
17    2017-06-28           ...                         -0.014520
18    2017-06-28           ...                          0.017459
19    2017-06-28           ...                          0.000414
20    2017-06-28           ...                          0.005186
21    2017-06-28           ...                         -0.001151
22    2017-06-28           ...                          0.006693
23    2017-06-28           ...                          0.044956
24    2017-06-28           ...                         -0.063522
25    2017-06-28           ...                          0.006112
26    2017-06-28           ...                         -0.023380
27    2017-06-28           ...                         -0.026678
28    2017-06-28           ...                         -0.006390
29    2017-06-28           ...                          0.039289
...          ...           ...                               ...
1768  2017-07-19           ...                               NaN
1769  2017-07-19           ...                         -0.000848
1770  2017-07-19           ...                          0.021488
1771  2017-07-19           ...                          0.004206
1772  2017-07-19           ...                         -0.039953
1773  2017-07-19           ...                          0.079886
1774  2017-07-19           ...                         -0.060918
1775  2017-07-19           ...                         -0.024913
1776  2017-07-19           ...                         -0.037947
```

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1779  2017-07-19           ...                          0.014018
1780  2017-07-19           ...                               NaN
1781  2017-07-19           ...                          0.020659
1782  2017-07-19           ...                          0.043699
1783  2017-07-19           ...                          0.088757
1784  2017-07-19           ...                         -0.021773
1785  2017-07-19           ...                         -0.001010
1786  2017-07-19           ...                         -0.093634
1787  2017-07-19           ...                          0.088710
1788  2017-07-19           ...                         -0.043804
1789  2017-07-19           ...                         -0.011496
1790  2017-07-19           ...                          0.001972
1791  2017-07-19           ...                         -0.038099
1792  2017-07-19           ...                          0.006098
1793  2017-07-19           ...                         -0.032384
1794  2017-07-19           ...                          0.002217
1795  2017-07-19           ...                          0.034785
1796  2017-07-19           ...                          0.064945
1797  2017-07-19           ...                         -0.012089

[26877 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CWH.N' 'WAGE.N' 'ANGI.O']
total 1835 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-29           ...                         -0.018544
1     2017-06-29           ...                          0.043405
2     2017-06-29           ...                         -0.031692
3     2017-06-29           ...                         -0.000362
4     2017-06-29           ...                         -0.042327
5     2017-06-29           ...                         -0.108269
6     2017-06-29           ...                         -0.022029
7     2017-06-29           ...                         -0.046187
8     2017-06-29           ...                          0.090105
9     2017-06-29           ...                         -0.000610
10    2017-06-29           ...                          0.047598
11    2017-06-29           ...                          0.024301
12    2017-06-29           ...                         -0.005441
13    2017-06-29           ...                          0.011781
14    2017-06-29           ...                          0.019842
15    2017-06-29           ...                         -0.005763
16    2017-06-29           ...                          0.015801
17    2017-06-29           ...                          0.030925
18    2017-06-29           ...                         -0.013860
19    2017-06-29           ...                          0.062263
20    2017-06-29           ...                         -0.003385
21    2017-06-29           ...                          0.014114
22    2017-06-29           ...                         -0.008325
23    2017-06-29           ...                          0.092212
24    2017-06-29           ...                         -0.085584
25    2017-06-29           ...                          0.010818
26    2017-06-29           ...                         -0.001779
27    2017-06-29           ...                         -0.037703
28    2017-06-29           ...                          0.002924
29    2017-06-29           ...                          0.031322
...          ...           ...                               ...
1770  2017-07-20           ...                               NaN
1771  2017-07-20           ...                          0.011875
1772  2017-07-20           ...                          0.027198
1773  2017-07-20           ...                         -0.018878
1774  2017-07-20           ...                         -0.036959
1775  2017-07-20           ...                          0.011307
1776  2017-07-20           ...                         -0.001446
```

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1779  2017-07-20           ...                          0.016251
1780  2017-07-20           ...                          0.014192
1781  2017-07-20           ...                          0.009726
1782  2017-07-20           ...                               NaN
1783  2017-07-20           ...                          0.032293
1784  2017-07-20           ...                          0.009534
1785  2017-07-20           ...                         -0.007199
1786  2017-07-20           ...                          0.001884
1787  2017-07-20           ...                          0.002293
1788  2017-07-20           ...                         -0.005421
1789  2017-07-20           ...                          0.044207
1790  2017-07-20           ...                         -0.017748
1791  2017-07-20           ...                         -0.008685
1792  2017-07-20           ...                          0.006441
1793  2017-07-20           ...                         -0.047741
1794  2017-07-20           ...                          0.009674
1795  2017-07-20           ...                         -0.024569
1796  2017-07-20           ...                          0.021673
1797  2017-07-20           ...                          0.050067
1798  2017-07-20           ...                         -0.007489
1799  2017-07-20           ...                         -0.009724

[26883 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ANGI.O' 'COTV.N' 'SNX.N']
total 1827 df
            time           ...           returnsOpenPrevMktres10
0     2017-06-30           ...                         -0.001594
1     2017-06-30           ...                          0.078292
2     2017-06-30           ...                          0.024558
3     2017-06-30           ...                          0.015763
4     2017-06-30           ...                         -0.000214
5     2017-06-30           ...                         -0.106862
6     2017-06-30           ...                         -0.015386
7     2017-06-30           ...                         -0.028474
8     2017-06-30           ...                          0.026912
9     2017-06-30           ...                         -0.001894
10    2017-06-30           ...                          0.024319
11    2017-06-30           ...                          0.005337
12    2017-06-30           ...                          0.005649
13    2017-06-30           ...                          0.015291
14    2017-06-30           ...                          0.009988
15    2017-06-30           ...                         -0.011403
16    2017-06-30           ...                          0.013534
17    2017-06-30           ...                          0.012195
18    2017-06-30           ...                          0.041640
19    2017-06-30           ...                          0.081332
20    2017-06-30           ...                         -0.001144
21    2017-06-30           ...                          0.014174
22    2017-06-30           ...                          0.000809
23    2017-06-30           ...                          0.079324
24    2017-06-30           ...                         -0.074008
25    2017-06-30           ...                          0.012085
26    2017-06-30           ...                         -0.007053
27    2017-06-30           ...                         -0.031251
28    2017-06-30           ...                         -0.004541
29    2017-06-30           ...                          0.034477
...          ...           ...                               ...
1771  2017-07-21           ...                               NaN
1772  2017-07-21           ...                          0.010038
1773  2017-07-21           ...                          0.026597
1774  2017-07-21           ...                         -0.025135
1775  2017-07-21           ...                         -0.018174
```

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1778  2017-07-21           ...                          -0.006592
1779  2017-07-21           ...                           0.030288
1780  2017-07-21           ...                           0.046828
1781  2017-07-21           ...                           0.004865
1782  2017-07-21           ...                          -0.002542
1783  2017-07-21           ...                                NaN
1784  2017-07-21           ...                           0.028720
1785  2017-07-21           ...                           0.010636
1786  2017-07-21           ...                           0.002488
1787  2017-07-21           ...                           0.000816
1788  2017-07-21           ...                           0.001828
1789  2017-07-21           ...                          -0.000677
1790  2017-07-21           ...                           0.050800
1791  2017-07-21           ...                          -0.015425
1792  2017-07-21           ...                           0.000357
1793  2017-07-21           ...                           0.003562
1794  2017-07-21           ...                          -0.047057
1795  2017-07-21           ...                           0.011286
1796  2017-07-21           ...                          -0.009719
1797  2017-07-21           ...                           0.024928
1798  2017-07-21           ...                           0.099485
1799  2017-07-21           ...                          -0.033675
1800  2017-07-21           ...                          -0.004729

[26895 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SNX.N' 'ASIX.N' 'NTB.N']
total 1826 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-03           ...                           0.014039
1     2017-07-03           ...                           0.088557
2     2017-07-03           ...                           0.052905
3     2017-07-03           ...                           0.009757
4     2017-07-03           ...                           0.021487
5     2017-07-03           ...                          -0.095852
6     2017-07-03           ...                          -0.011063
7     2017-07-03           ...                           0.017987
8     2017-07-03           ...                          -0.020924
9     2017-07-03           ...                          -0.009854
10    2017-07-03           ...                           0.020994
11    2017-07-03           ...                           0.027844
12    2017-07-03           ...                           0.005955
13    2017-07-03           ...                           0.047916
14    2017-07-03           ...                           0.009560
15    2017-07-03           ...                           0.013961
16    2017-07-03           ...                           0.015817
17    2017-07-03           ...                          -0.000173
18    2017-07-03           ...                           0.049566
19    2017-07-03           ...                           0.010588
20    2017-07-03           ...                          -0.023065
21    2017-07-03           ...                           0.018588
22    2017-07-03           ...                          -0.002855
23    2017-07-03           ...                           0.079921
24    2017-07-03           ...                          -0.045868
25    2017-07-03           ...                           0.012435
26    2017-07-03           ...                          -0.004926
27    2017-07-03           ...                          -0.023370
28    2017-07-03           ...                          -0.004168
29    2017-07-03           ...                           0.027475
...          ...           ...                                ...
1771  2017-07-24           ...                                NaN
1772  2017-07-24           ...                          -0.002444
1773  2017-07-24           ...                           0.023199
```

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1776  2017-07-24          ...                          0.017827
1777  2017-07-24          ...                         -0.015074
1778  2017-07-24          ...                         -0.010409
1779  2017-07-24          ...                          0.024310
1780  2017-07-24          ...                          0.002288
1781  2017-07-24          ...                          0.006781
1782  2017-07-24          ...                         -0.005297
1783  2017-07-24          ...                               NaN
1784  2017-07-24          ...                          0.035266
1785  2017-07-24          ...                          0.010209
1786  2017-07-24          ...                          0.017575
1787  2017-07-24          ...                         -0.045570
1788  2017-07-24          ...                          0.001305
1789  2017-07-24          ...                         -0.041298
1790  2017-07-24          ...                          0.051400
1791  2017-07-24          ...                         -0.005243
1792  2017-07-24          ...                          0.012953
1793  2017-07-24          ...                          0.000852
1794  2017-07-24          ...                         -0.053727
1795  2017-07-24          ...                         -0.006362
1796  2017-07-24          ...                          0.006520
1797  2017-07-24          ...                          0.019194
1798  2017-07-24          ...                          0.075396
1799  2017-07-24          ...                          0.000725
1800  2017-07-24          ...                          0.000694

[26906 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'ASIX.N' 'NTB.N' 'GTLS.O']
total 1827 df
            time          ...           returnsOpenPrevMktres10
0     2017-07-05          ...                         -0.004648
1     2017-07-05          ...                          0.102554
2     2017-07-05          ...                          0.054011
3     2017-07-05          ...                          0.048887
4     2017-07-05          ...                          0.017952
5     2017-07-05          ...                         -0.123500
6     2017-07-05          ...                          0.090888
7     2017-07-05          ...                         -0.034377
8     2017-07-05          ...                         -0.013578
9     2017-07-05          ...                          0.016735
10    2017-07-05          ...                          0.015083
11    2017-07-05          ...                         -0.002406
12    2017-07-05          ...                          0.015371
13    2017-07-05          ...                          0.015834
14    2017-07-05          ...                         -0.002838
15    2017-07-05          ...                          0.014160
16    2017-07-05          ...                          0.000200
17    2017-07-05          ...                          0.035502
18    2017-07-05          ...                         -0.018653
19    2017-07-05          ...                         -0.008829
20    2017-07-05          ...                          0.022253
21    2017-07-05          ...                          0.005792
22    2017-07-05          ...                          0.053002
23    2017-07-05          ...                         -0.060609
24    2017-07-05          ...                         -0.002656
25    2017-07-05          ...                          0.011349
26    2017-07-05          ...                          0.000157
27    2017-07-05          ...                         -0.002564
28    2017-07-05          ...                         -0.010915
29    2017-07-05          ...                         -0.042922
...          ...          ...                               ...
1775  2017-07-25          ...                          0.031764
```

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1778  2017-07-25          ...                        -0.054362
1779  2017-07-25          ...                         0.016555
1780  2017-07-25          ...                         0.051377
1781  2017-07-25          ...                        -0.030210
1782  2017-07-25          ...                        -0.007407
1783  2017-07-25          ...                         0.037843
1784  2017-07-25          ...                         0.024045
1785  2017-07-25          ...                         0.028250
1786  2017-07-25          ...                         0.001873
1787  2017-07-25          ...                              NaN
1788  2017-07-25          ...                         0.047311
1789  2017-07-25          ...                        -0.023511
1790  2017-07-25          ...                         0.042427
1791  2017-07-25          ...                        -0.013407
1792  2017-07-25          ...                         0.001588
1793  2017-07-25          ...                        -0.041883
1794  2017-07-25          ...                         0.083395
1795  2017-07-25          ...                         0.005188
1796  2017-07-25          ...                        -0.004178
1797  2017-07-25          ...                        -0.006034
1798  2017-07-25          ...                        -0.039321
1799  2017-07-25          ...                         0.020444
1800  2017-07-25          ...                         0.000883
1801  2017-07-25          ...                         0.047661
1802  2017-07-25          ...                         0.084327
1803  2017-07-25          ...                        -0.002882
1804  2017-07-25          ...                        -0.002610

[26920 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CACC.O' 'FDS.N' 'POWI.O']
total 1825 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-06          ...                        -0.003750
1     2017-07-06          ...                         0.077697
2     2017-07-06          ...                         0.070009
3     2017-07-06          ...                         0.046554
4     2017-07-06          ...                        -0.001688
5     2017-07-06          ...                        -0.131694
6     2017-07-06          ...                         0.085120
7     2017-07-06          ...                        -0.024238
8     2017-07-06          ...                        -0.013203
9     2017-07-06          ...                         0.021644
10    2017-07-06          ...                         0.009088
11    2017-07-06          ...                         0.018515
12    2017-07-06          ...                         0.011160
13    2017-07-06          ...                        -0.001808
14    2017-07-06          ...                        -0.003767
15    2017-07-06          ...                         0.016174
16    2017-07-06          ...                         0.014071
17    2017-07-06          ...                         0.025688
18    2017-07-06          ...                         0.028567
19    2017-07-06          ...                        -0.025736
20    2017-07-06          ...                         0.033860
21    2017-07-06          ...                        -0.001756
22    2017-07-06          ...                         0.089696
23    2017-07-06          ...                        -0.065003
24    2017-07-06          ...                        -0.024248
25    2017-07-06          ...                         0.003002
26    2017-07-06          ...                        -0.007551
27    2017-07-06          ...                        -0.001836
28    2017-07-06          ...                        -0.031359
29    2017-07-06          ...                        -0.025754
```

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1778  2017-07-26          ...                         -0.002164
1779  2017-07-26          ...                          0.017061
1780  2017-07-26          ...                         -0.054355
1781  2017-07-26          ...                         -0.017961
1782  2017-07-26          ...                          0.034441
1783  2017-07-26          ...                         -0.042270
1784  2017-07-26          ...                         -0.018108
1785  2017-07-26          ...                          0.038494
1786  2017-07-26          ...                          0.005597
1787  2017-07-26          ...                          0.018838
1788  2017-07-26          ...                         -0.001526
1789  2017-07-26          ...                               NaN
1790  2017-07-26          ...                          0.027265
1791  2017-07-26          ...                         -0.043210
1792  2017-07-26          ...                          0.029171
1793  2017-07-26          ...                         -0.041446
1794  2017-07-26          ...                         -0.005018
1795  2017-07-26          ...                         -0.055888
1796  2017-07-26          ...                          0.125877
1797  2017-07-26          ...                          0.020003
1798  2017-07-26          ...                          0.013970
1799  2017-07-26          ...                         -0.012150
1800  2017-07-26          ...                         -0.050267
1801  2017-07-26          ...                          0.017912
1802  2017-07-26          ...                          0.011853
1803  2017-07-26          ...                          0.048305
1804  2017-07-26          ...                          0.080811
1805  2017-07-26          ...                         -0.012251
1806  2017-07-26          ...                         -0.031989

[26939 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'FUL.N' 'NHI.N' 'OZRK.O']
total 1826 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-07          ...                          0.006591
1     2017-07-07          ...                          0.088108
2     2017-07-07          ...                          0.048831
3     2017-07-07          ...                          0.047654
4     2017-07-07          ...                         -0.000305
5     2017-07-07          ...                         -0.096789
6     2017-07-07          ...                          0.106474
7     2017-07-07          ...                         -0.070592
8     2017-07-07          ...                         -0.000093
9     2017-07-07          ...                          0.022366
10    2017-07-07          ...                         -0.020216
11    2017-07-07          ...                          0.071735
12    2017-07-07          ...                         -0.019817
13    2017-07-07          ...                         -0.008128
14    2017-07-07          ...                         -0.004258
15    2017-07-07          ...                          0.017426
16    2017-07-07          ...                         -0.018265
17    2017-07-07          ...                          0.019991
18    2017-07-07          ...                         -0.030367
19    2017-07-07          ...                         -0.040117
20    2017-07-07          ...                          0.049756
21    2017-07-07          ...                         -0.005881
22    2017-07-07          ...                          0.040707
23    2017-07-07          ...                          0.022392
24    2017-07-07          ...                         -0.036538
25    2017-07-07          ...                          0.021480
26    2017-07-07          ...                          0.032066
27    2017-07-07          ...                          0.001369
28    2017-07-07          ...                          0.010574
```

```
...          ...          ...                          ...
1777  2017-07-27          ...                    -0.005202
1778  2017-07-27          ...                     0.012793
1779  2017-07-27          ...                    -0.001895
1780  2017-07-27          ...                    -0.034900
1781  2017-07-27          ...                    -0.024030
1782  2017-07-27          ...                     0.033281
1783  2017-07-27          ...                    -0.063528
1784  2017-07-27          ...                    -0.017417
1785  2017-07-27          ...                     0.020241
1786  2017-07-27          ...                    -0.010471
1787  2017-07-27          ...                     0.015150
1788  2017-07-27          ...                    -0.003603
1789  2017-07-27          ...                          NaN
1790  2017-07-27          ...                     0.010214
1791  2017-07-27          ...                    -0.034296
1792  2017-07-27          ...                    -0.121048
1793  2017-07-27          ...                    -0.060217
1794  2017-07-27          ...                    -0.011253
1795  2017-07-27          ...                    -0.055358
1796  2017-07-27          ...                     0.077420
1797  2017-07-27          ...                     0.051387
1798  2017-07-27          ...                     0.023157
1799  2017-07-27          ...                    -0.004441
1800  2017-07-27          ...                    -0.032655
1801  2017-07-27          ...                     0.066204
1802  2017-07-27          ...                     0.038102
1803  2017-07-27          ...                     0.045903
1804  2017-07-27          ...                     0.068773
1805  2017-07-27          ...                    -0.018509
1806  2017-07-27          ...                    -0.013654

[26957 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NHI.N' 'OZRK.O' 'SHLM.O']
total 1823 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-10          ...                    -0.012762
1     2017-07-10          ...                     0.097601
2     2017-07-10          ...                     0.080980
3     2017-07-10          ...                     0.005190
4     2017-07-10          ...                     0.056062
5     2017-07-10          ...                    -0.133697
6     2017-07-10          ...                     0.083687
7     2017-07-10          ...                    -0.040043
8     2017-07-10          ...                    -0.011421
9     2017-07-10          ...                    -0.010845
10    2017-07-10          ...                    -0.025232
11    2017-07-10          ...                     0.107929
12    2017-07-10          ...                     0.010073
13    2017-07-10          ...                    -0.012157
14    2017-07-10          ...                    -0.007734
15    2017-07-10          ...                    -0.002227
16    2017-07-10          ...                    -0.063921
17    2017-07-10          ...                     0.006861
18    2017-07-10          ...                     0.022575
19    2017-07-10          ...                    -0.027607
20    2017-07-10          ...                     0.068242
21    2017-07-10          ...                     0.014503
22    2017-07-10          ...                     0.030195
23    2017-07-10          ...                     0.001221
24    2017-07-10          ...                    -0.046278
25    2017-07-10          ...                     0.007885
26    2017-07-10                                  0.024505
```

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28    2017-07-10          ...                          -0.008667
29    2017-07-10          ...                          -0.026890
...          ...          ...                                ...
1776  2017-07-28          ...                           0.016510
1777  2017-07-28          ...                          -0.036944
1778  2017-07-28          ...                           0.005765
1779  2017-07-28          ...                          -0.044078
1780  2017-07-28          ...                          -0.069416
1781  2017-07-28          ...                          -0.003507
1782  2017-07-28          ...                          -0.054373
1783  2017-07-28          ...                          -0.020921
1784  2017-07-28          ...                          -0.057102
1785  2017-07-28          ...                          -0.046525
1786  2017-07-28          ...                          -0.037978
1787  2017-07-28          ...                          -0.020180
1788  2017-07-28          ...                           0.034992
1789  2017-07-28          ...                           0.007957
1790  2017-07-28          ...                           0.008920
1791  2017-07-28          ...                          -0.097963
1792  2017-07-28          ...                          -0.056439
1793  2017-07-28          ...                           0.017474
1794  2017-07-28          ...                          -0.046089
1795  2017-07-28          ...                           0.131148
1796  2017-07-28          ...                          -0.017637
1797  2017-07-28          ...                           0.032059
1798  2017-07-28          ...                          -0.042492
1799  2017-07-28          ...                           0.002594
1800  2017-07-28          ...                           0.058294
1801  2017-07-28          ...                          -0.016684
1802  2017-07-28          ...                           0.031719
1803  2017-07-28          ...                          -0.035999
1804  2017-07-28          ...                          -0.053201
1805  2017-07-28          ...                          -0.019685

[26977 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SHLM.O' 'PKY.N' 'TNET.N']
total 1824 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-11          ...                           0.008988
1     2017-07-11          ...                           0.045394
2     2017-07-11          ...                           0.065311
3     2017-07-11          ...                           0.012679
4     2017-07-11          ...                           0.028575
5     2017-07-11          ...                          -0.117966
6     2017-07-11          ...                           0.092668
7     2017-07-11          ...                          -0.028800
8     2017-07-11          ...                          -0.020593
9     2017-07-11          ...                           0.004450
10    2017-07-11          ...                          -0.026227
11    2017-07-11          ...                           0.075988
12    2017-07-11          ...                           0.005546
13    2017-07-11          ...                          -0.024020
14    2017-07-11          ...                          -0.003776
15    2017-07-11          ...                           0.001647
16    2017-07-11          ...                          -0.029026
17    2017-07-11          ...                          -0.052407
18    2017-07-11          ...                          -0.019670
19    2017-07-11          ...                          -0.036402
20    2017-07-11          ...                           0.041122
21    2017-07-11          ...                           0.022076
22    2017-07-11          ...                           0.040657
23    2017-07-11          ...                          -0.036780
24    2017-07-11                                       -0.048451
```

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27    2017-07-11           ...                          NaN
28    2017-07-11           ...                    -0.012814
29    2017-07-11           ...                    -0.016107
...          ...           ...                          ...
1770  2017-07-31           ...                     0.008378
1771  2017-07-31           ...                    -0.054634
1772  2017-07-31           ...                     0.021534
1773  2017-07-31           ...                    -0.040497
1774  2017-07-31           ...                    -0.039468
1775  2017-07-31           ...                     0.008659
1776  2017-07-31           ...                    -0.026049
1777  2017-07-31           ...                    -0.017926
1778  2017-07-31           ...                    -0.012462
1779  2017-07-31           ...                    -0.019209
1780  2017-07-31           ...                    -0.014924
1781  2017-07-31           ...                    -0.023705
1782  2017-07-31           ...                     0.033154
1783  2017-07-31           ...                     0.013281
1784  2017-07-31           ...                     0.013205
1785  2017-07-31           ...                    -0.105661
1786  2017-07-31           ...                    -0.031434
1787  2017-07-31           ...                     0.016763
1788  2017-07-31           ...                    -0.049272
1789  2017-07-31           ...                     0.060032
1790  2017-07-31           ...                    -0.019567
1791  2017-07-31           ...                     0.014007
1792  2017-07-31           ...                    -0.072682
1793  2017-07-31           ...                    -0.010014
1794  2017-07-31           ...                     0.036890
1795  2017-07-31           ...                    -0.011822
1796  2017-07-31           ...                     0.028160
1797  2017-07-31           ...                    -0.005520
1798  2017-07-31           ...                    -0.075884
1799  2017-07-31           ...                    -0.018851

[26988 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SHLM.O' 'PKY.N' 'TNET.N']
total 1822 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-12           ...                          0.022686
1     2017-07-12           ...                          0.113537
2     2017-07-12           ...                          0.092487
3     2017-07-12           ...                         -0.012982
4     2017-07-12           ...                          0.149900
5     2017-07-12           ...                         -0.166285
6     2017-07-12           ...                          0.133203
7     2017-07-12           ...                         -0.018759
8     2017-07-12           ...                         -0.013652
9     2017-07-12           ...                         -0.006907
10    2017-07-12           ...                         -0.031687
11    2017-07-12           ...                          0.095088
12    2017-07-12           ...                          0.052431
13    2017-07-12           ...                         -0.001445
14    2017-07-12           ...                          0.004054
15    2017-07-12           ...                         -0.009708
16    2017-07-12           ...                         -0.031975
17    2017-07-12           ...                         -0.057632
18    2017-07-12           ...                         -0.074283
19    2017-07-12           ...                         -0.039135
20    2017-07-12           ...                          0.043533
21    2017-07-12           ...                          0.034769
22    2017-07-12                                        0.029435
```

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25    2017-07-12           ...                          -0.005025
26    2017-07-12           ...                           0.015081
27    2017-07-12           ...                                NaN
28    2017-07-12           ...                          -0.017368
29    2017-07-12           ...                          -0.002011
...          ...           ...                                ...
1794  2017-08-01           ...                          -0.034582
1795  2017-08-01           ...                          -0.000026
1796  2017-08-01           ...                          -0.021047
1797  2017-08-01           ...                          -0.040849
1798  2017-08-01           ...                           0.033995
1799  2017-08-01           ...                          -0.048419
1800  2017-08-01           ...                          -0.014895
1801  2017-08-01           ...                          -0.037354
1802  2017-08-01           ...                           0.004186
1803  2017-08-01           ...                           0.018015
1804  2017-08-01           ...                          -0.034433
1805  2017-08-01           ...                           0.045937
1806  2017-08-01           ...                           0.010358
1807  2017-08-01           ...                           0.009533
1808  2017-08-01           ...                          -0.128751
1809  2017-08-01           ...                          -0.029499
1810  2017-08-01           ...                           0.020504
1811  2017-08-01           ...                          -0.048230
1812  2017-08-01           ...                           0.030224
1813  2017-08-01           ...                          -0.022068
1814  2017-08-01           ...                           0.031881
1815  2017-08-01           ...                          -0.087207
1816  2017-08-01           ...                          -0.007063
1817  2017-08-01           ...                           0.020253
1818  2017-08-01           ...                          -0.019416
1819  2017-08-01           ...                           0.050034
1820  2017-08-01           ...                           0.038724
1821  2017-08-01           ...                                NaN
1822  2017-08-01           ...                          -0.008983
1823  2017-08-01           ...                          -0.010422

[27022 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PZZA.O' 'SHLD.O' 'ZNGA.O']
total 1844 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-13           ...                           0.029361
1     2017-07-13           ...                           0.152383
2     2017-07-13           ...                           0.104966
3     2017-07-13           ...                          -0.046383
4     2017-07-13           ...                           0.299006
5     2017-07-13           ...                          -0.191533
6     2017-07-13           ...                           0.133925
7     2017-07-13           ...                          -0.035370
8     2017-07-13           ...                          -0.010661
9     2017-07-13           ...                          -0.015776
10    2017-07-13           ...                          -0.036455
11    2017-07-13           ...                           0.113481
12    2017-07-13           ...                           0.068067
13    2017-07-13           ...                           0.029835
14    2017-07-13           ...                           0.004684
15    2017-07-13           ...                          -0.022485
16    2017-07-13           ...                          -0.024137
17    2017-07-13           ...                          -0.047054
18    2017-07-13           ...                          -0.012860
19    2017-07-13           ...                          -0.055025
20    2017-07-13                                         0.036009
```

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23    2017-07-13          ...                         -0.017483
24    2017-07-13          ...                          0.002097
25    2017-07-13          ...                          0.001863
26    2017-07-13          ...                          0.013853
27    2017-07-13          ...                               NaN
28    2017-07-13          ...                         -0.034842
29    2017-07-13          ...                          0.009089
...          ...          ...                               ...
1795  2017-08-02          ...                          0.026399
1796  2017-08-02          ...                          0.008039
1797  2017-08-02          ...                         -0.033054
1798  2017-08-02          ...                         -0.035628
1799  2017-08-02          ...                          0.028648
1800  2017-08-02          ...                         -0.044961
1801  2017-08-02          ...                         -0.009435
1802  2017-08-02          ...                         -0.060312
1803  2017-08-02          ...                         -0.017280
1804  2017-08-02          ...                         -0.025016
1805  2017-08-02          ...                         -0.049038
1806  2017-08-02          ...                          0.101993
1807  2017-08-02          ...                          0.044243
1808  2017-08-02          ...                         -0.009593
1809  2017-08-02          ...                         -0.137331
1810  2017-08-02          ...                         -0.033319
1811  2017-08-02          ...                          0.011697
1812  2017-08-02          ...                         -0.034812
1813  2017-08-02          ...                          0.013570
1814  2017-08-02          ...                         -0.016059
1815  2017-08-02          ...                          0.011062
1816  2017-08-02          ...                         -0.092202
1817  2017-08-02          ...                         -0.007494
1818  2017-08-02          ...                         -0.005579
1819  2017-08-02          ...                         -0.008870
1820  2017-08-02          ...                          0.040558
1821  2017-08-02          ...                         -0.019237
1822  2017-08-02          ...                               NaN
1823  2017-08-02          ...                         -0.058270
1824  2017-08-02          ...                         -0.013941

[27056 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'LAD.N' 'POOL.O' 'PTCT.O']
total 1849 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-14          ...                          0.028979
1     2017-07-14          ...                          0.114885
2     2017-07-14          ...                          0.096948
3     2017-07-14          ...                         -0.046196
4     2017-07-14          ...                          0.291294
5     2017-07-14          ...                         -0.119979
6     2017-07-14          ...                          0.108330
7     2017-07-14          ...                         -0.043926
8     2017-07-14          ...                         -0.009421
9     2017-07-14          ...                         -0.003937
10    2017-07-14          ...                         -0.040943
11    2017-07-14          ...                          0.111018
12    2017-07-14          ...                          0.061150
13    2017-07-14          ...                          0.016771
14    2017-07-14          ...                         -0.002466
15    2017-07-14          ...                         -0.012395
16    2017-07-14          ...                         -0.009391
17    2017-07-14          ...                         -0.033433
18    2017-07-14                                      -0.008568
```

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21    2017-07-14           ...                          0.016852
22    2017-07-14           ...                         -0.004821
23    2017-07-14           ...                         -0.042385
24    2017-07-14           ...                          0.038666
25    2017-07-14           ...                         -0.002221
26    2017-07-14           ...                          0.018480
27    2017-07-14           ...                               NaN
28    2017-07-14           ...                         -0.012067
29    2017-07-14           ...                          0.010154
...          ...           ...                               ...
1793  2017-08-03           ...                          0.048562
1794  2017-08-03           ...                         -0.005666
1795  2017-08-03           ...                         -0.036137
1796  2017-08-03           ...                         -0.053149
1797  2017-08-03           ...                          0.066194
1798  2017-08-03           ...                         -0.077752
1799  2017-08-03           ...                         -0.007869
1800  2017-08-03           ...                         -0.084699
1801  2017-08-03           ...                         -0.083887
1802  2017-08-03           ...                         -0.032711
1803  2017-08-03           ...                         -0.053635
1804  2017-08-03           ...                          0.105455
1805  2017-08-03           ...                          0.046929
1806  2017-08-03           ...                         -0.019970
1807  2017-08-03           ...                         -0.079096
1808  2017-08-03           ...                         -0.031432
1809  2017-08-03           ...                          0.011590
1810  2017-08-03           ...                         -0.010778
1811  2017-08-03           ...                          0.061257
1812  2017-08-03           ...                         -0.007470
1813  2017-08-03           ...                          0.020880
1814  2017-08-03           ...                         -0.108341
1815  2017-08-03           ...                         -0.032484
1816  2017-08-03           ...                         -0.034390
1817  2017-08-03           ...                          0.005894
1818  2017-08-03           ...                          0.039295
1819  2017-08-03           ...                         -0.048672
1820  2017-08-03           ...                               NaN
1821  2017-08-03           ...                         -0.091347
1822  2017-08-03           ...                         -0.021364

[27088 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PTCT.O' 'PLXS.O' 'RTRX.O']
total 1849 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-17           ...                          0.021129
1     2017-07-17           ...                          0.155955
2     2017-07-17           ...                          0.090417
3     2017-07-17           ...                         -0.030411
4     2017-07-17           ...                          0.274666
5     2017-07-17           ...                         -0.157746
6     2017-07-17           ...                          0.136611
7     2017-07-17           ...                         -0.051354
8     2017-07-17           ...                         -0.013881
9     2017-07-17           ...                          0.000822
10    2017-07-17           ...                         -0.025895
11    2017-07-17           ...                          0.112262
12    2017-07-17           ...                          0.065138
13    2017-07-17           ...                          0.026996
14    2017-07-17           ...                         -0.003755
15    2017-07-17           ...                         -0.012924
16    2017-07-17           ...                          0.009041
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19    2017-07-17          ...                        -0.035810
20    2017-07-17          ...                         0.044689
21    2017-07-17          ...                         0.022518
22    2017-07-17          ...                         0.020226
23    2017-07-17          ...                        -0.081425
24    2017-07-17          ...                         0.006913
25    2017-07-17          ...                         0.020424
26    2017-07-17          ...                         0.009798
27    2017-07-17          ...                              NaN
28    2017-07-17          ...                         0.007987
29    2017-07-17          ...                        -0.004704
...          ...          ...                              ...
1789  2017-08-04          ...                         0.015669
1790  2017-08-04          ...                        -0.023888
1791  2017-08-04          ...                        -0.042232
1792  2017-08-04          ...                        -0.034716
1793  2017-08-04          ...                         0.041821
1794  2017-08-04          ...                        -0.087404
1795  2017-08-04          ...                        -0.004303
1796  2017-08-04          ...                        -0.094905
1797  2017-08-04          ...                        -0.091573
1798  2017-08-04          ...                        -0.026153
1799  2017-08-04          ...                        -0.023776
1800  2017-08-04          ...                         0.101173
1801  2017-08-04          ...                         0.050365
1802  2017-08-04          ...                         0.164339
1803  2017-08-04          ...                        -0.094556
1804  2017-08-04          ...                        -0.042297
1805  2017-08-04          ...                         0.004904
1806  2017-08-04          ...                        -0.026668
1807  2017-08-04          ...                         0.075568
1808  2017-08-04          ...                         0.019191
1809  2017-08-04          ...                        -0.001899
1810  2017-08-04          ...                        -0.103778
1811  2017-08-04          ...                        -0.049553
1812  2017-08-04          ...                        -0.010611
1813  2017-08-04          ...                         0.024094
1814  2017-08-04          ...                         0.063283
1815  2017-08-04          ...                        -0.092089
1816  2017-08-04          ...                              NaN
1817  2017-08-04          ...                        -0.041936
1818  2017-08-04          ...                        -0.008175

[27111 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AABA.O' 'GWPH.O' 'SPH.N']
total 1851 df
150             time           ...           returnsOpenPrevMktres1
0
0     2017-07-18          ...                         0.011393
1     2017-07-18          ...                         0.137951
2     2017-07-18          ...                         0.059487
3     2017-07-18          ...                        -0.017922
4     2017-07-18          ...                         0.218959
5     2017-07-18          ...                        -0.153336
6     2017-07-18          ...                         0.114582
7     2017-07-18          ...                        -0.018427
8     2017-07-18          ...                        -0.016860
9     2017-07-18          ...                        -0.001882
10    2017-07-18          ...                        -0.023953
11    2017-07-18          ...                         0.091417
12    2017-07-18          ...                         0.054860
13    2017-07-18          ...                         0.026017
```

```
16    2017-07-18          ...                         0.033642
17    2017-07-18          ...                        -0.027034
18    2017-07-18          ...                         0.011808
19    2017-07-18          ...                        -0.008390
20    2017-07-18          ...                         0.031391
21    2017-07-18          ...                         0.026956
22    2017-07-18          ...                         0.019339
23    2017-07-18          ...                        -0.062557
24    2017-07-18          ...                         0.022299
25    2017-07-18          ...                         0.005089
26    2017-07-18          ...                         0.003298
27    2017-07-18          ...                              NaN
28    2017-07-18          ...                         0.003672
29    2017-07-18          ...                         0.005734
...          ...          ...                              ...
1793  2017-08-07          ...                         0.002439
1794  2017-08-07          ...                        -0.048525
1795  2017-08-07          ...                        -0.027420
1796  2017-08-07          ...                         0.142298
1797  2017-08-07          ...                        -0.006184
1798  2017-08-07          ...                         0.000593
1799  2017-08-07          ...                        -0.082356
1800  2017-08-07          ...                        -0.097935
1801  2017-08-07          ...                        -0.039517
1802  2017-08-07          ...                        -0.020272
1803  2017-08-07          ...                         0.084031
1804  2017-08-07          ...                         0.040698
1805  2017-08-07          ...                         0.243855
1806  2017-08-07          ...                        -0.056432
1807  2017-08-07          ...                        -0.012406
1808  2017-08-07          ...                              NaN
1809  2017-08-07          ...                         0.001209
1810  2017-08-07          ...                        -0.007957
1811  2017-08-07          ...                         0.074399
1812  2017-08-07          ...                         0.019373
1813  2017-08-07          ...                        -0.010257
1814  2017-08-07          ...                        -0.098127
1815  2017-08-07          ...                        -0.030026
1816  2017-08-07          ...                        -0.017325
1817  2017-08-07          ...                         0.025386
1818  2017-08-07          ...                         0.056663
1819  2017-08-07          ...                        -0.052159
1820  2017-08-07          ...                              NaN
1821  2017-08-07          ...                        -0.026645
1822  2017-08-07          ...                        -0.018409

[27137 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GTY.N' 'SMCI.O' 'YRD.N']
total 1854 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-19          ...                         0.008389
1     2017-07-19          ...                         0.101889
2     2017-07-19          ...                         0.033757
3     2017-07-19          ...                         0.000869
4     2017-07-19          ...                         0.273577
5     2017-07-19          ...                        -0.113142
6     2017-07-19          ...                         0.058863
7     2017-07-19          ...                        -0.036428
8     2017-07-19          ...                        -0.003260
9     2017-07-19          ...                         0.001776
10    2017-07-19          ...                        -0.029654
11    2017-07-19          ...                         0.088302
```

```
14    2017-07-19          ...                        -0.015262
15    2017-07-19          ...                        -0.006492
16    2017-07-19          ...                         0.009581
17    2017-07-19          ...                         0.020093
18    2017-07-19          ...                         0.008457
19    2017-07-19          ...                        -0.020453
20    2017-07-19          ...                         0.036610
21    2017-07-19          ...                         0.015649
22    2017-07-19          ...                         0.043697
23    2017-07-19          ...                        -0.037058
24    2017-07-19          ...                         0.015248
25    2017-07-19          ...                        -0.009735
26    2017-07-19          ...                         0.004101
27    2017-07-19          ...                              NaN
28    2017-07-19          ...                         0.011958
29    2017-07-19          ...                         0.025094
...          ...          ...                              ...
1792  2017-08-08          ...                        -0.000305
1793  2017-08-08          ...                        -0.058358
1794  2017-08-08          ...                        -0.008116
1795  2017-08-08          ...                         0.076815
1796  2017-08-08          ...                        -0.033584
1797  2017-08-08          ...                        -0.009358
1798  2017-08-08          ...                        -0.076537
1799  2017-08-08          ...                        -0.097957
1800  2017-08-08          ...                        -0.050889
1801  2017-08-08          ...                        -0.015530
1802  2017-08-08          ...                         0.060537
1803  2017-08-08          ...                         0.025918
1804  2017-08-08          ...                         0.300768
1805  2017-08-08          ...                        -0.064774
1806  2017-08-08          ...                        -0.058898
1807  2017-08-08          ...                              NaN
1808  2017-08-08          ...                        -0.004068
1809  2017-08-08          ...                        -0.005160
1810  2017-08-08          ...                         0.068048
1811  2017-08-08          ...                         0.057447
1812  2017-08-08          ...                         0.006065
1813  2017-08-08          ...                        -0.094539
1814  2017-08-08          ...                        -0.017886
1815  2017-08-08          ...                        -0.122655
1816  2017-08-08          ...                         0.053829
1817  2017-08-08          ...                         0.009290
1818  2017-08-08          ...                         0.013280
1819  2017-08-08          ...                              NaN
1820  2017-08-08          ...                        -0.014138
1821  2017-08-08          ...                        -0.039690

[27161 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SMCI.O' 'YRD.N' 'EEFT.O']
total 1854 df
            time          ...          returnsOpenPrevMktres10
0     2017-07-20          ...                        -0.006548
1     2017-07-20          ...                         0.086038
2     2017-07-20          ...                         0.027123
3     2017-07-20          ...                         0.026200
4     2017-07-20          ...                         0.138168
5     2017-07-20          ...                        -0.083239
6     2017-07-20          ...                         0.042936
7     2017-07-20          ...                        -0.033928
8     2017-07-20          ...                        -0.039481
9     2017-07-20          ...                         0.015449
```

```
12    2017-07-20           ...                          0.038189
13    2017-07-20           ...                          0.010280
14    2017-07-20           ...                         -0.013808
15    2017-07-20           ...                          0.007966
16    2017-07-20           ...                         -0.021124
17    2017-07-20           ...                          0.020520
18    2017-07-20           ...                         -0.017528
19    2017-07-20           ...                          0.001931
20    2017-07-20           ...                          0.030374
21    2017-07-20           ...                          0.013725
22    2017-07-20           ...                          0.053844
23    2017-07-20           ...                         -0.005554
24    2017-07-20           ...                         -0.001862
25    2017-07-20           ...                          0.009294
26    2017-07-20           ...                         -0.003023
27    2017-07-20           ...                               NaN
28    2017-07-20           ...                          0.005354
29    2017-07-20           ...                         -0.000254
...          ...           ...                               ...
1795  2017-08-09           ...                         -0.001649
1796  2017-08-09           ...                         -0.028199
1797  2017-08-09           ...                         -0.019086
1798  2017-08-09           ...                          0.035665
1799  2017-08-09           ...                         -0.051077
1800  2017-08-09           ...                         -0.002585
1801  2017-08-09           ...                         -0.102967
1802  2017-08-09           ...                         -0.140118
1803  2017-08-09           ...                         -0.077023
1804  2017-08-09           ...                         -0.064004
1805  2017-08-09           ...                          0.029154
1806  2017-08-09           ...                          0.047190
1807  2017-08-09           ...                          0.266410
1808  2017-08-09           ...                          0.027501
1809  2017-08-09           ...                         -0.066066
1810  2017-08-09           ...                               NaN
1811  2017-08-09           ...                         -0.004120
1812  2017-08-09           ...                          0.012286
1813  2017-08-09           ...                          0.069286
1814  2017-08-09           ...                         -0.022282
1815  2017-08-09           ...                          0.035756
1816  2017-08-09           ...                         -0.085684
1817  2017-08-09           ...                          0.068492
1818  2017-08-09           ...                         -0.111363
1819  2017-08-09           ...                         -0.029126
1820  2017-08-09           ...                         -0.020923
1821  2017-08-09           ...                         -0.038830
1822  2017-08-09           ...                               NaN
1823  2017-08-09           ...                         -0.019151
1824  2017-08-09           ...                         -0.009911

[27188 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'EBR.N' 'RGA.N' 'RYAAY.O']
total 1859 df
           time           ...           returnsOpenPrevMktres10
0     2017-07-21           ...                         -0.013320
1     2017-07-21           ...                          0.082248
2     2017-07-21           ...                         -0.000100
3     2017-07-21           ...                          0.030432
4     2017-07-21           ...                          0.027388
5     2017-07-21           ...                         -0.060157
6     2017-07-21           ...                          0.025066
7     2017-07-21           ...                          0.021523
```

```
10    2017-07-21           ...                          0.005847
11    2017-07-21           ...                         -0.003641
12    2017-07-21           ...                          0.042490
13    2017-07-21           ...                          0.028050
14    2017-07-21           ...                         -0.008994
15    2017-07-21           ...                          0.035585
16    2017-07-21           ...                          0.007259
17    2017-07-21           ...                          0.024774
18    2017-07-21           ...                          0.035577
19    2017-07-21           ...                          0.020470
20    2017-07-21           ...                          0.033085
21    2017-07-21           ...                          0.016708
22    2017-07-21           ...                          0.099215
23    2017-07-21           ...                         -0.035193
24    2017-07-21           ...                          0.016130
25    2017-07-21           ...                         -0.006600
26    2017-07-21           ...                         -0.002706
27    2017-07-21           ...                               NaN
28    2017-07-21           ...                          0.009944
29    2017-07-21           ...                         -0.005856
...          ...           ...                               ...
1793  2017-08-10           ...                         -0.018606
1794  2017-08-10           ...                          0.027105
1795  2017-08-10           ...                         -0.052136
1796  2017-08-10           ...                          0.062290
1797  2017-08-10           ...                          0.006840
1798  2017-08-10           ...                          0.004687
1799  2017-08-10           ...                         -0.118120
1800  2017-08-10           ...                         -0.131267
1801  2017-08-10           ...                         -0.069369
1802  2017-08-10           ...                         -0.101383
1803  2017-08-10           ...                          0.047292
1804  2017-08-10           ...                          0.049122
1805  2017-08-10           ...                          0.231170
1806  2017-08-10           ...                          0.023595
1807  2017-08-10           ...                         -0.066728
1808  2017-08-10           ...                               NaN
1809  2017-08-10           ...                          0.010211
1810  2017-08-10           ...                          0.017233
1811  2017-08-10           ...                          0.155012
1812  2017-08-10           ...                         -0.052888
1813  2017-08-10           ...                          0.068541
1814  2017-08-10           ...                         -0.079822
1815  2017-08-10           ...                          0.024336
1816  2017-08-10           ...                         -0.118015
1817  2017-08-10           ...                         -0.063660
1818  2017-08-10           ...                         -0.018878
1819  2017-08-10           ...                         -0.038647
1820  2017-08-10           ...                               NaN
1821  2017-08-10           ...                         -0.046387
1822  2017-08-10           ...                         -0.012497

[27211 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'RGA.N' 'RYAAY.O' 'ACRS.O']
total 1859 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-24           ...                          0.002251
1     2017-07-24           ...                          0.085052
2     2017-07-24           ...                         -0.010331
3     2017-07-24           ...                          0.018469
4     2017-07-24           ...                         -0.010504
5     2017-07-24           ...                         -0.041898
```

```
8     2017-07-24           ...                        -0.050237
9     2017-07-24           ...                         0.038436
10    2017-07-24           ...                        -0.004747
11    2017-07-24           ...                        -0.011968
12    2017-07-24           ...                         0.034131
13    2017-07-24           ...                         0.019291
14    2017-07-24           ...                        -0.015720
15    2017-07-24           ...                         0.029910
16    2017-07-24           ...                         0.018388
17    2017-07-24           ...                         0.026082
18    2017-07-24           ...                         0.032645
19    2017-07-24           ...                         0.007494
20    2017-07-24           ...                        -0.007362
21    2017-07-24           ...                         0.016977
22    2017-07-24           ...                         0.063594
23    2017-07-24           ...                        -0.019594
24    2017-07-24           ...                         0.008756
25    2017-07-24           ...                        -0.022797
26    2017-07-24           ...                        -0.003891
27    2017-07-24           ...                              NaN
28    2017-07-24           ...                        -0.009074
29    2017-07-24           ...                        -0.003279
...          ...           ...                              ...
1798  2017-08-11           ...                        -0.014007
1799  2017-08-11           ...                         0.054164
1800  2017-08-11           ...                        -0.009846
1801  2017-08-11           ...                         0.029242
1802  2017-08-11           ...                        -0.035165
1803  2017-08-11           ...                         0.004445
1804  2017-08-11           ...                        -0.132777
1805  2017-08-11           ...                        -0.114422
1806  2017-08-11           ...                        -0.068656
1807  2017-08-11           ...                        -0.090907
1808  2017-08-11           ...                         0.025656
1809  2017-08-11           ...                         0.036642
1810  2017-08-11           ...                         0.183656
1811  2017-08-11           ...                         0.077582
1812  2017-08-11           ...                        -0.040719
1813  2017-08-11           ...                              NaN
1814  2017-08-11           ...                         0.009021
1815  2017-08-11           ...                         0.022305
1816  2017-08-11           ...                         0.153368
1817  2017-08-11           ...                        -0.095531
1818  2017-08-11           ...                         0.072586
1819  2017-08-11           ...                        -0.054928
1820  2017-08-11           ...                        -0.001438
1821  2017-08-11           ...                        -0.075969
1822  2017-08-11           ...                        -0.100749
1823  2017-08-11           ...                        -0.013313
1824  2017-08-11           ...                        -0.011715
1825  2017-08-11           ...                              NaN
1826  2017-08-11           ...                        -0.070831
1827  2017-08-11           ...                        -0.022071

[27238 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SRG.N' 'SWIR.O' 'TECH.O']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-25           ...                        -0.003372
1     2017-07-25           ...                         0.095362
2     2017-07-25           ...                         0.003044
3     2017-07-25           ...                         0.017343
```

```
6     2017-07-25           ...                          0.033329
7     2017-07-25           ...                         -0.019328
8     2017-07-25           ...                         -0.044344
9     2017-07-25           ...                          0.028681
10    2017-07-25           ...                          0.018979
11    2017-07-25           ...                          0.011046
12    2017-07-25           ...                          0.013798
13    2017-07-25           ...                          0.023373
14    2017-07-25           ...                          0.010581
15    2017-07-25           ...                          0.030468
16    2017-07-25           ...                         -0.058164
17    2017-07-25           ...                          0.032861
18    2017-07-25           ...                          0.063697
19    2017-07-25           ...                         -0.002150
20    2017-07-25           ...                         -0.000081
21    2017-07-25           ...                          0.012539
22    2017-07-25           ...                          0.055058
23    2017-07-25           ...                         -0.036441
24    2017-07-25           ...                          0.002188
25    2017-07-25           ...                         -0.023777
26    2017-07-25           ...                         -0.005379
27    2017-07-25           ...                               NaN
28    2017-07-25           ...                          0.004639
29    2017-07-25           ...                         -0.004084
...          ...           ...                               ...
1800  2017-08-14           ...                         -0.015775
1801  2017-08-14           ...                          0.040491
1802  2017-08-14           ...                          0.001568
1803  2017-08-14           ...                          0.045998
1804  2017-08-14           ...                         -0.046652
1805  2017-08-14           ...                         -0.005302
1806  2017-08-14           ...                         -0.081799
1807  2017-08-14           ...                         -0.111903
1808  2017-08-14           ...                         -0.059770
1809  2017-08-14           ...                         -0.088516
1810  2017-08-14           ...                          0.044070
1811  2017-08-14           ...                          0.043807
1812  2017-08-14           ...                          0.224285
1813  2017-08-14           ...                          0.066585
1814  2017-08-14           ...                         -0.021362
1815  2017-08-14           ...                               NaN
1816  2017-08-14           ...                          0.015986
1817  2017-08-14           ...                          0.054402
1818  2017-08-14           ...                          0.141564
1819  2017-08-14           ...                         -0.074354
1820  2017-08-14           ...                          0.060564
1821  2017-08-14           ...                         -0.046207
1822  2017-08-14           ...                          0.023567
1823  2017-08-14           ...                         -0.051935
1824  2017-08-14           ...                         -0.099495
1825  2017-08-14           ...                         -0.018405
1826  2017-08-14           ...                         -0.027603
1827  2017-08-14           ...                               NaN
1828  2017-08-14           ...                         -0.025386
1829  2017-08-14           ...                         -0.026492

[27267 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HK.N' 'SODA.O' 'TTS.O']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-26           ...                         -0.019096
1     2017-07-26           ...                          0.070990
```

```
4     2017-07-26           ...                          0.046893
5     2017-07-26           ...                         -0.040424
6     2017-07-26           ...                          0.001718
7     2017-07-26           ...                         -0.028086
8     2017-07-26           ...                         -0.063225
9     2017-07-26           ...                          0.000474
10    2017-07-26           ...                          0.022909
11    2017-07-26           ...                          0.020416
12    2017-07-26           ...                         -0.015047
13    2017-07-26           ...                          0.016857
14    2017-07-26           ...                          0.006647
15    2017-07-26           ...                          0.023149
16    2017-07-26           ...                         -0.034969
17    2017-07-26           ...                          0.021281
18    2017-07-26           ...                          0.094772
19    2017-07-26           ...                         -0.038234
20    2017-07-26           ...                          0.012574
21    2017-07-26           ...                          0.014243
22    2017-07-26           ...                          0.020071
23    2017-07-26           ...                          0.027368
24    2017-07-26           ...                         -0.030745
25    2017-07-26           ...                         -0.012098
26    2017-07-26           ...                          0.002385
27    2017-07-26           ...                          0.169527
28    2017-07-26           ...                          0.006572
29    2017-07-26           ...                         -0.009627
...          ...           ...                               ...
1802  2017-08-15           ...                         -0.022508
1803  2017-08-15           ...                          0.009097
1804  2017-08-15           ...                          0.005429
1805  2017-08-15           ...                          0.065238
1806  2017-08-15           ...                         -0.012072
1807  2017-08-15           ...                         -0.015724
1808  2017-08-15           ...                         -0.128371
1809  2017-08-15           ...                         -0.109881
1810  2017-08-15           ...                         -0.043455
1811  2017-08-15           ...                         -0.118191
1812  2017-08-15           ...                          0.037806
1813  2017-08-15           ...                          0.038690
1814  2017-08-15           ...                          0.272110
1815  2017-08-15           ...                          0.047406
1816  2017-08-15           ...                          0.023660
1817  2017-08-15           ...                               NaN
1818  2017-08-15           ...                          0.009491
1819  2017-08-15           ...                          0.029488
1820  2017-08-15           ...                          0.046196
1821  2017-08-15           ...                         -0.084936
1822  2017-08-15           ...                          0.033186
1823  2017-08-15           ...                         -0.055483
1824  2017-08-15           ...                          0.013059
1825  2017-08-15           ...                         -0.055381
1826  2017-08-15           ...                         -0.089056
1827  2017-08-15           ...                          0.002792
1828  2017-08-15           ...                         -0.058931
1829  2017-08-15           ...                               NaN
1830  2017-08-15           ...                         -0.082344
1831  2017-08-15           ...                         -0.023995

[27294 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BFR.N' 'ENSG.O' 'SOHU.O']
total 1872 df
            time           ...           returnsOpenPrevMktres10
```

```
2     2017-07-27          ...                          -0.028759
3     2017-07-27          ...                           0.009547
4     2017-07-27          ...                           0.036112
5     2017-07-27          ...                          -0.009076
6     2017-07-27          ...                           0.019648
7     2017-07-27          ...                          -0.034045
8     2017-07-27          ...                          -0.060707
9     2017-07-27          ...                           0.001676
10    2017-07-27          ...                           0.003740
11    2017-07-27          ...                          -0.005236
12    2017-07-27          ...                           0.006895
13    2017-07-27          ...                          -0.003946
14    2017-07-27          ...                          -0.028461
15    2017-07-27          ...                           0.012041
16    2017-07-27          ...                           0.013534
17    2017-07-27          ...                           0.016188
18    2017-07-27          ...                           0.053823
19    2017-07-27          ...                          -0.027915
20    2017-07-27          ...                           0.014092
21    2017-07-27          ...                           0.012064
22    2017-07-27          ...                           0.036021
23    2017-07-27          ...                          -0.000333
24    2017-07-27          ...                          -0.015586
25    2017-07-27          ...                          -0.023583
26    2017-07-27          ...                           0.002239
27    2017-07-27          ...                           0.021054
28    2017-07-27          ...                           0.010742
29    2017-07-27          ...                          -0.008087
...          ...          ...                                ...
1801  2017-08-16          ...                          -0.027976
1802  2017-08-16          ...                           0.013056
1803  2017-08-16          ...                          -0.003384
1804  2017-08-16          ...                           0.072266
1805  2017-08-16          ...                          -0.005914
1806  2017-08-16          ...                          -0.013307
1807  2017-08-16          ...                          -0.110718
1808  2017-08-16          ...                          -0.100770
1809  2017-08-16          ...                          -0.031088
1810  2017-08-16          ...                          -0.105378
1811  2017-08-16          ...                          -0.004040
1812  2017-08-16          ...                           0.007905
1813  2017-08-16          ...                           0.223027
1814  2017-08-16          ...                           0.077325
1815  2017-08-16          ...                           0.035718
1816  2017-08-16          ...                                NaN
1817  2017-08-16          ...                           0.016675
1818  2017-08-16          ...                           0.013519
1819  2017-08-16          ...                           0.011067
1820  2017-08-16          ...                          -0.099075
1821  2017-08-16          ...                           0.043852
1822  2017-08-16          ...                          -0.033156
1823  2017-08-16          ...                           0.045405
1824  2017-08-16          ...                          -0.027234
1825  2017-08-16          ...                          -0.107130
1826  2017-08-16          ...                           0.015483
1827  2017-08-16          ...                          -0.028230
1828  2017-08-16          ...                          -0.001841
1829  2017-08-16          ...                          -0.061172
1830  2017-08-16          ...                          -0.007554

[27318 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BHE.N' 'GNRC.N' 'SGMO.O']
```

0	2017-07-28	...	-0.030798
1	2017-07-28	...	0.011496
2	2017-07-28	...	-0.070039
3	2017-07-28	...	0.123648
4	2017-07-28	...	0.083956
5	2017-07-28	...	0.013534
6	2017-07-28	...	0.014840
7	2017-07-28	...	-0.028047
8	2017-07-28	...	-0.059215
9	2017-07-28	...	-0.020305
10	2017-07-28	...	-0.000172
11	2017-07-28	...	-0.006975
12	2017-07-28	...	0.013791
13	2017-07-28	...	0.023284
14	2017-07-28	...	-0.015823
15	2017-07-28	...	0.024677
16	2017-07-28	...	0.030119
17	2017-07-28	...	0.036134
18	2017-07-28	...	0.025235
19	2017-07-28	...	-0.010689
20	2017-07-28	...	-0.003578
21	2017-07-28	...	-0.023811
22	2017-07-28	...	0.062547
23	2017-07-28	...	0.020970
24	2017-07-28	...	-0.035058
25	2017-07-28	...	-0.025888
26	2017-07-28	...	-0.000299
27	2017-07-28	...	0.057857
28	2017-07-28	...	-0.000526
29	2017-07-28	...	-0.018646
...	...	...	...
1799	2017-08-17	...	-0.008465
1800	2017-08-17	...	0.008505
1801	2017-08-17	...	0.008272
1802	2017-08-17	...	0.027101
1803	2017-08-17	...	-0.025964
1804	2017-08-17	...	-0.027744
1805	2017-08-17	...	-0.117154
1806	2017-08-17	...	-0.066496
1807	2017-08-17	...	-0.046373
1808	2017-08-17	...	-0.107360
1809	2017-08-17	...	-0.007440
1810	2017-08-17	...	0.001261
1811	2017-08-17	...	0.249045
1812	2017-08-17	...	0.106935
1813	2017-08-17	...	-0.031904
1814	2017-08-17	...	NaN
1815	2017-08-17	...	0.017654
1816	2017-08-17	...	0.018719
1817	2017-08-17	...	0.043967
1818	2017-08-17	...	-0.111325
1819	2017-08-17	...	0.042449
1820	2017-08-17	...	-0.014084
1821	2017-08-17	...	0.083885
1822	2017-08-17	...	0.002075
1823	2017-08-17	...	-0.107890
1824	2017-08-17	...	-0.012021
1825	2017-08-17	...	-0.053559
1826	2017-08-17	...	-0.038758
1827	2017-08-17	...	-0.022176
1828	2017-08-17	...	0.007769

```
total 1874 df
            time           ...           returnsOpenPrevMktres10
0     2017-07-31           ...                         -0.027711
1     2017-07-31           ...                         -0.002808
2     2017-07-31           ...                         -0.046584
3     2017-07-31           ...                          0.260512
4     2017-07-31           ...                          0.036378
5     2017-07-31           ...                          0.057820
6     2017-07-31           ...                          0.025769
7     2017-07-31           ...                         -0.036628
8     2017-07-31           ...                         -0.059048
9     2017-07-31           ...                         -0.040789
10    2017-07-31           ...                          0.013938
11    2017-07-31           ...                          0.000042
12    2017-07-31           ...                          0.035170
13    2017-07-31           ...                          0.023835
14    2017-07-31           ...                         -0.000863
15    2017-07-31           ...                          0.004284
16    2017-07-31           ...                          0.029803
17    2017-07-31           ...                          0.073467
18    2017-07-31           ...                          0.040101
19    2017-07-31           ...                         -0.006198
20    2017-07-31           ...                          0.003962
21    2017-07-31           ...                         -0.009021
22    2017-07-31           ...                          0.093554
23    2017-07-31           ...                          0.114467
24    2017-07-31           ...                         -0.049878
25    2017-07-31           ...                         -0.031308
26    2017-07-31           ...                          0.001668
27    2017-07-31           ...                          0.072460
28    2017-07-31           ...                         -0.007432
29    2017-07-31           ...                         -0.014864
...          ...           ...                               ...
1802  2017-08-18           ...                          0.024365
1803  2017-08-18           ...                         -0.000910
1804  2017-08-18           ...                         -0.032772
1805  2017-08-18           ...                         -0.000155
1806  2017-08-18           ...                          0.011569
1807  2017-08-18           ...                         -0.034069
1808  2017-08-18           ...                         -0.086451
1809  2017-08-18           ...                         -0.063128
1810  2017-08-18           ...                         -0.033754
1811  2017-08-18           ...                         -0.071713
1812  2017-08-18           ...                          0.004041
1813  2017-08-18           ...                         -0.003406
1814  2017-08-18           ...                         -0.040079
1815  2017-08-18           ...                          0.116939
1816  2017-08-18           ...                         -0.038501
1817  2017-08-18           ...                               NaN
1818  2017-08-18           ...                          0.016329
1819  2017-08-18           ...                         -0.007870
1820  2017-08-18           ...                          0.075043
1821  2017-08-18           ...                         -0.098156
1822  2017-08-18           ...                          0.055240
1823  2017-08-18           ...                          0.018262
1824  2017-08-18           ...                          0.041563
1825  2017-08-18           ...                          0.026472
1826  2017-08-18           ...                         -0.093300
1827  2017-08-18           ...                         -0.030002
1828  2017-08-18           ...                         -0.052289
1829  2017-08-18           ...                          0.018731
1830  2017-08-18           ...                          0.019638
```

```
[27366 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NDRM.O' 'SAND.A' 'UBSH.O']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-01           ...                          -0.031194
1     2017-08-01           ...                           0.015656
2     2017-08-01           ...                          -0.029196
3     2017-08-01           ...                           0.194227
4     2017-08-01           ...                           0.033278
5     2017-08-01           ...                           0.049624
6     2017-08-01           ...                                NaN
7     2017-08-01           ...                           0.028145
8     2017-08-01           ...                          -0.062475
9     2017-08-01           ...                          -0.044688
10    2017-08-01           ...                          -0.043243
11    2017-08-01           ...                           0.015438
12    2017-08-01           ...                           0.001116
13    2017-08-01           ...                           0.020043
14    2017-08-01           ...                           0.018352
15    2017-08-01           ...                           0.021136
16    2017-08-01           ...                          -0.006534
17    2017-08-01           ...                           0.014285
18    2017-08-01           ...                           0.055090
19    2017-08-01           ...                           0.018464
20    2017-08-01           ...                          -0.022717
21    2017-08-01           ...                          -0.002672
22    2017-08-01           ...                           0.001023
23    2017-08-01           ...                           0.083297
24    2017-08-01           ...                           0.077939
25    2017-08-01           ...                          -0.059259
26    2017-08-01           ...                          -0.014587
27    2017-08-01           ...                           0.008043
28    2017-08-01           ...                           0.092833
29    2017-08-01           ...                          -0.005622
...          ...           ...                                ...
1805  2017-08-21           ...                           0.006634
1806  2017-08-21           ...                          -0.004590
1807  2017-08-21           ...                          -0.041676
1808  2017-08-21           ...                          -0.103278
1809  2017-08-21           ...                          -0.056525
1810  2017-08-21           ...                          -0.024700
1811  2017-08-21           ...                          -0.102959
1812  2017-08-21           ...                          -0.045025
1813  2017-08-21           ...                          -0.024065
1814  2017-08-21           ...                          -0.075138
1815  2017-08-21           ...                           0.009882
1816  2017-08-21           ...                           0.006927
1817  2017-08-21           ...                          -0.057347
1818  2017-08-21           ...                           0.064558
1819  2017-08-21           ...                          -0.027655
1820  2017-08-21           ...                                NaN
1821  2017-08-21           ...                           0.017357
1822  2017-08-21           ...                          -0.021262
1823  2017-08-21           ...                           0.128533
1824  2017-08-21           ...                          -0.084875
1825  2017-08-21           ...                           0.041069
1826  2017-08-21           ...                          -0.008531
1827  2017-08-21           ...                           0.033630
1828  2017-08-21           ...                           0.044958
1829  2017-08-21           ...                          -0.085665
1830  2017-08-21           ...                          -0.013249
1831  2017-08-21           ...                          -0.088662
```

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1834  2017-08-21           ...                          -0.007516

[27401 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CRL.N' 'HIFR.N' 'RNR.N']
total 1882 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-02           ...                          -0.028447
1     2017-08-02           ...                           0.001831
2     2017-08-02           ...                          -0.009461
3     2017-08-02           ...                           0.162925
4     2017-08-02           ...                          -0.014302
5     2017-08-02           ...                           0.091456
6     2017-08-02           ...                                NaN
7     2017-08-02           ...                           0.087148
8     2017-08-02           ...                          -0.031515
9     2017-08-02           ...                          -0.057139
10    2017-08-02           ...                          -0.037645
11    2017-08-02           ...                           0.005574
12    2017-08-02           ...                          -0.017750
13    2017-08-02           ...                           0.017477
14    2017-08-02           ...                           0.018943
15    2017-08-02           ...                           0.000982
16    2017-08-02           ...                          -0.007017
17    2017-08-02           ...                           0.050135
18    2017-08-02           ...                           0.023898
19    2017-08-02           ...                          -0.002308
20    2017-08-02           ...                          -0.023599
21    2017-08-02           ...                          -0.045106
22    2017-08-02           ...                           0.003882
23    2017-08-02           ...                           0.050848
24    2017-08-02           ...                           0.098287
25    2017-08-02           ...                          -0.060520
26    2017-08-02           ...                          -0.013340
27    2017-08-02           ...                           0.007220
28    2017-08-02           ...                           0.094075
29    2017-08-02           ...                          -0.010695
...          ...           ...                                ...
1808  2017-08-22           ...                           0.010616
1809  2017-08-22           ...                          -0.011540
1810  2017-08-22           ...                          -0.045316
1811  2017-08-22           ...                          -0.070210
1812  2017-08-22           ...                          -0.030221
1813  2017-08-22           ...                          -0.022178
1814  2017-08-22           ...                          -0.100773
1815  2017-08-22           ...                          -0.042042
1816  2017-08-22           ...                          -0.022659
1817  2017-08-22           ...                          -0.085435
1818  2017-08-22           ...                           0.008116
1819  2017-08-22           ...                           0.015494
1820  2017-08-22           ...                          -0.061861
1821  2017-08-22           ...                           0.031481
1822  2017-08-22           ...                           0.002720
1823  2017-08-22           ...                           0.110253
1824  2017-08-22           ...                           0.023843
1825  2017-08-22           ...                          -0.011991
1826  2017-08-22           ...                           0.092145
1827  2017-08-22           ...                          -0.110738
1828  2017-08-22           ...                           0.045861
1829  2017-08-22           ...                          -0.011614
1830  2017-08-22           ...                           0.008793
1831  2017-08-22           ...                           0.116469
1832  2017-08-22           ...                          -0.102859
```

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1835  2017-08-22           ...                          0.020425
1836  2017-08-22           ...                         -0.034284
1837  2017-08-22           ...                          0.017623

[27415 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'JKS.N' 'KRA.N' 'VIRT.O']
total 1883 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-03           ...                         -0.021349
1     2017-08-03           ...                          0.037252
2     2017-08-03           ...                         -0.040504
3     2017-08-03           ...                          0.147984
4     2017-08-03           ...                          0.021384
5     2017-08-03           ...                          0.133795
6     2017-08-03           ...                               NaN
7     2017-08-03           ...                          0.152054
8     2017-08-03           ...                         -0.027991
9     2017-08-03           ...                         -0.029590
10    2017-08-03           ...                         -0.032865
11    2017-08-03           ...                         -0.077870
12    2017-08-03           ...                         -0.037483
13    2017-08-03           ...                          0.034865
14    2017-08-03           ...                          0.024100
15    2017-08-03           ...                          0.010174
16    2017-08-03           ...                         -0.008878
17    2017-08-03           ...                          0.064274
18    2017-08-03           ...                          0.058013
19    2017-08-03           ...                          0.017471
20    2017-08-03           ...                         -0.033592
21    2017-08-03           ...                         -0.116607
22    2017-08-03           ...                          0.003729
23    2017-08-03           ...                          0.014631
24    2017-08-03           ...                          0.080657
25    2017-08-03           ...                         -0.066170
26    2017-08-03           ...                         -0.035008
27    2017-08-03           ...                          0.010072
28    2017-08-03           ...                          0.098835
29    2017-08-03           ...                         -0.007206
...          ...           ...                               ...
1810  2017-08-23           ...                         -0.001472
1811  2017-08-23           ...                         -0.011952
1812  2017-08-23           ...                         -0.034939
1813  2017-08-23           ...                         -0.020062
1814  2017-08-23           ...                         -0.005227
1815  2017-08-23           ...                         -0.029347
1816  2017-08-23           ...                         -0.090812
1817  2017-08-23           ...                         -0.015614
1818  2017-08-23           ...                          0.007039
1819  2017-08-23           ...                         -0.060220
1820  2017-08-23           ...                         -0.002068
1821  2017-08-23           ...                          0.006299
1822  2017-08-23           ...                         -0.015937
1823  2017-08-23           ...                         -0.027516
1824  2017-08-23           ...                          0.016855
1825  2017-08-23           ...                          0.065193
1826  2017-08-23           ...                          0.032062
1827  2017-08-23           ...                         -0.022113
1828  2017-08-23           ...                          0.021592
1829  2017-08-23           ...                         -0.118495
1830  2017-08-23           ...                          0.020011
1831  2017-08-23           ...                         -0.001831
1832  2017-08-23           ...                         -0.055544
```

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1835  2017-08-23           ...                          -0.019447
1836  2017-08-23           ...                          -0.027957
1837  2017-08-23           ...                           0.003055
1838  2017-08-23           ...                          -0.083429
1839  2017-08-23           ...                           0.024565

[27430 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'RDY.N' 'SNC.O' 'TKC.N']
total 1883 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-04           ...                          -0.008938
1     2017-08-04           ...                           0.025962
2     2017-08-04           ...                                NaN
3     2017-08-04           ...                          -0.019219
4     2017-08-04           ...                           0.144963
5     2017-08-04           ...                          -0.233434
6     2017-08-04           ...                           0.058587
7     2017-08-04           ...                                NaN
8     2017-08-04           ...                           0.142159
9     2017-08-04           ...                          -0.033498
10    2017-08-04           ...                          -0.018906
11    2017-08-04           ...                          -0.044648
12    2017-08-04           ...                          -0.114758
13    2017-08-04           ...                          -0.027849
14    2017-08-04           ...                           0.019120
15    2017-08-04           ...                           0.000996
16    2017-08-04           ...                           0.025540
17    2017-08-04           ...                          -0.038892
18    2017-08-04           ...                           0.023472
19    2017-08-04           ...                           0.087303
20    2017-08-04           ...                          -0.023758
21    2017-08-04           ...                          -0.046019
22    2017-08-04           ...                          -0.115628
23    2017-08-04           ...                          -0.002093
24    2017-08-04           ...                           0.039696
25    2017-08-04           ...                           0.102293
26    2017-08-04           ...                          -0.114837
27    2017-08-04           ...                          -0.014968
28    2017-08-04           ...                           0.007769
29    2017-08-04           ...                           0.048216
...          ...           ...                                ...
1804  2017-08-24           ...                           0.017053
1805  2017-08-24           ...                          -0.029104
1806  2017-08-24           ...                           0.022570
1807  2017-08-24           ...                          -0.013589
1808  2017-08-24           ...                          -0.026292
1809  2017-08-24           ...                          -0.035153
1810  2017-08-24           ...                          -0.053207
1811  2017-08-24           ...                          -0.028098
1812  2017-08-24           ...                           0.013013
1813  2017-08-24           ...                          -0.023160
1814  2017-08-24           ...                           0.016833
1815  2017-08-24           ...                           0.014843
1816  2017-08-24           ...                           0.009323
1817  2017-08-24           ...                          -0.030096
1818  2017-08-24           ...                           0.060299
1819  2017-08-24           ...                           0.083188
1820  2017-08-24           ...                           0.025177
1821  2017-08-24           ...                          -0.017424
1822  2017-08-24           ...                          -0.029807
1823  2017-08-24           ...                          -0.070098
1824  2017-08-24           ...                           0.000046
```

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1827  2017-08-24           ...                          0.087936
1828  2017-08-24           ...                         -0.052747
1829  2017-08-24           ...                         -0.001841
1830  2017-08-24           ...                         -0.031737
1831  2017-08-24           ...                         -0.029150
1832  2017-08-24           ...                         -0.055311
1833  2017-08-24           ...                          0.012271

[27441 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PRTY.N' 'RRGB.O' 'RUSHA.O']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-07           ...                         -0.022300
1     2017-08-07           ...                          0.039099
2     2017-08-07           ...                               NaN
3     2017-08-07           ...                         -0.013982
4     2017-08-07           ...                          0.166393
5     2017-08-07           ...                         -0.331128
6     2017-08-07           ...                          0.048060
7     2017-08-07           ...                               NaN
8     2017-08-07           ...                          0.150304
9     2017-08-07           ...                         -0.003907
10    2017-08-07           ...                         -0.014146
11    2017-08-07           ...                         -0.054485
12    2017-08-07           ...                         -0.122098
13    2017-08-07           ...                         -0.046694
14    2017-08-07           ...                          0.019443
15    2017-08-07           ...                          0.012267
16    2017-08-07           ...                          0.050225
17    2017-08-07           ...                         -0.036502
18    2017-08-07           ...                          0.021888
19    2017-08-07           ...                          0.053254
20    2017-08-07           ...                         -0.003189
21    2017-08-07           ...                         -0.047537
22    2017-08-07           ...                         -0.086212
23    2017-08-07           ...                         -0.005164
24    2017-08-07           ...                          0.033706
25    2017-08-07           ...                          0.009927
26    2017-08-07           ...                         -0.103710
27    2017-08-07           ...                         -0.012607
28    2017-08-07           ...                          0.009907
29    2017-08-07           ...                          0.092633
...          ...           ...                               ...
1810  2017-08-25           ...                          0.007533
1811  2017-08-25           ...                         -0.042316
1812  2017-08-25           ...                          0.044217
1813  2017-08-25           ...                          0.060497
1814  2017-08-25           ...                          0.028705
1815  2017-08-25           ...                         -0.034718
1816  2017-08-25           ...                          0.000320
1817  2017-08-25           ...                         -0.000262
1818  2017-08-25           ...                          0.046868
1819  2017-08-25           ...                         -0.022415
1820  2017-08-25           ...                          0.018493
1821  2017-08-25           ...                          0.024996
1822  2017-08-25           ...                          0.032161
1823  2017-08-25           ...                          0.031158
1824  2017-08-25           ...                          0.079191
1825  2017-08-25           ...                          0.093261
1826  2017-08-25           ...                          0.014192
1827  2017-08-25           ...                         -0.019961
1828  2017-08-25           ...                         -0.024565
```

```
1831  2017-08-25           ...                          0.028646
1832  2017-08-25           ...                          0.008409
1833  2017-08-25           ...                          0.085512
1834  2017-08-25           ...                         -0.041756
1835  2017-08-25           ...                         -0.007455
1836  2017-08-25           ...                          0.044525
1837  2017-08-25           ...                          0.010766
1838  2017-08-25           ...                          0.037484
1839  2017-08-25           ...                          0.027830

[27462 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SFR.N' 'TGTX.O' 'UCTT.O']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-08           ...                         -0.014840
1     2017-08-08           ...                          0.038483
2     2017-08-08           ...                               NaN
3     2017-08-08           ...                         -0.015621
4     2017-08-08           ...                          0.153736
5     2017-08-08           ...                         -0.269670
6     2017-08-08           ...                          0.056848
7     2017-08-08           ...                               NaN
8     2017-08-08           ...                          0.115457
9     2017-08-08           ...                          0.013370
10    2017-08-08           ...                         -0.002427
11    2017-08-08           ...                         -0.041778
12    2017-08-08           ...                         -0.134231
13    2017-08-08           ...                         -0.066561
14    2017-08-08           ...                          0.031513
15    2017-08-08           ...                          0.011471
16    2017-08-08           ...                          0.036938
17    2017-08-08           ...                         -0.034728
18    2017-08-08           ...                          0.079564
19    2017-08-08           ...                          0.050110
20    2017-08-08           ...                         -0.002917
21    2017-08-08           ...                         -0.031849
22    2017-08-08           ...                         -0.055261
23    2017-08-08           ...                         -0.019802
24    2017-08-08           ...                          0.025459
25    2017-08-08           ...                          0.075479
26    2017-08-08           ...                         -0.109410
27    2017-08-08           ...                          0.011509
28    2017-08-08           ...                          0.008116
29    2017-08-08           ...                         -0.022089
...          ...           ...                               ...
1810  2017-08-28           ...                          0.000867
1811  2017-08-28           ...                         -0.050066
1812  2017-08-28           ...                          0.026792
1813  2017-08-28           ...                          0.035600
1814  2017-08-28           ...                          0.039819
1815  2017-08-28           ...                         -0.019018
1816  2017-08-28           ...                         -0.081813
1817  2017-08-28           ...                          0.011111
1818  2017-08-28           ...                          0.045347
1819  2017-08-28           ...                         -0.001580
1820  2017-08-28           ...                          0.025724
1821  2017-08-28           ...                          0.025233
1822  2017-08-28           ...                         -0.004432
1823  2017-08-28           ...                          0.008141
1824  2017-08-28           ...                          0.018138
1825  2017-08-28           ...                         -0.039301
1826  2017-08-28           ...                          0.001439
1827  2017-08-28           ...                          0.061209
```

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1829  2017-08-28           ...                          -0.074653
1830  2017-08-28           ...                           0.008347
1831  2017-08-28           ...                           0.006042
1832  2017-08-28           ...                          -0.033281
1833  2017-08-28           ...                           0.041739
1834  2017-08-28           ...                          -0.038797
1835  2017-08-28           ...                           0.017418
1836  2017-08-28           ...                           0.076497
1837  2017-08-28           ...                          -0.013909
1838  2017-08-28           ...                          -0.015944
1839  2017-08-28           ...                           0.022818

[27479 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'UCTT.O' 'SSW.N' 'TREX.N']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-09           ...                          -0.000470
1     2017-08-09           ...                           0.054158
2     2017-08-09           ...                                NaN
3     2017-08-09           ...                          -0.020551
4     2017-08-09           ...                           0.107121
5     2017-08-09           ...                          -0.116992
6     2017-08-09           ...                           0.029514
7     2017-08-09           ...                                NaN
8     2017-08-09           ...                           0.064282
9     2017-08-09           ...                          -0.033827
10    2017-08-09           ...                          -0.012085
11    2017-08-09           ...                           0.001071
12    2017-08-09           ...                          -0.129228
13    2017-08-09           ...                          -0.093734
14    2017-08-09           ...                           0.043459
15    2017-08-09           ...                           0.015379
16    2017-08-09           ...                           0.043802
17    2017-08-09           ...                          -0.019052
18    2017-08-09           ...                           0.056006
19    2017-08-09           ...                           0.043908
20    2017-08-09           ...                           0.099127
21    2017-08-09           ...                           0.026320
22    2017-08-09           ...                          -0.061502
23    2017-08-09           ...                          -0.014777
24    2017-08-09           ...                           0.059378
25    2017-08-09           ...                           0.048695
26    2017-08-09           ...                          -0.081290
27    2017-08-09           ...                           0.051991
28    2017-08-09           ...                           0.007683
29    2017-08-09           ...                          -0.073992
...          ...           ...                                ...
1813  2017-08-29           ...                          -0.006488
1814  2017-08-29           ...                          -0.085127
1815  2017-08-29           ...                           0.021453
1816  2017-08-29           ...                           0.066459
1817  2017-08-29           ...                           0.006654
1818  2017-08-29           ...                          -0.009919
1819  2017-08-29           ...                           0.019967
1820  2017-08-29           ...                           0.008281
1821  2017-08-29           ...                           0.025362
1822  2017-08-29           ...                           0.067413
1823  2017-08-29           ...                           0.059981
1824  2017-08-29           ...                           0.043872
1825  2017-08-29           ...                           0.003193
1826  2017-08-29           ...                          -0.056939
1827  2017-08-29           ...                          -0.044623
1828  2017-08-29                                         0.168458
```

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1830  2017-08-29           ...                          -0.003180
1831  2017-08-29           ...                          -0.007970
1832  2017-08-29           ...                          -0.001996
1833  2017-08-29           ...                           0.005627
1834  2017-08-29           ...                          -0.024614
1835  2017-08-29           ...                          -0.045727
1836  2017-08-29           ...                           0.046375
1837  2017-08-29           ...                           0.014488
1838  2017-08-29           ...                           0.007389
1839  2017-08-29           ...                           0.142617
1840  2017-08-29           ...                          -0.011216
1841  2017-08-29           ...                          -0.007904
1842  2017-08-29           ...                           0.009895

[27500 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSTK.N' 'USCR.O' 'WD.N']
total 1893 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-10           ...                           0.002255
1     2017-08-10           ...                           0.045467
2     2017-08-10           ...                                NaN
3     2017-08-10           ...                          -0.021459
4     2017-08-10           ...                           0.118282
5     2017-08-10           ...                          -0.134322
6     2017-08-10           ...                          -0.007495
7     2017-08-10           ...                                NaN
8     2017-08-10           ...                           0.053595
9     2017-08-10           ...                          -0.070115
10    2017-08-10           ...                          -0.022032
11    2017-08-10           ...                           0.007009
12    2017-08-10           ...                          -0.116950
13    2017-08-10           ...                          -0.063467
14    2017-08-10           ...                           0.024834
15    2017-08-10           ...                           0.008998
16    2017-08-10           ...                           0.073450
17    2017-08-10           ...                          -0.008170
18    2017-08-10           ...                           0.021476
19    2017-08-10           ...                           0.007620
20    2017-08-10           ...                           0.094822
21    2017-08-10           ...                           0.014941
22    2017-08-10           ...                          -0.060805
23    2017-08-10           ...                          -0.009053
24    2017-08-10           ...                           0.032404
25    2017-08-10           ...                           0.021683
26    2017-08-10           ...                          -0.073591
27    2017-08-10           ...                           0.015334
28    2017-08-10           ...                           0.005889
29    2017-08-10           ...                           0.038984
...          ...           ...                                ...
1805  2017-08-30           ...                          -0.005770
1806  2017-08-30           ...                          -0.077144
1807  2017-08-30           ...                           0.046966
1808  2017-08-30           ...                           0.073532
1809  2017-08-30           ...                           0.016878
1810  2017-08-30           ...                          -0.013270
1811  2017-08-30           ...                           0.056625
1812  2017-08-30           ...                           0.043477
1813  2017-08-30           ...                           0.059852
1814  2017-08-30           ...                           0.060008
1815  2017-08-30           ...                           0.036431
1816  2017-08-30           ...                           0.042555
1817  2017-08-30           ...                           0.042225
1818  2017-08-30                                         -0.041664
```

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1821  2017-08-30           ...                          -0.003910
1822  2017-08-30           ...                          -0.057589
1823  2017-08-30           ...                           0.009819
1824  2017-08-30           ...                           0.027206
1825  2017-08-30           ...                           0.001768
1826  2017-08-30           ...                          -0.020213
1827  2017-08-30           ...                          -0.063870
1828  2017-08-30           ...                           0.030494
1829  2017-08-30           ...                           0.035726
1830  2017-08-30           ...                          -0.015433
1831  2017-08-30           ...                           0.206584
1832  2017-08-30           ...                          -0.001942
1833  2017-08-30           ...                           0.002398
1834  2017-08-30           ...                           0.004736

[27510 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WD.N' 'SVU.N' 'WMS.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-11           ...                          -0.003953
1     2017-08-11           ...                           0.045637
2     2017-08-11           ...                                NaN
3     2017-08-11           ...                          -0.004133
4     2017-08-11           ...                          -0.016354
5     2017-08-11           ...                          -0.016977
6     2017-08-11           ...                          -0.044811
7     2017-08-11           ...                                NaN
8     2017-08-11           ...                           0.052116
9     2017-08-11           ...                          -0.055631
10    2017-08-11           ...                          -0.029528
11    2017-08-11           ...                           0.011068
12    2017-08-11           ...                          -0.096359
13    2017-08-11           ...                          -0.043359
14    2017-08-11           ...                           0.039604
15    2017-08-11           ...                          -0.000734
16    2017-08-11           ...                           0.043433
17    2017-08-11           ...                          -0.002832
18    2017-08-11           ...                           0.013376
19    2017-08-11           ...                          -0.004640
20    2017-08-11           ...                           0.043075
21    2017-08-11           ...                           0.013230
22    2017-08-11           ...                          -0.036808
23    2017-08-11           ...                           0.040421
24    2017-08-11           ...                          -0.007745
25    2017-08-11           ...                           0.001109
26    2017-08-11           ...                          -0.017874
27    2017-08-11           ...                          -0.010897
28    2017-08-11           ...                           0.019613
29    2017-08-11           ...                          -0.032038
...          ...           ...                                ...
1802  2017-08-31           ...                           0.000113
1803  2017-08-31           ...                          -0.071483
1804  2017-08-31           ...                           0.065484
1805  2017-08-31           ...                           0.071428
1806  2017-08-31           ...                           0.069308
1807  2017-08-31           ...                          -0.012680
1808  2017-08-31           ...                           0.057369
1809  2017-08-31           ...                           0.046622
1810  2017-08-31           ...                           0.103472
1811  2017-08-31           ...                           0.041893
1812  2017-08-31           ...                           0.003590
1813  2017-08-31                                         0.038993
```

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1816  2017-08-31           ...                          0.015314
1817  2017-08-31           ...                         -0.009739
1818  2017-08-31           ...                         -0.002104
1819  2017-08-31           ...                         -0.069519
1820  2017-08-31           ...                          0.027301
1821  2017-08-31           ...                         -0.015806
1822  2017-08-31           ...                          0.016266
1823  2017-08-31           ...                          0.004416
1824  2017-08-31           ...                         -0.039004
1825  2017-08-31           ...                          0.012475
1826  2017-08-31           ...                         -0.012201
1827  2017-08-31           ...                         -0.022720
1828  2017-08-31           ...                          0.186877
1829  2017-08-31           ...                          0.030495
1830  2017-08-31           ...                          0.004615
1831  2017-08-31           ...                          0.012078

[27519 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CBM.N' 'SSRM.O' 'WCG.N']
total 1891 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-14           ...                          0.003399
1     2017-08-14           ...                          0.070778
2     2017-08-14           ...                               NaN
3     2017-08-14           ...                         -0.030627
4     2017-08-14           ...                         -0.068736
5     2017-08-14           ...                         -0.071379
6     2017-08-14           ...                         -0.039195
7     2017-08-14           ...                               NaN
8     2017-08-14           ...                          0.028532
9     2017-08-14           ...                         -0.059077
10    2017-08-14           ...                         -0.027299
11    2017-08-14           ...                          0.024868
12    2017-08-14           ...                         -0.104774
13    2017-08-14           ...                         -0.041335
14    2017-08-14           ...                          0.015280
15    2017-08-14           ...                         -0.001678
16    2017-08-14           ...                          0.030193
17    2017-08-14           ...                          0.004522
18    2017-08-14           ...                         -0.008480
19    2017-08-14           ...                         -0.042340
20    2017-08-14           ...                          0.045529
21    2017-08-14           ...                         -0.001922
22    2017-08-14           ...                         -0.044105
23    2017-08-14           ...                          0.026079
24    2017-08-14           ...                         -0.018476
25    2017-08-14           ...                          0.001958
26    2017-08-14           ...                         -0.007479
27    2017-08-14           ...                          0.019731
28    2017-08-14           ...                          0.013491
29    2017-08-14           ...                          0.008540
...          ...           ...                               ...
1806  2017-09-01           ...                         -0.001369
1807  2017-09-01           ...                         -0.036127
1808  2017-09-01           ...                          0.040842
1809  2017-09-01           ...                          0.057395
1810  2017-09-01           ...                          0.091287
1811  2017-09-01           ...                         -0.016185
1812  2017-09-01           ...                         -0.010764
1813  2017-09-01           ...                          0.054300
1814  2017-09-01           ...                          0.053746
1815  2017-09-01                                       -0.026425
```

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1818  2017-09-01           ...                          -0.005275
1819  2017-09-01           ...                           0.011122
1820  2017-09-01           ...                           0.011723
1821  2017-09-01           ...                           0.063271
1822  2017-09-01           ...                           0.017506
1823  2017-09-01           ...                          -0.024446
1824  2017-09-01           ...                           0.003615
1825  2017-09-01           ...                          -0.086932
1826  2017-09-01           ...                           0.029109
1827  2017-09-01           ...                           0.002905
1828  2017-09-01           ...                           0.042027
1829  2017-09-01           ...                          -0.015150
1830  2017-09-01           ...                          -0.094548
1831  2017-09-01           ...                          -0.040843
1832  2017-09-01           ...                           0.136813
1833  2017-09-01           ...                           0.047060
1834  2017-09-01           ...                          -0.046894
1835  2017-09-01           ...                           0.017670

[27527 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'JBGS.N' 'RBC.N' 'REV.N']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-15           ...                          -0.001294
1     2017-08-15           ...                           0.027304
2     2017-08-15           ...                                NaN
3     2017-08-15           ...                          -0.042349
4     2017-08-15           ...                          -0.013894
5     2017-08-15           ...                          -0.176592
6     2017-08-15           ...                          -0.176456
7     2017-08-15           ...                                NaN
8     2017-08-15           ...                           0.036336
9     2017-08-15           ...                          -0.090323
10    2017-08-15           ...                          -0.040231
11    2017-08-15           ...                           0.020229
12    2017-08-15           ...                          -0.129248
13    2017-08-15           ...                          -0.070304
14    2017-08-15           ...                           0.015796
15    2017-08-15           ...                          -0.008814
16    2017-08-15           ...                           0.036275
17    2017-08-15           ...                           0.006797
18    2017-08-15           ...                          -0.021983
19    2017-08-15           ...                          -0.014770
20    2017-08-15           ...                           0.069163
21    2017-08-15           ...                          -0.004666
22    2017-08-15           ...                          -0.041261
23    2017-08-15           ...                          -0.003433
24    2017-08-15           ...                          -0.009964
25    2017-08-15           ...                          -0.006476
26    2017-08-15           ...                          -0.030031
27    2017-08-15           ...                           0.008464
28    2017-08-15           ...                           0.006666
29    2017-08-15           ...                           0.006381
...          ...           ...                                ...
1804  2017-09-05           ...                           0.001314
1805  2017-09-05           ...                          -0.054470
1806  2017-09-05           ...                           0.031806
1807  2017-09-05           ...                           0.077980
1808  2017-09-05           ...                           0.052022
1809  2017-09-05           ...                          -0.014538
1810  2017-09-05           ...                           0.012193
1811  2017-09-05                                         0.022262
```

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1814  2017-09-05           ...                          0.007187
1815  2017-09-05           ...                          0.022064
1816  2017-09-05           ...                          0.017666
1817  2017-09-05           ...                          0.059807
1818  2017-09-05           ...                          0.009031
1819  2017-09-05           ...                          0.079420
1820  2017-09-05           ...                          0.006413
1821  2017-09-05           ...                         -0.011960
1822  2017-09-05           ...                         -0.025954
1823  2017-09-05           ...                         -0.065689
1824  2017-09-05           ...                          0.032412
1825  2017-09-05           ...                         -0.006912
1826  2017-09-05           ...                          0.032741
1827  2017-09-05           ...                         -0.022200
1828  2017-09-05           ...                         -0.059760
1829  2017-09-05           ...                         -0.023226
1830  2017-09-05           ...                          0.138449
1831  2017-09-05           ...                          0.014500
1832  2017-09-05           ...                         -0.032260
1833  2017-09-05           ...                          0.011733

[27531 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'REV.N' 'BHF.O' 'NGHC.O']
total 1896 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-16           ...                          0.040529
1     2017-08-16           ...                          0.051642
2     2017-08-16           ...                               NaN
3     2017-08-16           ...                         -0.039790
4     2017-08-16           ...                         -0.011345
5     2017-08-16           ...                         -0.187811
6     2017-08-16           ...                         -0.228719
7     2017-08-16           ...                          0.020770
8     2017-08-16           ...                         -0.011465
9     2017-08-16           ...                         -0.110025
10    2017-08-16           ...                         -0.028496
11    2017-08-16           ...                          0.010070
12    2017-08-16           ...                         -0.104000
13    2017-08-16           ...                         -0.044674
14    2017-08-16           ...                          0.030069
15    2017-08-16           ...                          0.053073
16    2017-08-16           ...                          0.011218
17    2017-08-16           ...                         -0.030163
18    2017-08-16           ...                         -0.000745
19    2017-08-16           ...                          0.089570
20    2017-08-16           ...                          0.008338
21    2017-08-16           ...                         -0.017206
22    2017-08-16           ...                         -0.001359
23    2017-08-16           ...                          0.001584
24    2017-08-16           ...                         -0.016461
25    2017-08-16           ...                         -0.009093
26    2017-08-16           ...                          0.001180
27    2017-08-16           ...                          0.005730
28    2017-08-16           ...                         -0.015426
29    2017-08-16           ...                               NaN
...          ...           ...                                ...
1805  2017-09-06           ...                         -0.022060
1806  2017-09-06           ...                         -0.099297
1807  2017-09-06           ...                          0.021904
1808  2017-09-06           ...                          0.114694
1809  2017-09-06           ...                          0.101447
1810  2017-09-06           ...                          0.005025
```

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1813  2017-09-06           ...                          0.056757
1814  2017-09-06           ...                          0.007234
1815  2017-09-06           ...                          0.012910
1816  2017-09-06           ...                          0.029753
1817  2017-09-06           ...                          0.056851
1818  2017-09-06           ...                          0.066747
1819  2017-09-06           ...                          0.000912
1820  2017-09-06           ...                          0.030495
1821  2017-09-06           ...                          0.003698
1822  2017-09-06           ...                         -0.008530
1823  2017-09-06           ...                         -0.026379
1824  2017-09-06           ...                         -0.043607
1825  2017-09-06           ...                          0.034437
1826  2017-09-06           ...                         -0.008188
1827  2017-09-06           ...                         -0.006106
1828  2017-09-06           ...                          0.003305
1829  2017-09-06           ...                         -0.046286
1830  2017-09-06           ...                         -0.030916
1831  2017-09-06           ...                          0.161305
1832  2017-09-06           ...                          0.004406
1833  2017-09-06           ...                         -0.048036
1834  2017-09-06           ...                          0.021864

[27534 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AXON.O' 'LBRDA.O' 'MGP.N']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-17           ...                          0.034425
1     2017-08-17           ...                          0.050896
2     2017-08-17           ...                               NaN
3     2017-08-17           ...                         -0.041875
4     2017-08-17           ...                         -0.018797
5     2017-08-17           ...                         -0.173558
6     2017-08-17           ...                         -0.188070
7     2017-08-17           ...                          0.026502
8     2017-08-17           ...                         -0.074171
9     2017-08-17           ...                         -0.108998
10    2017-08-17           ...                         -0.023846
11    2017-08-17           ...                          0.006732
12    2017-08-17           ...                         -0.021946
13    2017-08-17           ...                         -0.036841
14    2017-08-17           ...                          0.016129
15    2017-08-17           ...                          0.055021
16    2017-08-17           ...                          0.021923
17    2017-08-17           ...                         -0.006464
18    2017-08-17           ...                         -0.028502
19    2017-08-17           ...                          0.059255
20    2017-08-17           ...                          0.024548
21    2017-08-17           ...                          0.049610
22    2017-08-17           ...                         -0.006852
23    2017-08-17           ...                         -0.019015
24    2017-08-17           ...                         -0.015025
25    2017-08-17           ...                          0.010212
26    2017-08-17           ...                         -0.014372
27    2017-08-17           ...                          0.011759
28    2017-08-17           ...                         -0.027820
29    2017-08-17           ...                               NaN
...          ...           ...                                ...
1805  2017-09-07           ...                         -0.006083
1806  2017-09-07           ...                         -0.101096
1807  2017-09-07           ...                          0.026747
1808  2017-09-07           ...                          0.093686
```

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1811  2017-09-07           ...                          0.034405
1812  2017-09-07           ...                         -0.005828
1813  2017-09-07           ...                          0.023141
1814  2017-09-07           ...                          0.013584
1815  2017-09-07           ...                          0.017954
1816  2017-09-07           ...                          0.028395
1817  2017-09-07           ...                          0.044728
1818  2017-09-07           ...                          0.063999
1819  2017-09-07           ...                          0.012841
1820  2017-09-07           ...                          0.077984
1821  2017-09-07           ...                         -0.001228
1822  2017-09-07           ...                          0.004723
1823  2017-09-07           ...                          0.013324
1824  2017-09-07           ...                         -0.019584
1825  2017-09-07           ...                          0.022356
1826  2017-09-07           ...                          0.001845
1827  2017-09-07           ...                         -0.004551
1828  2017-09-07           ...                         -0.009065
1829  2017-09-07           ...                         -0.020420
1830  2017-09-07           ...                         -0.033879
1831  2017-09-07           ...                          0.071946
1832  2017-09-07           ...                         -0.019390
1833  2017-09-07           ...                          0.031693
1834  2017-09-07           ...                          0.021317

[27538 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MGP.N' 'NEO.O' 'TK.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-18           ...                          0.010516
1     2017-08-18           ...                          0.030388
2     2017-08-18           ...                          0.087213
3     2017-08-18           ...                         -0.078010
4     2017-08-18           ...                         -0.016502
5     2017-08-18           ...                          0.297498
6     2017-08-18           ...                         -0.068487
7     2017-08-18           ...                          0.018953
8     2017-08-18           ...                         -0.068255
9     2017-08-18           ...                         -0.063317
10    2017-08-18           ...                         -0.046891
11    2017-08-18           ...                         -0.000382
12    2017-08-18           ...                          0.056894
13    2017-08-18           ...                         -0.014770
14    2017-08-18           ...                          0.047662
15    2017-08-18           ...                          0.016443
16    2017-08-18           ...                          0.045135
17    2017-08-18           ...                          0.021966
18    2017-08-18           ...                         -0.039561
19    2017-08-18           ...                          0.053496
20    2017-08-18           ...                          0.044092
21    2017-08-18           ...                          0.032509
22    2017-08-18           ...                          0.005730
23    2017-08-18           ...                         -0.065700
24    2017-08-18           ...                         -0.017726
25    2017-08-18           ...                          0.064761
26    2017-08-18           ...                         -0.044959
27    2017-08-18           ...                          0.007502
28    2017-08-18           ...                          0.040411
29    2017-08-18           ...                               NaN
...          ...           ...                               ...
1806  2017-09-08           ...                         -0.004131
1807  2017-09-08           ...                         -0.151994
```

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1810  2017-09-08           ...                          0.085425
1811  2017-09-08           ...                          0.025065
1812  2017-09-08           ...                          0.031212
1813  2017-09-08           ...                         -0.000243
1814  2017-09-08           ...                          0.011958
1815  2017-09-08           ...                          0.058261
1816  2017-09-08           ...                         -0.014198
1817  2017-09-08           ...                          0.033048
1818  2017-09-08           ...                          0.037575
1819  2017-09-08           ...                          0.084890
1820  2017-09-08           ...                         -0.015772
1821  2017-09-08           ...                          0.081823
1822  2017-09-08           ...                         -0.001702
1823  2017-09-08           ...                         -0.021323
1824  2017-09-08           ...                          0.052620
1825  2017-09-08           ...                         -0.028683
1826  2017-09-08           ...                          0.003840
1827  2017-09-08           ...                          0.008934
1828  2017-09-08           ...                         -0.018347
1829  2017-09-08           ...                          0.020685
1830  2017-09-08           ...                         -0.024313
1831  2017-09-08           ...                         -0.063588
1832  2017-09-08           ...                          0.094499
1833  2017-09-08           ...                          0.020654
1834  2017-09-08           ...                          0.033308
1835  2017-09-08           ...                          0.043590

[27545 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TK.N' 'LTC.N' 'PRIM.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-21           ...                          0.014986
1     2017-08-21           ...                          0.019840
2     2017-08-21           ...                          0.079987
3     2017-08-21           ...                         -0.087305
4     2017-08-21           ...                          0.013100
5     2017-08-21           ...                          0.360394
6     2017-08-21           ...                         -0.031172
7     2017-08-21           ...                          0.014155
8     2017-08-21           ...                         -0.030458
9     2017-08-21           ...                         -0.048228
10    2017-08-21           ...                         -0.046613
11    2017-08-21           ...                          0.002840
12    2017-08-21           ...                          0.037640
13    2017-08-21           ...                          0.008998
14    2017-08-21           ...                          0.043784
15    2017-08-21           ...                         -0.007638
16    2017-08-21           ...                          0.032359
17    2017-08-21           ...                          0.015579
18    2017-08-21           ...                          0.006390
19    2017-08-21           ...                          0.030494
20    2017-08-21           ...                          0.031440
21    2017-08-21           ...                          0.015262
22    2017-08-21           ...                          0.003977
23    2017-08-21           ...                         -0.051904
24    2017-08-21           ...                          0.042533
25    2017-08-21           ...                          0.053320
26    2017-08-21           ...                         -0.039017
27    2017-08-21           ...                          0.008358
28    2017-08-21           ...                          0.028981
29    2017-08-21           ...                               NaN
...          ...           ...                               ...
```

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1809  2017-09-11           ...                        -0.034250
1810  2017-09-11           ...                         0.026714
1811  2017-09-11           ...                         0.018957
1812  2017-09-11           ...                         0.018826
1813  2017-09-11           ...                        -0.034456
1814  2017-09-11           ...                        -0.023288
1815  2017-09-11           ...                         0.030722
1816  2017-09-11           ...                         0.002026
1817  2017-09-11           ...                        -0.024457
1818  2017-09-11           ...                         0.027085
1819  2017-09-11           ...                         0.054147
1820  2017-09-11           ...                         0.049155
1821  2017-09-11           ...                        -0.028316
1822  2017-09-11           ...                         0.112171
1823  2017-09-11           ...                         0.003380
1824  2017-09-11           ...                        -0.000978
1825  2017-09-11           ...                         0.029315
1826  2017-09-11           ...                        -0.071796
1827  2017-09-11           ...                         0.010259
1828  2017-09-11           ...                        -0.002341
1829  2017-09-11           ...                        -0.004686
1830  2017-09-11           ...                        -0.007041
1831  2017-09-11           ...                        -0.076874
1832  2017-09-11           ...                        -0.059666
1833  2017-09-11           ...                        -0.031731
1834  2017-09-11           ...                         0.001880
1835  2017-09-11           ...                        -0.009561
1836  2017-09-11           ...                         0.038231

[27550 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ALEX.N' 'DVAX.O' 'GOGL.O']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-22           ...                         0.012001
1     2017-08-22           ...                         0.016056
2     2017-08-22           ...                         0.062556
3     2017-08-22           ...                        -0.080506
4     2017-08-22           ...                         0.033027
5     2017-08-22           ...                         0.128229
6     2017-08-22           ...                        -0.014149
7     2017-08-22           ...                         0.011264
8     2017-08-22           ...                        -0.016189
9     2017-08-22           ...                        -0.090327
10    2017-08-22           ...                        -0.043052
11    2017-08-22           ...                         0.000954
12    2017-08-22           ...                         0.016181
13    2017-08-22           ...                         0.013100
14    2017-08-22           ...                         0.032371
15    2017-08-22           ...                        -0.004952
16    2017-08-22           ...                         0.024890
17    2017-08-22           ...                         0.017756
18    2017-08-22           ...                         0.018730
19    2017-08-22           ...                         0.031427
20    2017-08-22           ...                         0.028398
21    2017-08-22           ...                        -0.011676
22    2017-08-22           ...                         0.012802
23    2017-08-22           ...                        -0.034265
24    2017-08-22           ...                        -0.016848
25    2017-08-22           ...                         0.039857
26    2017-08-22           ...                        -0.049299
27    2017-08-22           ...                         0.016029
28    2017-08-22           ...                         0.055061
```

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1808  2017-09-12           ...                          0.007120
1809  2017-09-12           ...                         -0.012387
1810  2017-09-12           ...                         -0.033374
1811  2017-09-12           ...                          0.041142
1812  2017-09-12           ...                         -0.014383
1813  2017-09-12           ...                          0.001901
1814  2017-09-12           ...                         -0.050650
1815  2017-09-12           ...                         -0.042950
1816  2017-09-12           ...                         -0.014494
1817  2017-09-12           ...                         -0.026051
1818  2017-09-12           ...                         -0.018744
1819  2017-09-12           ...                          0.011190
1820  2017-09-12           ...                          0.055919
1821  2017-09-12           ...                          0.067317
1822  2017-09-12           ...                         -0.012208
1823  2017-09-12           ...                          0.150863
1824  2017-09-12           ...                          0.019921
1825  2017-09-12           ...                          0.020071
1826  2017-09-12           ...                          0.061844
1827  2017-09-12           ...                         -0.052496
1828  2017-09-12           ...                          0.005548
1829  2017-09-12           ...                         -0.015022
1830  2017-09-12           ...                          0.028904
1831  2017-09-12           ...                          0.025881
1832  2017-09-12           ...                         -0.065542
1833  2017-09-12           ...                         -0.049893
1834  2017-09-12           ...                         -0.124604
1835  2017-09-12           ...                          0.013429
1836  2017-09-12           ...                          0.016297
1837  2017-09-12           ...                          0.030408

[27553 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GOGL.O' 'GOLF.N' 'LPSN.O']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-23           ...                          0.036232
1     2017-08-23           ...                          0.010310
2     2017-08-23           ...                          0.091216
3     2017-08-23           ...                         -0.083928
4     2017-08-23           ...                          0.018921
5     2017-08-23           ...                         -0.027314
6     2017-08-23           ...                         -0.064067
7     2017-08-23           ...                          0.007720
8     2017-08-23           ...                          0.008506
9     2017-08-23           ...                         -0.075657
10    2017-08-23           ...                         -0.016020
11    2017-08-23           ...                         -0.000788
12    2017-08-23           ...                          0.010688
13    2017-08-23           ...                          0.029178
14    2017-08-23           ...                          0.031941
15    2017-08-23           ...                         -0.004140
16    2017-08-23           ...                          0.027449
17    2017-08-23           ...                          0.012735
18    2017-08-23           ...                          0.009697
19    2017-08-23           ...                         -0.037778
20    2017-08-23           ...                          0.016194
21    2017-08-23           ...                         -0.008947
22    2017-08-23           ...                          0.007136
23    2017-08-23           ...                         -0.061319
24    2017-08-23           ...                         -0.073130
25    2017-08-23           ...                          0.039956
26    2017-08-23           ...                         -0.085310
```

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29    2017-08-23           ...                              NaN
...          ...           ...                              ...
1806  2017-09-13           ...                         0.011671
1807  2017-09-13           ...                         0.008057
1808  2017-09-13           ...                        -0.030737
1809  2017-09-13           ...                        -0.024188
1810  2017-09-13           ...                         0.000767
1811  2017-09-13           ...                        -0.002087
1812  2017-09-13           ...                        -0.091021
1813  2017-09-13           ...                        -0.038364
1814  2017-09-13           ...                        -0.016656
1815  2017-09-13           ...                        -0.055935
1816  2017-09-13           ...                        -0.008098
1817  2017-09-13           ...                        -0.002908
1818  2017-09-13           ...                         0.068991
1819  2017-09-13           ...                         0.057835
1820  2017-09-13           ...                         0.009456
1821  2017-09-13           ...                         0.238854
1822  2017-09-13           ...                         0.012360
1823  2017-09-13           ...                         0.027261
1824  2017-09-13           ...                         0.066278
1825  2017-09-13           ...                        -0.061654
1826  2017-09-13           ...                         0.013795
1827  2017-09-13           ...                        -0.007916
1828  2017-09-13           ...                         0.028839
1829  2017-09-13           ...                         0.017756
1830  2017-09-13           ...                        -0.060048
1831  2017-09-13           ...                        -0.021339
1832  2017-09-13           ...                        -0.169048
1833  2017-09-13           ...                         0.023193
1834  2017-09-13           ...                         0.018377
1835  2017-09-13           ...                         0.023904

[27551 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GOGL.O' 'GOLF.N' 'LPSN.O']
total 1886 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-24           ...                         0.049612
1     2017-08-24           ...                         0.070270
2     2017-08-24           ...                         0.107713
3     2017-08-24           ...                        -0.092976
4     2017-08-24           ...                         0.024728
5     2017-08-24           ...                         0.052898
6     2017-08-24           ...                        -0.068947
7     2017-08-24           ...                         0.007517
8     2017-08-24           ...                         0.028502
9     2017-08-24           ...                        -0.019511
10    2017-08-24           ...                        -0.007041
11    2017-08-24           ...                        -0.007578
12    2017-08-24           ...                         0.001118
13    2017-08-24           ...                         0.022622
14    2017-08-24           ...                         0.041760
15    2017-08-24           ...                        -0.015144
16    2017-08-24           ...                         0.027346
17    2017-08-24           ...                         0.009160
18    2017-08-24           ...                         0.033840
19    2017-08-24           ...                        -0.029147
20    2017-08-24           ...                         0.022317
21    2017-08-24           ...                         0.004705
22    2017-08-24           ...                         0.009227
23    2017-08-24           ...                        -0.035117
24    2017-08-24           ...                         0.056244
```

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27    2017-08-24          ...                          0.003480
28    2017-08-24          ...                          0.120132
29    2017-08-24          ...                               NaN
...          ...          ...                               ...
1809  2017-09-14          ...                          0.023179
1810  2017-09-14          ...                         -0.007877
1811  2017-09-14          ...                         -0.010525
1812  2017-09-14          ...                          0.017507
1813  2017-09-14          ...                          0.061563
1814  2017-09-14          ...                          0.010317
1815  2017-09-14          ...                         -0.102663
1816  2017-09-14          ...                         -0.034726
1817  2017-09-14          ...                         -0.037321
1818  2017-09-14          ...                         -0.035139
1819  2017-09-14          ...                         -0.007639
1820  2017-09-14          ...                         -0.001821
1821  2017-09-14          ...                          0.022323
1822  2017-09-14          ...                          0.046852
1823  2017-09-14          ...                          0.016228
1824  2017-09-14          ...                          0.112087
1825  2017-09-14          ...                          0.013346
1826  2017-09-14          ...                          0.040034
1827  2017-09-14          ...                          0.061701
1828  2017-09-14          ...                         -0.115807
1829  2017-09-14          ...                          0.016727
1830  2017-09-14          ...                         -0.006132
1831  2017-09-14          ...                          0.039364
1832  2017-09-14          ...                          0.019506
1833  2017-09-14          ...                         -0.113479
1834  2017-09-14          ...                         -0.025864
1835  2017-09-14          ...                         -0.139840
1836  2017-09-14          ...                          0.048541
1837  2017-09-14          ...                         -0.001560
1838  2017-09-14          ...                          0.026876

[27550 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KL.N' 'MYOK.O' 'TOUR.O']
total 1880 df
            time          ...          returnsOpenPrevMktres10
0     2017-08-25          ...                          0.075963
1     2017-08-25          ...                          0.120432
2     2017-08-25          ...                          0.134214
3     2017-08-25          ...                         -0.113148
4     2017-08-25          ...                         -0.038752
5     2017-08-25          ...                         -0.033163
6     2017-08-25          ...                         -0.132587
7     2017-08-25          ...                          0.018930
8     2017-08-25          ...                          0.021017
9     2017-08-25          ...                         -0.052820
10    2017-08-25          ...                          0.015948
11    2017-08-25          ...                          0.022159
12    2017-08-25          ...                         -0.002818
13    2017-08-25          ...                          0.005226
14    2017-08-25          ...                          0.023427
15    2017-08-25          ...                         -0.006450
16    2017-08-25          ...                          0.026867
17    2017-08-25          ...                          0.004200
18    2017-08-25          ...                         -0.000986
19    2017-08-25          ...                          0.078863
20    2017-08-25          ...                          0.021115
21    2017-08-25          ...                          0.005302
22    2017-08-25          ...                          0.002164
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25    2017-08-25          ...                         0.027963
26    2017-08-25          ...                        -0.020064
27    2017-08-25          ...                         0.003394
28    2017-08-25          ...                         0.140673
29    2017-08-25          ...                         0.099405
...          ...          ...                              ...
1807  2017-09-15          ...                         0.046298
1808  2017-09-15          ...                        -0.034185
1809  2017-09-15          ...                         0.012266
1810  2017-09-15          ...                         0.022619
1811  2017-09-15          ...                         0.055153
1812  2017-09-15          ...                         0.024201
1813  2017-09-15          ...                        -0.106745
1814  2017-09-15          ...                        -0.023029
1815  2017-09-15          ...                        -0.059369
1816  2017-09-15          ...                        -0.008982
1817  2017-09-15          ...                        -0.005219
1818  2017-09-15          ...                        -0.000351
1819  2017-09-15          ...                         0.002940
1820  2017-09-15          ...                         0.040171
1821  2017-09-15          ...                         0.021751
1822  2017-09-15          ...                         0.118394
1823  2017-09-15          ...                         0.013179
1824  2017-09-15          ...                         0.043773
1825  2017-09-15          ...                         0.026960
1826  2017-09-15          ...                        -0.055186
1827  2017-09-15          ...                         0.020481
1828  2017-09-15          ...                         0.000803
1829  2017-09-15          ...                         0.041730
1830  2017-09-15          ...                         0.027075
1831  2017-09-15          ...                        -0.064434
1832  2017-09-15          ...                        -0.043338
1833  2017-09-15          ...                        -0.105464
1834  2017-09-15          ...                         0.000812
1835  2017-09-15          ...                         0.063372
1836  2017-09-15          ...                         0.031359

[27553 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FDS.N' 'JOE.N' 'RDFN.O']
total 1881 df
            time          ...          returnsOpenPrevMktres10
0     2017-08-28          ...                         0.052232
1     2017-08-28          ...                         0.087456
2     2017-08-28          ...                         0.093147
3     2017-08-28          ...                        -0.069724
4     2017-08-28          ...                         0.004136
5     2017-08-28          ...                        -0.066199
6     2017-08-28          ...                        -0.082123
7     2017-08-28          ...                         0.006781
8     2017-08-28          ...                         0.058552
9     2017-08-28          ...                        -0.026015
10    2017-08-28          ...                         0.007296
11    2017-08-28          ...                         0.017464
12    2017-08-28          ...                        -0.017208
13    2017-08-28          ...                        -0.018857
14    2017-08-28          ...                         0.027033
15    2017-08-28          ...                        -0.031087
16    2017-08-28          ...                         0.017747
17    2017-08-28          ...                         0.036872
18    2017-08-28          ...                         0.033803
19    2017-08-28          ...                         0.045373
20    2017-08-28          ...                         0.018169
```

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23    2017-08-28          ...                        -0.112614
24    2017-08-28          ...                         0.130002
25    2017-08-28          ...                         0.027387
26    2017-08-28          ...                        -0.023195
27    2017-08-28          ...                         0.009933
28    2017-08-28          ...                         0.201092
29    2017-08-28          ...                        -0.001079
...          ...          ...                               ...
1807  2017-09-18          ...                         0.011821
1808  2017-09-18          ...                        -0.021670
1809  2017-09-18          ...                         0.026092
1810  2017-09-18          ...                        -0.008541
1811  2017-09-18          ...                         0.002555
1812  2017-09-18          ...                         0.022168
1813  2017-09-18          ...                        -0.089579
1814  2017-09-18          ...                        -0.053962
1815  2017-09-18          ...                        -0.032667
1816  2017-09-18          ...                        -0.008844
1817  2017-09-18          ...                         0.000775
1818  2017-09-18          ...                         0.005731
1819  2017-09-18          ...                         0.024384
1820  2017-09-18          ...                         0.041692
1821  2017-09-18          ...                         0.011992
1822  2017-09-18          ...                         0.118036
1823  2017-09-18          ...                        -0.021897
1824  2017-09-18          ...                         0.063011
1825  2017-09-18          ...                         0.006876
1826  2017-09-18          ...                        -0.032995
1827  2017-09-18          ...                         0.025947
1828  2017-09-18          ...                        -0.006600
1829  2017-09-18          ...                         0.029746
1830  2017-09-18          ...                         0.021517
1831  2017-09-18          ...                        -0.043728
1832  2017-09-18          ...                        -0.011996
1833  2017-09-18          ...                        -0.088517
1834  2017-09-18          ...                        -0.010616
1835  2017-09-18          ...                         0.076825
1836  2017-09-18          ...                         0.023350

[27550 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RDFN.O' 'ANGI.O' 'BGG.N']
total 1881 df
            time          ...          returnsOpenPrevMktres10
0     2017-08-29          ...                         0.040227
1     2017-08-29          ...                         0.116314
2     2017-08-29          ...                         0.028664
3     2017-08-29          ...                        -0.059542
4     2017-08-29          ...                         0.094534
5     2017-08-29          ...                        -0.084263
6     2017-08-29          ...                         0.136087
7     2017-08-29          ...                         0.010827
8     2017-08-29          ...                         0.108784
9     2017-08-29          ...                         0.048123
10    2017-08-29          ...                        -0.004935
11    2017-08-29          ...                         0.009448
12    2017-08-29          ...                        -0.025746
13    2017-08-29          ...                         0.040260
14    2017-08-29          ...                         0.020038
15    2017-08-29          ...                        -0.044215
16    2017-08-29          ...                         0.018334
17    2017-08-29          ...                         0.110456
18    2017-08-29          ...                         0.051061
```

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21    2017-08-29           ...                          -0.057610
22    2017-08-29           ...                           0.004401
23    2017-08-29           ...                          -0.052467
24    2017-08-29           ...                           0.168308
25    2017-08-29           ...                          -0.012071
26    2017-08-29           ...                          -0.023359
27    2017-08-29           ...                           0.009683
28    2017-08-29           ...                          -0.091428
29    2017-08-29           ...                          -0.046590
...          ...           ...                                ...
1809  2017-09-19           ...                           0.003866
1810  2017-09-19           ...                          -0.006404
1811  2017-09-19           ...                           0.041824
1812  2017-09-19           ...                          -0.023208
1813  2017-09-19           ...                           0.011884
1814  2017-09-19           ...                           0.014832
1815  2017-09-19           ...                          -0.116273
1816  2017-09-19           ...                          -0.054386
1817  2017-09-19           ...                          -0.027655
1818  2017-09-19           ...                          -0.027949
1819  2017-09-19           ...                          -0.015579
1820  2017-09-19           ...                           0.013705
1821  2017-09-19           ...                           0.011342
1822  2017-09-19           ...                          -0.043517
1823  2017-09-19           ...                           0.012018
1824  2017-09-19           ...                           0.083314
1825  2017-09-19           ...                          -0.007447
1826  2017-09-19           ...                           0.070166
1827  2017-09-19           ...                           0.002050
1828  2017-09-19           ...                          -0.034471
1829  2017-09-19           ...                           0.032533
1830  2017-09-19           ...                           0.000158
1831  2017-09-19           ...                           0.035972
1832  2017-09-19           ...                           0.041980
1833  2017-09-19           ...                          -0.044502
1834  2017-09-19           ...                          -0.007287
1835  2017-09-19           ...                          -0.079544
1836  2017-09-19           ...                           0.014670
1837  2017-09-19           ...                           0.033810
1838  2017-09-19           ...                           0.022412

[27549 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'APOG.O' 'FLXN.O' 'HEI.N']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-30           ...                           0.012595
1     2017-08-30           ...                           0.140788
2     2017-08-30           ...                           0.038840
3     2017-08-30           ...                          -0.064467
4     2017-08-30           ...                           0.055975
5     2017-08-30           ...                          -0.059822
6     2017-08-30           ...                           0.161236
7     2017-08-30           ...                           0.025645
8     2017-08-30           ...                           0.089565
9     2017-08-30           ...                           0.038578
10    2017-08-30           ...                          -0.010092
11    2017-08-30           ...                           0.035753
12    2017-08-30           ...                          -0.032969
13    2017-08-30           ...                           0.028609
14    2017-08-30           ...                           0.010838
15    2017-08-30           ...                          -0.051904
16    2017-08-30           ...                           0.018128
```

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19    2017-08-30           ...                          0.052196
20    2017-08-30           ...                         -0.016640
21    2017-08-30           ...                         -0.030900
22    2017-08-30           ...                         -0.005686
23    2017-08-30           ...                         -0.071210
24    2017-08-30           ...                          0.174059
25    2017-08-30           ...                         -0.014230
26    2017-08-30           ...                          0.009373
27    2017-08-30           ...                          0.009813
28    2017-08-30           ...                         -0.024406
29    2017-08-30           ...                         -0.068288
...          ...           ...                               ...
1811  2017-09-20           ...                          0.027939
1812  2017-09-20           ...                          0.028144
1813  2017-09-20           ...                          0.062272
1814  2017-09-20           ...                         -0.051670
1815  2017-09-20           ...                         -0.042161
1816  2017-09-20           ...                         -0.006463
1817  2017-09-20           ...                         -0.159902
1818  2017-09-20           ...                         -0.042373
1819  2017-09-20           ...                         -0.032439
1820  2017-09-20           ...                         -0.035401
1821  2017-09-20           ...                         -0.007367
1822  2017-09-20           ...                          0.009553
1823  2017-09-20           ...                         -0.001038
1824  2017-09-20           ...                         -0.047924
1825  2017-09-20           ...                          0.019425
1826  2017-09-20           ...                          0.080857
1827  2017-09-20           ...                         -0.005870
1828  2017-09-20           ...                          0.054047
1829  2017-09-20           ...                         -0.017178
1830  2017-09-20           ...                         -0.065342
1831  2017-09-20           ...                          0.019766
1832  2017-09-20           ...                         -0.008903
1833  2017-09-20           ...                          0.057659
1834  2017-09-20           ...                          0.016961
1835  2017-09-20           ...                         -0.063416
1836  2017-09-20           ...                          0.022518
1837  2017-09-20           ...                         -0.080719
1838  2017-09-20           ...                          0.043093
1839  2017-09-20           ...                          0.060697
1840  2017-09-20           ...                         -0.001562

[27547 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NGG.N' 'NGVT.N' 'WDAY.O']
total 1875 df
            time           ...           returnsOpenPrevMktres10
0     2017-08-31           ...                          0.032215
1     2017-08-31           ...                          0.119919
2     2017-08-31           ...                          0.022841
3     2017-08-31           ...                         -0.076656
4     2017-08-31           ...                         -0.011376
5     2017-08-31           ...                         -0.061552
6     2017-08-31           ...                          0.072813
7     2017-08-31           ...                          0.019596
8     2017-08-31           ...                          0.062536
9     2017-08-31           ...                          0.007088
10    2017-08-31           ...                         -0.003417
11    2017-08-31           ...                          0.049668
12    2017-08-31           ...                         -0.013221
13    2017-08-31           ...                          0.030104
14    2017-08-31           ...                          0.014585
```

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17    2017-08-31           ...                          0.047157
18    2017-08-31           ...                         -0.008031
19    2017-08-31           ...                          0.114664
20    2017-08-31           ...                          0.006784
21    2017-08-31           ...                         -0.000216
22    2017-08-31           ...                          0.000256
23    2017-08-31           ...                         -0.078246
24    2017-08-31           ...                          0.089435
25    2017-08-31           ...                          0.027394
26    2017-08-31           ...                          0.047671
27    2017-08-31           ...                          0.001047
28    2017-08-31           ...                         -0.071803
29    2017-08-31           ...                         -0.077658
...          ...           ...                               ...
1810  2017-09-21           ...                          0.024257
1811  2017-09-21           ...                          0.018284
1812  2017-09-21           ...                          0.070705
1813  2017-09-21           ...                         -0.074908
1814  2017-09-21           ...                         -0.019611
1815  2017-09-21           ...                         -0.016108
1816  2017-09-21           ...                         -0.114633
1817  2017-09-21           ...                         -0.068640
1818  2017-09-21           ...                          0.024695
1819  2017-09-21           ...                         -0.018075
1820  2017-09-21           ...                          0.010925
1821  2017-09-21           ...                          0.019444
1822  2017-09-21           ...                          0.013787
1823  2017-09-21           ...                         -0.042209
1824  2017-09-21           ...                         -0.002122
1825  2017-09-21           ...                          0.031226
1826  2017-09-21           ...                          0.002050
1827  2017-09-21           ...                          0.063604
1828  2017-09-21           ...                         -0.038897
1829  2017-09-21           ...                         -0.032521
1830  2017-09-21           ...                          0.006140
1831  2017-09-21           ...                         -0.005232
1832  2017-09-21           ...                          0.031156
1833  2017-09-21           ...                          0.026774
1834  2017-09-21           ...                         -0.031992
1835  2017-09-21           ...                          0.047381
1836  2017-09-21           ...                         -0.028838
1837  2017-09-21           ...                          0.060005
1838  2017-09-21           ...                          0.021081
1839  2017-09-21           ...                         -0.003404

[27552 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NGVT.N' 'WDAY.O' 'NEWM.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-01           ...                          0.054433
1     2017-09-01           ...                          0.114917
2     2017-09-01           ...                          0.045255
3     2017-09-01           ...                         -0.061409
4     2017-09-01           ...                         -0.051264
5     2017-09-01           ...                         -0.075440
6     2017-09-01           ...                         -0.034762
7     2017-09-01           ...                          0.023894
8     2017-09-01           ...                          0.014318
9     2017-09-01           ...                         -0.063437
10    2017-09-01           ...                          0.007759
11    2017-09-01           ...                          0.063450
12    2017-09-01           ...                          0.014194
```

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15    2017-09-01           ...                         -0.017863
16    2017-09-01           ...                          0.029180
17    2017-09-01           ...                          0.049268
18    2017-09-01           ...                         -0.040960
19    2017-09-01           ...                          0.107694
20    2017-09-01           ...                          0.014532
21    2017-09-01           ...                          0.030451
22    2017-09-01           ...                          0.005164
23    2017-09-01           ...                         -0.066516
24    2017-09-01           ...                          0.031954
25    2017-09-01           ...                          0.055387
26    2017-09-01           ...                          0.046343
27    2017-09-01           ...                          0.006357
28    2017-09-01           ...                         -0.066306
29    2017-09-01           ...                         -0.027663
...          ...           ...                               ...
1810  2017-09-22           ...                          0.024041
1811  2017-09-22           ...                          0.080974
1812  2017-09-22           ...                          0.063207
1813  2017-09-22           ...                         -0.111954
1814  2017-09-22           ...                          0.025222
1815  2017-09-22           ...                         -0.020592
1816  2017-09-22           ...                         -0.103138
1817  2017-09-22           ...                         -0.049497
1818  2017-09-22           ...                          0.057999
1819  2017-09-22           ...                         -0.033165
1820  2017-09-22           ...                          0.028381
1821  2017-09-22           ...                          0.016759
1822  2017-09-22           ...                         -0.006680
1823  2017-09-22           ...                         -0.048425
1824  2017-09-22           ...                          0.011431
1825  2017-09-22           ...                         -0.023531
1826  2017-09-22           ...                         -0.002712
1827  2017-09-22           ...                          0.073522
1828  2017-09-22           ...                         -0.091507
1829  2017-09-22           ...                         -0.032707
1830  2017-09-22           ...                          0.001529
1831  2017-09-22           ...                         -0.026736
1832  2017-09-22           ...                          0.044156
1833  2017-09-22           ...                         -0.014656
1834  2017-09-22           ...                         -0.022274
1835  2017-09-22           ...                          0.070675
1836  2017-09-22           ...                          0.001207
1837  2017-09-22           ...                          0.011659
1838  2017-09-22           ...                          0.026862
1839  2017-09-22           ...                         -0.024085

[27560 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NEWM.N' 'BIP.N' 'SPPI.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-05           ...                          0.030162
1     2017-09-05           ...                          0.113981
2     2017-09-05           ...                          0.023016
3     2017-09-05           ...                         -0.048145
4     2017-09-05           ...                         -0.026833
5     2017-09-05           ...                         -0.104569
6     2017-09-05           ...                         -0.038527
7     2017-09-05           ...                          0.023366
8     2017-09-05           ...                          0.020146
9     2017-09-05           ...                         -0.083110
10    2017-09-05           ...                          0.018228
```

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13    2017-09-05          ...                        -0.006184
14    2017-09-05          ...                         0.011863
15    2017-09-05          ...                        -0.004098
16    2017-09-05          ...                         0.023370
17    2017-09-05          ...                         0.071401
18    2017-09-05          ...                        -0.023892
19    2017-09-05          ...                         0.099270
20    2017-09-05          ...                         0.019518
21    2017-09-05          ...                        -0.000168
22    2017-09-05          ...                         0.000932
23    2017-09-05          ...                        -0.053862
24    2017-09-05          ...                         0.017077
25    2017-09-05          ...                         0.019623
26    2017-09-05          ...                         0.041012
27    2017-09-05          ...                         0.003390
28    2017-09-05          ...                        -0.040712
29    2017-09-05          ...                        -0.031239
...          ...          ...                              ...
1816  2017-09-25          ...                         0.022370
1817  2017-09-25          ...                        -0.072883
1818  2017-09-25          ...                         0.079436
1819  2017-09-25          ...                        -0.115507
1820  2017-09-25          ...                         0.097077
1821  2017-09-25          ...                        -0.011386
1822  2017-09-25          ...                        -0.097184
1823  2017-09-25          ...                        -0.038229
1824  2017-09-25          ...                         0.030254
1825  2017-09-25          ...                        -0.024872
1826  2017-09-25          ...                         0.034935
1827  2017-09-25          ...                         0.019299
1828  2017-09-25          ...                        -0.022159
1829  2017-09-25          ...                         0.009509
1830  2017-09-25          ...                         0.023781
1831  2017-09-25          ...                         0.024776
1832  2017-09-25          ...                        -0.020654
1833  2017-09-25          ...                         0.074090
1834  2017-09-25          ...                        -0.019673
1835  2017-09-25          ...                        -0.018575
1836  2017-09-25          ...                        -0.012300
1837  2017-09-25          ...                        -0.020638
1838  2017-09-25          ...                         0.054412
1839  2017-09-25          ...                        -0.028776
1840  2017-09-25          ...                        -0.014911
1841  2017-09-25          ...                         0.057209
1842  2017-09-25          ...                         0.010682
1843  2017-09-25          ...                         0.017302
1844  2017-09-25          ...                         0.024098
1845  2017-09-25          ...                        -0.028468

[27570 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RGR.N' 'TSLX.N' 'TYPE.O']
total 1873 df
            time          ...          returnsOpenPrevMktres10
0     2017-09-06          ...                         0.029519
1     2017-09-06          ...                         0.098352
2     2017-09-06          ...                         0.012287
3     2017-09-06          ...                        -0.075122
4     2017-09-06          ...                        -0.026478
5     2017-09-06          ...                        -0.098905
6     2017-09-06          ...                        -0.032118
7     2017-09-06          ...                         0.019020
8     2017-09-06          ...                         0.028830
```

```
11    2017-09-06          ...                         0.037440
12    2017-09-06          ...                         0.002513
13    2017-09-06          ...                        -0.001354
14    2017-09-06          ...                         0.013311
15    2017-09-06          ...                        -0.006178
16    2017-09-06          ...                         0.029570
17    2017-09-06          ...                         0.058287
18    2017-09-06          ...                        -0.027299
19    2017-09-06          ...                         0.089461
20    2017-09-06          ...                         0.016823
21    2017-09-06          ...                        -0.014161
22    2017-09-06          ...                        -0.022649
23    2017-09-06          ...                        -0.044483
24    2017-09-06          ...                         0.023119
25    2017-09-06          ...                         0.022268
26    2017-09-06          ...                         0.041677
27    2017-09-06          ...                         0.001984
28    2017-09-06          ...                        -0.022657
29    2017-09-06          ...                         0.006899
...          ...          ...                              ...
1814  2017-09-26          ...                         0.036464
1815  2017-09-26          ...                        -0.033587
1816  2017-09-26          ...                         0.079378
1817  2017-09-26          ...                        -0.118760
1818  2017-09-26          ...                         0.126913
1819  2017-09-26          ...                         0.010193
1820  2017-09-26          ...                        -0.059252
1821  2017-09-26          ...                        -0.058873
1822  2017-09-26          ...                         0.016562
1823  2017-09-26          ...                        -0.007055
1824  2017-09-26          ...                         0.030888
1825  2017-09-26          ...                         0.021272
1826  2017-09-26          ...                        -0.041375
1827  2017-09-26          ...                        -0.035544
1828  2017-09-26          ...                        -0.010787
1829  2017-09-26          ...                        -0.025423
1830  2017-09-26          ...                        -0.050536
1831  2017-09-26          ...                         0.069815
1832  2017-09-26          ...                        -0.025919
1833  2017-09-26          ...                        -0.006425
1834  2017-09-26          ...                        -0.004018
1835  2017-09-26          ...                        -0.011442
1836  2017-09-26          ...                         0.022296
1837  2017-09-26          ...                        -0.070931
1838  2017-09-26          ...                        -0.012360
1839  2017-09-26          ...                         0.059204
1840  2017-09-26          ...                         0.041861
1841  2017-09-26          ...                         0.011379
1842  2017-09-26          ...                         0.019711
1843  2017-09-26          ...                        -0.028210

[27580 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TSLX.N' 'TYPE.O' 'WIFI.O']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2017-09-07          ...                         0.022906
1     2017-09-07          ...                         0.079317
2     2017-09-07          ...                        -0.009731
3     2017-09-07          ...                        -0.033590
4     2017-09-07          ...                        -0.050148
5     2017-09-07          ...                        -0.054948
6     2017-09-07          ...                        -0.029715
```

```
9     2017-09-07           ...                          -0.027256
10    2017-09-07           ...                           0.016322
11    2017-09-07           ...                           0.059068
12    2017-09-07           ...                           0.003719
13    2017-09-07           ...                           0.013839
14    2017-09-07           ...                           0.032316
15    2017-09-07           ...                          -0.010232
16    2017-09-07           ...                           0.023290
17    2017-09-07           ...                           0.054051
18    2017-09-07           ...                          -0.028545
19    2017-09-07           ...                           0.092018
20    2017-09-07           ...                           0.012902
21    2017-09-07           ...                          -0.010754
22    2017-09-07           ...                          -0.023842
23    2017-09-07           ...                          -0.042451
24    2017-09-07           ...                           0.046209
25    2017-09-07           ...                           0.010612
26    2017-09-07           ...                           0.042315
27    2017-09-07           ...                           0.013228
28    2017-09-07           ...                          -0.006005
29    2017-09-07           ...                           0.039176
...          ...           ...                                ...
1810  2017-09-27           ...                           0.040248
1811  2017-09-27           ...                          -0.046733
1812  2017-09-27           ...                           0.082562
1813  2017-09-27           ...                          -0.089823
1814  2017-09-27           ...                           0.135263
1815  2017-09-27           ...                           0.011577
1816  2017-09-27           ...                          -0.060627
1817  2017-09-27           ...                          -0.062227
1818  2017-09-27           ...                           0.032638
1819  2017-09-27           ...                           0.001710
1820  2017-09-27           ...                           0.035361
1821  2017-09-27           ...                           0.007505
1822  2017-09-27           ...                          -0.043819
1823  2017-09-27           ...                          -0.028275
1824  2017-09-27           ...                           0.041309
1825  2017-09-27           ...                          -0.065178
1826  2017-09-27           ...                          -0.051190
1827  2017-09-27           ...                           0.089263
1828  2017-09-27           ...                           0.062141
1829  2017-09-27           ...                          -0.032070
1830  2017-09-27           ...                          -0.005444
1831  2017-09-27           ...                          -0.011387
1832  2017-09-27           ...                           0.032839
1833  2017-09-27           ...                          -0.067849
1834  2017-09-27           ...                          -0.040839
1835  2017-09-27           ...                           0.070720
1836  2017-09-27           ...                           0.034295
1837  2017-09-27           ...                          -0.026050
1838  2017-09-27           ...                          -0.010262
1839  2017-09-27           ...                          -0.035271

[27585 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TSLX.N' 'TYPE.O' 'WIFI.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-08           ...                           0.029687
1     2017-09-08           ...                           0.063252
2     2017-09-08           ...                          -0.026156
3     2017-09-08           ...                          -0.015668
4     2017-09-08           ...                          -0.071597
```

```
7     2017-09-08           ...                          -0.000459
8     2017-09-08           ...                           0.024893
9     2017-09-08           ...                          -0.035583
10    2017-09-08           ...                           0.026665
11    2017-09-08           ...                           0.116260
12    2017-09-08           ...                           0.040461
13    2017-09-08           ...                           0.019196
14    2017-09-08           ...                           0.025906
15    2017-09-08           ...                           0.006265
16    2017-09-08           ...                           0.022518
17    2017-09-08           ...                           0.051498
18    2017-09-08           ...                          -0.025179
19    2017-09-08           ...                           0.105424
20    2017-09-08           ...                           0.007422
21    2017-09-08           ...                          -0.013730
22    2017-09-08           ...                          -0.062750
23    2017-09-08           ...                          -0.034930
24    2017-09-08           ...                          -0.069051
25    2017-09-08           ...                           0.021455
26    2017-09-08           ...                           0.042971
27    2017-09-08           ...                           0.039186
28    2017-09-08           ...                          -0.023148
29    2017-09-08           ...                           0.036635
...          ...           ...                                ...
1809  2017-09-28           ...                           0.038694
1810  2017-09-28           ...                          -0.062878
1811  2017-09-28           ...                           0.056156
1812  2017-09-28           ...                          -0.124757
1813  2017-09-28           ...                           0.113714
1814  2017-09-28           ...                           0.017379
1815  2017-09-28           ...                          -0.047978
1816  2017-09-28           ...                          -0.058122
1817  2017-09-28           ...                           0.057737
1818  2017-09-28           ...                           0.006728
1819  2017-09-28           ...                           0.042422
1820  2017-09-28           ...                           0.001634
1821  2017-09-28           ...                          -0.013322
1822  2017-09-28           ...                          -0.016657
1823  2017-09-28           ...                           0.087250
1824  2017-09-28           ...                           0.021683
1825  2017-09-28           ...                          -0.064639
1826  2017-09-28           ...                           0.071677
1827  2017-09-28           ...                           0.081612
1828  2017-09-28           ...                           0.003661
1829  2017-09-28           ...                          -0.015855
1830  2017-09-28           ...                           0.001866
1831  2017-09-28           ...                           0.017329
1832  2017-09-28           ...                          -0.052533
1833  2017-09-28           ...                           0.006955
1834  2017-09-28           ...                           0.091598
1835  2017-09-28           ...                           0.024581
1836  2017-09-28           ...                          -0.060604
1837  2017-09-28           ...                          -0.015347
1838  2017-09-28           ...                          -0.034392

[27589 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WIFI.O' 'AKCA.O' 'VNDA.O']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-11           ...                           0.026228
1     2017-09-11           ...                          -0.001509
2     2017-09-11           ...                           0.010962
3     2017-09-11                                         0.000585
```

```
5     2017-09-11           ...                          -0.166934
6     2017-09-11           ...                          -0.045848
7     2017-09-11           ...                           0.000106
8     2017-09-11           ...                          -0.002663
9     2017-09-11           ...                          -0.038019
10    2017-09-11           ...                           0.024462
11    2017-09-11           ...                           0.128135
12    2017-09-11           ...                           0.033119
13    2017-09-11           ...                           0.010329
14    2017-09-11           ...                           0.034997
15    2017-09-11           ...                           0.053695
16    2017-09-11           ...                           0.036970
17    2017-09-11           ...                           0.006611
18    2017-09-11           ...                          -0.015200
19    2017-09-11           ...                           0.078545
20    2017-09-11           ...                           0.016240
21    2017-09-11           ...                          -0.017269
22    2017-09-11           ...                          -0.011093
23    2017-09-11           ...                          -0.004115
24    2017-09-11           ...                          -0.120402
25    2017-09-11           ...                           0.000247
26    2017-09-11           ...                           0.032127
27    2017-09-11           ...                           0.027145
28    2017-09-11           ...                          -0.032983
29    2017-09-11           ...                           0.019835
...          ...           ...                                ...
1804  2017-09-29           ...                           0.009935
1805  2017-09-29           ...                          -0.014441
1806  2017-09-29           ...                           0.036997
1807  2017-09-29           ...                          -0.136998
1808  2017-09-29           ...                           0.124200
1809  2017-09-29           ...                           0.017495
1810  2017-09-29           ...                          -0.024205
1811  2017-09-29           ...                          -0.075593
1812  2017-09-29           ...                           0.109954
1813  2017-09-29           ...                          -0.007948
1814  2017-09-29           ...                           0.050126
1815  2017-09-29           ...                          -0.015171
1816  2017-09-29           ...                          -0.018049
1817  2017-09-29           ...                          -0.027867
1818  2017-09-29           ...                           0.075235
1819  2017-09-29           ...                          -0.037187
1820  2017-09-29           ...                          -0.063366
1821  2017-09-29           ...                           0.089790
1822  2017-09-29           ...                           0.080603
1823  2017-09-29           ...                          -0.014185
1824  2017-09-29           ...                          -0.033279
1825  2017-09-29           ...                          -0.006448
1826  2017-09-29           ...                           0.027123
1827  2017-09-29           ...                          -0.046328
1828  2017-09-29           ...                          -0.008705
1829  2017-09-29           ...                           0.123698
1830  2017-09-29           ...                           0.053216
1831  2017-09-29           ...                          -0.030762
1832  2017-09-29           ...                          -0.075188
1833  2017-09-29           ...                          -0.049240

[27587 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VNDA.O' 'ANF.N' 'ENLC.N']
total 1871 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-12           ...                           0.034555
1     2017-09-12           ...                           0.026560
```

```
3     2017-09-12           ...                          -0.023531
4     2017-09-12           ...                          -0.075100
5     2017-09-12           ...                          -0.091328
6     2017-09-12           ...                          -0.111213
7     2017-09-12           ...                           0.007600
8     2017-09-12           ...                          -0.029611
9     2017-09-12           ...                          -0.056471
10    2017-09-12           ...                           0.011545
11    2017-09-12           ...                           0.125922
12    2017-09-12           ...                           0.029651
13    2017-09-12           ...                           0.006112
14    2017-09-12           ...                           0.042925
15    2017-09-12           ...                           0.065121
16    2017-09-12           ...                           0.032489
17    2017-09-12           ...                          -0.015792
18    2017-09-12           ...                          -0.034742
19    2017-09-12           ...                           0.054115
20    2017-09-12           ...                           0.021019
21    2017-09-12           ...                          -0.008166
22    2017-09-12           ...                          -0.003009
23    2017-09-12           ...                          -0.019254
24    2017-09-12           ...                          -0.114892
25    2017-09-12           ...                           0.000287
26    2017-09-12           ...                          -0.002671
27    2017-09-12           ...                           0.029088
28    2017-09-12           ...                          -0.093918
29    2017-09-12           ...                          -0.012596
...          ...           ...                                ...
1802  2017-10-02           ...                           0.032431
1803  2017-10-02           ...                          -0.021101
1804  2017-10-02           ...                           0.040793
1805  2017-10-02           ...                          -0.131895
1806  2017-10-02           ...                           0.130147
1807  2017-10-02           ...                           0.015357
1808  2017-10-02           ...                          -0.054400
1809  2017-10-02           ...                          -0.082887
1810  2017-10-02           ...                           0.106196
1811  2017-10-02           ...                          -0.041663
1812  2017-10-02           ...                           0.032686
1813  2017-10-02           ...                          -0.022420
1814  2017-10-02           ...                          -0.020144
1815  2017-10-02           ...                          -0.011901
1816  2017-10-02           ...                           0.119593
1817  2017-10-02           ...                          -0.069191
1818  2017-10-02           ...                          -0.051310
1819  2017-10-02           ...                           0.068844
1820  2017-10-02           ...                           0.123997
1821  2017-10-02           ...                          -0.022771
1822  2017-10-02           ...                          -0.034416
1823  2017-10-02           ...                           0.007745
1824  2017-10-02           ...                           0.021924
1825  2017-10-02           ...                          -0.027016
1826  2017-10-02           ...                          -0.007974
1827  2017-10-02           ...                           0.102237
1828  2017-10-02           ...                          -0.000227
1829  2017-10-02           ...                          -0.032661
1830  2017-10-02           ...                          -0.105254
1831  2017-10-02           ...                          -0.050886

[27582 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ANF.N' 'ENLC.N' 'CUK.N']
total 1871 df
             time                          returnsOpenPrevMktres10
```

```
2     2017-09-13          ...                         0.093141
3     2017-09-13          ...                        -0.024007
4     2017-09-13          ...                        -0.053087
5     2017-09-13          ...                        -0.095088
6     2017-09-13          ...                        -0.070435
7     2017-09-13          ...                        -0.009667
8     2017-09-13          ...                        -0.021186
9     2017-09-13          ...                        -0.064534
10    2017-09-13          ...                         0.014518
11    2017-09-13          ...                         0.095568
12    2017-09-13          ...                         0.012127
13    2017-09-13          ...                        -0.042876
14    2017-09-13          ...                         0.059505
15    2017-09-13          ...                         0.056606
16    2017-09-13          ...                         0.012687
17    2017-09-13          ...                        -0.045870
18    2017-09-13          ...                        -0.030346
19    2017-09-13          ...                         0.066345
20    2017-09-13          ...                         0.011186
21    2017-09-13          ...                         0.012227
22    2017-09-13          ...                         0.006056
23    2017-09-13          ...                        -0.040362
24    2017-09-13          ...                        -0.052489
25    2017-09-13          ...                         0.003815
26    2017-09-13          ...                        -0.003654
27    2017-09-13          ...                         0.022106
28    2017-09-13          ...                         0.236603
29    2017-09-13          ...                        -0.024603
...          ...          ...                              ...
1805  2017-10-03          ...                         0.032126
1806  2017-10-03          ...                        -0.006969
1807  2017-10-03          ...                         0.027968
1808  2017-10-03          ...                        -0.133553
1809  2017-10-03          ...                         0.143115
1810  2017-10-03          ...                         0.009361
1811  2017-10-03          ...                        -0.047679
1812  2017-10-03          ...                        -0.043516
1813  2017-10-03          ...                         0.096988
1814  2017-10-03          ...                        -0.066915
1815  2017-10-03          ...                         0.051855
1816  2017-10-03          ...                        -0.021308
1817  2017-10-03          ...                        -0.008914
1818  2017-10-03          ...                        -0.005536
1819  2017-10-03          ...                         0.169879
1820  2017-10-03          ...                        -0.117366
1821  2017-10-03          ...                        -0.056704
1822  2017-10-03          ...                         0.057807
1823  2017-10-03          ...                         0.172638
1824  2017-10-03          ...                        -0.023065
1825  2017-10-03          ...                        -0.058303
1826  2017-10-03          ...                         0.004475
1827  2017-10-03          ...                         0.013306
1828  2017-10-03          ...                        -0.040357
1829  2017-10-03          ...                        -0.014054
1830  2017-10-03          ...                         0.110435
1831  2017-10-03          ...                         0.017939
1832  2017-10-03          ...                        -0.047605
1833  2017-10-03          ...                        -0.072138
1834  2017-10-03          ...                        -0.063842

[27579 rows x 14 columns]
['A_N' 'AA_N' 'AABA_O'      'AKBA_O' 'SHEN_O' 'VRNS_O']
```

Notebook Code Data (1) Output Comments (0) Log Versions (1) Forks Options Fork Notebook Edit Notebook

0	2017-09-14	...	0.019471
1	2017-09-14	...	-0.004897
2	2017-09-14	...	0.073073
3	2017-09-14	...	-0.005096
4	2017-09-14	...	-0.046492
5	2017-09-14	...	-0.095688
6	2017-09-14	...	-0.029246
7	2017-09-14	...	-0.032636
8	2017-09-14	...	-0.024930
9	2017-09-14	...	-0.028894
10	2017-09-14	...	0.026982
11	2017-09-14	...	0.109660
12	2017-09-14	...	0.005359
13	2017-09-14	...	-0.026861
14	2017-09-14	...	0.050914
15	2017-09-14	...	0.065424
16	2017-09-14	...	0.013123
17	2017-09-14	...	-0.040773
18	2017-09-14	...	-0.037084
19	2017-09-14	...	0.003960
20	2017-09-14	...	0.014601
21	2017-09-14	...	0.004985
22	2017-09-14	...	0.012014
23	2017-09-14	...	-0.028493
24	2017-09-14	...	-0.078976
25	2017-09-14	...	-0.003288
26	2017-09-14	...	-0.008943
27	2017-09-14	...	0.009747
28	2017-09-14	...	0.123995
29	2017-09-14	...	0.008782
...	...	...	...
1802	2017-10-04	...	0.015821
1803	2017-10-04	...	-0.016562
1804	2017-10-04	...	0.038082
1805	2017-10-04	...	-0.115755
1806	2017-10-04	...	0.180454
1807	2017-10-04	...	0.007255
1808	2017-10-04	...	-0.006687
1809	2017-10-04	...	-0.023573
1810	2017-10-04	...	0.108024
1811	2017-10-04	...	-0.080758
1812	2017-10-04	...	0.042496
1813	2017-10-04	...	-0.011922
1814	2017-10-04	...	0.013811
1815	2017-10-04	...	0.013761
1816	2017-10-04	...	0.173258
1817	2017-10-04	...	-0.065640
1818	2017-10-04	...	-0.060150
1819	2017-10-04	...	0.026336
1820	2017-10-04	...	0.160361
1821	2017-10-04	...	0.010380
1822	2017-10-04	...	-0.036891
1823	2017-10-04	...	-0.006304
1824	2017-10-04	...	0.018932
1825	2017-10-04	...	-0.028626
1826	2017-10-04	...	0.010339
1827	2017-10-04	...	0.099281
1828	2017-10-04	...	0.067169
1829	2017-10-04	...	-0.072612
1830	2017-10-04	...	-0.149281
1831	2017-10-04	...	-0.061109

```
total 1872 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-15           ...                          0.019780
1     2017-09-15           ...                          0.005307
2     2017-09-15           ...                          0.051589
3     2017-09-15           ...                         -0.022165
4     2017-09-15           ...                         -0.047096
5     2017-09-15           ...                         -0.081654
6     2017-09-15           ...                         -0.026771
7     2017-09-15           ...                         -0.032415
8     2017-09-15           ...                         -0.039625
9     2017-09-15           ...                         -0.006777
10    2017-09-15           ...                          0.034909
11    2017-09-15           ...                          0.143718
12    2017-09-15           ...                         -0.003919
13    2017-09-15           ...                         -0.012524
14    2017-09-15           ...                          0.057710
15    2017-09-15           ...                          0.056519
16    2017-09-15           ...                          0.012683
17    2017-09-15           ...                         -0.029352
18    2017-09-15           ...                         -0.045016
19    2017-09-15           ...                         -0.004529
20    2017-09-15           ...                          0.012862
21    2017-09-15           ...                          0.012337
22    2017-09-15           ...                         -0.007186
23    2017-09-15           ...                          0.007809
24    2017-09-15           ...                         -0.089603
25    2017-09-15           ...                         -0.012184
26    2017-09-15           ...                         -0.011087
27    2017-09-15           ...                          0.019555
28    2017-09-15           ...                          0.129517
29    2017-09-15           ...                          0.003910
...          ...           ...                               ...
1804  2017-10-05           ...                          0.010204
1805  2017-10-05           ...                         -0.037342
1806  2017-10-05           ...                          0.046749
1807  2017-10-05           ...                         -0.053690
1808  2017-10-05           ...                          0.136135
1809  2017-10-05           ...                          0.000868
1810  2017-10-05           ...                          0.006943
1811  2017-10-05           ...                          0.001469
1812  2017-10-05           ...                          0.065354
1813  2017-10-05           ...                         -0.059723
1814  2017-10-05           ...                          0.027727
1815  2017-10-05           ...                         -0.010579
1816  2017-10-05           ...                          0.008420
1817  2017-10-05           ...                         -0.012575
1818  2017-10-05           ...                          0.180359
1819  2017-10-05           ...                         -0.076999
1820  2017-10-05           ...                         -0.075530
1821  2017-10-05           ...                          0.010664
1822  2017-10-05           ...                          0.150313
1823  2017-10-05           ...                          0.014226
1824  2017-10-05           ...                         -0.026375
1825  2017-10-05           ...                         -0.004793
1826  2017-10-05           ...                          0.035435
1827  2017-10-05           ...                         -0.025304
1828  2017-10-05           ...                          0.019554
1829  2017-10-05           ...                          0.090487
1830  2017-10-05           ...                          0.137086
1831  2017-10-05           ...                         -0.093725
1832  2017-10-05                                       -0.158772
```

```
[27570 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CYTK.O' 'GATX.N' 'SBCF.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-18           ...                          0.013543
1     2017-09-18           ...                         -0.001030
2     2017-09-18           ...                          0.061981
3     2017-09-18           ...                         -0.008644
4     2017-09-18           ...                         -0.067323
5     2017-09-18           ...                         -0.026700
6     2017-09-18           ...                         -0.027646
7     2017-09-18           ...                         -0.028689
8     2017-09-18           ...                         -0.039601
9     2017-09-18           ...                         -0.011845
10    2017-09-18           ...                          0.023826
11    2017-09-18           ...                          0.104205
12    2017-09-18           ...                         -0.005052
13    2017-09-18           ...                         -0.012208
14    2017-09-18           ...                          0.065108
15    2017-09-18           ...                          0.028760
16    2017-09-18           ...                          0.003839
17    2017-09-18           ...                         -0.057582
18    2017-09-18           ...                         -0.048292
19    2017-09-18           ...                         -0.004813
20    2017-09-18           ...                          0.012456
21    2017-09-18           ...                          0.013300
22    2017-09-18           ...                         -0.012860
23    2017-09-18           ...                         -0.049786
24    2017-09-18           ...                         -0.093578
25    2017-09-18           ...                         -0.029655
26    2017-09-18           ...                         -0.022589
27    2017-09-18           ...                          0.018486
28    2017-09-18           ...                          0.047032
29    2017-09-18           ...                         -0.047508
...          ...           ...                               ...
1801  2017-10-06           ...                          0.021386
1802  2017-10-06           ...                         -0.045337
1803  2017-10-06           ...                          0.069388
1804  2017-10-06           ...                         -0.077765
1805  2017-10-06           ...                          0.138726
1806  2017-10-06           ...                          0.006150
1807  2017-10-06           ...                         -0.004110
1808  2017-10-06           ...                         -0.032955
1809  2017-10-06           ...                          0.059935
1810  2017-10-06           ...                         -0.034611
1811  2017-10-06           ...                          0.038958
1812  2017-10-06           ...                         -0.018019
1813  2017-10-06           ...                         -0.005320
1814  2017-10-06           ...                         -0.054589
1815  2017-10-06           ...                          0.171468
1816  2017-10-06           ...                         -0.110426
1817  2017-10-06           ...                         -0.081777
1818  2017-10-06           ...                          0.052013
1819  2017-10-06           ...                          0.123082
1820  2017-10-06           ...                          0.003920
1821  2017-10-06           ...                         -0.028155
1822  2017-10-06           ...                          0.017352
1823  2017-10-06           ...                          0.020589
1824  2017-10-06           ...                         -0.047143
1825  2017-10-06           ...                          0.002274
1826  2017-10-06           ...                          0.130052
1827  2017-10-06           ...                          0.125385
```

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1830  2017-10-06           ...                          -0.081209

[27564 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'INGN.O' 'SCHL.O' 'SUPV.N']
total 1875 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-19           ...                           0.031458
1     2017-09-19           ...                          -0.008644
2     2017-09-19           ...                           0.082221
3     2017-09-19           ...                          -0.036868
4     2017-09-19           ...                          -0.142366
5     2017-09-19           ...                           0.130619
6     2017-09-19           ...                          -0.034423
7     2017-09-19           ...                          -0.025796
8     2017-09-19           ...                          -0.053010
9     2017-09-19           ...                          -0.011700
10    2017-09-19           ...                           0.012091
11    2017-09-19           ...                           0.066385
12    2017-09-19           ...                          -0.018924
13    2017-09-19           ...                          -0.011306
14    2017-09-19           ...                           0.054552
15    2017-09-19           ...                           0.022680
16    2017-09-19           ...                           0.009886
17    2017-09-19           ...                          -0.059896
18    2017-09-19           ...                          -0.049259
19    2017-09-19           ...                          -0.014730
20    2017-09-19           ...                           0.014066
21    2017-09-19           ...                           0.038207
22    2017-09-19           ...                          -0.009423
23    2017-09-19           ...                          -0.078400
24    2017-09-19           ...                           0.006436
25    2017-09-19           ...                          -0.012383
26    2017-09-19           ...                          -0.020075
27    2017-09-19           ...                           0.031662
28    2017-09-19           ...                           0.035106
29    2017-09-19           ...                          -0.064298
...          ...           ...                                ...
1803  2017-10-09           ...                           0.029425
1804  2017-10-09           ...                          -0.015396
1805  2017-10-09           ...                           0.075914
1806  2017-10-09           ...                          -0.115121
1807  2017-10-09           ...                           0.115186
1808  2017-10-09           ...                           0.002934
1809  2017-10-09           ...                          -0.087815
1810  2017-10-09           ...                          -0.045089
1811  2017-10-09           ...                           0.079056
1812  2017-10-09           ...                          -0.062376
1813  2017-10-09           ...                           0.043337
1814  2017-10-09           ...                          -0.023568
1815  2017-10-09           ...                          -0.019376
1816  2017-10-09           ...                          -0.099949
1817  2017-10-09           ...                           0.136395
1818  2017-10-09           ...                          -0.105376
1819  2017-10-09           ...                          -0.061103
1820  2017-10-09           ...                           0.093669
1821  2017-10-09           ...                           0.066986
1822  2017-10-09           ...                           0.030818
1823  2017-10-09           ...                          -0.027859
1824  2017-10-09           ...                           0.002429
1825  2017-10-09           ...                           0.028572
1826  2017-10-09           ...                          -0.081469
1827  2017-10-09           ...                           0.036323
```

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1830  2017-10-09           ...                          -0.102056
1831  2017-10-09           ...                          -0.127922
1832  2017-10-09           ...                          -0.083062

[27560 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NS.N' 'SHLX.N' 'TXMD.O']
total 1879 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-20           ...                           0.026905
1     2017-09-20           ...                           0.053562
2     2017-09-20           ...                           0.084500
3     2017-09-20           ...                          -0.020578
4     2017-09-20           ...                          -0.100992
5     2017-09-20           ...                           0.139606
6     2017-09-20           ...                          -0.071351
7     2017-09-20           ...                          -0.027638
8     2017-09-20           ...                          -0.029611
9     2017-09-20           ...                          -0.043286
10    2017-09-20           ...                           0.006945
11    2017-09-20           ...                           0.058432
12    2017-09-20           ...                          -0.039070
13    2017-09-20           ...                          -0.008852
14    2017-09-20           ...                           0.048432
15    2017-09-20           ...                          -0.001470
16    2017-09-20           ...                          -0.011645
17    2017-09-20           ...                          -0.041897
18    2017-09-20           ...                          -0.045884
19    2017-09-20           ...                          -0.014678
20    2017-09-20           ...                          -0.009947
21    2017-09-20           ...                           0.042629
22    2017-09-20           ...                           0.007746
23    2017-09-20           ...                          -0.115791
24    2017-09-20           ...                           0.050698
25    2017-09-20           ...                          -0.015353
26    2017-09-20           ...                           0.001981
27    2017-09-20           ...                           0.018545
28    2017-09-20           ...                           0.027336
29    2017-09-20           ...                          -0.088702
...          ...           ...                                ...
1803  2017-10-10           ...                           0.037370
1804  2017-10-10           ...                          -0.019804
1805  2017-10-10           ...                           0.075232
1806  2017-10-10           ...                          -0.116379
1807  2017-10-10           ...                           0.109522
1808  2017-10-10           ...                           0.003405
1809  2017-10-10           ...                          -0.100690
1810  2017-10-10           ...                          -0.035175
1811  2017-10-10           ...                           0.091191
1812  2017-10-10           ...                          -0.070103
1813  2017-10-10           ...                           0.026644
1814  2017-10-10           ...                          -0.015514
1815  2017-10-10           ...                           0.006929
1816  2017-10-10           ...                          -0.050435
1817  2017-10-10           ...                           0.149121
1818  2017-10-10           ...                          -0.014417
1819  2017-10-10           ...                          -0.037676
1820  2017-10-10           ...                           0.139090
1821  2017-10-10           ...                           0.110513
1822  2017-10-10           ...                           0.006930
1823  2017-10-10           ...                          -0.038349
1824  2017-10-10           ...                          -0.011816
1825  2017-10-10           ...                           0.041830
```

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1828  2017-10-10           ...                          0.112313
1829  2017-10-10           ...                          0.006670
1830  2017-10-10           ...                         -0.071670
1831  2017-10-10           ...                         -0.117882
1832  2017-10-10           ...                         -0.068402

[27554 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TXMD.O' 'IRT.N' 'KRNY.O']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-21           ...                          0.020216
1     2017-09-21           ...                          0.074126
2     2017-09-21           ...                          0.079734
3     2017-09-21           ...                         -0.033529
4     2017-09-21           ...                         -0.064143
5     2017-09-21           ...                          0.043215
6     2017-09-21           ...                         -0.044646
7     2017-09-21           ...                         -0.034465
8     2017-09-21           ...                          0.016421
9     2017-09-21           ...                          0.017198
10    2017-09-21           ...                          0.004087
11    2017-09-21           ...                          0.051509
12    2017-09-21           ...                         -0.044050
13    2017-09-21           ...                         -0.004271
14    2017-09-21           ...                          0.042575
15    2017-09-21           ...                         -0.003231
16    2017-09-21           ...                         -0.001313
17    2017-09-21           ...                         -0.069523
18    2017-09-21           ...                         -0.037794
19    2017-09-21           ...                         -0.009950
20    2017-09-21           ...                         -0.006928
21    2017-09-21           ...                          0.029621
22    2017-09-21           ...                          0.006283
23    2017-09-21           ...                         -0.084378
24    2017-09-21           ...                          0.044956
25    2017-09-21           ...                         -0.007014
26    2017-09-21           ...                         -0.003314
27    2017-09-21           ...                          0.023591
28    2017-09-21           ...                         -0.001017
29    2017-09-21           ...                         -0.077757
...          ...           ...                               ...
1798  2017-10-11           ...                          0.042016
1799  2017-10-11           ...                         -0.010005
1800  2017-10-11           ...                          0.057727
1801  2017-10-11           ...                         -0.084449
1802  2017-10-11           ...                          0.089840
1803  2017-10-11           ...                          0.001761
1804  2017-10-11           ...                         -0.083582
1805  2017-10-11           ...                         -0.101994
1806  2017-10-11           ...                          0.078964
1807  2017-10-11           ...                         -0.074194
1808  2017-10-11           ...                          0.013790
1809  2017-10-11           ...                          0.001930
1810  2017-10-11           ...                         -0.020914
1811  2017-10-11           ...                         -0.053467
1812  2017-10-11           ...                          0.087752
1813  2017-10-11           ...                         -0.015915
1814  2017-10-11           ...                         -0.028204
1815  2017-10-11           ...                          0.099809
1816  2017-10-11           ...                          0.014124
1817  2017-10-11           ...                          0.006675
1818  2017-10-11           ...                         -0.037410
```

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1821  2017-10-11           ...                        -0.049237
1822  2017-10-11           ...                         0.010413
1823  2017-10-11           ...                         0.089242
1824  2017-10-11           ...                        -0.010320
1825  2017-10-11           ...                        -0.046401
1826  2017-10-11           ...                        -0.026422
1827  2017-10-11           ...                        -0.051939

[27541 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ALV.N' 'FFIN.O' 'ITCI.O']
total 1879 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-22           ...                         0.015619
1     2017-09-22           ...                         0.038221
2     2017-09-22           ...                         0.062454
3     2017-09-22           ...                         0.005058
4     2017-09-22           ...                        -0.047934
5     2017-09-22           ...                         0.078960
6     2017-09-22           ...                        -0.015426
7     2017-09-22           ...                        -0.049096
8     2017-09-22           ...                         0.013375
9     2017-09-22           ...                         0.032334
10    2017-09-22           ...                         0.004650
11    2017-09-22           ...                         0.006087
12    2017-09-22           ...                        -0.048367
13    2017-09-22           ...                        -0.001011
14    2017-09-22           ...                         0.031113
15    2017-09-22           ...                        -0.005780
16    2017-09-22           ...                        -0.004209
17    2017-09-22           ...                        -0.047616
18    2017-09-22           ...                        -0.028226
19    2017-09-22           ...                         0.004993
20    2017-09-22           ...                        -0.016091
21    2017-09-22           ...                         0.027371
22    2017-09-22           ...                         0.061214
23    2017-09-22           ...                        -0.084466
24    2017-09-22           ...                         0.081866
25    2017-09-22           ...                        -0.004425
26    2017-09-22           ...                         0.020698
27    2017-09-22           ...                        -0.005277
28    2017-09-22           ...                         0.005112
29    2017-09-22           ...                        -0.095033
...          ...           ...                               ...
1799  2017-10-12           ...                         0.035947
1800  2017-10-12           ...                         0.006548
1801  2017-10-12           ...                         0.054597
1802  2017-10-12           ...                        -0.143095
1803  2017-10-12           ...                         0.108248
1804  2017-10-12           ...                         0.001152
1805  2017-10-12           ...                        -0.107059
1806  2017-10-12           ...                        -0.186758
1807  2017-10-12           ...                         0.080987
1808  2017-10-12           ...                        -0.051917
1809  2017-10-12           ...                         0.025643
1810  2017-10-12           ...                         0.007340
1811  2017-10-12           ...                        -0.044983
1812  2017-10-12           ...                        -0.028303
1813  2017-10-12           ...                         0.019326
1814  2017-10-12           ...                        -0.023295
1815  2017-10-12           ...                        -0.030248
1816  2017-10-12           ...                         0.092641
1817  2017-10-12           ...                         0.032344
```

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1820  2017-10-12           ...                         -0.019400
1821  2017-10-12           ...                          0.032625
1822  2017-10-12           ...                         -0.038370
1823  2017-10-12           ...                         -0.013656
1824  2017-10-12           ...                          0.075433
1825  2017-10-12           ...                         -0.040276
1826  2017-10-12           ...                         -0.036019
1827  2017-10-12           ...                          0.059526
1828  2017-10-12           ...                         -0.038940

[27530 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NTLA.O' 'QLYS.O' 'VNTR.N']
total 1883 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-25           ...                          0.006806
1     2017-09-25           ...                          0.062691
2     2017-09-25           ...                          0.045017
3     2017-09-25           ...                          0.027903
4     2017-09-25           ...                         -0.073579
5     2017-09-25           ...                          0.043474
6     2017-09-25           ...                          0.015661
7     2017-09-25           ...                         -0.061194
8     2017-09-25           ...                          0.019963
9     2017-09-25           ...                          0.023922
10    2017-09-25           ...                          0.002896
11    2017-09-25           ...                         -0.015430
12    2017-09-25           ...                         -0.054518
13    2017-09-25           ...                          0.000991
14    2017-09-25           ...                          0.032102
15    2017-09-25           ...                          0.009155
16    2017-09-25           ...                         -0.004057
17    2017-09-25           ...                         -0.036965
18    2017-09-25           ...                         -0.036292
19    2017-09-25           ...                         -0.011712
20    2017-09-25           ...                         -0.038409
21    2017-09-25           ...                          0.043526
22    2017-09-25           ...                          0.014846
23    2017-09-25           ...                         -0.068036
24    2017-09-25           ...                          0.085680
25    2017-09-25           ...                         -0.007427
26    2017-09-25           ...                          0.036020
27    2017-09-25           ...                          0.009464
28    2017-09-25           ...                         -0.026246
29    2017-09-25           ...                         -0.118728
...          ...           ...                               ...
1778  2017-10-13           ...                          0.037560
1779  2017-10-13           ...                         -0.058290
1780  2017-10-13           ...                          0.050587
1781  2017-10-13           ...                         -0.143465
1782  2017-10-13           ...                          0.154119
1783  2017-10-13           ...                          0.009281
1784  2017-10-13           ...                         -0.074524
1785  2017-10-13           ...                         -0.151733
1786  2017-10-13           ...                          0.049224
1787  2017-10-13           ...                         -0.008694
1788  2017-10-13           ...                          0.028525
1789  2017-10-13           ...                          0.029054
1790  2017-10-13           ...                         -0.053465
1791  2017-10-13           ...                          0.010799
1792  2017-10-13           ...                          0.022985
1793  2017-10-13           ...                          0.020176
1794  2017-10-13           ...                         -0.040842
```

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1797  2017-10-13           ...                        -0.022702
1798  2017-10-13           ...                         0.000938
1799  2017-10-13           ...                         0.001831
1800  2017-10-13           ...                         0.006701
1801  2017-10-13           ...                        -0.065550
1802  2017-10-13           ...                        -0.025250
1803  2017-10-13           ...                         0.044656
1804  2017-10-13           ...                        -0.028044
1805  2017-10-13           ...                        -0.014708
1806  2017-10-13           ...                         0.069831
1807  2017-10-13           ...                        -0.017852

[27498 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VNTR.N' 'AAAP.O' 'BKE.N']
total 1884 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-26           ...                        -0.024934
1     2017-09-26           ...                         0.015625
2     2017-09-26           ...                        -0.001903
3     2017-09-26           ...                         0.029864
4     2017-09-26           ...                        -0.057060
5     2017-09-26           ...                         0.045835
6     2017-09-26           ...                         0.063187
7     2017-09-26           ...                        -0.066127
8     2017-09-26           ...                         0.004363
9     2017-09-26           ...                         0.028165
10    2017-09-26           ...                         0.007732
11    2017-09-26           ...                        -0.023576
12    2017-09-26           ...                        -0.039736
13    2017-09-26           ...                        -0.001324
14    2017-09-26           ...                         0.020133
15    2017-09-26           ...                         0.001422
16    2017-09-26           ...                        -0.000099
17    2017-09-26           ...                        -0.040274
18    2017-09-26           ...                        -0.047994
19    2017-09-26           ...                         0.008658
20    2017-09-26           ...                        -0.058475
21    2017-09-26           ...                         0.047204
22    2017-09-26           ...                         0.006518
23    2017-09-26           ...                        -0.039861
24    2017-09-26           ...                         0.022305
25    2017-09-26           ...                        -0.016802
26    2017-09-26           ...                         0.077443
27    2017-09-26           ...                         0.008791
28    2017-09-26           ...                        -0.004518
29    2017-09-26           ...                        -0.034341
...          ...           ...                              ...
1781  2017-10-16           ...                         0.039900
1782  2017-10-16           ...                         0.009995
1783  2017-10-16           ...                         0.039990
1784  2017-10-16           ...                        -0.129109
1785  2017-10-16           ...                         0.107267
1786  2017-10-16           ...                         0.017271
1787  2017-10-16           ...                        -0.077008
1788  2017-10-16           ...                        -0.129596
1789  2017-10-16           ...                         0.019602
1790  2017-10-16           ...                         0.006673
1791  2017-10-16           ...                         0.038921
1792  2017-10-16           ...                         0.024663
1793  2017-10-16           ...                        -0.056959
1794  2017-10-16           ...                        -0.009484
1795  2017-10-16           ...                         0.026447
```

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1798  2017-10-16           ...                          0.084232
1799  2017-10-16           ...                          0.052948
1800  2017-10-16           ...                         -0.026860
1801  2017-10-16           ...                         -0.013284
1802  2017-10-16           ...                         -0.009152
1803  2017-10-16           ...                          0.009002
1804  2017-10-16           ...                         -0.065237
1805  2017-10-16           ...                         -0.022634
1806  2017-10-16           ...                          0.038415
1807  2017-10-16           ...                         -0.048319
1808  2017-10-16           ...                         -0.002375
1809  2017-10-16           ...                          0.091403
1810  2017-10-16           ...                         -0.004399

[27463 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HUBS.N' 'NCI.N' 'RGNX.O']
total 1886 df
200             time           ...           returnsOpenPrevMktres1
0
0     2017-09-27           ...                         -0.026823
1     2017-09-27           ...                          0.018302
2     2017-09-27           ...                         -0.004814
3     2017-09-27           ...                          0.015143
4     2017-09-27           ...                         -0.057141
5     2017-09-27           ...                          0.107480
6     2017-09-27           ...                          0.016779
7     2017-09-27           ...                         -0.038216
8     2017-09-27           ...                         -0.029614
9     2017-09-27           ...                          0.013318
10    2017-09-27           ...                         -0.000931
11    2017-09-27           ...                         -0.043140
12    2017-09-27           ...                         -0.025993
13    2017-09-27           ...                          0.003318
14    2017-09-27           ...                         -0.018580
15    2017-09-27           ...                          0.012885
16    2017-09-27           ...                          0.008896
17    2017-09-27           ...                         -0.055538
18    2017-09-27           ...                         -0.038567
19    2017-09-27           ...                          0.002265
20    2017-09-27           ...                         -0.058698
21    2017-09-27           ...                          0.060642
22    2017-09-27           ...                          0.006682
23    2017-09-27           ...                         -0.035211
24    2017-09-27           ...                         -0.015227
25    2017-09-27           ...                         -0.033884
26    2017-09-27           ...                          0.073585
27    2017-09-27           ...                          0.004721
28    2017-09-27           ...                         -0.002460
29    2017-09-27           ...                         -0.018714
...          ...           ...                               ...
1782  2017-10-17           ...                          0.038008
1783  2017-10-17           ...                          0.016831
1784  2017-10-17           ...                          0.035647
1785  2017-10-17           ...                         -0.106801
1786  2017-10-17           ...                          0.077816
1787  2017-10-17           ...                          0.014222
1788  2017-10-17           ...                         -0.104070
1789  2017-10-17           ...                         -0.187963
1790  2017-10-17           ...                          0.004685
1791  2017-10-17           ...                          0.050143
1792  2017-10-17           ...                          0.020259
1793  2017-10-17           ...                          0.024047
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```
1796  2017-10-17           ...                         -0.013708
1797  2017-10-17           ...                          0.122235
1798  2017-10-17           ...                         -0.014542
1799  2017-10-17           ...                          0.053900
1800  2017-10-17           ...                          0.061567
1801  2017-10-17           ...                         -0.038316
1802  2017-10-17           ...                          0.000107
1803  2017-10-17           ...                         -0.007779
1804  2017-10-17           ...                         -0.006493
1805  2017-10-17           ...                         -0.066821
1806  2017-10-17           ...                         -0.034215
1807  2017-10-17           ...                          0.025009
1808  2017-10-17           ...                         -0.073996
1809  2017-10-17           ...                         -0.007493
1810  2017-10-17           ...                          0.034655
1811  2017-10-17           ...                          0.005271

[27431 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RGNX.O' 'EVTC.N' 'NR.N']
total 1884 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-28           ...                         -0.021927
1     2017-09-28           ...                          0.013358
2     2017-09-28           ...                         -0.008974
3     2017-09-28           ...                         -0.009585
4     2017-09-28           ...                         -0.026413
5     2017-09-28           ...                          0.084375
6     2017-09-28           ...                         -0.001929
7     2017-09-28           ...                         -0.033424
8     2017-09-28           ...                         -0.012075
9     2017-09-28           ...                          0.023275
10    2017-09-28           ...                          0.001866
11    2017-09-28           ...                         -0.039107
12    2017-09-28           ...                         -0.013418
13    2017-09-28           ...                          0.002512
14    2017-09-28           ...                         -0.021658
15    2017-09-28           ...                          0.021069
16    2017-09-28           ...                          0.051701
17    2017-09-28           ...                         -0.039690
18    2017-09-28           ...                         -0.029564
19    2017-09-28           ...                          0.037630
20    2017-09-28           ...                         -0.081240
21    2017-09-28           ...                          0.091375
22    2017-09-28           ...                          0.006263
23    2017-09-28           ...                         -0.034187
24    2017-09-28           ...                          0.022209
25    2017-09-28           ...                          0.001896
26    2017-09-28           ...                          0.086131
27    2017-09-28           ...                         -0.018879
28    2017-09-28           ...                         -0.000524
29    2017-09-28           ...                         -0.043920
...          ...           ...                               ...
1779  2017-10-18           ...                          0.037470
1780  2017-10-18           ...                          0.023723
1781  2017-10-18           ...                          0.023480
1782  2017-10-18           ...                         -0.107344
1783  2017-10-18           ...                          0.106629
1784  2017-10-18           ...                          0.014036
1785  2017-10-18           ...                         -0.089726
1786  2017-10-18           ...                         -0.168615
1787  2017-10-18           ...                         -0.027083
1788  2017-10-18           ...                          0.071827
```

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1791  2017-10-18           ...                        -0.092061
1792  2017-10-18           ...                        -0.073454
1793  2017-10-18           ...                        -0.020717
1794  2017-10-18           ...                         0.081759
1795  2017-10-18           ...                        -0.017763
1796  2017-10-18           ...                         0.068037
1797  2017-10-18           ...                         0.039996
1798  2017-10-18           ...                        -0.031395
1799  2017-10-18           ...                        -0.010332
1800  2017-10-18           ...                         0.010579
1801  2017-10-18           ...                        -0.002954
1802  2017-10-18           ...                        -0.070743
1803  2017-10-18           ...                        -0.031731
1804  2017-10-18           ...                         0.016945
1805  2017-10-18           ...                        -0.062227
1806  2017-10-18           ...                        -0.004943
1807  2017-10-18           ...                         0.060342
1808  2017-10-18           ...                         0.010275

[27400 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'EVTC.N' 'NR.N' 'MFGP.N']
total 1882 df
            time           ...           returnsOpenPrevMktres10
0     2017-09-29           ...                        -0.040434
1     2017-09-29           ...                         0.026957
2     2017-09-29           ...                        -0.025381
3     2017-09-29           ...                         0.040717
4     2017-09-29           ...                         0.019940
5     2017-09-29           ...                         0.131072
6     2017-09-29           ...                         0.001764
7     2017-09-29           ...                        -0.040525
8     2017-09-29           ...                         0.010020
9     2017-09-29           ...                         0.019179
10    2017-09-29           ...                        -0.006825
11    2017-09-29           ...                        -0.054836
12    2017-09-29           ...                         0.001725
13    2017-09-29           ...                         0.000372
14    2017-09-29           ...                        -0.030014
15    2017-09-29           ...                         0.021598
16    2017-09-29           ...                         0.031873
17    2017-09-29           ...                        -0.058365
18    2017-09-29           ...                        -0.017361
19    2017-09-29           ...                         0.042398
20    2017-09-29           ...                        -0.100666
21    2017-09-29           ...                         0.077338
22    2017-09-29           ...                         0.021326
23    2017-09-29           ...                        -0.040450
24    2017-09-29           ...                         0.081982
25    2017-09-29           ...                        -0.004890
26    2017-09-29           ...                         0.092786
27    2017-09-29           ...                         0.002973
28    2017-09-29           ...                        -0.024631
29    2017-09-29           ...                        -0.045311
...          ...           ...                              ...
1778  2017-10-19           ...                         0.041085
1779  2017-10-19           ...                         0.038296
1780  2017-10-19           ...                         0.013926
1781  2017-10-19           ...                        -0.049366
1782  2017-10-19           ...                         0.069984
1783  2017-10-19           ...                         0.007655
1784  2017-10-19           ...                        -0.101695
1785  2017-10-19           ...                        -0.182283
```

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1788  2017-10-19           ...                          0.007264
1789  2017-10-19           ...                         -0.020765
1790  2017-10-19           ...                         -0.065473
1791  2017-10-19           ...                         -0.050340
1792  2017-10-19           ...                         -0.006149
1793  2017-10-19           ...                          0.096313
1794  2017-10-19           ...                          0.006047
1795  2017-10-19           ...                          0.055841
1796  2017-10-19           ...                          0.021909
1797  2017-10-19           ...                         -0.042310
1798  2017-10-19           ...                          0.010377
1799  2017-10-19           ...                          0.019446
1800  2017-10-19           ...                          0.000734
1801  2017-10-19           ...                         -0.035867
1802  2017-10-19           ...                         -0.045834
1803  2017-10-19           ...                         -0.015109
1804  2017-10-19           ...                         -0.116274
1805  2017-10-19           ...                          0.009334
1806  2017-10-19           ...                          0.112576
1807  2017-10-19           ...                          0.025366

[27369 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FDP.N' 'IEX.N' 'SSNI.N']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-02           ...                         -0.051633
1     2017-10-02           ...                          0.011400
2     2017-10-02           ...                         -0.029350
3     2017-10-02           ...                          0.033256
4     2017-10-02           ...                          0.047062
5     2017-10-02           ...                          0.134826
6     2017-10-02           ...                         -0.005193
7     2017-10-02           ...                         -0.053156
8     2017-10-02           ...                         -0.021321
9     2017-10-02           ...                          0.017267
10    2017-10-02           ...                         -0.000543
11    2017-10-02           ...                         -0.043559
12    2017-10-02           ...                         -0.003268
13    2017-10-02           ...                         -0.006206
14    2017-10-02           ...                         -0.069275
15    2017-10-02           ...                          0.058389
16    2017-10-02           ...                          0.028777
17    2017-10-02           ...                         -0.069154
18    2017-10-02           ...                         -0.016750
19    2017-10-02           ...                         -0.013969
20    2017-10-02           ...                         -0.112033
21    2017-10-02           ...                          0.061162
22    2017-10-02           ...                          0.014155
23    2017-10-02           ...                          0.007884
24    2017-10-02           ...                          0.059930
25    2017-10-02           ...                         -0.010441
26    2017-10-02           ...                          0.086916
27    2017-10-02           ...                         -0.017086
28    2017-10-02           ...                         -0.011153
29    2017-10-02           ...                         -0.014234
...          ...           ...                               ...
1778  2017-10-20           ...                          0.018582
1779  2017-10-20           ...                          0.055248
1780  2017-10-20           ...                          0.068287
1781  2017-10-20           ...                          0.024720
1782  2017-10-20           ...                         -0.116565
1783  2017-10-20           ...                          0.089921
```

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1786  2017-10-20           ...                         -0.181173
1787  2017-10-20           ...                          0.002027
1788  2017-10-20           ...                          0.044237
1789  2017-10-20           ...                          0.031360
1790  2017-10-20           ...                         -0.007627
1791  2017-10-20           ...                         -0.064635
1792  2017-10-20           ...                         -0.052977
1793  2017-10-20           ...                         -0.006566
1794  2017-10-20           ...                          0.115054
1795  2017-10-20           ...                         -0.010975
1796  2017-10-20           ...                          0.034885
1797  2017-10-20           ...                          0.045733
1798  2017-10-20           ...                         -0.043701
1799  2017-10-20           ...                          0.034980
1800  2017-10-20           ...                          0.018047
1801  2017-10-20           ...                          0.016637
1802  2017-10-20           ...                         -0.038971
1803  2017-10-20           ...                         -0.035324
1804  2017-10-20           ...                         -0.011094
1805  2017-10-20           ...                          0.040879
1806  2017-10-20           ...                          0.114694
1807  2017-10-20           ...                          0.019762

[27343 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FCPT.N' 'FMSA.N' 'GGG.N']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-03           ...                         -0.048302
1     2017-10-03           ...                          0.037398
2     2017-10-03           ...                         -0.032935
3     2017-10-03           ...                          0.049651
4     2017-10-03           ...                          0.153899
5     2017-10-03           ...                         -0.045088
6     2017-10-03           ...                          0.002690
7     2017-10-03           ...                         -0.051669
8     2017-10-03           ...                          0.001641
9     2017-10-03           ...                          0.023090
10    2017-10-03           ...                         -0.007672
11    2017-10-03           ...                         -0.039771
12    2017-10-03           ...                          0.010932
13    2017-10-03           ...                          0.001502
14    2017-10-03           ...                         -0.072785
15    2017-10-03           ...                          0.053606
16    2017-10-03           ...                          0.024911
17    2017-10-03           ...                         -0.059316
18    2017-10-03           ...                         -0.021586
19    2017-10-03           ...                         -0.000946
20    2017-10-03           ...                         -0.128971
21    2017-10-03           ...                          0.080259
22    2017-10-03           ...                          0.024101
23    2017-10-03           ...                          0.025476
24    2017-10-03           ...                          0.015470
25    2017-10-03           ...                         -0.008338
26    2017-10-03           ...                          0.092281
27    2017-10-03           ...                         -0.038219
28    2017-10-03           ...                          0.046163
29    2017-10-03           ...                          0.001890
...          ...           ...                               ...
1777  2017-10-23           ...                          0.015206
1778  2017-10-23           ...                          0.029329
1779  2017-10-23           ...                          0.051996
1780  2017-10-23           ...                          0.010957
```

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1783  2017-10-23           ...                          0.015589
1784  2017-10-23           ...                         -0.100207
1785  2017-10-23           ...                         -0.209920
1786  2017-10-23           ...                          0.003845
1787  2017-10-23           ...                          0.078557
1788  2017-10-23           ...                          0.044743
1789  2017-10-23           ...                         -0.016908
1790  2017-10-23           ...                         -0.070621
1791  2017-10-23           ...                         -0.046606
1792  2017-10-23           ...                         -0.005607
1793  2017-10-23           ...                          0.038715
1794  2017-10-23           ...                         -0.033766
1795  2017-10-23           ...                          0.027112
1796  2017-10-23           ...                          0.026548
1797  2017-10-23           ...                         -0.078520
1798  2017-10-23           ...                          0.048515
1799  2017-10-23           ...                          0.008115
1800  2017-10-23           ...                         -0.002341
1801  2017-10-23           ...                         -0.000174
1802  2017-10-23           ...                         -0.072613
1803  2017-10-23           ...                         -0.007085
1804  2017-10-23           ...                          0.073021
1805  2017-10-23           ...                          0.150313
1806  2017-10-23           ...                          0.024895

[27318 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GGG.N' 'CCC.N' 'MTN.N']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-04           ...                         -0.050608
1     2017-10-04           ...                          0.013190
2     2017-10-04           ...                         -0.031902
3     2017-10-04           ...                          0.117712
4     2017-10-04           ...                          0.156360
5     2017-10-04           ...                         -0.061150
6     2017-10-04           ...                          0.006473
7     2017-10-04           ...                         -0.040772
8     2017-10-04           ...                          0.015592
9     2017-10-04           ...                          0.039448
10    2017-10-04           ...                         -0.007194
11    2017-10-04           ...                         -0.081332
12    2017-10-04           ...                          0.013823
13    2017-10-04           ...                          0.005503
14    2017-10-04           ...                         -0.049908
15    2017-10-04           ...                               NaN
16    2017-10-04           ...                          0.051078
17    2017-10-04           ...                          0.039222
18    2017-10-04           ...                         -0.025417
19    2017-10-04           ...                         -0.011318
20    2017-10-04           ...                          0.019794
21    2017-10-04           ...                         -0.118516
22    2017-10-04           ...                          0.084737
23    2017-10-04           ...                          0.031756
24    2017-10-04           ...                          0.039565
25    2017-10-04           ...                          0.034910
26    2017-10-04           ...                         -0.004933
27    2017-10-04           ...                          0.059756
28    2017-10-04           ...                         -0.038723
29    2017-10-04           ...                          0.040794
...          ...           ...                               ...
1776  2017-10-24           ...                          0.026067
1777  2017-10-24           ...                         -0.002145
```

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1780  2017-10-24           ...                          -0.148063
1781  2017-10-24           ...                          -0.005473
1782  2017-10-24           ...                           0.014467
1783  2017-10-24           ...                          -0.107655
1784  2017-10-24           ...                          -0.187856
1785  2017-10-24           ...                           0.000952
1786  2017-10-24           ...                           0.075389
1787  2017-10-24           ...                           0.037412
1788  2017-10-24           ...                          -0.018189
1789  2017-10-24           ...                          -0.074189
1790  2017-10-24           ...                          -0.026097
1791  2017-10-24           ...                           0.047068
1792  2017-10-24           ...                           0.017547
1793  2017-10-24           ...                          -0.032837
1794  2017-10-24           ...                          -0.013527
1795  2017-10-24           ...                           0.044292
1796  2017-10-24           ...                          -0.068182
1797  2017-10-24           ...                           0.050183
1798  2017-10-24           ...                           0.025559
1799  2017-10-24           ...                           0.006169
1800  2017-10-24           ...                          -0.022758
1801  2017-10-24           ...                          -0.058536
1802  2017-10-24           ...                          -0.036775
1803  2017-10-24           ...                           0.038734
1804  2017-10-24           ...                           0.142293
1805  2017-10-24           ...                           0.017488

[27289 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GGG.N' 'CCC.N' 'MTN.N']
total 1876 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-05           ...                          -0.041863
1     2017-10-05           ...                           0.004873
2     2017-10-05           ...                          -0.036910
3     2017-10-05           ...                           0.105805
4     2017-10-05           ...                           0.160114
5     2017-10-05           ...                          -0.043069
6     2017-10-05           ...                           0.000791
7     2017-10-05           ...                          -0.027477
8     2017-10-05           ...                          -0.020547
9     2017-10-05           ...                           0.025146
10    2017-10-05           ...                          -0.013066
11    2017-10-05           ...                          -0.119274
12    2017-10-05           ...                           0.022627
13    2017-10-05           ...                           0.006618
14    2017-10-05           ...                          -0.073255
15    2017-10-05           ...                                NaN
16    2017-10-05           ...                           0.047046
17    2017-10-05           ...                           0.041081
18    2017-10-05           ...                           0.021855
19    2017-10-05           ...                          -0.012239
20    2017-10-05           ...                           0.057226
21    2017-10-05           ...                          -0.121286
22    2017-10-05           ...                           0.103989
23    2017-10-05           ...                           0.023682
24    2017-10-05           ...                          -0.001504
25    2017-10-05           ...                           0.030993
26    2017-10-05           ...                          -0.011593
27    2017-10-05           ...                           0.061143
28    2017-10-05           ...                          -0.051397
29    2017-10-05           ...                          -0.034138
...          ...           ...                                ...
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1774  2017-10-25          ...                          0.048118
1775  2017-10-25          ...                         -0.016852
1776  2017-10-25          ...                         -0.151942
1777  2017-10-25          ...                         -0.030208
1778  2017-10-25          ...                          0.015461
1779  2017-10-25          ...                         -0.113068
1780  2017-10-25          ...                         -0.148180
1781  2017-10-25          ...                         -0.002023
1782  2017-10-25          ...                          0.075670
1783  2017-10-25          ...                          0.039773
1784  2017-10-25          ...                         -0.004445
1785  2017-10-25          ...                         -0.046842
1786  2017-10-25          ...                          0.022105
1787  2017-10-25          ...                          0.057851
1788  2017-10-25          ...                          0.040345
1789  2017-10-25          ...                         -0.036291
1790  2017-10-25          ...                         -0.046758
1791  2017-10-25          ...                          0.050287
1792  2017-10-25          ...                         -0.060719
1793  2017-10-25          ...                          0.046202
1794  2017-10-25          ...                          0.015116
1795  2017-10-25          ...                          0.005621
1796  2017-10-25          ...                         -0.007482
1797  2017-10-25          ...                         -0.054231
1798  2017-10-25          ...                         -0.023724
1799  2017-10-25          ...                          0.024258
1800  2017-10-25          ...                          0.098097
1801  2017-10-25          ...                          0.010207

[27259 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CCC.N' 'MTN.N' 'WEB.O']
total 1876 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-06          ...                         -0.059395
1     2017-10-06          ...                          0.026394
2     2017-10-06          ...                         -0.047207
3     2017-10-06          ...                          0.064974
4     2017-10-06          ...                          0.141994
5     2017-10-06          ...                         -0.020511
6     2017-10-06          ...                          0.004644
7     2017-10-06          ...                         -0.017277
8     2017-10-06          ...                         -0.026907
9     2017-10-06          ...                          0.023351
10    2017-10-06          ...                         -0.027374
11    2017-10-06          ...                         -0.152458
12    2017-10-06          ...                         -0.009687
13    2017-10-06          ...                          0.002162
14    2017-10-06          ...                         -0.097515
15    2017-10-06          ...                               NaN
16    2017-10-06          ...                          0.029977
17    2017-10-06          ...                          0.047823
18    2017-10-06          ...                         -0.010628
19    2017-10-06          ...                          0.013849
20    2017-10-06          ...                         -0.045181
21    2017-10-06          ...                         -0.129791
22    2017-10-06          ...                          0.100415
23    2017-10-06          ...                          0.011773
24    2017-10-06          ...                         -0.023050
25    2017-10-06          ...                          0.044081
26    2017-10-06          ...                         -0.024414
27    2017-10-06          ...                          0.064527
28    2017-10-06          ...                         -0.043772
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1770  2017-10-26          ...                         0.030244
1771  2017-10-26          ...                        -0.013330
1772  2017-10-26          ...                         0.026980
1773  2017-10-26          ...                        -0.072017
1774  2017-10-26          ...                        -0.095014
1775  2017-10-26          ...                        -0.035021
1776  2017-10-26          ...                         0.012612
1777  2017-10-26          ...                        -0.101032
1778  2017-10-26          ...                        -0.034921
1779  2017-10-26          ...                         0.003379
1780  2017-10-26          ...                         0.077466
1781  2017-10-26          ...                         0.010816
1782  2017-10-26          ...                         0.005715
1783  2017-10-26          ...                        -0.000533
1784  2017-10-26          ...                         0.009879
1785  2017-10-26          ...                         0.096646
1786  2017-10-26          ...                        -0.053321
1787  2017-10-26          ...                        -0.025034
1788  2017-10-26          ...                        -0.063308
1789  2017-10-26          ...                        -0.005357
1790  2017-10-26          ...                        -0.030131
1791  2017-10-26          ...                         0.044537
1792  2017-10-26          ...                         0.023932
1793  2017-10-26          ...                        -0.005655
1794  2017-10-26          ...                        -0.032927
1795  2017-10-26          ...                        -0.027366
1796  2017-10-26          ...                        -0.030112
1797  2017-10-26          ...                         0.025361
1798  2017-10-26          ...                         0.014573
1799  2017-10-26          ...                         0.004773

[27225 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MTN.N' 'WEB.O' 'CSGP.O']
total 1867 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-09          ...                        -0.052598
1     2017-10-09          ...                         0.008301
2     2017-10-09          ...                        -0.038652
3     2017-10-09          ...                         0.066261
4     2017-10-09          ...                         0.118605
5     2017-10-09          ...                         0.069337
6     2017-10-09          ...                        -0.006386
7     2017-10-09          ...                        -0.017775
8     2017-10-09          ...                        -0.043834
9     2017-10-09          ...                         0.036303
10    2017-10-09          ...                        -0.028110
11    2017-10-09          ...                        -0.143174
12    2017-10-09          ...                        -0.058089
13    2017-10-09          ...                        -0.004243
14    2017-10-09          ...                        -0.092882
15    2017-10-09          ...                              NaN
16    2017-10-09          ...                         0.022555
17    2017-10-09          ...                         0.027227
18    2017-10-09          ...                        -0.018272
19    2017-10-09          ...                         0.000833
20    2017-10-09          ...                        -0.035415
21    2017-10-09          ...                        -0.117190
22    2017-10-09          ...                         0.110663
23    2017-10-09          ...                         0.016900
24    2017-10-09          ...                        -0.041746
25    2017-10-09          ...                         0.085619
26    2017-10-09          ...                        -0.012497
```

```
29    2017-10-09          ...                          -0.055763
...          ...          ...                                ...
1771  2017-10-27          ...                           0.002898
1772  2017-10-27          ...                          -0.038389
1773  2017-10-27          ...                           0.043411
1774  2017-10-27          ...                          -0.050721
1775  2017-10-27          ...                          -0.112270
1776  2017-10-27          ...                          -0.066860
1777  2017-10-27          ...                           0.001617
1778  2017-10-27          ...                          -0.127237
1779  2017-10-27          ...                          -0.059209
1780  2017-10-27          ...                           0.004564
1781  2017-10-27          ...                           0.064326
1782  2017-10-27          ...                          -0.058209
1783  2017-10-27          ...                          -0.010125
1784  2017-10-27          ...                           0.008965
1785  2017-10-27          ...                           0.007245
1786  2017-10-27          ...                           0.063065
1787  2017-10-27          ...                          -0.102668
1788  2017-10-27          ...                          -0.019761
1789  2017-10-27          ...                          -0.082921
1790  2017-10-27          ...                          -0.057924
1791  2017-10-27          ...                          -0.044035
1792  2017-10-27          ...                           0.029264
1793  2017-10-27          ...                           0.009131
1794  2017-10-27          ...                          -0.000800
1795  2017-10-27          ...                          -0.016630
1796  2017-10-27          ...                          -0.030612
1797  2017-10-27          ...                          -0.003385
1798  2017-10-27          ...                           0.003099
1799  2017-10-27          ...                           0.015244
1800  2017-10-27          ...                          -0.018403

[27195 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BKI.N' 'CMPR.O' 'GBX.N']
total 1868 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-10          ...                          -0.029396
1     2017-10-10          ...                           0.008535
2     2017-10-10          ...                           0.002734
3     2017-10-10          ...                           0.059993
4     2017-10-10          ...                           0.082200
5     2017-10-10          ...                           0.074195
6     2017-10-10          ...                          -0.047868
7     2017-10-10          ...                          -0.031236
8     2017-10-10          ...                          -0.032829
9     2017-10-10          ...                           0.032859
10    2017-10-10          ...                          -0.011916
11    2017-10-10          ...                          -0.111312
12    2017-10-10          ...                          -0.069889
13    2017-10-10          ...                          -0.003703
14    2017-10-10          ...                          -0.055377
15    2017-10-10          ...                                NaN
16    2017-10-10          ...                           0.037535
17    2017-10-10          ...                           0.019057
18    2017-10-10          ...                          -0.023478
19    2017-10-10          ...                          -0.005180
20    2017-10-10          ...                          -0.052828
21    2017-10-10          ...                          -0.090119
22    2017-10-10          ...                           0.082212
23    2017-10-10          ...                           0.016096
24    2017-10-10          ...                          -0.073995
```

```
27    2017-10-10          ...                         0.040688
28    2017-10-10          ...                        -0.039597
29    2017-10-10          ...                        -0.040009
...          ...          ...                              ...
1773  2017-10-30          ...                         0.019237
1774  2017-10-30          ...                        -0.047557
1775  2017-10-30          ...                        -0.010022
1776  2017-10-30          ...                        -0.039978
1777  2017-10-30          ...                        -0.119844
1778  2017-10-30          ...                        -0.018306
1779  2017-10-30          ...                         0.008868
1780  2017-10-30          ...                        -0.116872
1781  2017-10-30          ...                        -0.071410
1782  2017-10-30          ...                         0.007565
1783  2017-10-30          ...                         0.084936
1784  2017-10-30          ...                        -0.080896
1785  2017-10-30          ...                        -0.017121
1786  2017-10-30          ...                        -0.001865
1787  2017-10-30          ...                         0.004709
1788  2017-10-30          ...                         0.059371
1789  2017-10-30          ...                        -0.195574
1790  2017-10-30          ...                        -0.038854
1791  2017-10-30          ...                        -0.116773
1792  2017-10-30          ...                        -0.133777
1793  2017-10-30          ...                        -0.061638
1794  2017-10-30          ...                         0.037264
1795  2017-10-30          ...                         0.026133
1796  2017-10-30          ...                        -0.003270
1797  2017-10-30          ...                        -0.035635
1798  2017-10-30          ...                        -0.061317
1799  2017-10-30          ...                        -0.019239
1800  2017-10-30          ...                         0.002162
1801  2017-10-30          ...                         0.023257
1802  2017-10-30          ...                        -0.022231

[27165 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ACLS.O' 'BLDP.O' 'ECPG.O']
total 1869 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-11          ...                        -0.019864
1     2017-10-11          ...                        -0.000781
2     2017-10-11          ...                         0.002321
3     2017-10-11          ...                         0.077337
4     2017-10-11          ...                         0.036936
5     2017-10-11          ...                         0.063870
6     2017-10-11          ...                        -0.041432
7     2017-10-11          ...                        -0.043191
8     2017-10-11          ...                        -0.015364
9     2017-10-11          ...                         0.031835
10    2017-10-11          ...                         0.000147
11    2017-10-11          ...                        -0.068410
12    2017-10-11          ...                        -0.064138
13    2017-10-11          ...                        -0.003781
14    2017-10-11          ...                        -0.011944
15    2017-10-11          ...                              NaN
16    2017-10-11          ...                         0.024606
17    2017-10-11          ...                         0.026128
18    2017-10-11          ...                        -0.020556
19    2017-10-11          ...                        -0.002181
20    2017-10-11          ...                        -0.055269
21    2017-10-11          ...                        -0.072692
22    2017-10-11          ...                         0.070196
23    2017-10-11                                      0.001344
```

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25    2017-10-11          ...                          0.052253
26    2017-10-11          ...                          0.007344
27    2017-10-11          ...                          0.039208
28    2017-10-11          ...                         -0.021906
29    2017-10-11          ...                         -0.063553
...          ...          ...                               ...
1773  2017-10-31          ...                          0.018766
1774  2017-10-31          ...                         -0.050426
1775  2017-10-31          ...                         -0.001940
1776  2017-10-31          ...                         -0.022893
1777  2017-10-31          ...                         -0.088529
1778  2017-10-31          ...                         -0.012855
1779  2017-10-31          ...                          0.009180
1780  2017-10-31          ...                         -0.109949
1781  2017-10-31          ...                         -0.042265
1782  2017-10-31          ...                          0.007672
1783  2017-10-31          ...                          0.067674
1784  2017-10-31          ...                         -0.088972
1785  2017-10-31          ...                         -0.015948
1786  2017-10-31          ...                          0.057191
1787  2017-10-31          ...                          0.020452
1788  2017-10-31          ...                          0.058099
1789  2017-10-31          ...                         -0.236792
1790  2017-10-31          ...                         -0.031807
1791  2017-10-31          ...                         -0.094919
1792  2017-10-31          ...                         -0.153794
1793  2017-10-31          ...                         -0.047096
1794  2017-10-31          ...                          0.043188
1795  2017-10-31          ...                          0.012498
1796  2017-10-31          ...                          0.026544
1797  2017-10-31          ...                         -0.011285
1798  2017-10-31          ...                         -0.044586
1799  2017-10-31          ...                         -0.030990
1800  2017-10-31          ...                          0.009617
1801  2017-10-31          ...                          0.068045
1802  2017-10-31          ...                         -0.033695

[27135 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DIN.N' 'GTLS.O' 'TPR.N']
total 1864 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-12          ...                         -0.025024
1     2017-10-12          ...                          0.013723
2     2017-10-12          ...                         -0.012872
3     2017-10-12          ...                          0.061082
4     2017-10-12          ...                         -0.062930
5     2017-10-12          ...                          0.076749
6     2017-10-12          ...                         -0.038702
7     2017-10-12          ...                         -0.053144
8     2017-10-12          ...                         -0.003821
9     2017-10-12          ...                          0.018685
10    2017-10-12          ...                         -0.003137
11    2017-10-12          ...                         -0.055549
12    2017-10-12          ...                         -0.027929
13    2017-10-12          ...                         -0.000834
14    2017-10-12          ...                         -0.007976
15    2017-10-12          ...                               NaN
16    2017-10-12          ...                          0.013124
17    2017-10-12          ...                         -0.015465
18    2017-10-12          ...                         -0.039118
19    2017-10-12          ...                         -0.027655
20    2017-10-12          ...                         -0.042155
21    2017-10-12                                       0.058252
```

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23    2017-10-12          ...                          0.000519
24    2017-10-12          ...                         -0.045499
25    2017-10-12          ...                          0.001912
26    2017-10-12          ...                         -0.014326
27    2017-10-12          ...                          0.059765
28    2017-10-12          ...                          0.018395
29    2017-10-12          ...                         -0.003115
...          ...          ...                               ...
1771  2017-11-01          ...                          0.030953
1772  2017-11-01          ...                         -0.025633
1773  2017-11-01          ...                         -0.026165
1774  2017-11-01          ...                         -0.005816
1775  2017-11-01          ...                         -0.072994
1776  2017-11-01          ...                         -0.011017
1777  2017-11-01          ...                          0.001327
1778  2017-11-01          ...                         -0.143885
1779  2017-11-01          ...                         -0.017909
1780  2017-11-01          ...                          0.063018
1781  2017-11-01          ...                          0.073293
1782  2017-11-01          ...                         -0.081492
1783  2017-11-01          ...                          0.053557
1784  2017-11-01          ...                          0.051690
1785  2017-11-01          ...                          0.075205
1786  2017-11-01          ...                          0.069516
1787  2017-11-01          ...                         -0.248884
1788  2017-11-01          ...                         -0.040317
1789  2017-11-01          ...                         -0.108194
1790  2017-11-01          ...                         -0.105511
1791  2017-11-01          ...                         -0.056173
1792  2017-11-01          ...                          0.045639
1793  2017-11-01          ...                         -0.077384
1794  2017-11-01          ...                          0.039262
1795  2017-11-01          ...                          0.001607
1796  2017-11-01          ...                         -0.044114
1797  2017-11-01          ...                         -0.018900
1798  2017-11-01          ...                          0.026659
1799  2017-11-01          ...                          0.104865
1800  2017-11-01          ...                         -0.026175

[27108 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CONN.O' 'PPBI.O' 'SNBR.O']
total 1862 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-13          ...                         -0.005379
1     2017-10-13          ...                          0.011861
2     2017-10-13          ...                               NaN
3     2017-10-13          ...                         -0.017230
4     2017-10-13          ...                          0.037787
5     2017-10-13          ...                         -0.107630
6     2017-10-13          ...                         -0.117897
7     2017-10-13          ...                         -0.043575
8     2017-10-13          ...                         -0.050388
9     2017-10-13          ...                         -0.002733
10    2017-10-13          ...                          0.043113
11    2017-10-13          ...                          0.011884
12    2017-10-13          ...                         -0.048877
13    2017-10-13          ...                         -0.013771
14    2017-10-13          ...                         -0.002236
15    2017-10-13          ...                          0.027397
16    2017-10-13          ...                               NaN
17    2017-10-13          ...                          0.012063
18    2017-10-13          ...                          0.015732
19    2017-10-13                                      -0.040048
```

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22    2017-10-13           ...                          -0.054828
23    2017-10-13           ...                           0.067742
24    2017-10-13           ...                          -0.003090
25    2017-10-13           ...                          -0.060714
26    2017-10-13           ...                          -0.033936
27    2017-10-13           ...                           0.000221
28    2017-10-13           ...                           0.073710
29    2017-10-13           ...                           0.010644
...          ...           ...                                ...
1768  2017-11-02           ...                           0.019768
1769  2017-11-02           ...                          -0.035952
1770  2017-11-02           ...                          -0.008799
1771  2017-11-02           ...                          -0.023633
1772  2017-11-02           ...                          -0.138138
1773  2017-11-02           ...                           0.004416
1774  2017-11-02           ...                           0.010169
1775  2017-11-02           ...                          -0.195644
1776  2017-11-02           ...                          -0.020028
1777  2017-11-02           ...                           0.056058
1778  2017-11-02           ...                           0.076235
1779  2017-11-02           ...                          -0.082337
1780  2017-11-02           ...                           0.037462
1781  2017-11-02           ...                           0.030652
1782  2017-11-02           ...                           0.045127
1783  2017-11-02           ...                           0.059013
1784  2017-11-02           ...                          -0.256171
1785  2017-11-02           ...                           0.024133
1786  2017-11-02           ...                          -0.122162
1787  2017-11-02           ...                          -0.105470
1788  2017-11-02           ...                          -0.073485
1789  2017-11-02           ...                           0.026250
1790  2017-11-02           ...                          -0.062662
1791  2017-11-02           ...                          -0.000434
1792  2017-11-02           ...                           0.062209
1793  2017-11-02           ...                          -0.042491
1794  2017-11-02           ...                          -0.028077
1795  2017-11-02           ...                           0.018688
1796  2017-11-02           ...                           0.174097
1797  2017-11-02           ...                          -0.018817

[27077 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CONN.O' 'PPBI.O' 'SNBR.O']
total 1839 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-16           ...                          -0.003183
1     2017-10-16           ...                           0.012485
2     2017-10-16           ...                                NaN
3     2017-10-16           ...                          -0.021961
4     2017-10-16           ...                           0.050873
5     2017-10-16           ...                          -0.095603
6     2017-10-16           ...                          -0.150744
7     2017-10-16           ...                          -0.072789
8     2017-10-16           ...                          -0.032008
9     2017-10-16           ...                           0.007521
10    2017-10-16           ...                           0.064313
11    2017-10-16           ...                          -0.005135
12    2017-10-16           ...                          -0.041842
13    2017-10-16           ...                          -0.045236
14    2017-10-16           ...                           0.002561
15    2017-10-16           ...                           0.037095
16    2017-10-16           ...                                NaN
17    2017-10-16                                         -0.010088
```

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20    2017-10-16          ...                          0.013691
21    2017-10-16          ...                         -0.014121
22    2017-10-16          ...                         -0.043757
23    2017-10-16          ...                          0.093594
24    2017-10-16          ...                          0.003270
25    2017-10-16          ...                         -0.094507
26    2017-10-16          ...                         -0.026952
27    2017-10-16          ...                          0.013802
28    2017-10-16          ...                          0.048144
29    2017-10-16          ...                          0.024411
...          ...          ...                               ...
1765  2017-11-03          ...                          0.003807
1766  2017-11-03          ...                         -0.039714
1767  2017-11-03          ...                         -0.083534
1768  2017-11-03          ...                         -0.023914
1769  2017-11-03          ...                         -0.072982
1770  2017-11-03          ...                          0.014369
1771  2017-11-03          ...                          0.003953
1772  2017-11-03          ...                         -0.172968
1773  2017-11-03          ...                         -0.115991
1774  2017-11-03          ...                          0.081447
1775  2017-11-03          ...                          0.045481
1776  2017-11-03          ...                         -0.123279
1777  2017-11-03          ...                          0.041851
1778  2017-11-03          ...                          0.009724
1779  2017-11-03          ...                          0.058326
1780  2017-11-03          ...                          0.058019
1781  2017-11-03          ...                         -0.234093
1782  2017-11-03          ...                          0.023029
1783  2017-11-03          ...                         -0.080059
1784  2017-11-03          ...                         -0.108140
1785  2017-11-03          ...                         -0.072106
1786  2017-11-03          ...                         -0.008840
1787  2017-11-03          ...                         -0.113013
1788  2017-11-03          ...                         -0.002577
1789  2017-11-03          ...                          0.037285
1790  2017-11-03          ...                         -0.078789
1791  2017-11-03          ...                         -0.019633
1792  2017-11-03          ...                         -0.005601
1793  2017-11-03          ...                          0.118140
1794  2017-11-03          ...                          0.033190

[27064 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'DBVT.O' 'MSGN.N' 'TLK.N']
total 1842 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-17          ...                         -0.012267
1     2017-10-17          ...                         -0.002568
2     2017-10-17          ...                               NaN
3     2017-10-17          ...                         -0.021132
4     2017-10-17          ...                          0.066543
5     2017-10-17          ...                         -0.093690
6     2017-10-17          ...                         -0.228406
7     2017-10-17          ...                         -0.084873
8     2017-10-17          ...                         -0.003306
9     2017-10-17          ...                         -0.032508
10    2017-10-17          ...                          0.036455
11    2017-10-17          ...                         -0.011033
12    2017-10-17          ...                         -0.038627
13    2017-10-17          ...                         -0.053793
14    2017-10-17          ...                         -0.003480
15    2017-10-17                                       0.027458
```

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18    2017-10-17           ...                          0.016091
19    2017-10-17           ...                         -0.039601
20    2017-10-17           ...                          0.047736
21    2017-10-17           ...                         -0.040653
22    2017-10-17           ...                         -0.054272
23    2017-10-17           ...                          0.037941
24    2017-10-17           ...                         -0.004774
25    2017-10-17           ...                         -0.102146
26    2017-10-17           ...                         -0.052049
27    2017-10-17           ...                          0.002893
28    2017-10-17           ...                          0.017259
29    2017-10-17           ...                          0.025137
...          ...           ...                               ...
1766  2017-11-06           ...                          0.007576
1767  2017-11-06           ...                         -0.020576
1768  2017-11-06           ...                         -0.063012
1769  2017-11-06           ...                         -0.001114
1770  2017-11-06           ...                         -0.014418
1771  2017-11-06           ...                          0.033316
1772  2017-11-06           ...                          0.000007
1773  2017-11-06           ...                         -0.101747
1774  2017-11-06           ...                         -0.207867
1775  2017-11-06           ...                          0.085046
1776  2017-11-06           ...                          0.076571
1777  2017-11-06           ...                         -0.141934
1778  2017-11-06           ...                          0.041267
1779  2017-11-06           ...                          0.024962
1780  2017-11-06           ...                          0.062875
1781  2017-11-06           ...                          0.069309
1782  2017-11-06           ...                         -0.220353
1783  2017-11-06           ...                          0.028248
1784  2017-11-06           ...                         -0.038397
1785  2017-11-06           ...                         -0.054585
1786  2017-11-06           ...                         -0.040799
1787  2017-11-06           ...                         -0.057413
1788  2017-11-06           ...                         -0.119374
1789  2017-11-06           ...                          0.023244
1790  2017-11-06           ...                          0.063389
1791  2017-11-06           ...                         -0.041606
1792  2017-11-06           ...                         -0.012325
1793  2017-11-06           ...                          0.000083
1794  2017-11-06           ...                          0.082104
1795  2017-11-06           ...                          0.041821

[27049 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MSGN.N' 'TLK.N' 'NVMI.O']
total 1842 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-18           ...                         -0.020900
1     2017-10-18           ...                         -0.038869
2     2017-10-18           ...                               NaN
3     2017-10-18           ...                         -0.044641
4     2017-10-18           ...                         -0.014178
5     2017-10-18           ...                         -0.120190
6     2017-10-18           ...                         -0.203196
7     2017-10-18           ...                         -0.024513
8     2017-10-18           ...                          0.000338
9     2017-10-18           ...                         -0.082046
10    2017-10-18           ...                          0.014158
11    2017-10-18           ...                         -0.019461
12    2017-10-18           ...                         -0.016485
13    2017-10-18                                       -0.032440
```

```
16    2017-10-18          ...                          NaN
17    2017-10-18          ...                    -0.005619
18    2017-10-18          ...                     0.028304
19    2017-10-18          ...                    -0.064405
20    2017-10-18          ...                     0.064392
21    2017-10-18          ...                    -0.014291
22    2017-10-18          ...                    -0.051329
23    2017-10-18          ...                     0.020316
24    2017-10-18          ...                    -0.000320
25    2017-10-18          ...                    -0.092127
26    2017-10-18          ...                    -0.059531
27    2017-10-18          ...                     0.000642
28    2017-10-18          ...                     0.030287
29    2017-10-18          ...                     0.033775
...          ...          ...                          ...
1764  2017-11-07          ...                    -0.001397
1765  2017-11-07          ...                    -0.018130
1766  2017-11-07          ...                    -0.076101
1767  2017-11-07          ...                    -0.000071
1768  2017-11-07          ...                    -0.045477
1769  2017-11-07          ...                     0.091778
1770  2017-11-07          ...                    -0.001429
1771  2017-11-07          ...                    -0.124880
1772  2017-11-07          ...                    -0.138084
1773  2017-11-07          ...                     0.080182
1774  2017-11-07          ...                     0.080645
1775  2017-11-07          ...                    -0.145544
1776  2017-11-07          ...                     0.035470
1777  2017-11-07          ...                     0.016210
1778  2017-11-07          ...                     0.062998
1779  2017-11-07          ...                     0.040508
1780  2017-11-07          ...                    -0.291789
1781  2017-11-07          ...                     0.034436
1782  2017-11-07          ...                    -0.106734
1783  2017-11-07          ...                    -0.096641
1784  2017-11-07          ...                    -0.057864
1785  2017-11-07          ...                    -0.058070
1786  2017-11-07          ...                    -0.127547
1787  2017-11-07          ...                    -0.022747
1788  2017-11-07          ...                     0.110401
1789  2017-11-07          ...                    -0.043837
1790  2017-11-07          ...                     0.007853
1791  2017-11-07          ...                     0.018077
1792  2017-11-07          ...                     0.125679
1793  2017-11-07          ...                     0.067349

[27031 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MSGN.N' 'TLK.N' 'NVMI.O']
total 1838 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-19          ...                    -0.006483
1     2017-10-19          ...                    -0.043671
2     2017-10-19          ...                          NaN
3     2017-10-19          ...                    -0.026310
4     2017-10-19          ...                    -0.008536
5     2017-10-19          ...                    -0.109197
6     2017-10-19          ...                    -0.263267
7     2017-10-19          ...                    -0.071934
8     2017-10-19          ...                    -0.000425
9     2017-10-19          ...                    -0.089539
10    2017-10-19          ...                     0.037729
11    2017-10-19          ...                     0.003381
```

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14    2017-10-19          ...                        -0.005328
15    2017-10-19          ...                        -0.008722
16    2017-10-19          ...                        -0.029925
17    2017-10-19          ...                        -0.008571
18    2017-10-19          ...                         0.030603
19    2017-10-19          ...                        -0.033164
20    2017-10-19          ...                         0.092135
21    2017-10-19          ...                        -0.105754
22    2017-10-19          ...                        -0.041522
23    2017-10-19          ...                         0.011986
24    2017-10-19          ...                         0.003661
25    2017-10-19          ...                        -0.098404
26    2017-10-19          ...                        -0.055152
27    2017-10-19          ...                         0.010196
28    2017-10-19          ...                        -0.015604
29    2017-10-19          ...                         0.024581
...          ...          ...                              ...
1762  2017-11-08          ...                         0.008038
1763  2017-11-08          ...                        -0.064121
1764  2017-11-08          ...                        -0.060508
1765  2017-11-08          ...                         0.005662
1766  2017-11-08          ...                        -0.115155
1767  2017-11-08          ...                         0.002854
1768  2017-11-08          ...                        -0.003828
1769  2017-11-08          ...                        -0.121980
1770  2017-11-08          ...                        -0.070234
1771  2017-11-08          ...                         0.072912
1772  2017-11-08          ...                         0.104244
1773  2017-11-08          ...                        -0.163499
1774  2017-11-08          ...                         0.021602
1775  2017-11-08          ...                         0.008206
1776  2017-11-08          ...                         0.022929
1777  2017-11-08          ...                         0.039029
1778  2017-11-08          ...                        -0.313648
1779  2017-11-08          ...                         0.049189
1780  2017-11-08          ...                        -0.057560
1781  2017-11-08          ...                        -0.084461
1782  2017-11-08          ...                        -0.039149
1783  2017-11-08          ...                        -0.042769
1784  2017-11-08          ...                        -0.133157
1785  2017-11-08          ...                        -0.024662
1786  2017-11-08          ...                         0.101655
1787  2017-11-08          ...                        -0.041340
1788  2017-11-08          ...                        -0.049856
1789  2017-11-08          ...                         0.008645
1790  2017-11-08          ...                         0.084990
1791  2017-11-08          ...                         0.048729

[27014 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'TLK.N' 'NVMI.O' 'ANAB.O']
total 1835 df
            time          ...          returnsOpenPrevMktres10
0     2017-10-20          ...                        -0.000650
1     2017-10-20          ...                        -0.033463
2     2017-10-20          ...                              NaN
3     2017-10-20          ...                        -0.020203
4     2017-10-20          ...                        -0.023499
5     2017-10-20          ...                        -0.093858
6     2017-10-20          ...                        -0.206687
7     2017-10-20          ...                        -0.043805
8     2017-10-20          ...                        -0.017253
9     2017-10-20          ...                        -0.056270
```

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12    2017-10-20           ...                          0.059467
13    2017-10-20           ...                         -0.023528
14    2017-10-20           ...                         -0.002936
15    2017-10-20           ...                          0.024293
16    2017-10-20           ...                         -0.029222
17    2017-10-20           ...                         -0.022119
18    2017-10-20           ...                          0.023117
19    2017-10-20           ...                         -0.056964
20    2017-10-20           ...                          0.036857
21    2017-10-20           ...                         -0.051469
22    2017-10-20           ...                         -0.050571
23    2017-10-20           ...                          0.020056
24    2017-10-20           ...                          0.011622
25    2017-10-20           ...                         -0.045913
26    2017-10-20           ...                         -0.027091
27    2017-10-20           ...                          0.014672
28    2017-10-20           ...                          0.005432
29    2017-10-20           ...                          0.035290
...          ...           ...                               ...
1751  2017-11-09           ...                         -0.004237
1752  2017-11-09           ...                         -0.038538
1753  2017-11-09           ...                         -0.092904
1754  2017-11-09           ...                          0.042404
1755  2017-11-09           ...                         -0.103061
1756  2017-11-09           ...                          0.003496
1757  2017-11-09           ...                         -0.003123
1758  2017-11-09           ...                         -0.063106
1759  2017-11-09           ...                         -0.054926
1760  2017-11-09           ...                          0.064177
1761  2017-11-09           ...                          0.088150
1762  2017-11-09           ...                         -0.134042
1763  2017-11-09           ...                          0.011515
1764  2017-11-09           ...                          0.005040
1765  2017-11-09           ...                          0.029980
1766  2017-11-09           ...                          0.037546
1767  2017-11-09           ...                         -0.288682
1768  2017-11-09           ...                          0.045334
1769  2017-11-09           ...                         -0.062104
1770  2017-11-09           ...                         -0.071001
1771  2017-11-09           ...                         -0.049642
1772  2017-11-09           ...                         -0.062655
1773  2017-11-09           ...                         -0.134597
1774  2017-11-09           ...                         -0.050838
1775  2017-11-09           ...                          0.123790
1776  2017-11-09           ...                         -0.025509
1777  2017-11-09           ...                         -0.052843
1778  2017-11-09           ...                          0.007040
1779  2017-11-09           ...                          0.082929
1780  2017-11-09           ...                          0.066793

[26987 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ANAB.O' 'AXDX.O' 'REVG.N']
total 1834 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-23           ...                         -0.016876
1     2017-10-23           ...                         -0.015329
2     2017-10-23           ...                               NaN
3     2017-10-23           ...                         -0.032544
4     2017-10-23           ...                         -0.041731
5     2017-10-23           ...                         -0.123559
6     2017-10-23           ...                         -0.233762
7     2017-10-23           ...                         -0.043065
```

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10    2017-10-23           ...                          -0.056179
11    2017-10-23           ...                           0.012238
12    2017-10-23           ...                           0.040677
13    2017-10-23           ...                           0.032030
14    2017-10-23           ...                          -0.004074
15    2017-10-23           ...                           0.009086
16    2017-10-23           ...                          -0.044386
17    2017-10-23           ...                          -0.034214
18    2017-10-23           ...                           0.018319
19    2017-10-23           ...                          -0.095094
20    2017-10-23           ...                           0.034209
21    2017-10-23           ...                          -0.041242
22    2017-10-23           ...                          -0.059768
23    2017-10-23           ...                           0.008104
24    2017-10-23           ...                           0.023011
25    2017-10-23           ...                          -0.016602
26    2017-10-23           ...                          -0.085813
27    2017-10-23           ...                          -0.012958
28    2017-10-23           ...                           0.009434
29    2017-10-23           ...                           0.040744
...          ...           ...                                ...
1752  2017-11-10           ...                           0.022677
1753  2017-11-10           ...                          -0.013533
1754  2017-11-10           ...                          -0.026934
1755  2017-11-10           ...                          -0.014978
1756  2017-11-10           ...                          -0.080516
1757  2017-11-10           ...                           0.040964
1758  2017-11-10           ...                           0.007828
1759  2017-11-10           ...                          -0.090866
1760  2017-11-10           ...                          -0.063585
1761  2017-11-10           ...                           0.033084
1762  2017-11-10           ...                           0.084394
1763  2017-11-10           ...                          -0.055224
1764  2017-11-10           ...                           0.017600
1765  2017-11-10           ...                           0.001535
1766  2017-11-10           ...                          -0.015248
1767  2017-11-10           ...                          -0.004092
1768  2017-11-10           ...                          -0.157156
1769  2017-11-10           ...                           0.031140
1770  2017-11-10           ...                          -0.023667
1771  2017-11-10           ...                           0.002258
1772  2017-11-10           ...                          -0.054382
1773  2017-11-10           ...                          -0.069333
1774  2017-11-10           ...                          -0.106056
1775  2017-11-10           ...                          -0.067040
1776  2017-11-10           ...                           0.150793
1777  2017-11-10           ...                          -0.056596
1778  2017-11-10           ...                          -0.062917
1779  2017-11-10           ...                           0.038488
1780  2017-11-10           ...                           0.106799
1781  2017-11-10           ...                           0.082956

[26961 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'FMX.N' 'MLNX.O' 'SSTK.N']
total 1836 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-24           ...                          -0.011886
1     2017-10-24           ...                           0.000942
2     2017-10-24           ...                                NaN
3     2017-10-24           ...                          -0.048628
4     2017-10-24           ...                          -0.060326
5     2017-10-24           ...                          -0.102859
```

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8     2017-10-24           ...                        -0.023907
9     2017-10-24           ...                        -0.006217
10    2017-10-24           ...                        -0.061666
11    2017-10-24           ...                        -0.004480
12    2017-10-24           ...                         0.026255
13    2017-10-24           ...                         0.039371
14    2017-10-24           ...                        -0.001944
15    2017-10-24           ...                        -0.030005
16    2017-10-24           ...                        -0.046315
17    2017-10-24           ...                        -0.011344
18    2017-10-24           ...                         0.022437
19    2017-10-24           ...                        -0.079576
20    2017-10-24           ...                         0.054094
21    2017-10-24           ...                        -0.042202
22    2017-10-24           ...                        -0.085354
23    2017-10-24           ...                         0.006098
24    2017-10-24           ...                         0.028253
25    2017-10-24           ...                         0.025041
26    2017-10-24           ...                        -0.062290
27    2017-10-24           ...                        -0.009742
28    2017-10-24           ...                        -0.011050
29    2017-10-24           ...                         0.030933
...          ...           ...                              ...
1752  2017-11-13           ...                         0.008913
1753  2017-11-13           ...                        -0.023464
1754  2017-11-13           ...                        -0.009990
1755  2017-11-13           ...                        -0.087601
1756  2017-11-13           ...                         0.025392
1757  2017-11-13           ...                        -0.003076
1758  2017-11-13           ...                        -0.306178
1759  2017-11-13           ...                        -0.098648
1760  2017-11-13           ...                         0.037757
1761  2017-11-13           ...                         0.065677
1762  2017-11-13           ...                        -0.039509
1763  2017-11-13           ...                         0.024684
1764  2017-11-13           ...                         0.012823
1765  2017-11-13           ...                        -0.052396
1766  2017-11-13           ...                        -0.059272
1767  2017-11-13           ...                         0.000134
1768  2017-11-13           ...                         0.062559
1769  2017-11-13           ...                         0.045577
1770  2017-11-13           ...                         0.044974
1771  2017-11-13           ...                        -0.044119
1772  2017-11-13           ...                        -0.046716
1773  2017-11-13           ...                        -0.105031
1774  2017-11-13           ...                        -0.067824
1775  2017-11-13           ...                         0.161355
1776  2017-11-13           ...                        -0.032266
1777  2017-11-13           ...                               NaN
1778  2017-11-13           ...                        -0.066144
1779  2017-11-13           ...                         0.021088
1780  2017-11-13           ...                         0.131596
1781  2017-11-13           ...                         0.078120

[26936 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SSTK.N' 'GOGL.O' 'ZGNX.O']
total 1837 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-25           ...                         0.002111
1     2017-10-25           ...                         0.052083
2     2017-10-25           ...                               NaN
3     2017-10-25           ...                        -0.051166
```

```
6     2017-10-25           ...                         -0.304222
7     2017-10-25           ...                         -0.075047
8     2017-10-25           ...                         -0.011539
9     2017-10-25           ...                         -0.028640
10    2017-10-25           ...                         -0.087446
11    2017-10-25           ...                         -0.005062
12    2017-10-25           ...                         -0.003179
13    2017-10-25           ...                          0.035236
14    2017-10-25           ...                          0.000514
15    2017-10-25           ...                         -0.048943
16    2017-10-25           ...                         -0.043768
17    2017-10-25           ...                          0.006239
18    2017-10-25           ...                          0.003510
19    2017-10-25           ...                         -0.079299
20    2017-10-25           ...                          0.072472
21    2017-10-25           ...                         -0.026837
22    2017-10-25           ...                         -0.090574
23    2017-10-25           ...                         -0.007330
24    2017-10-25           ...                          0.031316
25    2017-10-25           ...                         -0.252980
26    2017-10-25           ...                         -0.056724
27    2017-10-25           ...                         -0.022507
28    2017-10-25           ...                         -0.023753
29    2017-10-25           ...                          0.026931
...          ...           ...                               ...
1749  2017-11-14           ...                          0.009124
1750  2017-11-14           ...                         -0.053154
1751  2017-11-14           ...                         -0.018792
1752  2017-11-14           ...                         -0.091369
1753  2017-11-14           ...                         -0.048495
1754  2017-11-14           ...                         -0.006344
1755  2017-11-14           ...                         -0.261659
1756  2017-11-14           ...                         -0.110737
1757  2017-11-14           ...                          0.056441
1758  2017-11-14           ...                          0.067243
1759  2017-11-14           ...                         -0.066041
1760  2017-11-14           ...                          0.016823
1761  2017-11-14           ...                         -0.031978
1762  2017-11-14           ...                         -0.034883
1763  2017-11-14           ...                         -0.058448
1764  2017-11-14           ...                         -0.001247
1765  2017-11-14           ...                          0.068021
1766  2017-11-14           ...                          0.039702
1767  2017-11-14           ...                          0.043828
1768  2017-11-14           ...                         -0.056823
1769  2017-11-14           ...                         -0.058376
1770  2017-11-14           ...                         -0.076955
1771  2017-11-14           ...                         -0.083129
1772  2017-11-14           ...                          0.149255
1773  2017-11-14           ...                         -0.049043
1774  2017-11-14           ...                               NaN
1775  2017-11-14           ...                         -0.032260
1776  2017-11-14           ...                          0.005287
1777  2017-11-14           ...                          0.056277
1778  2017-11-14           ...                          0.088974

[26909 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'GOGL.O' 'ZGNX.O' 'AY.O']
total 1833 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-26           ...                          0.007259
1     2017-10-26           ...                          0.050645
```

```
4     2017-10-26           ...                          -0.032854
5     2017-10-26           ...                          -0.026261
6     2017-10-26           ...                          -0.345404
7     2017-10-26           ...                          -0.070026
8     2017-10-26           ...                          -0.000754
9     2017-10-26           ...                          -0.034100
10    2017-10-26           ...                          -0.092139
11    2017-10-26           ...                           0.021569
12    2017-10-26           ...                          -0.004317
13    2017-10-26           ...                           0.048366
14    2017-10-26           ...                          -0.001112
15    2017-10-26           ...                          -0.054403
16    2017-10-26           ...                          -0.023974
17    2017-10-26           ...                           0.011021
18    2017-10-26           ...                           0.018930
19    2017-10-26           ...                          -0.087540
20    2017-10-26           ...                           0.075349
21    2017-10-26           ...                          -0.024363
22    2017-10-26           ...                          -0.069526
23    2017-10-26           ...                           0.017128
24    2017-10-26           ...                           0.022776
25    2017-10-26           ...                          -0.275955
26    2017-10-26           ...                          -0.048782
27    2017-10-26           ...                           0.012763
28    2017-10-26           ...                          -0.031067
29    2017-10-26           ...                           0.046502
...          ...           ...                                ...
1751  2017-11-15           ...                          -0.025472
1752  2017-11-15           ...                          -0.005697
1753  2017-11-15           ...                          -0.096481
1754  2017-11-15           ...                          -0.085337
1755  2017-11-15           ...                          -0.003962
1756  2017-11-15           ...                          -0.171823
1757  2017-11-15           ...                          -0.151730
1758  2017-11-15           ...                           0.039383
1759  2017-11-15           ...                           0.062282
1760  2017-11-15           ...                          -0.077712
1761  2017-11-15           ...                          -0.012392
1762  2017-11-15           ...                          -0.021427
1763  2017-11-15           ...                                NaN
1764  2017-11-15           ...                          -0.068932
1765  2017-11-15           ...                          -0.066111
1766  2017-11-15           ...                          -0.082793
1767  2017-11-15           ...                           0.052063
1768  2017-11-15           ...                           0.022458
1769  2017-11-15           ...                          -0.001440
1770  2017-11-15           ...                          -0.042817
1771  2017-11-15           ...                          -0.030995
1772  2017-11-15           ...                           0.012090
1773  2017-11-15           ...                          -0.073499
1774  2017-11-15           ...                           0.081283
1775  2017-11-15           ...                          -0.036654
1776  2017-11-15           ...                                NaN
1777  2017-11-15           ...                          -0.002432
1778  2017-11-15           ...                          -0.012282
1779  2017-11-15           ...                           0.048839
1780  2017-11-15           ...                           0.063412

[26888 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SFNC.O' 'SMI.N' 'YEXT.N']
total 1835 df
             time           ...           returnsOpenPrevMktres10
```

```
2     2017-10-27          ...                          NaN
3     2017-10-27          ...                    -0.046763
4     2017-10-27          ...                    -0.124574
5     2017-10-27          ...                    -0.103066
6     2017-10-27          ...                    -0.210480
7     2017-10-27          ...                    -0.014666
8     2017-10-27          ...                     0.005994
9     2017-10-27          ...                    -0.051802
10    2017-10-27          ...                    -0.117398
11    2017-10-27          ...                     0.000742
12    2017-10-27          ...                     0.005529
13    2017-10-27          ...                    -0.015889
14    2017-10-27          ...                    -0.001510
15    2017-10-27          ...                    -0.100578
16    2017-10-27          ...                    -0.054319
17    2017-10-27          ...                     0.037600
18    2017-10-27          ...                     0.010315
19    2017-10-27          ...                    -0.164818
20    2017-10-27          ...                     0.074206
21    2017-10-27          ...                    -0.041423
22    2017-10-27          ...                    -0.100791
23    2017-10-27          ...                    -0.019302
24    2017-10-27          ...                     0.027771
25    2017-10-27          ...                    -0.267615
26    2017-10-27          ...                    -0.098137
27    2017-10-27          ...                     0.007675
28    2017-10-27          ...                    -0.032493
29    2017-10-27          ...                     0.040728
...          ...          ...                          ...
1749  2017-11-16          ...                    -0.021199
1750  2017-11-16          ...                    -0.007599
1751  2017-11-16          ...                    -0.046826
1752  2017-11-16          ...                    -0.097204
1753  2017-11-16          ...                    -0.024423
1754  2017-11-16          ...                    -0.155691
1755  2017-11-16          ...                    -0.145265
1756  2017-11-16          ...                     0.048098
1757  2017-11-16          ...                     0.084752
1758  2017-11-16          ...                    -0.066585
1759  2017-11-16          ...                    -0.002033
1760  2017-11-16          ...                    -0.017028
1761  2017-11-16          ...                          NaN
1762  2017-11-16          ...                    -0.051675
1763  2017-11-16          ...                    -0.063909
1764  2017-11-16          ...                    -0.037414
1765  2017-11-16          ...                    -0.006077
1766  2017-11-16          ...                     0.033337
1767  2017-11-16          ...                     0.251349
1768  2017-11-16          ...                    -0.010744
1769  2017-11-16          ...                    -0.022816
1770  2017-11-16          ...                    -0.028917
1771  2017-11-16          ...                    -0.059449
1772  2017-11-16          ...                     0.027881
1773  2017-11-16          ...                    -0.022095
1774  2017-11-16          ...                          NaN
1775  2017-11-16          ...                     0.017673
1776  2017-11-16          ...                     0.000745
1777  2017-11-16          ...                     0.007803
1778  2017-11-16          ...                     0.076262

[26867 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'YEXT.N' 'LCI.N' 'PQG.N']
```

0	2017-10-30	...	-0.005592
1	2017-10-30	...	-0.022640
2	2017-10-30	...	0.123515
3	2017-10-30	...	-0.034448
4	2017-10-30	...	-0.167668
5	2017-10-30	...	-0.157778
6	2017-10-30	...	-0.251659
7	2017-10-30	...	-0.041799
8	2017-10-30	...	0.026248
9	2017-10-30	...	-0.070481
10	2017-10-30	...	-0.130033
11	2017-10-30	...	0.008895
12	2017-10-30	...	-0.003504
13	2017-10-30	...	-0.030008
14	2017-10-30	...	-0.005892
15	2017-10-30	...	-0.104529
16	2017-10-30	...	-0.066706
17	2017-10-30	...	0.019800
18	2017-10-30	...	0.000609
19	2017-10-30	...	-0.175592
20	2017-10-30	...	0.086765
21	2017-10-30	...	-0.036997
22	2017-10-30	...	-0.093143
23	2017-10-30	...	-0.006942
24	2017-10-30	...	0.013978
25	2017-10-30	...	-0.288726
26	2017-10-30	...	-0.150382
27	2017-10-30	...	0.005434
28	2017-10-30	...	NaN
29	2017-10-30	...	-0.034569
...	...	...	...
1749	2017-11-17	...	-0.022175
1750	2017-11-17	...	0.004455
1751	2017-11-17	...	-0.009157
1752	2017-11-17	...	-0.069362
1753	2017-11-17	...	-0.029059
1754	2017-11-17	...	-0.149291
1755	2017-11-17	...	0.005639
1756	2017-11-17	...	0.021006
1757	2017-11-17	...	0.079974
1758	2017-11-17	...	-0.044200
1759	2017-11-17	...	-0.012728
1760	2017-11-17	...	-0.004460
1761	2017-11-17	...	NaN
1762	2017-11-17	...	-0.027789
1763	2017-11-17	...	-0.062956
1764	2017-11-17	...	-0.041326
1765	2017-11-17	...	0.001298
1766	2017-11-17	...	0.052376
1767	2017-11-17	...	0.235685
1768	2017-11-17	...	0.034440
1769	2017-11-17	...	-0.019122
1770	2017-11-17	...	0.012766
1771	2017-11-17	...	-0.054487
1772	2017-11-17	...	0.054898
1773	2017-11-17	...	0.038840
1774	2017-11-17	...	NaN
1775	2017-11-17	...	-0.015229
1776	2017-11-17	...	-0.003124
1777	2017-11-17	...	0.002174
1778	2017-11-17	...	0.040039

```
total 1837 df
            time           ...           returnsOpenPrevMktres10
0     2017-10-31           ...                          0.005658
1     2017-10-31           ...                         -0.049020
2     2017-10-31           ...                          0.084182
3     2017-10-31           ...                         -0.007308
4     2017-10-31           ...                         -0.174809
5     2017-10-31           ...                         -0.179572
6     2017-10-31           ...                         -0.087786
7     2017-10-31           ...                         -0.049296
8     2017-10-31           ...                          0.045338
9     2017-10-31           ...                         -0.058912
10    2017-10-31           ...                         -0.099606
11    2017-10-31           ...                          0.036198
12    2017-10-31           ...                         -0.013155
13    2017-10-31           ...                         -0.021054
14    2017-10-31           ...                         -0.001468
15    2017-10-31           ...                         -0.095532
16    2017-10-31           ...                         -0.060178
17    2017-10-31           ...                          0.030329
18    2017-10-31           ...                         -0.012006
19    2017-10-31           ...                         -0.142825
20    2017-10-31           ...                          0.077552
21    2017-10-31           ...                         -0.037617
22    2017-10-31           ...                         -0.082094
23    2017-10-31           ...                         -0.039287
24    2017-10-31           ...                          0.009550
25    2017-10-31           ...                         -0.324003
26    2017-10-31           ...                         -0.116002
27    2017-10-31           ...                         -0.008654
28    2017-10-31           ...                               NaN
29    2017-10-31           ...                         -0.024638
...          ...           ...                               ...
1748  2017-11-20           ...                         -0.026357
1749  2017-11-20           ...                         -0.003633
1750  2017-11-20           ...                          0.051837
1751  2017-11-20           ...                         -0.033973
1752  2017-11-20           ...                         -0.020929
1753  2017-11-20           ...                         -0.175068
1754  2017-11-20           ...                          0.156743
1755  2017-11-20           ...                          0.019025
1756  2017-11-20           ...                          0.019069
1757  2017-11-20           ...                         -0.027771
1758  2017-11-20           ...                          0.003223
1759  2017-11-20           ...                          0.029656
1760  2017-11-20           ...                               NaN
1761  2017-11-20           ...                          0.021244
1762  2017-11-20           ...                         -0.039187
1763  2017-11-20           ...                         -0.041638
1764  2017-11-20           ...                         -0.001812
1765  2017-11-20           ...                          0.006211
1766  2017-11-20           ...                          0.141979
1767  2017-11-20           ...                          0.018809
1768  2017-11-20           ...                          0.032779
1769  2017-11-20           ...                          0.020844
1770  2017-11-20           ...                         -0.022543
1771  2017-11-20           ...                          0.018659
1772  2017-11-20           ...                          0.020194
1773  2017-11-20           ...                               NaN
1774  2017-11-20           ...                         -0.001088
1775  2017-11-20           ...                          0.001240
1776  2017-11-20           ...                          0.031147
```

```
[26820 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NMIH.O' 'OSTK.O' 'RXDX.O']
total 1834 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-01           ...                          0.017891
1     2017-11-01           ...                          0.012446
2     2017-11-01           ...                          0.101202
3     2017-11-01           ...                          0.025560
4     2017-11-01           ...                         -0.159578
5     2017-11-01           ...                         -0.188355
6     2017-11-01           ...                         -0.153115
7     2017-11-01           ...                         -0.065016
8     2017-11-01           ...                          0.056408
9     2017-11-01           ...                         -0.020759
10    2017-11-01           ...                         -0.093682
11    2017-11-01           ...                          0.064701
12    2017-11-01           ...                         -0.031568
13    2017-11-01           ...                         -0.030380
14    2017-11-01           ...                         -0.000850
15    2017-11-01           ...                         -0.090177
16    2017-11-01           ...                         -0.064916
17    2017-11-01           ...                          0.093849
18    2017-11-01           ...                         -0.036438
19    2017-11-01           ...                         -0.154754
20    2017-11-01           ...                          0.068266
21    2017-11-01           ...                         -0.075196
22    2017-11-01           ...                         -0.082913
23    2017-11-01           ...                         -0.020020
24    2017-11-01           ...                          0.004709
25    2017-11-01           ...                         -0.339095
26    2017-11-01           ...                         -0.099495
27    2017-11-01           ...                         -0.002378
28    2017-11-01           ...                               NaN
29    2017-11-01           ...                         -0.029762
...          ...           ...                               ...
1746  2017-11-21           ...                         -0.022974
1747  2017-11-21           ...                         -0.007849
1748  2017-11-21           ...                          0.000557
1749  2017-11-21           ...                         -0.056579
1750  2017-11-21           ...                         -0.024745
1751  2017-11-21           ...                         -0.204963
1752  2017-11-21           ...                          0.038633
1753  2017-11-21           ...                          0.042324
1754  2017-11-21           ...                          0.034263
1755  2017-11-21           ...                         -0.021635
1756  2017-11-21           ...                          0.013624
1757  2017-11-21           ...                          0.035576
1758  2017-11-21           ...                               NaN
1759  2017-11-21           ...                          0.027257
1760  2017-11-21           ...                         -0.055593
1761  2017-11-21           ...                          0.005569
1762  2017-11-21           ...                         -0.006190
1763  2017-11-21           ...                          0.012708
1764  2017-11-21           ...                          0.250860
1765  2017-11-21           ...                          0.006003
1766  2017-11-21           ...                          0.058693
1767  2017-11-21           ...                          0.024140
1768  2017-11-21           ...                         -0.004359
1769  2017-11-21           ...                          0.004874
1770  2017-11-21           ...                         -0.001889
1771  2017-11-21           ...                               NaN
1772  2017-11-21           ...                          0.023215
```

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1775  2017-11-21           ...                          0.015304

[26793 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'OSTK.O' 'RXDX.O' 'FTS.N']
total 1830 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-02           ...                          0.013174
1     2017-11-02           ...                         -0.000117
2     2017-11-02           ...                          0.083310
3     2017-11-02           ...                          0.040704
4     2017-11-02           ...                         -0.181046
5     2017-11-02           ...                         -0.240441
6     2017-11-02           ...                         -0.165672
7     2017-11-02           ...                         -0.064725
8     2017-11-02           ...                          0.068242
9     2017-11-02           ...                         -0.026600
10    2017-11-02           ...                         -0.144258
11    2017-11-02           ...                          0.028394
12    2017-11-02           ...                         -0.056211
13    2017-11-02           ...                         -0.045353
14    2017-11-02           ...                         -0.003901
15    2017-11-02           ...                         -0.101380
16    2017-11-02           ...                          0.069837
17    2017-11-02           ...                         -0.051578
18    2017-11-02           ...                         -0.198832
19    2017-11-02           ...                          0.147363
20    2017-11-02           ...                         -0.070519
21    2017-11-02           ...                         -0.066745
22    2017-11-02           ...                         -0.067058
23    2017-11-02           ...                         -0.014662
24    2017-11-02           ...                         -0.385402
25    2017-11-02           ...                         -0.088997
26    2017-11-02           ...                          0.028759
27    2017-11-02           ...                               NaN
28    2017-11-02           ...                         -0.023803
29    2017-11-02           ...                          0.059917
...          ...           ...                               ...
1746  2017-11-22           ...                         -0.043693
1747  2017-11-22           ...                         -0.016386
1748  2017-11-22           ...                          0.033356
1749  2017-11-22           ...                         -0.019886
1750  2017-11-22           ...                         -0.027898
1751  2017-11-22           ...                         -0.262729
1752  2017-11-22           ...                         -0.028512
1753  2017-11-22           ...                          0.052255
1754  2017-11-22           ...                          0.046218
1755  2017-11-22           ...                          0.008514
1756  2017-11-22           ...                          0.000921
1757  2017-11-22           ...                          0.036624
1758  2017-11-22           ...                               NaN
1759  2017-11-22           ...                          0.021165
1760  2017-11-22           ...                         -0.123113
1761  2017-11-22           ...                          0.107921
1762  2017-11-22           ...                         -0.011019
1763  2017-11-22           ...                          0.034886
1764  2017-11-22           ...                          0.398981
1765  2017-11-22           ...                         -0.010404
1766  2017-11-22           ...                          0.041056
1767  2017-11-22           ...                          0.061052
1768  2017-11-22           ...                         -0.041563
1769  2017-11-22           ...                          0.014422
1770  2017-11-22           ...                         -0.002665
```

```
1773  2017-11-22           ...                          0.083956
1774  2017-11-22           ...                         -0.026437
1775  2017-11-22           ...                          0.068438

[26768 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CLH.N' 'ETH.N' 'VHI.N']
total 1830 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-03           ...                          0.006687
1     2017-11-03           ...                         -0.011618
2     2017-11-03           ...                          0.076963
3     2017-11-03           ...                          0.032924
4     2017-11-03           ...                         -0.141238
5     2017-11-03           ...                         -0.225602
6     2017-11-03           ...                         -0.118474
7     2017-11-03           ...                         -0.069394
8     2017-11-03           ...                          0.113871
9     2017-11-03           ...                         -0.043829
10    2017-11-03           ...                         -0.039359
11    2017-11-03           ...                          0.029226
12    2017-11-03           ...                         -0.071465
13    2017-11-03           ...                         -0.114586
14    2017-11-03           ...                         -0.098067
15    2017-11-03           ...                          0.086425
16    2017-11-03           ...                         -0.040059
17    2017-11-03           ...                         -0.159797
18    2017-11-03           ...                          0.084795
19    2017-11-03           ...                         -0.028512
20    2017-11-03           ...                         -0.069869
21    2017-11-03           ...                         -0.029850
22    2017-11-03           ...                         -0.064864
23    2017-11-03           ...                         -0.380294
24    2017-11-03           ...                         -0.165078
25    2017-11-03           ...                         -0.053780
26    2017-11-03           ...                               NaN
27    2017-11-03           ...                         -0.015473
28    2017-11-03           ...                          0.042438
29    2017-11-03           ...                         -0.016866
...          ...           ...                               ...
1739  2017-11-24           ...                         -0.020350
1740  2017-11-24           ...                         -0.030309
1741  2017-11-24           ...                          0.004497
1742  2017-11-24           ...                         -0.020607
1743  2017-11-24           ...                         -0.027156
1744  2017-11-24           ...                         -0.223930
1745  2017-11-24           ...                         -0.052989
1746  2017-11-24           ...                          0.046628
1747  2017-11-24           ...                          0.063523
1748  2017-11-24           ...                          0.005546
1749  2017-11-24           ...                          0.004702
1750  2017-11-24           ...                          0.023265
1751  2017-11-24           ...                               NaN
1752  2017-11-24           ...                          0.035353
1753  2017-11-24           ...                         -0.137829
1754  2017-11-24           ...                          0.087539
1755  2017-11-24           ...                         -0.016964
1756  2017-11-24           ...                          0.037690
1757  2017-11-24           ...                          0.465313
1758  2017-11-24           ...                          0.012984
1759  2017-11-24           ...                          0.044179
1760  2017-11-24           ...                          0.056895
1761  2017-11-24           ...                         -0.018614
```

```
1764  2017-11-24           ...                              NaN
1765  2017-11-24           ...                         0.052393
1766  2017-11-24           ...                         0.073851
1767  2017-11-24           ...                        -0.048749
1768  2017-11-24           ...                         0.056131

[26739 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'VHI.N' 'CRAY.O' 'DORM.O']
total 1824 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-06           ...                         0.006057
1     2017-11-06           ...                        -0.026568
2     2017-11-06           ...                         0.093295
3     2017-11-06           ...                         0.028641
4     2017-11-06           ...                        -0.126664
5     2017-11-06           ...                        -0.186757
6     2017-11-06           ...                        -0.117084
7     2017-11-06           ...                        -0.054313
8     2017-11-06           ...                         0.102618
9     2017-11-06           ...                        -0.070041
10    2017-11-06           ...                         0.004364
11    2017-11-06           ...                         0.030668
12    2017-11-06           ...                        -0.050899
13    2017-11-06           ...                        -0.102410
14    2017-11-06           ...                        -0.084693
15    2017-11-06           ...                         0.112452
16    2017-11-06           ...                        -0.022482
17    2017-11-06           ...                        -0.147708
18    2017-11-06           ...                         0.074976
19    2017-11-06           ...                        -0.038101
20    2017-11-06           ...                        -0.051829
21    2017-11-06           ...                        -0.016123
22    2017-11-06           ...                        -0.076224
23    2017-11-06           ...                        -0.368535
24    2017-11-06           ...                        -0.201081
25    2017-11-06           ...                        -0.047154
26    2017-11-06           ...                              NaN
27    2017-11-06           ...                         0.008810
28    2017-11-06           ...                         0.030646
29    2017-11-06           ...                         0.002738
...          ...           ...                              ...
1741  2017-11-27           ...                        -0.047545
1742  2017-11-27           ...                        -0.000450
1743  2017-11-27           ...                         0.023280
1744  2017-11-27           ...                        -0.080910
1745  2017-11-27           ...                        -0.037537
1746  2017-11-27           ...                        -0.237867
1747  2017-11-27           ...                        -0.049322
1748  2017-11-27           ...                         0.053972
1749  2017-11-27           ...                         0.052708
1750  2017-11-27           ...                         0.002569
1751  2017-11-27           ...                        -0.003158
1752  2017-11-27           ...                         0.011692
1753  2017-11-27           ...                              NaN
1754  2017-11-27           ...                         0.035179
1755  2017-11-27           ...                        -0.144744
1756  2017-11-27           ...                        -0.007918
1757  2017-11-27           ...                         0.006109
1758  2017-11-27           ...                         0.045049
1759  2017-11-27           ...                         0.420335
1760  2017-11-27           ...                         0.026742
1761  2017-11-27           ...                         0.040566
```

```
1764  2017-11-27          ...                          0.005049
1765  2017-11-27          ...                          0.025656
1766  2017-11-27          ...                               NaN
1767  2017-11-27          ...                          0.039572
1768  2017-11-27          ...                          0.042214
1769  2017-11-27          ...                         -0.085895
1770  2017-11-27          ...                          0.072943

[26715 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'DORM.O' 'CACC.O' 'ORBK.O']
total 1826 df
            time          ...          returnsOpenPrevMktres10
0     2017-11-07          ...                         -0.005195
1     2017-11-07          ...                         -0.042789
2     2017-11-07          ...                          0.140590
3     2017-11-07          ...                          0.051785
4     2017-11-07          ...                         -0.177625
5     2017-11-07          ...                         -0.239193
6     2017-11-07          ...                         -0.146413
7     2017-11-07          ...                         -0.037471
8     2017-11-07          ...                          0.126735
9     2017-11-07          ...                         -0.155441
10    2017-11-07          ...                         -0.024248
11    2017-11-07          ...                          0.045322
12    2017-11-07          ...                         -0.044750
13    2017-11-07          ...                         -0.095998
14    2017-11-07          ...                         -0.102344
15    2017-11-07          ...                          0.117200
16    2017-11-07          ...                         -0.029247
17    2017-11-07          ...                         -0.207678
18    2017-11-07          ...                          0.095112
19    2017-11-07          ...                         -0.091073
20    2017-11-07          ...                         -0.048919
21    2017-11-07          ...                         -0.000937
22    2017-11-07          ...                         -0.071170
23    2017-11-07          ...                         -0.429522
24    2017-11-07          ...                         -0.244135
25    2017-11-07          ...                         -0.081229
26    2017-11-07          ...                               NaN
27    2017-11-07          ...                          0.032293
28    2017-11-07          ...                          0.049816
29    2017-11-07          ...                          0.015709
...          ...          ...                               ...
1740  2017-11-28          ...                         -0.019227
1741  2017-11-28          ...                         -0.018922
1742  2017-11-28          ...                          0.005479
1743  2017-11-28          ...                         -0.136743
1744  2017-11-28          ...                         -0.033550
1745  2017-11-28          ...                         -0.054625
1746  2017-11-28          ...                         -0.041113
1747  2017-11-28          ...                          0.036157
1748  2017-11-28          ...                          0.071430
1749  2017-11-28          ...                          0.002309
1750  2017-11-28          ...                         -0.000571
1751  2017-11-28          ...                         -0.017890
1752  2017-11-28          ...                               NaN
1753  2017-11-28          ...                          0.027949
1754  2017-11-28          ...                         -0.116217
1755  2017-11-28          ...                          0.003732
1756  2017-11-28          ...                          0.010323
1757  2017-11-28          ...                          0.037603
1758  2017-11-28          ...                          0.356792
```

```
1761  2017-11-28           ...                          0.046356
1762  2017-11-28           ...                         -0.033224
1763  2017-11-28           ...                          0.003264
1764  2017-11-28           ...                          0.040680
1765  2017-11-28           ...                         -0.097372
1766  2017-11-28           ...                          0.045277
1767  2017-11-28           ...                          0.063041
1768  2017-11-28           ...                         -0.083215
1769  2017-11-28           ...                          0.078409

[26689 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'PDS.N' 'SSD.N' 'WGL.N']
total 1827 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-08           ...                         -0.018374
1     2017-11-08           ...                         -0.079404
2     2017-11-08           ...                          0.099686
3     2017-11-08           ...                          0.052240
4     2017-11-08           ...                         -0.213269
5     2017-11-08           ...                         -0.225389
6     2017-11-08           ...                         -0.053741
7     2017-11-08           ...                         -0.027320
8     2017-11-08           ...                          0.128581
9     2017-11-08           ...                         -0.101905
10    2017-11-08           ...                         -0.033087
11    2017-11-08           ...                          0.037288
12    2017-11-08           ...                         -0.005455
13    2017-11-08           ...                         -0.089247
14    2017-11-08           ...                         -0.111728
15    2017-11-08           ...                          0.099729
16    2017-11-08           ...                         -0.017892
17    2017-11-08           ...                         -0.189320
18    2017-11-08           ...                          0.057099
19    2017-11-08           ...                         -0.052535
20    2017-11-08           ...                         -0.031350
21    2017-11-08           ...                         -0.026159
22    2017-11-08           ...                         -0.066506
23    2017-11-08           ...                         -0.187080
24    2017-11-08           ...                         -0.230706
25    2017-11-08           ...                         -0.087050
26    2017-11-08           ...                               NaN
27    2017-11-08           ...                          0.033660
28    2017-11-08           ...                          0.041616
29    2017-11-08           ...                          0.019445
...          ...           ...                               ...
1741  2017-11-29           ...                         -0.011954
1742  2017-11-29           ...                         -0.043979
1743  2017-11-29           ...                         -0.062443
1744  2017-11-29           ...                         -0.111721
1745  2017-11-29           ...                         -0.028705
1746  2017-11-29           ...                         -0.220569
1747  2017-11-29           ...                         -0.047207
1748  2017-11-29           ...                          0.015975
1749  2017-11-29           ...                          0.073655
1750  2017-11-29           ...                          0.024014
1751  2017-11-29           ...                         -0.003550
1752  2017-11-29           ...                         -0.022669
1753  2017-11-29           ...                               NaN
1754  2017-11-29           ...                         -0.047938
1755  2017-11-29           ...                         -0.133850
1756  2017-11-29           ...                          0.052845
1757  2017-11-29           ...                          0.021597
```

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1760  2017-11-29          ...                          0.006103
1761  2017-11-29          ...                          0.004081
1762  2017-11-29          ...                          0.027258
1763  2017-11-29          ...                         -0.065531
1764  2017-11-29          ...                          0.027242
1765  2017-11-29          ...                         -0.004783
1766  2017-11-29          ...                         -0.085339
1767  2017-11-29          ...                          0.014901
1768  2017-11-29          ...                          0.050483
1769  2017-11-29          ...                         -0.031716
1770  2017-11-29          ...                          0.086929

[26666 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'AZUL.N' 'BXS.N' 'QLYS.O']
total 1827 df
            time          ...          returnsOpenPrevMktres10
0     2017-11-09          ...                         -0.018285
1     2017-11-09          ...                         -0.115970
2     2017-11-09          ...                          0.150234
3     2017-11-09          ...                          0.046427
4     2017-11-09          ...                         -0.234603
5     2017-11-09          ...                         -0.210082
6     2017-11-09          ...                          0.057208
7     2017-11-09          ...                         -0.001946
8     2017-11-09          ...                          0.127074
9     2017-11-09          ...                         -0.126271
10    2017-11-09          ...                         -0.096597
11    2017-11-09          ...                          0.004569
12    2017-11-09          ...                          0.005677
13    2017-11-09          ...                         -0.108886
14    2017-11-09          ...                         -0.114570
15    2017-11-09          ...                          0.119936
16    2017-11-09          ...                         -0.009965
17    2017-11-09          ...                         -0.175935
18    2017-11-09          ...                          0.076024
19    2017-11-09          ...                         -0.129788
20    2017-11-09          ...                         -0.051364
21    2017-11-09          ...                         -0.051245
22    2017-11-09          ...                         -0.063458
23    2017-11-09          ...                         -0.198486
24    2017-11-09          ...                         -0.218429
25    2017-11-09          ...                         -0.091115
26    2017-11-09          ...                               NaN
27    2017-11-09          ...                          0.024048
28    2017-11-09          ...                          0.023430
29    2017-11-09          ...                          0.037753
...          ...          ...                               ...
1738  2017-11-30          ...                         -0.010635
1739  2017-11-30          ...                         -0.052672
1740  2017-11-30          ...                         -0.066345
1741  2017-11-30          ...                         -0.070239
1742  2017-11-30          ...                         -0.014025
1743  2017-11-30          ...                         -0.222549
1744  2017-11-30          ...                         -0.045291
1745  2017-11-30          ...                          0.022271
1746  2017-11-30          ...                          0.056949
1747  2017-11-30          ...                         -0.004288
1748  2017-11-30          ...                         -0.009766
1749  2017-11-30          ...                         -0.040665
1750  2017-11-30          ...                               NaN
1751  2017-11-30          ...                         -0.077482
1752  2017-11-30          ...                         -0.082707
```

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1755  2017-11-30          ...                          0.048374
1756  2017-11-30          ...                          0.138716
1757  2017-11-30          ...                         -0.035076
1758  2017-11-30          ...                         -0.028302
1759  2017-11-30          ...                          0.013427
1760  2017-11-30          ...                         -0.080098
1761  2017-11-30          ...                          0.047170
1762  2017-11-30          ...                         -0.045280
1763  2017-11-30          ...                         -0.057450
1764  2017-11-30          ...                         -0.001410
1765  2017-11-30          ...                         -0.012469
1766  2017-11-30          ...                          0.008922
1767  2017-11-30          ...                          0.066947

[26642 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'QLYS.O' 'CARG.O' 'ITRI.O']
total 1816 df
            time          ...          returnsOpenPrevMktres10
0     2017-11-10          ...                         -0.018837
1     2017-11-10          ...                         -0.113277
2     2017-11-10          ...                          0.185874
3     2017-11-10          ...                          0.050255
4     2017-11-10          ...                         -0.098924
5     2017-11-10          ...                         -0.067123
6     2017-11-10          ...                          0.137976
7     2017-11-10          ...                         -0.039909
8     2017-11-10          ...                          0.109468
9     2017-11-10          ...                         -0.145442
10    2017-11-10          ...                         -0.075891
11    2017-11-10          ...                          0.007665
12    2017-11-10          ...                          0.019436
13    2017-11-10          ...                         -0.044417
14    2017-11-10          ...                         -0.079217
15    2017-11-10          ...                          0.080823
16    2017-11-10          ...                         -0.010116
17    2017-11-10          ...                         -0.062227
18    2017-11-10          ...                          0.049050
19    2017-11-10          ...                         -0.153614
20    2017-11-10          ...                         -0.006708
21    2017-11-10          ...                         -0.034758
22    2017-11-10          ...                         -0.050097
23    2017-11-10          ...                         -0.164621
24    2017-11-10          ...                         -0.169043
25    2017-11-10          ...                         -0.079774
26    2017-11-10          ...                               NaN
27    2017-11-10          ...                          0.013584
28    2017-11-10          ...                          0.005685
29    2017-11-10          ...                          0.068691
...          ...          ...                               ...
1740  2017-12-01          ...                         -0.045210
1741  2017-12-01          ...                         -0.037111
1742  2017-12-01          ...                         -0.057422
1743  2017-12-01          ...                         -0.047567
1744  2017-12-01          ...                          0.002686
1745  2017-12-01          ...                         -0.260491
1746  2017-12-01          ...                         -0.047825
1747  2017-12-01          ...                          0.047965
1748  2017-12-01          ...                          0.045469
1749  2017-12-01          ...                         -0.040067
1750  2017-12-01          ...                          0.008041
1751  2017-12-01          ...                         -0.039036
1752  2017-12-01          ...                          0.059434
1753  2017-12-01                                       0.057112
```

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1755  2017-12-01           ...                          -0.000033
1756  2017-12-01           ...                           0.039494
1757  2017-12-01           ...                           0.041143
1758  2017-12-01           ...                          -0.021103
1759  2017-12-01           ...                          -0.057396
1760  2017-12-01           ...                          -0.032780
1761  2017-12-01           ...                          -0.002182
1762  2017-12-01           ...                          -0.076556
1763  2017-12-01           ...                           0.053659
1764  2017-12-01           ...                          -0.056182
1765  2017-12-01           ...                          -0.042566
1766  2017-12-01           ...                          -0.026900
1767  2017-12-01           ...                          -0.012148
1768  2017-12-01           ...                           0.017509
1769  2017-12-01           ...                           0.064024

[26631 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'TOUR.O' 'TWO.N' 'VRNS.O']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-13           ...                          -0.018525
1     2017-11-13           ...                          -0.103576
2     2017-11-13           ...                           0.008027
3     2017-11-13           ...                           0.039247
4     2017-11-13           ...                          -0.037020
5     2017-11-13           ...                          -0.051382
6     2017-11-13           ...                           0.143266
7     2017-11-13           ...                          -0.017072
8     2017-11-13           ...                           0.061993
9     2017-11-13           ...                          -0.137275
10    2017-11-13           ...                          -0.073134
11    2017-11-13           ...                          -0.001166
12    2017-11-13           ...                           0.040426
13    2017-11-13           ...                          -0.018268
14    2017-11-13           ...                          -0.042689
15    2017-11-13           ...                           0.075642
16    2017-11-13           ...                          -0.008241
17    2017-11-13           ...                          -0.045510
18    2017-11-13           ...                          -0.179579
19    2017-11-13           ...                           0.009449
20    2017-11-13           ...                          -0.045666
21    2017-11-13           ...                          -0.045689
22    2017-11-13           ...                          -0.120054
23    2017-11-13           ...                          -0.119611
24    2017-11-13           ...                          -0.054061
25    2017-11-13           ...                           0.052576
26    2017-11-13           ...                          -0.013940
27    2017-11-13           ...                           0.002345
28    2017-11-13           ...                           0.029277
29    2017-11-13           ...                           0.041945
...          ...           ...                                ...
1738  2017-12-04           ...                          -0.036603
1739  2017-12-04           ...                          -0.041010
1740  2017-12-04           ...                          -0.088195
1741  2017-12-04           ...                          -0.080760
1742  2017-12-04           ...                          -0.003407
1743  2017-12-04           ...                          -0.265270
1744  2017-12-04           ...                          -0.103567
1745  2017-12-04           ...                           0.038115
1746  2017-12-04           ...                           0.042204
1747  2017-12-04           ...                          -0.040975
1748  2017-12-04           ...                           0.007274
1749  2017-12-04           ...                           0.028108
```

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1751  2017-12-04           ...                          -0.081864
1752  2017-12-04           ...                          -0.076009
1753  2017-12-04           ...                          -0.046905
1754  2017-12-04           ...                           0.042727
1755  2017-12-04           ...                           0.026416
1756  2017-12-04           ...                           0.073599
1757  2017-12-04           ...                          -0.065357
1758  2017-12-04           ...                          -0.038588
1759  2017-12-04           ...                          -0.031121
1760  2017-12-04           ...                          -0.079184
1761  2017-12-04           ...                           0.069307
1762  2017-12-04           ...                          -0.059755
1763  2017-12-04           ...                          -0.022233
1764  2017-12-04           ...                           0.012897
1765  2017-12-04           ...                          -0.033580
1766  2017-12-04           ...                           0.037680
1767  2017-12-04           ...                           0.059366

[26617 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'VRNS.O' 'CALD.O' 'JLL.N']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-14           ...                          -0.013016
1     2017-11-14           ...                          -0.093808
2     2017-11-14           ...                           0.003182
3     2017-11-14           ...                           0.005783
4     2017-11-14           ...                          -0.040319
5     2017-11-14           ...                          -0.042292
6     2017-11-14           ...                           0.046488
7     2017-11-14           ...                           0.160719
8     2017-11-14           ...                           0.033998
9     2017-11-14           ...                          -0.135806
10    2017-11-14           ...                          -0.088746
11    2017-11-14           ...                          -0.029333
12    2017-11-14           ...                           0.041374
13    2017-11-14           ...                          -0.021434
14    2017-11-14           ...                          -0.033899
15    2017-11-14           ...                           0.084058
16    2017-11-14           ...                           0.010041
17    2017-11-14           ...                          -0.052282
18    2017-11-14           ...                          -0.231348
19    2017-11-14           ...                           0.043969
20    2017-11-14           ...                          -0.014112
21    2017-11-14           ...                          -0.042184
22    2017-11-14           ...                          -0.096047
23    2017-11-14           ...                          -0.134421
24    2017-11-14           ...                          -0.053380
25    2017-11-14           ...                           0.073126
26    2017-11-14           ...                          -0.005437
27    2017-11-14           ...                          -0.000072
28    2017-11-14           ...                           0.082059
29    2017-11-14           ...                           0.039148
...          ...           ...                                ...
1740  2017-12-05           ...                          -0.045690
1741  2017-12-05           ...                          -0.031331
1742  2017-12-05           ...                          -0.137512
1743  2017-12-05           ...                          -0.094631
1744  2017-12-05           ...                           0.004487
1745  2017-12-05           ...                          -0.183716
1746  2017-12-05           ...                          -0.115752
1747  2017-12-05           ...                          -0.005122
1748  2017-12-05           ...                           0.025307
1749  2017-12-05                                         -0.045775
```

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1752  2017-12-05           ...                          0.003532
1753  2017-12-05           ...                         -0.086914
1754  2017-12-05           ...                         -0.059297
1755  2017-12-05           ...                         -0.125637
1756  2017-12-05           ...                          0.037422
1757  2017-12-05           ...                          0.012658
1758  2017-12-05           ...                          0.062924
1759  2017-12-05           ...                         -0.071922
1760  2017-12-05           ...                         -0.046485
1761  2017-12-05           ...                         -0.021378
1762  2017-12-05           ...                         -0.087520
1763  2017-12-05           ...                          0.011260
1764  2017-12-05           ...                         -0.063979
1765  2017-12-05           ...                         -0.115337
1766  2017-12-05           ...                          0.032152
1767  2017-12-05           ...                         -0.060997
1768  2017-12-05           ...                          0.006899
1769  2017-12-05           ...                          0.029213

[26605 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'APTV.N' 'NVRO.N' 'SITE.N']
total 1816 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-15           ...                         -0.001067
1     2017-11-15           ...                         -0.115363
2     2017-11-15           ...                          0.034036
3     2017-11-15           ...                         -0.018724
4     2017-11-15           ...                         -0.047136
5     2017-11-15           ...                         -0.070223
6     2017-11-15           ...                          0.036494
7     2017-11-15           ...                          0.081512
8     2017-11-15           ...                          0.015706
9     2017-11-15           ...                         -0.124810
10    2017-11-15           ...                         -0.057058
11    2017-11-15           ...                         -0.031224
12    2017-11-15           ...                          0.038095
13    2017-11-15           ...                         -0.034617
14    2017-11-15           ...                         -0.043689
15    2017-11-15           ...                          0.009812
16    2017-11-15           ...                          0.015215
17    2017-11-15           ...                         -0.044612
18    2017-11-15           ...                         -0.171790
19    2017-11-15           ...                          0.016804
20    2017-11-15           ...                         -0.007607
21    2017-11-15           ...                         -0.033449
22    2017-11-15           ...                         -0.118276
23    2017-11-15           ...                         -0.144046
24    2017-11-15           ...                         -0.040831
25    2017-11-15           ...                          0.049434
26    2017-11-15           ...                         -0.030973
27    2017-11-15           ...                          0.025676
28    2017-11-15           ...                         -0.236164
29    2017-11-15           ...                          0.020230
...          ...           ...                               ...
1736  2017-12-06           ...                         -0.054440
1737  2017-12-06           ...                         -0.052693
1738  2017-12-06           ...                         -0.099589
1739  2017-12-06           ...                         -0.061086
1740  2017-12-06           ...                          0.006140
1741  2017-12-06           ...                         -0.108653
1742  2017-12-06           ...                         -0.083550
1743  2017-12-06                                       -0.022443
```

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1746  2017-12-06           ...                          -0.013312
1747  2017-12-06           ...                          -0.070406
1748  2017-12-06           ...                          -0.013056
1749  2017-12-06           ...                          -0.093559
1750  2017-12-06           ...                          -0.100743
1751  2017-12-06           ...                          -0.150964
1752  2017-12-06           ...                           0.036651
1753  2017-12-06           ...                           0.004100
1754  2017-12-06           ...                          -0.070383
1755  2017-12-06           ...                          -0.044062
1756  2017-12-06           ...                          -0.062209
1757  2017-12-06           ...                          -0.010320
1758  2017-12-06           ...                          -0.076446
1759  2017-12-06           ...                          -0.013245
1760  2017-12-06           ...                          -0.043034
1761  2017-12-06           ...                          -0.083921
1762  2017-12-06           ...                           0.011627
1763  2017-12-06           ...                          -0.071074
1764  2017-12-06           ...                          -0.019468
1765  2017-12-06           ...                           0.013801

[26592 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NVRO.N' 'SITE.N' 'QD.N']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-16           ...                          -0.002714
1     2017-11-16           ...                          -0.083329
2     2017-11-16           ...                           0.022388
3     2017-11-16           ...                          -0.019561
4     2017-11-16           ...                          -0.015313
5     2017-11-16           ...                          -0.016248
6     2017-11-16           ...                           0.127303
7     2017-11-16           ...                           0.101949
8     2017-11-16           ...                           0.031511
9     2017-11-16           ...                          -0.114820
10    2017-11-16           ...                          -0.040997
11    2017-11-16           ...                          -0.016284
12    2017-11-16           ...                           0.022515
13    2017-11-16           ...                           0.003741
14    2017-11-16           ...                          -0.021828
15    2017-11-16           ...                           0.027450
16    2017-11-16           ...                           0.016953
17    2017-11-16           ...                          -0.028680
18    2017-11-16           ...                          -0.182900
19    2017-11-16           ...                          -0.008056
20    2017-11-16           ...                           0.035952
21    2017-11-16           ...                          -0.010683
22    2017-11-16           ...                          -0.083881
23    2017-11-16           ...                          -0.130111
24    2017-11-16           ...                          -0.084542
25    2017-11-16           ...                           0.083533
26    2017-11-16           ...                          -0.020269
27    2017-11-16           ...                           0.021923
28    2017-11-16           ...                          -0.356438
29    2017-11-16           ...                           0.001261
...          ...           ...                                ...
1735  2017-12-07           ...                          -0.036556
1736  2017-12-07           ...                          -0.054750
1737  2017-12-07           ...                          -0.057722
1738  2017-12-07           ...                          -0.082287
1739  2017-12-07           ...                          -0.002543
1740  2017-12-07                                        -0.089296
```

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1743  2017-12-07           ...                         -0.001827
1744  2017-12-07           ...                          0.008220
1745  2017-12-07           ...                         -0.007905
1746  2017-12-07           ...                         -0.128000
1747  2017-12-07           ...                         -0.025802
1748  2017-12-07           ...                         -0.083161
1749  2017-12-07           ...                         -0.063212
1750  2017-12-07           ...                         -0.163355
1751  2017-12-07           ...                          0.034080
1752  2017-12-07           ...                         -0.011747
1753  2017-12-07           ...                         -0.083891
1754  2017-12-07           ...                         -0.029580
1755  2017-12-07           ...                         -0.059819
1756  2017-12-07           ...                         -0.001751
1757  2017-12-07           ...                         -0.069476
1758  2017-12-07           ...                         -0.002160
1759  2017-12-07           ...                         -0.028206
1760  2017-12-07           ...                         -0.135708
1761  2017-12-07           ...                          0.019796
1762  2017-12-07           ...                         -0.105770
1763  2017-12-07           ...                         -0.039276
1764  2017-12-07           ...                          0.010332

[26576 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'QD.N' 'PEGA.O' 'SPTN.O']
total 1812 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-17           ...                          0.005611
1     2017-11-17           ...                         -0.114631
2     2017-11-17           ...                          0.000116
3     2017-11-17           ...                         -0.004629
4     2017-11-17           ...                          0.008467
5     2017-11-17           ...                          0.014960
6     2017-11-17           ...                          0.141682
7     2017-11-17           ...                          0.123924
8     2017-11-17           ...                         -0.014754
9     2017-11-17           ...                         -0.129264
10    2017-11-17           ...                         -0.041658
11    2017-11-17           ...                         -0.043171
12    2017-11-17           ...                          0.027870
13    2017-11-17           ...                          0.092566
14    2017-11-17           ...                         -0.015801
15    2017-11-17           ...                          0.021111
16    2017-11-17           ...                          0.013622
17    2017-11-17           ...                         -0.010641
18    2017-11-17           ...                         -0.219767
19    2017-11-17           ...                          0.033700
20    2017-11-17           ...                          0.022915
21    2017-11-17           ...                          0.001389
22    2017-11-17           ...                         -0.023131
23    2017-11-17           ...                         -0.041228
24    2017-11-17           ...                         -0.025791
25    2017-11-17           ...                          0.058689
26    2017-11-17           ...                         -0.027313
27    2017-11-17           ...                          0.019932
28    2017-11-17           ...                         -0.381438
29    2017-11-17           ...                         -0.026674
...          ...           ...                               ...
1737  2017-12-08           ...                         -0.061249
1738  2017-12-08           ...                         -0.020550
1739  2017-12-08           ...                         -0.060807
1740  2017-12-08                                       -0.084806
```

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1743  2017-12-08           ...                          0.003702
1744  2017-12-08           ...                         -0.006688
1745  2017-12-08           ...                          0.021939
1746  2017-12-08           ...                         -0.018634
1747  2017-12-08           ...                         -0.009732
1748  2017-12-08           ...                         -0.095649
1749  2017-12-08           ...                         -0.008262
1750  2017-12-08           ...                         -0.079355
1751  2017-12-08           ...                         -0.085548
1752  2017-12-08           ...                         -0.091264
1753  2017-12-08           ...                          0.029390
1754  2017-12-08           ...                          0.034171
1755  2017-12-08           ...                          0.022273
1756  2017-12-08           ...                         -0.036304
1757  2017-12-08           ...                         -0.053636
1758  2017-12-08           ...                         -0.020036
1759  2017-12-08           ...                         -0.069062
1760  2017-12-08           ...                          0.041823
1761  2017-12-08           ...                         -0.040322
1762  2017-12-08           ...                         -0.096822
1763  2017-12-08           ...                          0.022373
1764  2017-12-08           ...                         -0.071164
1765  2017-12-08           ...                          0.002717
1766  2017-12-08           ...                          0.036486

[26564 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MULE.N' 'TPC.N' 'WLL.N']
total 1813 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-20           ...                          0.019934
1     2017-11-20           ...                         -0.076357
2     2017-11-20           ...                          0.032145
3     2017-11-20           ...                          0.031815
4     2017-11-20           ...                         -0.013193
5     2017-11-20           ...                         -0.015919
6     2017-11-20           ...                          0.118300
7     2017-11-20           ...                          0.050502
8     2017-11-20           ...                          0.004297
9     2017-11-20           ...                         -0.092021
10    2017-11-20           ...                         -0.003685
11    2017-11-20           ...                         -0.015660
12    2017-11-20           ...                          0.013437
13    2017-11-20           ...                          0.038026
14    2017-11-20           ...                         -0.004571
15    2017-11-20           ...                          0.035598
16    2017-11-20           ...                          0.002392
17    2017-11-20           ...                         -0.021108
18    2017-11-20           ...                         -0.172370
19    2017-11-20           ...                         -0.005273
20    2017-11-20           ...                          0.039989
21    2017-11-20           ...                          0.017284
22    2017-11-20           ...                         -0.030506
23    2017-11-20           ...                          0.014140
24    2017-11-20           ...                         -0.008704
25    2017-11-20           ...                         -0.020358
26    2017-11-20           ...                         -0.021294
27    2017-11-20           ...                          0.021024
28    2017-11-20           ...                         -0.270968
29    2017-11-20           ...                          0.005475
...          ...           ...                               ...
1735  2017-12-11           ...                         -0.056640
1736  2017-12-11           ...                         -0.033881
```

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1739  2017-12-11           ...                         -0.011981
1740  2017-12-11           ...                         -0.178723
1741  2017-12-11           ...                         -0.014401
1742  2017-12-11           ...                          0.007193
1743  2017-12-11           ...                          0.009203
1744  2017-12-11           ...                         -0.030153
1745  2017-12-11           ...                         -0.011912
1746  2017-12-11           ...                         -0.106241
1747  2017-12-11           ...                         -0.044003
1748  2017-12-11           ...                         -0.081554
1749  2017-12-11           ...                         -0.075530
1750  2017-12-11           ...                          0.021495
1751  2017-12-11           ...                          0.029510
1752  2017-12-11           ...                          0.054711
1753  2017-12-11           ...                          0.041435
1754  2017-12-11           ...                         -0.064310
1755  2017-12-11           ...                         -0.056564
1756  2017-12-11           ...                         -0.039178
1757  2017-12-11           ...                         -0.081060
1758  2017-12-11           ...                          0.029212
1759  2017-12-11           ...                         -0.063039
1760  2017-12-11           ...                         -0.120123
1761  2017-12-11           ...                          0.025001
1762  2017-12-11           ...                         -0.068710
1763  2017-12-11           ...                         -0.003116
1764  2017-12-11           ...                          0.034869

[26550 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'GOLF.N' 'RDY.N' 'SE.N']
total 1815 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-21           ...                          0.026874
1     2017-11-21           ...                         -0.082670
2     2017-11-21           ...                          0.014130
3     2017-11-21           ...                          0.011740
4     2017-11-21           ...                          0.003515
5     2017-11-21           ...                          0.010894
6     2017-11-21           ...                          0.112704
7     2017-11-21           ...                          0.110379
8     2017-11-21           ...                         -0.008154
9     2017-11-21           ...                         -0.040886
10    2017-11-21           ...                          0.024294
11    2017-11-21           ...                         -0.018788
12    2017-11-21           ...                          0.005048
13    2017-11-21           ...                          0.036753
14    2017-11-21           ...                          0.006157
15    2017-11-21           ...                          0.006509
16    2017-11-21           ...                          0.003568
17    2017-11-21           ...                         -0.013100
18    2017-11-21           ...                         -0.129779
19    2017-11-21           ...                          0.005183
20    2017-11-21           ...                          0.045457
21    2017-11-21           ...                          0.001190
22    2017-11-21           ...                         -0.046517
23    2017-11-21           ...                          0.034257
24    2017-11-21           ...                          0.022164
25    2017-11-21           ...                          0.029017
26    2017-11-21           ...                          0.000188
27    2017-11-21           ...                          0.019361
28    2017-11-21           ...                         -0.261971
29    2017-11-21           ...                          0.005896
...          ...           ...                                ...
```

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1736  2017-12-12           ...                        -0.049077
1737  2017-12-12           ...                        -0.035270
1738  2017-12-12           ...                        -0.016672
1739  2017-12-12           ...                        -0.214413
1740  2017-12-12           ...                         0.014983
1741  2017-12-12           ...                        -0.012226
1742  2017-12-12           ...                         0.007192
1743  2017-12-12           ...                        -0.031404
1744  2017-12-12           ...                        -0.030770
1745  2017-12-12           ...                        -0.076204
1746  2017-12-12           ...                        -0.073618
1747  2017-12-12           ...                        -0.066681
1748  2017-12-12           ...                        -0.082958
1749  2017-12-12           ...                         0.062123
1750  2017-12-12           ...                         0.006156
1751  2017-12-12           ...                         0.047224
1752  2017-12-12           ...                         0.108211
1753  2017-12-12           ...                        -0.066808
1754  2017-12-12           ...                         0.013598
1755  2017-12-12           ...                        -0.032180
1756  2017-12-12           ...                        -0.081270
1757  2017-12-12           ...                         0.050448
1758  2017-12-12           ...                        -0.062889
1759  2017-12-12           ...                        -0.087276
1760  2017-12-12           ...                        -0.006098
1761  2017-12-12           ...                        -0.062066
1762  2017-12-12           ...                         0.002655
1763  2017-12-12           ...                         0.035788

[26536 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SE.N' 'CADE.N' 'KRNY.O']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-22           ...                         0.009008
1     2017-11-22           ...                        -0.143825
2     2017-11-22           ...                        -0.047252
3     2017-11-22           ...                        -0.009206
4     2017-11-22           ...                         0.076552
5     2017-11-22           ...                         0.059453
6     2017-11-22           ...                         0.147518
7     2017-11-22           ...                         0.192563
8     2017-11-22           ...                        -0.030785
9     2017-11-22           ...                        -0.083422
10    2017-11-22           ...                         0.049905
11    2017-11-22           ...                        -0.043447
12    2017-11-22           ...                         0.016185
13    2017-11-22           ...                         0.103471
14    2017-11-22           ...                         0.041852
15    2017-11-22           ...                         0.004211
16    2017-11-22           ...                         0.027539
17    2017-11-22           ...                         0.028508
18    2017-11-22           ...                        -0.228128
19    2017-11-22           ...                         0.035130
20    2017-11-22           ...                         0.052273
21    2017-11-22           ...                         0.019181
22    2017-11-22           ...                         0.074792
23    2017-11-22           ...                         0.057066
24    2017-11-22           ...                         0.015946
25    2017-11-22           ...                         0.110121
26    2017-11-22           ...                         0.010013
27    2017-11-22           ...                         0.020740
28    2017-11-22           ...                        -0.386376
```

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1728  2017-12-13           ...                        -0.068481
1729  2017-12-13           ...                        -0.033129
1730  2017-12-13           ...                        -0.003341
1731  2017-12-13           ...                        -0.002447
1732  2017-12-13           ...                        -0.015888
1733  2017-12-13           ...                        -0.167791
1734  2017-12-13           ...                        -0.003209
1735  2017-12-13           ...                        -0.000564
1736  2017-12-13           ...                         0.007535
1737  2017-12-13           ...                        -0.033474
1738  2017-12-13           ...                        -0.032791
1739  2017-12-13           ...                        -0.082525
1740  2017-12-13           ...                        -0.122017
1741  2017-12-13           ...                        -0.056615
1742  2017-12-13           ...                        -0.087926
1743  2017-12-13           ...                        -0.016423
1744  2017-12-13           ...                        -0.009424
1745  2017-12-13           ...                         0.013516
1746  2017-12-13           ...                         0.095678
1747  2017-12-13           ...                        -0.051546
1748  2017-12-13           ...                         0.018907
1749  2017-12-13           ...                        -0.035157
1750  2017-12-13           ...                        -0.092087
1751  2017-12-13           ...                         0.017857
1752  2017-12-13           ...                        -0.054810
1753  2017-12-13           ...                        -0.071540
1754  2017-12-13           ...                        -0.007637
1755  2017-12-13           ...                        -0.077063
1756  2017-12-13           ...                        -0.024963
1757  2017-12-13           ...                         0.024123

[26518 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SE.N' 'CADE.N' 'KRNY.O']
total 1811 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-24           ...                         0.004828
1     2017-11-24           ...                        -0.094524
2     2017-11-24           ...                        -0.062446
3     2017-11-24           ...                        -0.006618
4     2017-11-24           ...                         0.099624
5     2017-11-24           ...                         0.066026
6     2017-11-24           ...                         0.087142
7     2017-11-24           ...                         0.213000
8     2017-11-24           ...                        -0.034408
9     2017-11-24           ...                        -0.072445
10    2017-11-24           ...                         0.106386
11    2017-11-24           ...                        -0.036646
12    2017-11-24           ...                         0.004541
13    2017-11-24           ...                         0.136434
14    2017-11-24           ...                         0.053634
15    2017-11-24           ...                        -0.022207
16    2017-11-24           ...                         0.026025
17    2017-11-24           ...                         0.063330
18    2017-11-24           ...                        -0.118902
19    2017-11-24           ...                         0.040629
20    2017-11-24           ...                         0.017320
21    2017-11-24           ...                         0.014367
22    2017-11-24           ...                         0.138575
23    2017-11-24           ...                         0.081615
24    2017-11-24           ...                        -0.000979
25    2017-11-24           ...                         0.067435
26    2017-11-24           ...                         0.009761
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29    2017-11-24           ...                          -0.029679
...          ...           ...                                ...
1725  2017-12-14           ...                          -0.101100
1726  2017-12-14           ...                          -0.005856
1727  2017-12-14           ...                           0.068387
1728  2017-12-14           ...                          -0.014635
1729  2017-12-14           ...                          -0.015913
1730  2017-12-14           ...                          -0.142677
1731  2017-12-14           ...                           0.176002
1732  2017-12-14           ...                          -0.001163
1733  2017-12-14           ...                           0.011766
1734  2017-12-14           ...                          -0.047461
1735  2017-12-14           ...                          -0.026538
1736  2017-12-14           ...                          -0.039400
1737  2017-12-14           ...                          -0.104330
1738  2017-12-14           ...                          -0.012508
1739  2017-12-14           ...                          -0.064817
1740  2017-12-14           ...                           0.031116
1741  2017-12-14           ...                          -0.017691
1742  2017-12-14           ...                           0.018945
1743  2017-12-14           ...                           0.181636
1744  2017-12-14           ...                           0.009654
1745  2017-12-14           ...                           0.044426
1746  2017-12-14           ...                          -0.034009
1747  2017-12-14           ...                          -0.074171
1748  2017-12-14           ...                           0.031936
1749  2017-12-14           ...                           0.013357
1750  2017-12-14           ...                          -0.068868
1751  2017-12-14           ...                          -0.037431
1752  2017-12-14           ...                          -0.019741
1753  2017-12-14           ...                          -0.029999
1754  2017-12-14           ...                           0.020912

[26497 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'FANH.O' 'LHCG.O' 'PETS.O']
total 1807 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-27           ...                           0.014415
1     2017-11-27           ...                          -0.092125
2     2017-11-27           ...                          -0.075989
3     2017-11-27           ...                          -0.013182
4     2017-11-27           ...                           0.101606
5     2017-11-27           ...                           0.023135
6     2017-11-27           ...                           0.144076
7     2017-11-27           ...                           0.224457
8     2017-11-27           ...                          -0.044780
9     2017-11-27           ...                          -0.053079
10    2017-11-27           ...                           0.094769
11    2017-11-27           ...                          -0.042127
12    2017-11-27           ...                           0.018145
13    2017-11-27           ...                           0.127330
14    2017-11-27           ...                           0.051217
15    2017-11-27           ...                          -0.019798
16    2017-11-27           ...                           0.030304
17    2017-11-27           ...                           0.071469
18    2017-11-27           ...                          -0.157727
19    2017-11-27           ...                           0.056230
20    2017-11-27           ...                           0.020400
21    2017-11-27           ...                          -0.000051
22    2017-11-27           ...                           0.145232
23    2017-11-27           ...                           0.112066
24    2017-11-27           ...                          -0.017299
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27    2017-11-27           ...                          0.015750
28    2017-11-27           ...                         -0.472039
29    2017-11-27           ...                          0.004483
...          ...           ...                               ...
1724  2017-12-15           ...                         -0.093270
1725  2017-12-15           ...                          0.000898
1726  2017-12-15           ...                         -0.005908
1727  2017-12-15           ...                         -0.019211
1728  2017-12-15           ...                         -0.015433
1729  2017-12-15           ...                         -0.137079
1730  2017-12-15           ...                          0.270568
1731  2017-12-15           ...                         -0.036792
1732  2017-12-15           ...                          0.000745
1733  2017-12-15           ...                         -0.025427
1734  2017-12-15           ...                         -0.038997
1735  2017-12-15           ...                         -0.027634
1736  2017-12-15           ...                         -0.101430
1737  2017-12-15           ...                         -0.029465
1738  2017-12-15           ...                         -0.061342
1739  2017-12-15           ...                          0.126640
1740  2017-12-15           ...                         -0.026745
1741  2017-12-15           ...                          0.004168
1742  2017-12-15           ...                          0.137284
1743  2017-12-15           ...                         -0.005527
1744  2017-12-15           ...                          0.043260
1745  2017-12-15           ...                         -0.036271
1746  2017-12-15           ...                         -0.068924
1747  2017-12-15           ...                          0.020395
1748  2017-12-15           ...                         -0.007918
1749  2017-12-15           ...                         -0.048450
1750  2017-12-15           ...                         -0.022488
1751  2017-12-15           ...                         -0.016456
1752  2017-12-15           ...                         -0.047391
1753  2017-12-15           ...                          0.004450

[26482 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'LHCG.O' 'PETS.O' 'PSDO.O']
total 1808 df
            time           ...           returnsOpenPrevMktres10
0     2017-11-28           ...                          0.024675
1     2017-11-28           ...                         -0.112853
2     2017-11-28           ...                         -0.081635
3     2017-11-28           ...                         -0.030820
4     2017-11-28           ...                          0.087074
5     2017-11-28           ...                          0.061594
6     2017-11-28           ...                          0.111263
7     2017-11-28           ...                          0.224357
8     2017-11-28           ...                         -0.042101
9     2017-11-28           ...                         -0.055663
10    2017-11-28           ...                          0.097529
11    2017-11-28           ...                         -0.038955
12    2017-11-28           ...                          0.035944
13    2017-11-28           ...                          0.126731
14    2017-11-28           ...                          0.057072
15    2017-11-28           ...                         -0.017487
16    2017-11-28           ...                          0.040901
17    2017-11-28           ...                          0.073712
18    2017-11-28           ...                         -0.172553
19    2017-11-28           ...                          0.039127
20    2017-11-28           ...                          0.024945
21    2017-11-28           ...                          0.013241
22    2017-11-28           ...                          0.158631
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25    2017-11-28          ...                         0.045157
26    2017-11-28          ...                         0.007729
27    2017-11-28          ...                         0.011511
28    2017-11-28          ...                        -0.470447
29    2017-11-28          ...                         0.005886
...          ...          ...                              ...
1724  2017-12-18          ...                        -0.066209
1725  2017-12-18          ...                         0.019782
1726  2017-12-18          ...                         0.017038
1727  2017-12-18          ...                        -0.042699
1728  2017-12-18          ...                        -0.022572
1729  2017-12-18          ...                        -0.172523
1730  2017-12-18          ...                         0.362494
1731  2017-12-18          ...                        -0.024202
1732  2017-12-18          ...                         0.033824
1733  2017-12-18          ...                        -0.036816
1734  2017-12-18          ...                        -0.037092
1735  2017-12-18          ...                         0.009585
1736  2017-12-18          ...                        -0.032693
1737  2017-12-18          ...                        -0.015841
1738  2017-12-18          ...                        -0.099782
1739  2017-12-18          ...                         0.141713
1740  2017-12-18          ...                        -0.038240
1741  2017-12-18          ...                         0.021679
1742  2017-12-18          ...                         0.178955
1743  2017-12-18          ...                         0.015151
1744  2017-12-18          ...                         0.046111
1745  2017-12-18          ...                         0.002528
1746  2017-12-18          ...                        -0.104760
1747  2017-12-18          ...                         0.043029
1748  2017-12-18          ...                         0.012645
1749  2017-12-18          ...                        -0.074159
1750  2017-12-18          ...                        -0.045506
1751  2017-12-18          ...                         0.035440
1752  2017-12-18          ...                        -0.047471
1753  2017-12-18          ...                        -0.004121

[26465 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'PFG.O' 'TLRD.N' 'WLH.N']
total 1809 df
            time          ...          returnsOpenPrevMktres10
0     2017-11-29          ...                         0.008563
1     2017-11-29          ...                        -0.139378
2     2017-11-29          ...                        -0.065652
3     2017-11-29          ...                        -0.041545
4     2017-11-29          ...                         0.064450
5     2017-11-29          ...                         0.128803
6     2017-11-29          ...                         0.213505
7     2017-11-29          ...                         0.133637
8     2017-11-29          ...                        -0.040308
9     2017-11-29          ...                        -0.102448
10    2017-11-29          ...                         0.017936
11    2017-11-29          ...                        -0.052454
12    2017-11-29          ...                         0.046030
13    2017-11-29          ...                         0.101815
14    2017-11-29          ...                         0.013524
15    2017-11-29          ...                        -0.023239
16    2017-11-29          ...                         0.026464
17    2017-11-29          ...                         0.045188
18    2017-11-29          ...                        -0.208985
19    2017-11-29          ...                         0.023999
20    2017-11-29          ...                         0.028359
```

```
23    2017-11-29          ...                        -0.015627
24    2017-11-29          ...                        -0.040965
25    2017-11-29          ...                         0.024864
26    2017-11-29          ...                        -0.017962
27    2017-11-29          ...                         0.009402
28    2017-11-29          ...                        -0.439962
29    2017-11-29          ...                         0.005468
...          ...          ...                              ...
1724  2017-12-19          ...                        -0.078267
1725  2017-12-19          ...                         0.044254
1726  2017-12-19          ...                         0.097061
1727  2017-12-19          ...                        -0.006814
1728  2017-12-19          ...                        -0.044109
1729  2017-12-19          ...                        -0.273456
1730  2017-12-19          ...                         0.448680
1731  2017-12-19          ...                         0.012139
1732  2017-12-19          ...                         0.041735
1733  2017-12-19          ...                        -0.034660
1734  2017-12-19          ...                        -0.034912
1735  2017-12-19          ...                         0.077689
1736  2017-12-19          ...                        -0.008614
1737  2017-12-19          ...                         0.005102
1738  2017-12-19          ...                        -0.129596
1739  2017-12-19          ...                         0.278173
1740  2017-12-19          ...                        -0.050607
1741  2017-12-19          ...                         0.033742
1742  2017-12-19          ...                         0.331774
1743  2017-12-19          ...                         0.045104
1744  2017-12-19          ...                         0.080817
1745  2017-12-19          ...                         0.023266
1746  2017-12-19          ...                        -0.091060
1747  2017-12-19          ...                         0.097854
1748  2017-12-19          ...                         0.043776
1749  2017-12-19          ...                         0.004350
1750  2017-12-19          ...                        -0.069542
1751  2017-12-19          ...                         0.075726
1752  2017-12-19          ...                        -0.040236
1753  2017-12-19          ...                         0.029139

[26449 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NCLH.N' 'PFS.N' 'UFPI.O']
total 1812 df
            time          ...          returnsOpenPrevMktres10
0     2017-11-30          ...                        -0.017162
1     2017-11-30          ...                        -0.124560
2     2017-11-30          ...                        -0.027903
3     2017-11-30          ...                        -0.023169
4     2017-11-30          ...                         0.012922
5     2017-11-30          ...                         0.044627
6     2017-11-30          ...                         0.175242
7     2017-11-30          ...                         0.164929
8     2017-11-30          ...                        -0.010153
9     2017-11-30          ...                        -0.107017
10    2017-11-30          ...                        -0.033897
11    2017-11-30          ...                        -0.045542
12    2017-11-30          ...                         0.041154
13    2017-11-30          ...                         0.058475
14    2017-11-30          ...                        -0.015414
15    2017-11-30          ...                        -0.001212
16    2017-11-30          ...                         0.015715
17    2017-11-30          ...                        -0.014251
18    2017-11-30          ...                        -0.191433
```

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21    2017-11-30           ...                          -0.012943
22    2017-11-30           ...                           0.014932
23    2017-11-30           ...                          -0.069123
24    2017-11-30           ...                          -0.053172
25    2017-11-30           ...                           0.002418
26    2017-11-30           ...                           0.000174
27    2017-11-30           ...                          -0.000891
28    2017-11-30           ...                          -0.137141
29    2017-11-30           ...                           0.009778
...          ...           ...                                ...
1722  2017-12-20           ...                           0.059389
1723  2017-12-20           ...                           0.099972
1724  2017-12-20           ...                                NaN
1725  2017-12-20           ...                          -0.055789
1726  2017-12-20           ...                          -0.047059
1727  2017-12-20           ...                          -0.257573
1728  2017-12-20           ...                           0.413563
1729  2017-12-20           ...                           0.021316
1730  2017-12-20           ...                           0.053456
1731  2017-12-20           ...                          -0.042894
1732  2017-12-20           ...                          -0.025762
1733  2017-12-20           ...                           0.080164
1734  2017-12-20           ...                          -0.002143
1735  2017-12-20           ...                           0.012469
1736  2017-12-20           ...                          -0.104670
1737  2017-12-20           ...                           0.235361
1738  2017-12-20           ...                          -0.061313
1739  2017-12-20           ...                           0.051739
1740  2017-12-20           ...                           0.385636
1741  2017-12-20           ...                           0.063626
1742  2017-12-20           ...                           0.085061
1743  2017-12-20           ...                           0.036445
1744  2017-12-20           ...                          -0.060292
1745  2017-12-20           ...                           0.072244
1746  2017-12-20           ...                           0.060903
1747  2017-12-20           ...                           0.008070
1748  2017-12-20           ...                          -0.031825
1749  2017-12-20           ...                           0.052105
1750  2017-12-20           ...                          -0.016809
1751  2017-12-20           ...                           0.025516

[26430 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'PEP.O' 'RDSb.N' 'XNET.O']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-01           ...                          -0.012160
1     2017-12-01           ...                          -0.133847
2     2017-12-01           ...                          -0.003021
3     2017-12-01           ...                          -0.029067
4     2017-12-01           ...                          -0.035502
5     2017-12-01           ...                          -0.014312
6     2017-12-01           ...                           0.150099
7     2017-12-01           ...                           0.153090
8     2017-12-01           ...                           0.001955
9     2017-12-01           ...                          -0.123665
10    2017-12-01           ...                          -0.075990
11    2017-12-01           ...                          -0.040343
12    2017-12-01           ...                           0.038088
13    2017-12-01           ...                          -0.004868
14    2017-12-01           ...                          -0.045657
15    2017-12-01           ...                           0.019555
16    2017-12-01           ...                           0.013154
```

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19    2017-12-01          ...                         0.032966
20    2017-12-01          ...                        -0.011132
21    2017-12-01          ...                        -0.038298
22    2017-12-01          ...                        -0.093373
23    2017-12-01          ...                        -0.115516
24    2017-12-01          ...                        -0.054709
25    2017-12-01          ...                         0.011570
26    2017-12-01          ...                        -0.014603
27    2017-12-01          ...                         0.005854
28    2017-12-01          ...                        -0.087060
29    2017-12-01          ...                         0.003826
...          ...          ...                              ...
1724  2017-12-21          ...                         0.034225
1725  2017-12-21          ...                         0.100566
1726  2017-12-21          ...                              NaN
1727  2017-12-21          ...                         0.006118
1728  2017-12-21          ...                        -0.023041
1729  2017-12-21          ...                        -0.180927
1730  2017-12-21          ...                         0.301873
1731  2017-12-21          ...                         0.018114
1732  2017-12-21          ...                         0.038062
1733  2017-12-21          ...                        -0.053385
1734  2017-12-21          ...                        -0.029749
1735  2017-12-21          ...                         0.109645
1736  2017-12-21          ...                        -0.038202
1737  2017-12-21          ...                         0.003771
1738  2017-12-21          ...                        -0.088180
1739  2017-12-21          ...                         0.252385
1740  2017-12-21          ...                        -0.063308
1741  2017-12-21          ...                         0.046219
1742  2017-12-21          ...                         0.319993
1743  2017-12-21          ...                         0.043076
1744  2017-12-21          ...                         0.066309
1745  2017-12-21          ...                         0.016807
1746  2017-12-21          ...                        -0.034058
1747  2017-12-21          ...                         0.025850
1748  2017-12-21          ...                         0.042586
1749  2017-12-21          ...                         0.045401
1750  2017-12-21          ...                        -0.019213
1751  2017-12-21          ...                         0.056959
1752  2017-12-21          ...                        -0.009270
1753  2017-12-21          ...                         0.022612

[26416 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'AQUA.N' 'NSIT.O' 'WOW.N']
total 1817 df
            time          ...          returnsOpenPrevMktres10
0     2017-12-04          ...                        -0.021033
1     2017-12-04          ...                        -0.107234
2     2017-12-04          ...                         0.014862
3     2017-12-04          ...                        -0.010037
4     2017-12-04          ...                        -0.037570
5     2017-12-04          ...                        -0.001603
6     2017-12-04          ...                         0.155473
7     2017-12-04          ...                         0.132366
8     2017-12-04          ...                         0.025893
9     2017-12-04          ...                        -0.098718
10    2017-12-04          ...                        -0.018771
11    2017-12-04          ...                         0.027489
12    2017-12-04          ...                        -0.017414
13    2017-12-04          ...                        -0.042122
14    2017-12-04          ...                         0.034674
```

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17    2017-12-04          ...                        -0.183668
18    2017-12-04          ...                         0.024241
19    2017-12-04          ...                        -0.004963
20    2017-12-04          ...                        -0.021448
21    2017-12-04          ...                        -0.119219
22    2017-12-04          ...                        -0.129179
23    2017-12-04          ...                        -0.044578
24    2017-12-04          ...                         0.009922
25    2017-12-04          ...                        -0.009959
26    2017-12-04          ...                         0.002205
27    2017-12-04          ...                        -0.114087
28    2017-12-04          ...                         0.015791
29    2017-12-04          ...                         0.014930
...          ...          ...                              ...
1724  2017-12-22          ...                        -0.000867
1725  2017-12-22          ...                         0.187656
1726  2017-12-22          ...                              NaN
1727  2017-12-22          ...                        -0.025988
1728  2017-12-22          ...                        -0.008831
1729  2017-12-22          ...                        -0.170942
1730  2017-12-22          ...                         0.286752
1731  2017-12-22          ...                        -0.007777
1732  2017-12-22          ...                         0.001492
1733  2017-12-22          ...                        -0.048787
1734  2017-12-22          ...                        -0.036249
1735  2017-12-22          ...                         0.047533
1736  2017-12-22          ...                        -0.051653
1737  2017-12-22          ...                        -0.043725
1738  2017-12-22          ...                        -0.056498
1739  2017-12-22          ...                         0.216457
1740  2017-12-22          ...                        -0.040307
1741  2017-12-22          ...                         0.013268
1742  2017-12-22          ...                         0.175118
1743  2017-12-22          ...                         0.018887
1744  2017-12-22          ...                         0.053438
1745  2017-12-22          ...                         0.016732
1746  2017-12-22          ...                        -0.052291
1747  2017-12-22          ...                        -0.016035
1748  2017-12-22          ...                         0.016766
1749  2017-12-22          ...                         0.010473
1750  2017-12-22          ...                        -0.024647
1751  2017-12-22          ...                         0.015076
1752  2017-12-22          ...                        -0.008795
1753  2017-12-22          ...                        -0.006032

[26400 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NSIT.O' 'WOW.N' 'MLHR.O']
total 1814 df
            time          ...          returnsOpenPrevMktres10
0     2017-12-05          ...                        -0.055471
1     2017-12-05          ...                        -0.105858
2     2017-12-05          ...                         0.013414
3     2017-12-05          ...                        -0.059692
4     2017-12-05          ...                        -0.019303
5     2017-12-05          ...                        -0.046330
6     2017-12-05          ...                         0.124929
7     2017-12-05          ...                         0.198738
8     2017-12-05          ...                         0.009896
9     2017-12-05          ...                        -0.101811
10    2017-12-05          ...                        -0.029467
11    2017-12-05          ...                         0.017915
12    2017-12-05          ...                         0.037135
```

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15    2017-12-05          ...                        -0.021710
16    2017-12-05          ...                        -0.029167
17    2017-12-05          ...                        -0.192023
18    2017-12-05          ...                         0.028675
19    2017-12-05          ...                        -0.020980
20    2017-12-05          ...                        -0.034992
21    2017-12-05          ...                        -0.119576
22    2017-12-05          ...                        -0.055277
23    2017-12-05          ...                        -0.068056
24    2017-12-05          ...                        -0.050231
25    2017-12-05          ...                        -0.015680
26    2017-12-05          ...                         0.009883
27    2017-12-05          ...                        -0.125534
28    2017-12-05          ...                        -0.015370
29    2017-12-05          ...                        -0.049498
...          ...          ...                              ...
1725  2017-12-26          ...                        -0.003094
1726  2017-12-26          ...                         0.187499
1727  2017-12-26          ...                              NaN
1728  2017-12-26          ...                         0.007570
1729  2017-12-26          ...                        -0.001798
1730  2017-12-26          ...                        -0.185011
1731  2017-12-26          ...                         0.294832
1732  2017-12-26          ...                         0.128404
1733  2017-12-26          ...                         0.020355
1734  2017-12-26          ...                        -0.034336
1735  2017-12-26          ...                        -0.034580
1736  2017-12-26          ...                         0.021841
1737  2017-12-26          ...                        -0.068522
1738  2017-12-26          ...                        -0.055540
1739  2017-12-26          ...                        -0.025015
1740  2017-12-26          ...                         0.140265
1741  2017-12-26          ...                        -0.036368
1742  2017-12-26          ...                        -0.012563
1743  2017-12-26          ...                         0.124341
1744  2017-12-26          ...                         0.044932
1745  2017-12-26          ...                         0.050819
1746  2017-12-26          ...                         0.042937
1747  2017-12-26          ...                        -0.058424
1748  2017-12-26          ...                        -0.014437
1749  2017-12-26          ...                         0.037816
1750  2017-12-26          ...                         0.006048
1751  2017-12-26          ...                        -0.025854
1752  2017-12-26          ...                         0.022003
1753  2017-12-26          ...                         0.033963
1754  2017-12-26          ...                        -0.003184

[26387 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MLHR.O' 'CTMX.O' 'RYAM.N']
total 1815 df
            time          ...          returnsOpenPrevMktres10
0     2017-12-06          ...                        -0.064042
1     2017-12-06          ...                        -0.098700
2     2017-12-06          ...                         0.009178
3     2017-12-06          ...                        -0.067159
4     2017-12-06          ...                        -0.011043
5     2017-12-06          ...                        -0.020463
6     2017-12-06          ...                         0.065813
7     2017-12-06          ...                         0.111032
8     2017-12-06          ...                        -0.009441
9     2017-12-06          ...                        -0.070362
10    2017-12-06          ...                        -0.026273
```

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13    2017-12-06          ...                          -0.017053
14    2017-12-06          ...                          -0.028233
15    2017-12-06          ...                          -0.011146
16    2017-12-06          ...                          -0.020129
17    2017-12-06          ...                          -0.075360
18    2017-12-06          ...                           0.026999
19    2017-12-06          ...                          -0.049571
20    2017-12-06          ...                          -0.042725
21    2017-12-06          ...                          -0.024816
22    2017-12-06          ...                          -0.031015
23    2017-12-06          ...                          -0.069883
24    2017-12-06          ...                          -0.102368
25    2017-12-06          ...                          -0.020053
26    2017-12-06          ...                           0.003579
27    2017-12-06          ...                          -0.149044
28    2017-12-06          ...                           0.011458
29    2017-12-06          ...                          -0.069046
...          ...          ...                                ...
1719  2017-12-27          ...                           0.002385
1720  2017-12-27          ...                           0.214575
1721  2017-12-27          ...                                NaN
1722  2017-12-27          ...                          -0.038321
1723  2017-12-27          ...                           0.002831
1724  2017-12-27          ...                          -0.153789
1725  2017-12-27          ...                           0.247421
1726  2017-12-27          ...                           0.161470
1727  2017-12-27          ...                           0.020341
1728  2017-12-27          ...                          -0.030677
1729  2017-12-27          ...                          -0.016028
1730  2017-12-27          ...                           0.013412
1731  2017-12-27          ...                          -0.054850
1732  2017-12-27          ...                          -0.054873
1733  2017-12-27          ...                          -0.019520
1734  2017-12-27          ...                           0.120229
1735  2017-12-27          ...                          -0.018753
1736  2017-12-27          ...                          -0.026588
1737  2017-12-27          ...                           0.088785
1738  2017-12-27          ...                           0.027762
1739  2017-12-27          ...                          -0.013671
1740  2017-12-27          ...                           0.045119
1741  2017-12-27          ...                          -0.055580
1742  2017-12-27          ...                          -0.007420
1743  2017-12-27          ...                           0.024872
1744  2017-12-27          ...                           0.061672
1745  2017-12-27          ...                          -0.012263
1746  2017-12-27          ...                          -0.010202
1747  2017-12-27          ...                           0.041108
1748  2017-12-27          ...                           0.001404

[26366 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MLHR.O' 'CTMX.O' 'RYAM.N']
total 1810 df
250             time           ...           returnsOpenPrevMktres1
0
0     2017-12-07          ...                          -0.049686
1     2017-12-07          ...                          -0.057652
2     2017-12-07          ...                           0.009434
3     2017-12-07          ...                          -0.040966
4     2017-12-07          ...                          -0.012457
5     2017-12-07          ...                           0.016257
6     2017-12-07          ...                           0.010788
7     2017-12-07          ...                           0.097055
```

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10    2017-12-07          ...                        -0.015708
11    2017-12-07          ...                        -0.000848
12    2017-12-07          ...                         0.042636
13    2017-12-07          ...                        -0.056586
14    2017-12-07          ...                        -0.045073
15    2017-12-07          ...                        -0.022941
16    2017-12-07          ...                        -0.054841
17    2017-12-07          ...                        -0.043467
18    2017-12-07          ...                         0.017183
19    2017-12-07          ...                        -0.022679
20    2017-12-07          ...                        -0.050423
21    2017-12-07          ...                        -0.032308
22    2017-12-07          ...                        -0.013169
23    2017-12-07          ...                        -0.054236
24    2017-12-07          ...                        -0.137298
25    2017-12-07          ...                        -0.013368
26    2017-12-07          ...                         0.000069
27    2017-12-07          ...                        -0.141687
28    2017-12-07          ...                         0.014427
29    2017-12-07          ...                        -0.040843
...          ...          ...                              ...
1721  2017-12-28          ...                         0.002599
1722  2017-12-28          ...                         0.218544
1723  2017-12-28          ...                              NaN
1724  2017-12-28          ...                        -0.075865
1725  2017-12-28          ...                         0.011307
1726  2017-12-28          ...                        -0.135542
1727  2017-12-28          ...                         0.277298
1728  2017-12-28          ...                         0.203817
1729  2017-12-28          ...                         0.000417
1730  2017-12-28          ...                        -0.026679
1731  2017-12-28          ...                        -0.008704
1732  2017-12-28          ...                         0.017986
1733  2017-12-28          ...                        -0.049039
1734  2017-12-28          ...                        -0.037468
1735  2017-12-28          ...                         0.025631
1736  2017-12-28          ...                         0.160350
1737  2017-12-28          ...                        -0.010359
1738  2017-12-28          ...                        -0.004429
1739  2017-12-28          ...                         0.108893
1740  2017-12-28          ...                         0.024658
1741  2017-12-28          ...                        -0.011392
1742  2017-12-28          ...                         0.056877
1743  2017-12-28          ...                        -0.040963
1744  2017-12-28          ...                        -0.002451
1745  2017-12-28          ...                         0.029404
1746  2017-12-28          ...                         0.079793
1747  2017-12-28          ...                        -0.020785
1748  2017-12-28          ...                        -0.010540
1749  2017-12-28          ...                         0.076843
1750  2017-12-28          ...                        -0.005184

[26351 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SAVE.N' 'SOGO.N' 'UBSH.O']
total 1817 df
            time          ...          returnsOpenPrevMktres10
0     2017-12-08          ...                        -0.030433
1     2017-12-08          ...                        -0.107783
2     2017-12-08          ...                         0.014307
3     2017-12-08          ...                        -0.012912
4     2017-12-08          ...                         0.000338
5     2017-12-08          ...                         0.018034
```

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8     2017-12-08           ...                          -0.011953
9     2017-12-08           ...                          -0.079528
10    2017-12-08           ...                          -0.013982
11    2017-12-08           ...                           0.010836
12    2017-12-08           ...                          -0.005632
13    2017-12-08           ...                          -0.033216
14    2017-12-08           ...                          -0.028653
15    2017-12-08           ...                          -0.019903
16    2017-12-08           ...                          -0.046394
17    2017-12-08           ...                          -0.117860
18    2017-12-08           ...                           0.016545
19    2017-12-08           ...                          -0.009455
20    2017-12-08           ...                          -0.043257
21    2017-12-08           ...                          -0.089296
22    2017-12-08           ...                          -0.065973
23    2017-12-08           ...                          -0.065947
24    2017-12-08           ...                          -0.039163
25    2017-12-08           ...                          -0.015897
26    2017-12-08           ...                           0.005352
27    2017-12-08           ...                          -0.212794
28    2017-12-08           ...                           0.036620
29    2017-12-08           ...                          -0.001673
...          ...           ...                                ...
1727  2017-12-29           ...                           0.012735
1728  2017-12-29           ...                           0.201058
1729  2017-12-29           ...                                NaN
1730  2017-12-29           ...                          -0.058689
1731  2017-12-29           ...                           0.004685
1732  2017-12-29           ...                          -0.195588
1733  2017-12-29           ...                           0.121539
1734  2017-12-29           ...                           0.202391
1735  2017-12-29           ...                           0.006297
1736  2017-12-29           ...                          -0.014423
1737  2017-12-29           ...                          -0.003397
1738  2017-12-29           ...                           0.003095
1739  2017-12-29           ...                          -0.045916
1740  2017-12-29           ...                          -0.028883
1741  2017-12-29           ...                           0.020494
1742  2017-12-29           ...                           0.130219
1743  2017-12-29           ...                          -0.015763
1744  2017-12-29           ...                           0.001235
1745  2017-12-29           ...                           0.053369
1746  2017-12-29           ...                          -0.015361
1747  2017-12-29           ...                          -0.010123
1748  2017-12-29           ...                           0.068965
1749  2017-12-29           ...                          -0.044016
1750  2017-12-29           ...                          -0.007175
1751  2017-12-29           ...                          -0.008079
1752  2017-12-29           ...                           0.150534
1753  2017-12-29           ...                          -0.004863
1754  2017-12-29           ...                          -0.024174
1755  2017-12-29           ...                           0.083407
1756  2017-12-29           ...                          -0.007444

[26343 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'LILKV.O' 'MEDP.O' 'PPDF.N']
total 1821 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-11           ...                          -0.026885
1     2017-12-11           ...                          -0.086231
2     2017-12-11           ...                           0.013000
3     2017-12-11           ...                          -0.006652
```

```
6     2017-12-11          ...                         0.050581
7     2017-12-11          ...                         0.118485
8     2017-12-11          ...                        -0.015763
9     2017-12-11          ...                        -0.084798
10    2017-12-11          ...                        -0.019443
11    2017-12-11          ...                         0.017307
12    2017-12-11          ...                         0.014226
13    2017-12-11          ...                        -0.026388
14    2017-12-11          ...                        -0.008578
15    2017-12-11          ...                        -0.021158
16    2017-12-11          ...                        -0.050043
17    2017-12-11          ...                        -0.118982
18    2017-12-11          ...                         0.025118
19    2017-12-11          ...                        -0.026455
20    2017-12-11          ...                        -0.044222
21    2017-12-11          ...                        -0.063673
22    2017-12-11          ...                        -0.086047
23    2017-12-11          ...                        -0.073577
24    2017-12-11          ...                        -0.082688
25    2017-12-11          ...                        -0.007361
26    2017-12-11          ...                         0.016155
27    2017-12-11          ...                        -0.216035
28    2017-12-11          ...                        -0.006509
29    2017-12-11          ...                        -0.024130
...          ...          ...                              ...
1729  2018-01-02          ...                         0.001885
1730  2018-01-02          ...                         0.241668
1731  2018-01-02          ...                              NaN
1732  2018-01-02          ...                        -0.072640
1733  2018-01-02          ...                        -0.000139
1734  2018-01-02          ...                        -0.096137
1735  2018-01-02          ...                         0.036489
1736  2018-01-02          ...                         0.243322
1737  2018-01-02          ...                         0.002950
1738  2018-01-02          ...                        -0.015912
1739  2018-01-02          ...                        -0.002051
1740  2018-01-02          ...                         0.004718
1741  2018-01-02          ...                        -0.052917
1742  2018-01-02          ...                         0.010720
1743  2018-01-02          ...                         0.068269
1744  2018-01-02          ...                         0.106893
1745  2018-01-02          ...                        -0.023758
1746  2018-01-02          ...                        -0.008625
1747  2018-01-02          ...                         0.089935
1748  2018-01-02          ...                         0.013658
1749  2018-01-02          ...                        -0.005535
1750  2018-01-02          ...                         0.066446
1751  2018-01-02          ...                        -0.026344
1752  2018-01-02          ...                         0.003810
1753  2018-01-02          ...                        -0.000945
1754  2018-01-02          ...                         0.063261
1755  2018-01-02          ...                         0.029809
1756  2018-01-02          ...                        -0.032573
1757  2018-01-02          ...                         0.093159
1758  2018-01-02          ...                        -0.005949

[26335 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NTR.N' 'TOO.N' 'XEL.O']
total 1825 df
            time          ...          returnsOpenPrevMktres10
0     2017-12-12          ...                        -0.034174
1     2017-12-12          ...                        -0.068281
```

```
4     2017-12-12          ...                         -0.000465
5     2017-12-12          ...                         -0.034036
6     2017-12-12          ...                          0.108782
7     2017-12-12          ...                          0.138793
8     2017-12-12          ...                          0.002425
9     2017-12-12          ...                         -0.094681
10    2017-12-12          ...                         -0.032679
11    2017-12-12          ...                          0.012494
12    2017-12-12          ...                          0.013706
13    2017-12-12          ...                         -0.040221
14    2017-12-12          ...                          0.013137
15    2017-12-12          ...                         -0.008515
16    2017-12-12          ...                         -0.047759
17    2017-12-12          ...                         -0.134915
18    2017-12-12          ...                          0.038130
19    2017-12-12          ...                         -0.056625
20    2017-12-12          ...                         -0.039485
21    2017-12-12          ...                         -0.095746
22    2017-12-12          ...                         -0.023720
23    2017-12-12          ...                         -0.072766
24    2017-12-12          ...                         -0.029283
25    2017-12-12          ...                         -0.013456
26    2017-12-12          ...                          0.016825
27    2017-12-12          ...                         -0.290976
28    2017-12-12          ...                         -0.009982
29    2017-12-12          ...                         -0.027711
...          ...          ...                               ...
1730  2018-01-03          ...                         -0.003322
1731  2018-01-03          ...                          0.213647
1732  2018-01-03          ...                               NaN
1733  2018-01-03          ...                         -0.028205
1734  2018-01-03          ...                          0.021385
1735  2018-01-03          ...                          0.048543
1736  2018-01-03          ...                         -0.039308
1737  2018-01-03          ...                          0.221648
1738  2018-01-03          ...                         -0.001192
1739  2018-01-03          ...                         -0.018569
1740  2018-01-03          ...                         -0.006827
1741  2018-01-03          ...                          0.016465
1742  2018-01-03          ...                         -0.053050
1743  2018-01-03          ...                          0.041873
1744  2018-01-03          ...                          0.122523
1745  2018-01-03          ...                          0.150530
1746  2018-01-03          ...                         -0.029652
1747  2018-01-03          ...                          0.012057
1748  2018-01-03          ...                          0.129871
1749  2018-01-03          ...                          0.018679
1750  2018-01-03          ...                         -0.015326
1751  2018-01-03          ...                          0.081914
1752  2018-01-03          ...                          0.004233
1753  2018-01-03          ...                         -0.010395
1754  2018-01-03          ...                          0.024275
1755  2018-01-03          ...                          0.005243
1756  2018-01-03          ...                         -0.012238
1757  2018-01-03          ...                         -0.041948
1758  2018-01-03          ...                          0.117322
1759  2018-01-03          ...                         -0.007429

[26330 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NCS.N' 'RVNC.O' 'WTTR.N']
total 1827 df
            time          ...          returnsOpenPrevMktres10
```

```
2     2017-12-13          ...                          0.003251
3     2017-12-13          ...                         -0.022576
4     2017-12-13          ...                         -0.013716
5     2017-12-13          ...                         -0.109683
6     2017-12-13          ...                          0.043910
7     2017-12-13          ...                          0.117873
8     2017-12-13          ...                          0.005253
9     2017-12-13          ...                         -0.050805
10    2017-12-13          ...                         -0.017633
11    2017-12-13          ...                          0.011112
12    2017-12-13          ...                          0.010230
13    2017-12-13          ...                         -0.003322
14    2017-12-13          ...                         -0.002340
15    2017-12-13          ...                         -0.001248
16    2017-12-13          ...                         -0.028112
17    2017-12-13          ...                         -0.107538
18    2017-12-13          ...                          0.044022
19    2017-12-13          ...                         -0.054869
20    2017-12-13          ...                         -0.041378
21    2017-12-13          ...                         -0.067391
22    2017-12-13          ...                         -0.064630
23    2017-12-13          ...                         -0.064625
24    2017-12-13          ...                         -0.084361
25    2017-12-13          ...                         -0.014715
26    2017-12-13          ...                          0.022354
27    2017-12-13          ...                         -0.210531
28    2017-12-13          ...                         -0.010390
29    2017-12-13          ...                         -0.026595
...          ...          ...                               ...
1727  2018-01-04          ...                          0.017496
1728  2018-01-04          ...                          0.289713
1729  2018-01-04          ...                               NaN
1730  2018-01-04          ...                         -0.045539
1731  2018-01-04          ...                          0.044678
1732  2018-01-04          ...                          0.133046
1733  2018-01-04          ...                         -0.122014
1734  2018-01-04          ...                          0.270246
1735  2018-01-04          ...                          0.015598
1736  2018-01-04          ...                         -0.041854
1737  2018-01-04          ...                          0.005316
1738  2018-01-04          ...                          0.016397
1739  2018-01-04          ...                         -0.038392
1740  2018-01-04          ...                          0.087262
1741  2018-01-04          ...                          0.159003
1742  2018-01-04          ...                          0.159800
1743  2018-01-04          ...                         -0.040192
1744  2018-01-04          ...                          0.018917
1745  2018-01-04          ...                          0.107347
1746  2018-01-04          ...                          0.033969
1747  2018-01-04          ...                         -0.026436
1748  2018-01-04          ...                          0.064923
1749  2018-01-04          ...                          0.019216
1750  2018-01-04          ...                          0.018947
1751  2018-01-04          ...                          0.027920
1752  2018-01-04          ...                         -0.001272
1753  2018-01-04          ...                         -0.035372
1754  2018-01-04          ...                         -0.020283
1755  2018-01-04          ...                          0.176920
1756  2018-01-04          ...                         -0.010056

[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ALV.N' 'CALM.O' 'OSIS.O']
total_1824_df
```

```
0     2017-12-14          ...                    -0.028908
1     2017-12-14          ...                    -0.034652
2     2017-12-14          ...                     0.003194
3     2017-12-14          ...                     0.005540
4     2017-12-14          ...                    -0.010918
5     2017-12-14          ...                    -0.049397
6     2017-12-14          ...                     0.046688
7     2017-12-14          ...                     0.014229
8     2017-12-14          ...                    -0.025218
9     2017-12-14          ...                    -0.001707
10    2017-12-14          ...                     0.010385
11    2017-12-14          ...                     0.013514
12    2017-12-14          ...                    -0.015844
13    2017-12-14          ...                     0.005195
14    2017-12-14          ...                    -0.006202
15    2017-12-14          ...                     0.026781
16    2017-12-14          ...                    -0.092910
17    2017-12-14          ...                     0.018262
18    2017-12-14          ...                    -0.046794
19    2017-12-14          ...                    -0.054681
20    2017-12-14          ...                    -0.077386
21    2017-12-14          ...                    -0.001888
22    2017-12-14          ...                    -0.038692
23    2017-12-14          ...                    -0.041576
24    2017-12-14          ...                    -0.018364
25    2017-12-14          ...                     0.034310
26    2017-12-14          ...                    -0.174440
27    2017-12-14          ...                    -0.009153
28    2017-12-14          ...                     0.022901
29    2017-12-14          ...                     0.005527
...          ...          ...                          ...
1726  2018-01-05          ...                     0.042090
1727  2018-01-05          ...                     0.257321
1728  2018-01-05          ...                          NaN
1729  2018-01-05          ...                    -0.032380
1730  2018-01-05          ...                     0.053437
1731  2018-01-05          ...                     0.089701
1732  2018-01-05          ...                    -0.223635
1733  2018-01-05          ...                     0.291519
1734  2018-01-05          ...                     0.020869
1735  2018-01-05          ...                    -0.044480
1736  2018-01-05          ...                     0.012620
1737  2018-01-05          ...                     0.012198
1738  2018-01-05          ...                    -0.038192
1739  2018-01-05          ...                     0.087975
1740  2018-01-05          ...                     0.177866
1741  2018-01-05          ...                     0.093502
1742  2018-01-05          ...                    -0.028278
1743  2018-01-05          ...                    -0.010921
1744  2018-01-05          ...                     0.141992
1745  2018-01-05          ...                    -0.025598
1746  2018-01-05          ...                    -0.031623
1747  2018-01-05          ...                     0.049611
1748  2018-01-05          ...                     0.025112
1749  2018-01-05          ...                     0.010205
1750  2018-01-05          ...                    -0.017637
1751  2018-01-05          ...                    -0.088477
1752  2018-01-05          ...                    -0.040880
1753  2018-01-05          ...                    -0.031971
1754  2018-01-05          ...                     0.174247
1755  2018-01-05          ...                    -0.016134

[26321 rows x 14 columns]
```

```
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-15           ...                         -0.029375
1     2017-12-15           ...                          0.005160
2     2017-12-15           ...                          0.005371
3     2017-12-15           ...                         -0.004032
4     2017-12-15           ...                          0.009048
5     2017-12-15           ...                         -0.053994
6     2017-12-15           ...                          0.002533
7     2017-12-15           ...                          0.023157
8     2017-12-15           ...                          0.017771
9     2017-12-15           ...                          0.010047
10    2017-12-15           ...                         -0.005135
11    2017-12-15           ...                          0.074591
12    2017-12-15           ...                          0.005148
13    2017-12-15           ...                         -0.022119
14    2017-12-15           ...                         -0.021057
15    2017-12-15           ...                          0.037163
16    2017-12-15           ...                         -0.092319
17    2017-12-15           ...                          0.010101
18    2017-12-15           ...                         -0.055636
19    2017-12-15           ...                         -0.048622
20    2017-12-15           ...                         -0.034533
21    2017-12-15           ...                          0.027523
22    2017-12-15           ...                         -0.033582
23    2017-12-15           ...                         -0.060539
24    2017-12-15           ...                         -0.024514
25    2017-12-15           ...                          0.034018
26    2017-12-15           ...                         -0.074753
27    2017-12-15           ...                         -0.008286
28    2017-12-15           ...                          0.009525
29    2017-12-15           ...                          0.014324
...          ...           ...                               ...
1727  2018-01-08           ...                          0.055269
1728  2018-01-08           ...                          0.236797
1729  2018-01-08           ...                          0.426934
1730  2018-01-08           ...                         -0.048380
1731  2018-01-08           ...                          0.037478
1732  2018-01-08           ...                          0.040676
1733  2018-01-08           ...                         -0.161825
1734  2018-01-08           ...                          0.286662
1735  2018-01-08           ...                          0.029469
1736  2018-01-08           ...                         -0.040494
1737  2018-01-08           ...                          0.003698
1738  2018-01-08           ...                          0.021487
1739  2018-01-08           ...                         -0.040723
1740  2018-01-08           ...                          0.066412
1741  2018-01-08           ...                          0.136222
1742  2018-01-08           ...                          0.000131
1743  2018-01-08           ...                         -0.019926
1744  2018-01-08           ...                         -0.011088
1745  2018-01-08           ...                          0.160172
1746  2018-01-08           ...                         -0.007633
1747  2018-01-08           ...                         -0.033888
1748  2018-01-08           ...                          0.064621
1749  2018-01-08           ...                          0.008336
1750  2018-01-08           ...                          0.006001
1751  2018-01-08           ...                         -0.008702
1752  2018-01-08           ...                         -0.064277
1753  2018-01-08           ...                         -0.038076
1754  2018-01-08           ...                         -0.040482
1755  2018-01-08           ...                          0.131884
1756  2018-01-08                                       -0.016734
```

```
['A.N' 'AA.N' 'AAAP.O' ... 'DHI.N' 'IMGN.O' 'SYNH.O']
total 1818 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-18           ...                          -0.010262
1     2017-12-18           ...                          -0.007903
2     2017-12-18           ...                           0.004420
3     2017-12-18           ...                           0.000288
4     2017-12-18           ...                           0.004387
5     2017-12-18           ...                          -0.089557
6     2017-12-18           ...                           0.002185
7     2017-12-18           ...                           0.014426
8     2017-12-18           ...                           0.039384
9     2017-12-18           ...                           0.001205
10    2017-12-18           ...                           0.008434
11    2017-12-18           ...                           0.071742
12    2017-12-18           ...                           0.003466
13    2017-12-18           ...                          -0.022710
14    2017-12-18           ...                          -0.009855
15    2017-12-18           ...                           0.016002
16    2017-12-18           ...                          -0.154557
17    2017-12-18           ...                          -0.005262
18    2017-12-18           ...                          -0.053416
19    2017-12-18           ...                          -0.024862
20    2017-12-18           ...                          -0.072824
21    2017-12-18           ...                           0.019455
22    2017-12-18           ...                          -0.006876
23    2017-12-18           ...                           0.015135
24    2017-12-18           ...                          -0.057760
25    2017-12-18           ...                           0.040764
26    2017-12-18           ...                          -0.173430
27    2017-12-18           ...                          -0.017712
28    2017-12-18           ...                           0.007633
29    2017-12-18           ...                           0.034863
...          ...           ...                                ...
1724  2018-01-09           ...                           0.048980
1725  2018-01-09           ...                           0.190677
1726  2018-01-09           ...                           0.425595
1727  2018-01-09           ...                          -0.065278
1728  2018-01-09           ...                           0.026873
1729  2018-01-09           ...                          -0.034082
1730  2018-01-09           ...                          -0.088898
1731  2018-01-09           ...                           0.288305
1732  2018-01-09           ...                           0.036532
1733  2018-01-09           ...                          -0.026495
1734  2018-01-09           ...                           0.005205
1735  2018-01-09           ...                           0.047213
1736  2018-01-09           ...                          -0.053239
1737  2018-01-09           ...                           0.066299
1738  2018-01-09           ...                           0.128871
1739  2018-01-09           ...                           0.031857
1740  2018-01-09           ...                          -0.027636
1741  2018-01-09           ...                           0.001365
1742  2018-01-09           ...                           0.143912
1743  2018-01-09           ...                           0.015238
1744  2018-01-09           ...                          -0.016278
1745  2018-01-09           ...                           0.076296
1746  2018-01-09           ...                           0.007593
1747  2018-01-09           ...                           0.007790
1748  2018-01-09           ...                           0.023159
1749  2018-01-09           ...                          -0.028377
1750  2018-01-09           ...                          -0.036676
1751  2018-01-09                                        -0.027389
```

```
[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'IMGN.O' 'SYNH.O' 'HASI.N']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-19           ...                          0.031934
1     2017-12-19           ...                          0.025104
2     2017-12-19           ...                          0.004089
3     2017-12-19           ...                          0.050648
4     2017-12-19           ...                          0.004258
5     2017-12-19           ...                         -0.026865
6     2017-12-19           ...                         -0.041103
7     2017-12-19           ...                          0.034811
8     2017-12-19           ...                          0.072677
9     2017-12-19           ...                          0.008729
10    2017-12-19           ...                          0.016416
11    2017-12-19           ...                          0.036499
12    2017-12-19           ...                         -0.014292
13    2017-12-19           ...                          0.023083
14    2017-12-19           ...                          0.031914
15    2017-12-19           ...                          0.044376
16    2017-12-19           ...                         -0.193280
17    2017-12-19           ...                         -0.004467
18    2017-12-19           ...                         -0.033278
19    2017-12-19           ...                         -0.016538
20    2017-12-19           ...                         -0.066344
21    2017-12-19           ...                         -0.046385
22    2017-12-19           ...                          0.029186
23    2017-12-19           ...                          0.112145
24    2017-12-19           ...                         -0.069729
25    2017-12-19           ...                          0.037550
26    2017-12-19           ...                         -0.305397
27    2017-12-19           ...                          0.004555
28    2017-12-19           ...                          0.077766
29    2017-12-19           ...                          0.060915
...          ...           ...                               ...
1724  2018-01-10           ...                          0.030609
1725  2018-01-10           ...                          0.182300
1726  2018-01-10           ...                          0.337205
1727  2018-01-10           ...                         -0.095359
1728  2018-01-10           ...                          0.022098
1729  2018-01-10           ...                          0.049167
1730  2018-01-10           ...                         -0.040427
1731  2018-01-10           ...                          0.146597
1732  2018-01-10           ...                         -0.016304
1733  2018-01-10           ...                         -0.019800
1734  2018-01-10           ...                          0.002396
1735  2018-01-10           ...                          0.042057
1736  2018-01-10           ...                         -0.048396
1737  2018-01-10           ...                          0.028009
1738  2018-01-10           ...                          0.097950
1739  2018-01-10           ...                          0.063195
1740  2018-01-10           ...                         -0.019050
1741  2018-01-10           ...                          0.011379
1742  2018-01-10           ...                          0.089033
1743  2018-01-10           ...                          0.007435
1744  2018-01-10           ...                         -0.015957
1745  2018-01-10           ...                          0.047590
1746  2018-01-10           ...                          0.020527
1747  2018-01-10           ...                         -0.001791
1748  2018-01-10           ...                          0.008097
1749  2018-01-10                                        0.007596
```

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1752  2018-01-10           ...                          0.084912
1753  2018-01-10           ...                         -0.001907

[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CSGP.O' 'QGEN.N' 'STE.N']
total 1813 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-20           ...                          0.026115
1     2017-12-20           ...                          0.104450
2     2017-12-20           ...                          0.002483
3     2017-12-20           ...                          0.049157
4     2017-12-20           ...                          0.015473
5     2017-12-20           ...                          0.003039
6     2017-12-20           ...                          0.005837
7     2017-12-20           ...                          0.038460
8     2017-12-20           ...                          0.055807
9     2017-12-20           ...                          0.009180
10    2017-12-20           ...                         -0.002172
11    2017-12-20           ...                          0.063195
12    2017-12-20           ...                          0.001526
13    2017-12-20           ...                          0.034519
14    2017-12-20           ...                          0.024705
15    2017-12-20           ...                          0.053787
16    2017-12-20           ...                         -0.220585
17    2017-12-20           ...                         -0.026026
18    2017-12-20           ...                         -0.031472
19    2017-12-20           ...                         -0.014019
20    2017-12-20           ...                         -0.059915
21    2017-12-20           ...                         -0.006573
22    2017-12-20           ...                          0.014329
23    2017-12-20           ...                          0.128685
24    2017-12-20           ...                         -0.075700
25    2017-12-20           ...                          0.038246
26    2017-12-20           ...                         -0.315887
27    2017-12-20           ...                         -0.021755
28    2017-12-20           ...                          0.077208
29    2017-12-20           ...                          0.065110
...          ...           ...                               ...
1720  2018-01-11           ...                         -0.001250
1721  2018-01-11           ...                          0.184395
1722  2018-01-11           ...                          0.026429
1723  2018-01-11           ...                         -0.070324
1724  2018-01-11           ...                          0.011946
1725  2018-01-11           ...                         -0.012699
1726  2018-01-11           ...                          0.018878
1727  2018-01-11           ...                          0.149808
1728  2018-01-11           ...                         -0.050062
1729  2018-01-11           ...                          0.025426
1730  2018-01-11           ...                         -0.007388
1731  2018-01-11           ...                          0.007725
1732  2018-01-11           ...                          0.024013
1733  2018-01-11           ...                          0.003872
1734  2018-01-11           ...                          0.073101
1735  2018-01-11           ...                          0.035178
1736  2018-01-11           ...                         -0.015615
1737  2018-01-11           ...                          0.000035
1738  2018-01-11           ...                          0.085131
1739  2018-01-11           ...                          0.038304
1740  2018-01-11           ...                         -0.023300
1741  2018-01-11           ...                          0.036022
1742  2018-01-11           ...                          0.007769
1743  2018-01-11                                        -0.015888
```

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1746  2018-01-11           ...                          0.025827
1747  2018-01-11           ...                         -0.024207
1748  2018-01-11           ...                          0.066711
1749  2018-01-11           ...                         -0.013693

[26319 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'STE.N' 'GGG.N' 'NDSN.O']
total 1803 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-21           ...                          0.008468
1     2017-12-21           ...                          0.126453
2     2017-12-21           ...                          0.002231
3     2017-12-21           ...                          0.016693
4     2017-12-21           ...                          0.032935
5     2017-12-21           ...                         -0.041627
6     2017-12-21           ...                          0.014229
7     2017-12-21           ...                          0.026608
8     2017-12-21           ...                          0.040509
9     2017-12-21           ...                          0.006920
10    2017-12-21           ...                          0.007811
11    2017-12-21           ...                          0.073274
12    2017-12-21           ...                          0.037029
13    2017-12-21           ...                          0.033979
14    2017-12-21           ...                          0.028835
15    2017-12-21           ...                          0.089074
16    2017-12-21           ...                         -0.173199
17    2017-12-21           ...                         -0.036065
18    2017-12-21           ...                         -0.050479
19    2017-12-21           ...                         -0.033288
20    2017-12-21           ...                         -0.051847
21    2017-12-21           ...                         -0.018790
22    2017-12-21           ...                         -0.005030
23    2017-12-21           ...                          0.101463
24    2017-12-21           ...                         -0.080064
25    2017-12-21           ...                          0.063841
26    2017-12-21           ...                         -0.272613
27    2017-12-21           ...                         -0.021989
28    2017-12-21           ...                          0.016506
29    2017-12-21           ...                          0.047256
...          ...           ...                               ...
1722  2018-01-12           ...                         -0.047703
1723  2018-01-12           ...                          0.177478
1724  2018-01-12           ...                         -0.312690
1725  2018-01-12           ...                         -0.008572
1726  2018-01-12           ...                          0.014653
1727  2018-01-12           ...                         -0.088231
1728  2018-01-12           ...                          0.095148
1729  2018-01-12           ...                          0.151026
1730  2018-01-12           ...                         -0.019793
1731  2018-01-12           ...                         -0.007464
1732  2018-01-12           ...                         -0.006137
1733  2018-01-12           ...                         -0.029267
1734  2018-01-12           ...                         -0.033461
1735  2018-01-12           ...                         -0.029230
1736  2018-01-12           ...                          0.059910
1737  2018-01-12           ...                          0.092582
1738  2018-01-12           ...                         -0.013273
1739  2018-01-12           ...                         -0.011999
1740  2018-01-12           ...                          0.018944
1741  2018-01-12           ...                          0.030360
1742  2018-01-12           ...                         -0.016007
1743  2018-01-12           ...                          0.033066
```

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1746  2018-01-12           ...                          0.033764
1747  2018-01-12           ...                          0.061637
1748  2018-01-12           ...                          0.033709
1749  2018-01-12           ...                         -0.024895
1750  2018-01-12           ...                          0.083250
1751  2018-01-12           ...                         -0.009948

[26319 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ATU.N' 'BRKL.O' 'IMPV.O']
total 1805 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-22           ...                         -0.008887
1     2017-12-22           ...                          0.174361
2     2017-12-22           ...                          0.000016
3     2017-12-22           ...                          0.002334
4     2017-12-22           ...                          0.011930
5     2017-12-22           ...                         -0.024587
6     2017-12-22           ...                          0.018062
7     2017-12-22           ...                          0.023589
8     2017-12-22           ...                          0.057378
9     2017-12-22           ...                          0.011066
10    2017-12-22           ...                          0.014010
11    2017-12-22           ...                          0.076710
12    2017-12-22           ...                          0.006062
13    2017-12-22           ...                          0.004591
14    2017-12-22           ...                          0.028715
15    2017-12-22           ...                          0.064791
16    2017-12-22           ...                         -0.122483
17    2017-12-22           ...                         -0.052554
18    2017-12-22           ...                         -0.047181
19    2017-12-22           ...                         -0.038853
20    2017-12-22           ...                         -0.056400
21    2017-12-22           ...                         -0.035469
22    2017-12-22           ...                         -0.018046
23    2017-12-22           ...                         -0.014868
24    2017-12-22           ...                         -0.073722
25    2017-12-22           ...                          0.050959
26    2017-12-22           ...                         -0.155397
27    2017-12-22           ...                         -0.014584
28    2017-12-22           ...                         -0.013358
29    2017-12-22           ...                          0.032931
...          ...           ...                               ...
1727  2018-01-16           ...                         -0.068932
1728  2018-01-16           ...                          0.217752
1729  2018-01-16           ...                         -0.436005
1730  2018-01-16           ...                         -0.004835
1731  2018-01-16           ...                          0.010166
1732  2018-01-16           ...                         -0.057014
1733  2018-01-16           ...                          0.179672
1734  2018-01-16           ...                          0.168239
1735  2018-01-16           ...                          0.003319
1736  2018-01-16           ...                         -0.018609
1737  2018-01-16           ...                         -0.010900
1738  2018-01-16           ...                         -0.017254
1739  2018-01-16           ...                         -0.051661
1740  2018-01-16           ...                         -0.039496
1741  2018-01-16           ...                          0.034001
1742  2018-01-16           ...                          0.139088
1743  2018-01-16           ...                         -0.006219
1744  2018-01-16           ...                         -0.023850
1745  2018-01-16           ...                          0.072143
1746  2018-01-16           ...                          0.016806
```

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1749  2018-01-16           ...                        -0.042486
1750  2018-01-16           ...                        -0.020112
1751  2018-01-16           ...                         0.011532
1752  2018-01-16           ...                         0.095491
1753  2018-01-16           ...                         0.014337
1754  2018-01-16           ...                        -0.013854
1755  2018-01-16           ...                         0.080927
1756  2018-01-16           ...                        -0.008634

[26322 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'OGS.N' 'VNOM.O' 'WP.N']
total 1811 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-26           ...                        -0.015975
1     2017-12-26           ...                         0.205945
2     2017-12-26           ...                         0.000149
3     2017-12-26           ...                        -0.017936
4     2017-12-26           ...                         0.014339
5     2017-12-26           ...                        -0.021306
6     2017-12-26           ...                        -0.011013
7     2017-12-26           ...                         0.009185
8     2017-12-26           ...                         0.039688
9     2017-12-26           ...                         0.019956
10    2017-12-26           ...                         0.012613
11    2017-12-26           ...                         0.052368
12    2017-12-26           ...                         0.010427
13    2017-12-26           ...                        -0.010738
14    2017-12-26           ...                         0.032839
15    2017-12-26           ...                         0.071581
16    2017-12-26           ...                        -0.093481
17    2017-12-26           ...                        -0.069485
18    2017-12-26           ...                        -0.026665
19    2017-12-26           ...                        -0.035189
20    2017-12-26           ...                        -0.049266
21    2017-12-26           ...                        -0.067353
22    2017-12-26           ...                        -0.013467
23    2017-12-26           ...                         0.000132
24    2017-12-26           ...                        -0.076292
25    2017-12-26           ...                         0.021267
26    2017-12-26           ...                        -0.100936
27    2017-12-26           ...                         0.002176
28    2017-12-26           ...                         0.005997
29    2017-12-26           ...                         0.045914
...          ...           ...                              ...
1730  2018-01-17           ...                        -0.046544
1731  2018-01-17           ...                         0.220377
1732  2018-01-17           ...                        -0.276891
1733  2018-01-17           ...                        -0.029524
1734  2018-01-17           ...                         0.008582
1735  2018-01-17           ...                        -0.193714
1736  2018-01-17           ...                         0.181755
1737  2018-01-17           ...                         0.144159
1738  2018-01-17           ...                        -0.004860
1739  2018-01-17           ...                        -0.026490
1740  2018-01-17           ...                        -0.003499
1741  2018-01-17           ...                        -0.033707
1742  2018-01-17           ...                         0.005576
1743  2018-01-17           ...                        -0.035394
1744  2018-01-17           ...                         0.007395
1745  2018-01-17           ...                         0.135692
1746  2018-01-17           ...                        -0.009736
1747  2018-01-17           ...                        -0.006065
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1750  2018-01-17           ...                          0.001982
1751  2018-01-17           ...                          0.047562
1752  2018-01-17           ...                         -0.035656
1753  2018-01-17           ...                         -0.034391
1754  2018-01-17           ...                          0.018751
1755  2018-01-17           ...                          0.086781
1756  2018-01-17           ...                         -0.006641
1757  2018-01-17           ...                         -0.026265
1758  2018-01-17           ...                          0.072638
1759  2018-01-17           ...                         -0.008002

[26328 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'FDS.N' 'GES.N' 'ORAN.N']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-27           ...                         -0.009093
1     2017-12-27           ...                          0.211612
2     2017-12-27           ...                          0.000159
3     2017-12-27           ...                         -0.027535
4     2017-12-27           ...                          0.014856
5     2017-12-27           ...                          0.070049
6     2017-12-27           ...                         -0.021943
7     2017-12-27           ...                         -0.013108
8     2017-12-27           ...                          0.051926
9     2017-12-27           ...                          0.027485
10    2017-12-27           ...                          0.004651
11    2017-12-27           ...                          0.057568
12    2017-12-27           ...                          0.033592
13    2017-12-27           ...                         -0.032219
14    2017-12-27           ...                          0.024768
15    2017-12-27           ...                          0.084280
16    2017-12-27           ...                         -0.037586
17    2017-12-27           ...                         -0.066134
18    2017-12-27           ...                          0.019936
19    2017-12-27           ...                         -0.033147
20    2017-12-27           ...                         -0.043224
21    2017-12-27           ...                         -0.126349
22    2017-12-27           ...                         -0.008633
23    2017-12-27           ...                         -0.011955
24    2017-12-27           ...                         -0.066880
25    2017-12-27           ...                          0.019380
26    2017-12-27           ...                          0.036203
27    2017-12-27           ...                          0.000521
28    2017-12-27           ...                          0.012802
29    2017-12-27           ...                          0.050456
...          ...           ...                               ...
1730  2018-01-18           ...                         -0.032007
1731  2018-01-18           ...                          0.236245
1732  2018-01-18           ...                         -0.210997
1733  2018-01-18           ...                         -0.010253
1734  2018-01-18           ...                          0.003733
1735  2018-01-18           ...                         -0.213525
1736  2018-01-18           ...                          0.177318
1737  2018-01-18           ...                          0.198386
1738  2018-01-18           ...                         -0.024695
1739  2018-01-18           ...                         -0.050705
1740  2018-01-18           ...                         -0.000913
1741  2018-01-18           ...                         -0.038770
1742  2018-01-18           ...                          0.011108
1743  2018-01-18           ...                         -0.020569
1744  2018-01-18           ...                         -0.024578
1745  2018-01-18           ...                          0.150353
```

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1748  2018-01-18           ...                          0.003023
1749  2018-01-18           ...                         -0.007195
1750  2018-01-18           ...                          0.010692
1751  2018-01-18           ...                          0.048928
1752  2018-01-18           ...                         -0.045435
1753  2018-01-18           ...                         -0.052700
1754  2018-01-18           ...                         -0.026485
1755  2018-01-18           ...                          0.142550
1756  2018-01-18           ...                          0.021049
1757  2018-01-18           ...                         -0.010202
1758  2018-01-18           ...                          0.089549
1759  2018-01-18           ...                          0.007624

[26333 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ORAN.N' 'BABY.O' 'GTE.A']
total 1810 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-28           ...                         -0.008611
1     2017-12-28           ...                          0.258208
2     2017-12-28           ...                          0.000255
3     2017-12-28           ...                         -0.003579
4     2017-12-28           ...                          0.023189
5     2017-12-28           ...                          0.105752
6     2017-12-28           ...                         -0.064015
7     2017-12-28           ...                         -0.010626
8     2017-12-28           ...                          0.034727
9     2017-12-28           ...                          0.029374
10    2017-12-28           ...                          0.011155
11    2017-12-28           ...                          0.051451
12    2017-12-28           ...                          0.007939
13    2017-12-28           ...                         -0.024068
14    2017-12-28           ...                          0.028654
15    2017-12-28           ...                          0.076636
16    2017-12-28           ...                          0.023561
17    2017-12-28           ...                         -0.078934
18    2017-12-28           ...                          0.014888
19    2017-12-28           ...                         -0.029756
20    2017-12-28           ...                         -0.040895
21    2017-12-28           ...                         -0.078094
22    2017-12-28           ...                         -0.006966
23    2017-12-28           ...                          0.041556
24    2017-12-28           ...                         -0.055949
25    2017-12-28           ...                          0.011257
26    2017-12-28           ...                          0.056190
27    2017-12-28           ...                         -0.003723
28    2017-12-28           ...                          0.015596
29    2017-12-28           ...                          0.056518
...          ...           ...                               ...
1730  2018-01-19           ...                         -0.016067
1731  2018-01-19           ...                          0.113102
1732  2018-01-19           ...                         -0.165037
1733  2018-01-19           ...                         -0.028179
1734  2018-01-19           ...                         -0.007501
1735  2018-01-19           ...                         -0.243052
1736  2018-01-19           ...                          0.096444
1737  2018-01-19           ...                          0.179432
1738  2018-01-19           ...                         -0.028103
1739  2018-01-19           ...                         -0.037234
1740  2018-01-19           ...                          0.003808
1741  2018-01-19           ...                         -0.039998
1742  2018-01-19           ...                          0.006025
1743  2018-01-19           ...                          0.004636
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1746  2018-01-19           ...                         -0.002346
1747  2018-01-19           ...                         -0.054004
1748  2018-01-19           ...                          0.051526
1749  2018-01-19           ...                         -0.015534
1750  2018-01-19           ...                         -0.016123
1751  2018-01-19           ...                          0.040069
1752  2018-01-19           ...                         -0.025775
1753  2018-01-19           ...                         -0.051954
1754  2018-01-19           ...                         -0.023552
1755  2018-01-19           ...                          0.119075
1756  2018-01-19           ...                          0.007865
1757  2018-01-19           ...                         -0.041767
1758  2018-01-19           ...                          0.088964
1759  2018-01-19           ...                          0.005837

[26344 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CROX.O' 'HEI.N' 'SUN.N']
total 1807 df
            time           ...           returnsOpenPrevMktres10
0     2017-12-29           ...                          0.003707
1     2017-12-29           ...                          0.337325
2     2017-12-29           ...                         -0.000301
3     2017-12-29           ...                         -0.020786
4     2017-12-29           ...                          0.020654
5     2017-12-29           ...                          0.058308
6     2017-12-29           ...                         -0.073046
7     2017-12-29           ...                         -0.014209
8     2017-12-29           ...                          0.023948
9     2017-12-29           ...                          0.019388
10    2017-12-29           ...                          0.001318
11    2017-12-29           ...                          0.039128
12    2017-12-29           ...                          0.044800
13    2017-12-29           ...                         -0.027826
14    2017-12-29           ...                          0.045480
15    2017-12-29           ...                          0.043773
16    2017-12-29           ...                          0.010322
17    2017-12-29           ...                         -0.065366
18    2017-12-29           ...                         -0.012344
19    2017-12-29           ...                         -0.002865
20    2017-12-29           ...                         -0.042869
21    2017-12-29           ...                         -0.120826
22    2017-12-29           ...                         -0.005539
23    2017-12-29           ...                          0.037058
24    2017-12-29           ...                         -0.065398
25    2017-12-29           ...                          0.017500
26    2017-12-29           ...                          0.014075
27    2017-12-29           ...                         -0.003504
28    2017-12-29           ...                         -0.014510
29    2017-12-29           ...                          0.071351
...          ...           ...                               ...
1731  2018-01-22           ...                         -0.067920
1732  2018-01-22           ...                          0.160862
1733  2018-01-22           ...                         -0.282900
1734  2018-01-22           ...                          0.012913
1735  2018-01-22           ...                         -0.008283
1736  2018-01-22           ...                         -0.194960
1737  2018-01-22           ...                          0.096910
1738  2018-01-22           ...                          0.206641
1739  2018-01-22           ...                         -0.033976
1740  2018-01-22           ...                         -0.005578
1741  2018-01-22           ...                          0.004166
1742  2018-01-22           ...                         -0.031718
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1745  2018-01-22           ...                          0.027644
1746  2018-01-22           ...                          0.048693
1747  2018-01-22           ...                         -0.007131
1748  2018-01-22           ...                         -0.025204
1749  2018-01-22           ...                          0.048013
1750  2018-01-22           ...                         -0.030954
1751  2018-01-22           ...                         -0.002267
1752  2018-01-22           ...                          0.051679
1753  2018-01-22           ...                         -0.038833
1754  2018-01-22           ...                         -0.027434
1755  2018-01-22           ...                         -0.034950
1756  2018-01-22           ...                          0.186422
1757  2018-01-22           ...                          0.027926
1758  2018-01-22           ...                         -0.019995
1759  2018-01-22           ...                          0.088877
1760  2018-01-22           ...                          0.006207

[26354 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SUN.N' 'APOG.O' 'PDS.N']
total 1808 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-02           ...                          0.001503
1     2018-01-02           ...                          0.322347
2     2018-01-02           ...                         -0.000593
3     2018-01-02           ...                          0.015924
4     2018-01-02           ...                          0.020615
5     2018-01-02           ...                          0.091280
6     2018-01-02           ...                         -0.043048
7     2018-01-02           ...                         -0.024657
8     2018-01-02           ...                          0.005718
9     2018-01-02           ...                          0.030444
10    2018-01-02           ...                         -0.004991
11    2018-01-02           ...                          0.001316
12    2018-01-02           ...                          0.066818
13    2018-01-02           ...                               NaN
14    2018-01-02           ...                         -0.017148
15    2018-01-02           ...                          0.060382
16    2018-01-02           ...                          0.044771
17    2018-01-02           ...                          0.017393
18    2018-01-02           ...                         -0.058920
19    2018-01-02           ...                         -0.013908
20    2018-01-02           ...                          0.014630
21    2018-01-02           ...                         -0.001680
22    2018-01-02           ...                         -0.117666
23    2018-01-02           ...                          0.010261
24    2018-01-02           ...                          0.029283
25    2018-01-02           ...                         -0.040093
26    2018-01-02           ...                          0.005469
27    2018-01-02           ...                          0.001602
28    2018-01-02           ...                          0.005132
29    2018-01-02           ...                         -0.016552
...          ...           ...                               ...
1732  2018-01-23           ...                         -0.099553
1733  2018-01-23           ...                          0.239589
1734  2018-01-23           ...                         -0.264383
1735  2018-01-23           ...                          0.038876
1736  2018-01-23           ...                          0.003348
1737  2018-01-23           ...                         -0.164187
1738  2018-01-23           ...                          0.127976
1739  2018-01-23           ...                          0.242457
1740  2018-01-23           ...                         -0.051832
1741  2018-01-23           ...                         -0.031608
```

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1744  2018-01-23           ...                        -0.014049
1745  2018-01-23           ...                         0.007738
1746  2018-01-23           ...                         0.040738
1747  2018-01-23           ...                         0.147902
1748  2018-01-23           ...                        -0.003806
1749  2018-01-23           ...                        -0.024735
1750  2018-01-23           ...                        -0.035288
1751  2018-01-23           ...                        -0.027752
1752  2018-01-23           ...                         0.014950
1753  2018-01-23           ...                         0.076209
1754  2018-01-23           ...                        -0.081302
1755  2018-01-23           ...                        -0.011472
1756  2018-01-23           ...                        -0.023249
1757  2018-01-23           ...                         0.251419
1758  2018-01-23           ...                         0.027896
1759  2018-01-23           ...                        -0.003089
1760  2018-01-23           ...                         0.096641
1761  2018-01-23           ...                        -0.003977

[26359 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'APOG.O' 'PDS.N' 'GWB.N']
total 1800 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-03           ...                        -0.002787
1     2018-01-03           ...                         0.318020
2     2018-01-03           ...                         0.001820
3     2018-01-03           ...                         0.042473
4     2018-01-03           ...                         0.025479
5     2018-01-03           ...                         0.050106
6     2018-01-03           ...                         0.029911
7     2018-01-03           ...                        -0.017196
8     2018-01-03           ...                        -0.006259
9     2018-01-03           ...                         0.018476
10    2018-01-03           ...                         0.005270
11    2018-01-03           ...                        -0.002499
12    2018-01-03           ...                         0.082955
13    2018-01-03           ...                              NaN
14    2018-01-03           ...                         0.014695
15    2018-01-03           ...                         0.067227
16    2018-01-03           ...                         0.087073
17    2018-01-03           ...                         0.043885
18    2018-01-03           ...                        -0.042789
19    2018-01-03           ...                        -0.005685
20    2018-01-03           ...                        -0.042300
21    2018-01-03           ...                         0.052773
22    2018-01-03           ...                        -0.087574
23    2018-01-03           ...                        -0.014182
24    2018-01-03           ...                        -0.000965
25    2018-01-03           ...                         0.009816
26    2018-01-03           ...                        -0.002075
27    2018-01-03           ...                         0.065820
28    2018-01-03           ...                         0.007087
29    2018-01-03           ...                         0.000744
...          ...           ...                              ...
1731  2018-01-24           ...                        -0.105661
1732  2018-01-24           ...                         0.233218
1733  2018-01-24           ...                        -0.209698
1734  2018-01-24           ...                         0.049056
1735  2018-01-24           ...                         0.005138
1736  2018-01-24           ...                        -0.111824
1737  2018-01-24           ...                         0.212957
1738  2018-01-24           ...                         0.223068
```

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1741  2018-01-24           ...                          0.003986
1742  2018-01-24           ...                         -0.017722
1743  2018-01-24           ...                         -0.023424
1744  2018-01-24           ...                         -0.001848
1745  2018-01-24           ...                          0.023234
1746  2018-01-24           ...                          0.202492
1747  2018-01-24           ...                          0.003631
1748  2018-01-24           ...                         -0.019174
1749  2018-01-24           ...                         -0.017047
1750  2018-01-24           ...                         -0.012558
1751  2018-01-24           ...                          0.004068
1752  2018-01-24           ...                          0.066880
1753  2018-01-24           ...                         -0.085316
1754  2018-01-24           ...                         -0.021126
1755  2018-01-24           ...                         -0.019194
1756  2018-01-24           ...                          0.270170
1757  2018-01-24           ...                          0.030342
1758  2018-01-24           ...                         -0.005768
1759  2018-01-24           ...                          0.136576
1760  2018-01-24           ...                         -0.011596

[26361 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CRSP.O' 'DLPH.N' 'OKTA.O']
total 1800 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-04           ...                          0.028614
1     2018-01-04           ...                          0.312465
2     2018-01-04           ...                          0.070157
3     2018-01-04           ...                          0.002667
4     2018-01-04           ...                          0.022123
5     2018-01-04           ...                          0.006476
6     2018-01-04           ...                         -0.024004
7     2018-01-04           ...                         -0.027306
8     2018-01-04           ...                          0.026649
9     2018-01-04           ...                          0.008848
10    2018-01-04           ...                         -0.003424
11    2018-01-04           ...                          0.096875
12    2018-01-04           ...                               NaN
13    2018-01-04           ...                          0.037789
14    2018-01-04           ...                          0.068911
15    2018-01-04           ...                          0.079707
16    2018-01-04           ...                          0.043299
17    2018-01-04           ...                         -0.075751
18    2018-01-04           ...                         -0.020478
19    2018-01-04           ...                         -0.030190
20    2018-01-04           ...                          0.031653
21    2018-01-04           ...                         -0.054937
22    2018-01-04           ...                         -0.014466
23    2018-01-04           ...                          0.050454
24    2018-01-04           ...                          0.015709
25    2018-01-04           ...                          0.012660
26    2018-01-04           ...                          0.033102
27    2018-01-04           ...                          0.023048
28    2018-01-04           ...                          0.047050
29    2018-01-04           ...                          0.067732
...          ...           ...                               ...
1730  2018-01-25           ...                         -0.090050
1731  2018-01-25           ...                          0.204784
1732  2018-01-25           ...                         -0.266679
1733  2018-01-25           ...                          0.066130
1734  2018-01-25           ...                          0.007377
1735  2018-01-25           ...                         -0.183259
```

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1738  2018-01-25           ...                          0.022058
1739  2018-01-25           ...                         -0.050000
1740  2018-01-25           ...                          0.007199
1741  2018-01-25           ...                         -0.040693
1742  2018-01-25           ...                         -0.030480
1743  2018-01-25           ...                          0.018054
1744  2018-01-25           ...                          0.055494
1745  2018-01-25           ...                          0.240740
1746  2018-01-25           ...                         -0.005089
1747  2018-01-25           ...                         -0.073841
1748  2018-01-25           ...                          0.026838
1749  2018-01-25           ...                          0.008139
1750  2018-01-25           ...                          0.006460
1751  2018-01-25           ...                          0.097063
1752  2018-01-25           ...                         -0.121216
1753  2018-01-25           ...                         -0.029079
1754  2018-01-25           ...                          0.002085
1755  2018-01-25           ...                          0.202421
1756  2018-01-25           ...                         -0.001261
1757  2018-01-25           ...                         -0.016545
1758  2018-01-25           ...                          0.117282
1759  2018-01-25           ...                         -0.009657

[26361 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CRSP.O' 'DLPH.N' 'OKTA.O']
total 1794 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-05           ...                          0.010334
1     2018-01-05           ...                          0.257377
2     2018-01-05           ...                          0.056172
3     2018-01-05           ...                          0.002354
4     2018-01-05           ...                         -0.031285
5     2018-01-05           ...                          0.069780
6     2018-01-05           ...                         -0.027601
7     2018-01-05           ...                         -0.022774
8     2018-01-05           ...                          0.028724
9     2018-01-05           ...                          0.000796
10    2018-01-05           ...                         -0.026577
11    2018-01-05           ...                          0.108510
12    2018-01-05           ...                               NaN
13    2018-01-05           ...                          0.023015
14    2018-01-05           ...                          0.059876
15    2018-01-05           ...                          0.088227
16    2018-01-05           ...                          0.024901
17    2018-01-05           ...                         -0.074275
18    2018-01-05           ...                         -0.014255
19    2018-01-05           ...                          0.008834
20    2018-01-05           ...                         -0.054859
21    2018-01-05           ...                          0.006507
22    2018-01-05           ...                          0.057776
23    2018-01-05           ...                          0.012289
24    2018-01-05           ...                          0.012736
25    2018-01-05           ...                          0.029137
26    2018-01-05           ...                          0.017126
27    2018-01-05           ...                          0.054013
28    2018-01-05           ...                          0.056353
29    2018-01-05           ...                         -0.026869
...          ...           ...                               ...
1724  2018-01-26           ...                         -0.119520
1725  2018-01-26           ...                          0.180706
1726  2018-01-26           ...                         -0.171326
1727  2018-01-26           ...                          0.031245
```

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1730  2018-01-26           ...                          0.172608
1731  2018-01-26           ...                          0.240271
1732  2018-01-26           ...                          0.067298
1733  2018-01-26           ...                         -0.086239
1734  2018-01-26           ...                          0.025399
1735  2018-01-26           ...                         -0.029569
1736  2018-01-26           ...                         -0.115325
1737  2018-01-26           ...                          0.018080
1738  2018-01-26           ...                          0.049771
1739  2018-01-26           ...                          0.284194
1740  2018-01-26           ...                          0.003598
1741  2018-01-26           ...                         -0.018469
1742  2018-01-26           ...                          0.043122
1743  2018-01-26           ...                         -0.024759
1744  2018-01-26           ...                         -0.003676
1745  2018-01-26           ...                          0.092414
1746  2018-01-26           ...                         -0.108995
1747  2018-01-26           ...                         -0.037106
1748  2018-01-26           ...                         -0.022769
1749  2018-01-26           ...                          0.169779
1750  2018-01-26           ...                         -0.019070
1751  2018-01-26           ...                         -0.001441
1752  2018-01-26           ...                          0.117810
1753  2018-01-26           ...                          0.012091

[26358 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CRSP.O' 'DLPH.N' 'OKTA.O']
total 1792 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-08           ...                          0.015461
1     2018-01-08           ...                          0.249516
2     2018-01-08           ...                          0.043449
3     2018-01-08           ...                         -0.010932
4     2018-01-08           ...                         -0.002704
5     2018-01-08           ...                          0.050394
6     2018-01-08           ...                         -0.023784
7     2018-01-08           ...                         -0.001330
8     2018-01-08           ...                          0.030285
9     2018-01-08           ...                          0.012094
10    2018-01-08           ...                         -0.006359
11    2018-01-08           ...                          0.101928
12    2018-01-08           ...                               NaN
13    2018-01-08           ...                          0.030168
14    2018-01-08           ...                          0.049784
15    2018-01-08           ...                          0.081947
16    2018-01-08           ...                          0.029434
17    2018-01-08           ...                         -0.064543
18    2018-01-08           ...                         -0.011305
19    2018-01-08           ...                          0.006120
20    2018-01-08           ...                         -0.063771
21    2018-01-08           ...                          0.005614
22    2018-01-08           ...                          0.046751
23    2018-01-08           ...                         -0.009698
24    2018-01-08           ...                         -0.009677
25    2018-01-08           ...                          0.117446
26    2018-01-08           ...                          0.012310
27    2018-01-08           ...                          0.044431
28    2018-01-08           ...                          0.046451
29    2018-01-08           ...                         -0.038183
...          ...           ...                               ...
1725  2018-01-29           ...                         -0.097225
1726  2018-01-29           ...                          0.189157
```

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1729  2018-01-29           ...                          0.012169
1730  2018-01-29           ...                         -0.076942
1731  2018-01-29           ...                          0.107105
1732  2018-01-29           ...                          0.212312
1733  2018-01-29           ...                          0.036734
1734  2018-01-29           ...                         -0.074115
1735  2018-01-29           ...                          0.012039
1736  2018-01-29           ...                         -0.021111
1737  2018-01-29           ...                         -0.100884
1738  2018-01-29           ...                          0.040629
1739  2018-01-29           ...                          0.011726
1740  2018-01-29           ...                          0.259985
1741  2018-01-29           ...                          0.001616
1742  2018-01-29           ...                         -0.049743
1743  2018-01-29           ...                          0.034863
1744  2018-01-29           ...                         -0.011932
1745  2018-01-29           ...                          0.007213
1746  2018-01-29           ...                          0.104851
1747  2018-01-29           ...                         -0.148980
1748  2018-01-29           ...                         -0.024318
1749  2018-01-29           ...                         -0.023850
1750  2018-01-29           ...                          0.133893
1751  2018-01-29           ...                         -0.020820
1752  2018-01-29           ...                         -0.040017
1753  2018-01-29           ...                          0.082214
1754  2018-01-29           ...                         -0.001654

[26357 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CEIX.N' 'HII.N' 'LSTR.O']
total 1794 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-09           ...                          0.018593
1     2018-01-09           ...                          0.283321
2     2018-01-09           ...                          0.032795
3     2018-01-09           ...                         -0.003814
4     2018-01-09           ...                          0.019820
5     2018-01-09           ...                         -0.002883
6     2018-01-09           ...                         -0.021692
7     2018-01-09           ...                         -0.006124
8     2018-01-09           ...                          0.025186
9     2018-01-09           ...                         -0.004469
10    2018-01-09           ...                          0.020519
11    2018-01-09           ...                          0.086264
12    2018-01-09           ...                               NaN
13    2018-01-09           ...                          0.032120
14    2018-01-09           ...                          0.055693
15    2018-01-09           ...                          0.071446
16    2018-01-09           ...                         -0.030462
17    2018-01-09           ...                         -0.046432
18    2018-01-09           ...                         -0.015701
19    2018-01-09           ...                         -0.018521
20    2018-01-09           ...                         -0.063197
21    2018-01-09           ...                          0.011002
22    2018-01-09           ...                          0.065802
23    2018-01-09           ...                         -0.021266
24    2018-01-09           ...                          0.005068
25    2018-01-09           ...                          0.074971
26    2018-01-09           ...                          0.009731
27    2018-01-09           ...                          0.032243
28    2018-01-09           ...                          0.052201
29    2018-01-09           ...                         -0.041906
...          ...           ...                               ...
```

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1729  2018-01-30           ...                          0.149368
1730  2018-01-30           ...                          0.005288
1731  2018-01-30           ...                         -0.004616
1732  2018-01-30           ...                         -0.127896
1733  2018-01-30           ...                          0.016627
1734  2018-01-30           ...                          0.057138
1735  2018-01-30           ...                         -0.041559
1736  2018-01-30           ...                         -0.045157
1737  2018-01-30           ...                          0.013131
1738  2018-01-30           ...                         -0.041093
1739  2018-01-30           ...                         -0.054942
1740  2018-01-30           ...                          0.060426
1741  2018-01-30           ...                         -0.057977
1742  2018-01-30           ...                          0.126733
1743  2018-01-30           ...                         -0.002651
1744  2018-01-30           ...                         -0.028486
1745  2018-01-30           ...                         -0.069714
1746  2018-01-30           ...                         -0.012133
1747  2018-01-30           ...                         -0.013809
1748  2018-01-30           ...                          0.029513
1749  2018-01-30           ...                         -0.050708
1750  2018-01-30           ...                         -0.024515
1751  2018-01-30           ...                         -0.016533
1752  2018-01-30           ...                          0.018547
1753  2018-01-30           ...                         -0.010789
1754  2018-01-30           ...                         -0.083885
1755  2018-01-30           ...                          0.025872
1756  2018-01-30           ...                          0.010243

[26357 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HOLI.O' 'IDA.N' 'SSW.N']
total 1793 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-10           ...                          0.015419
1     2018-01-10           ...                          0.233794
2     2018-01-10           ...                          0.009933
3     2018-01-10           ...                          0.014950
4     2018-01-10           ...                          0.025345
5     2018-01-10           ...                         -0.016265
6     2018-01-10           ...                         -0.010483
7     2018-01-10           ...                          0.009826
8     2018-01-10           ...                          0.023580
9     2018-01-10           ...                         -0.004056
10    2018-01-10           ...                          0.030734
11    2018-01-10           ...                          0.062607
12    2018-01-10           ...                               NaN
13    2018-01-10           ...                          0.008743
14    2018-01-10           ...                          0.040487
15    2018-01-10           ...                          0.065119
16    2018-01-10           ...                          0.006145
17    2018-01-10           ...                         -0.059713
18    2018-01-10           ...                         -0.028855
19    2018-01-10           ...                         -0.003025
20    2018-01-10           ...                         -0.075835
21    2018-01-10           ...                          0.002898
22    2018-01-10           ...                          0.030019
23    2018-01-10           ...                         -0.026341
24    2018-01-10           ...                          0.021302
25    2018-01-10           ...                          0.089012
26    2018-01-10           ...                          0.002743
27    2018-01-10           ...                          0.012426
28    2018-01-10           ...                          0.039058
```

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1728  2018-01-31           ...                          -0.057121
1729  2018-01-31           ...                           0.000802
1730  2018-01-31           ...                           0.132363
1731  2018-01-31           ...                           0.023579
1732  2018-01-31           ...                          -0.011334
1733  2018-01-31           ...                          -0.047908
1734  2018-01-31           ...                           0.002004
1735  2018-01-31           ...                           0.098153
1736  2018-01-31           ...                          -0.021374
1737  2018-01-31           ...                          -0.009403
1738  2018-01-31           ...                           0.011497
1739  2018-01-31           ...                          -0.008984
1740  2018-01-31           ...                          -0.136757
1741  2018-01-31           ...                           0.071965
1742  2018-01-31           ...                          -0.070027
1743  2018-01-31           ...                           0.140690
1744  2018-01-31           ...                          -0.004407
1745  2018-01-31           ...                          -0.044004
1746  2018-01-31           ...                          -0.024196
1747  2018-01-31           ...                          -0.015790
1748  2018-01-31           ...                          -0.010103
1749  2018-01-31           ...                           0.066750
1750  2018-01-31           ...                          -0.066767
1751  2018-01-31           ...                           0.001116
1752  2018-01-31           ...                          -0.011193
1753  2018-01-31           ...                           0.069515
1754  2018-01-31           ...                          -0.003645
1755  2018-01-31           ...                          -0.050755
1756  2018-01-31           ...                           0.031314
1757  2018-01-31           ...                           0.006021

[26361 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'INXN.N' 'KND.N' 'LFIN.O']
total 1792 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-11           ...                          -0.006801
1     2018-01-11           ...                           0.246356
2     2018-01-11           ...                           0.015825
3     2018-01-11           ...                           0.031068
4     2018-01-11           ...                           0.015908
5     2018-01-11           ...                          -0.021492
6     2018-01-11           ...                          -0.007159
7     2018-01-11           ...                          -0.002062
8     2018-01-11           ...                           0.018693
9     2018-01-11           ...                           0.003160
10    2018-01-11           ...                           0.037164
11    2018-01-11           ...                           0.043836
12    2018-01-11           ...                                NaN
13    2018-01-11           ...                          -0.011320
14    2018-01-11           ...                           0.034271
15    2018-01-11           ...                           0.053447
16    2018-01-11           ...                           0.002757
17    2018-01-11           ...                          -0.066896
18    2018-01-11           ...                          -0.040209
19    2018-01-11           ...                           0.007595
20    2018-01-11           ...                          -0.054122
21    2018-01-11           ...                          -0.008968
22    2018-01-11           ...                          -0.018734
23    2018-01-11           ...                          -0.025594
24    2018-01-11           ...                           0.016703
25    2018-01-11           ...                           0.091088
26    2018-01-11           ...                           0.003650
```

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29    2018-01-11          ...                        -0.029895
...          ...          ...                              ...
1728  2018-02-01          ...                        -0.054279
1729  2018-02-01          ...                        -0.077049
1730  2018-02-01          ...                        -0.079514
1731  2018-02-01          ...                        -0.016657
1732  2018-02-01          ...                        -0.004768
1733  2018-02-01          ...                        -0.140882
1734  2018-02-01          ...                        -0.036693
1735  2018-02-01          ...                         0.000894
1736  2018-02-01          ...                        -0.026436
1737  2018-02-01          ...                         0.059017
1738  2018-02-01          ...                         0.018032
1739  2018-02-01          ...                        -0.005373
1740  2018-02-01          ...                        -0.086995
1741  2018-02-01          ...                         0.062727
1742  2018-02-01          ...                        -0.038985
1743  2018-02-01          ...                        -0.025698
1744  2018-02-01          ...                         0.007711
1745  2018-02-01          ...                         0.000089
1746  2018-02-01          ...                        -0.056775
1747  2018-02-01          ...                        -0.018978
1748  2018-02-01          ...                         0.001687
1749  2018-02-01          ...                         0.039547
1750  2018-02-01          ...                        -0.035735
1751  2018-02-01          ...                         0.042410
1752  2018-02-01          ...                        -0.012248
1753  2018-02-01          ...                         0.029035
1754  2018-02-01          ...                         0.000762
1755  2018-02-01          ...                        -0.066972
1756  2018-02-01          ...                        -0.039803
1757  2018-02-01          ...                        -0.006470

[26365 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AMG.N' 'TK.N' 'WCC.N']
total 1789 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-12          ...                        -0.035151
1     2018-01-12          ...                         0.218578
2     2018-01-12          ...                        -0.021082
3     2018-01-12          ...                         0.062096
4     2018-01-12          ...                         0.071828
5     2018-01-12          ...                         0.010168
6     2018-01-12          ...                        -0.014794
7     2018-01-12          ...                         0.015543
8     2018-01-12          ...                         0.017412
9     2018-01-12          ...                        -0.003707
10    2018-01-12          ...                         0.052110
11    2018-01-12          ...                         0.038698
12    2018-01-12          ...                              NaN
13    2018-01-12          ...                        -0.047131
14    2018-01-12          ...                         0.025451
15    2018-01-12          ...                         0.062273
16    2018-01-12          ...                         0.021362
17    2018-01-12          ...                        -0.047454
18    2018-01-12          ...                        -0.021426
19    2018-01-12          ...                         0.028524
20    2018-01-12          ...                        -0.037279
21    2018-01-12          ...                        -0.007390
22    2018-01-12          ...                        -0.090488
23    2018-01-12          ...                        -0.008917
24    2018-01-12          ...                         0.012766
```

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27    2018-01-12          ...                        -0.033257
28    2018-01-12          ...                         0.020907
29    2018-01-12          ...                        -0.006785
...          ...          ...                              ...
1729  2018-02-02          ...                        -0.073371
1730  2018-02-02          ...                        -0.028131
1731  2018-02-02          ...                        -0.151019
1732  2018-02-02          ...                        -0.016702
1733  2018-02-02          ...                        -0.029644
1734  2018-02-02          ...                        -0.056088
1735  2018-02-02          ...                        -0.029527
1736  2018-02-02          ...                         0.020094
1737  2018-02-02          ...                        -0.031021
1738  2018-02-02          ...                         0.028278
1739  2018-02-02          ...                         0.046247
1740  2018-02-02          ...                         0.055125
1741  2018-02-02          ...                        -0.084819
1742  2018-02-02          ...                         0.041650
1743  2018-02-02          ...                        -0.063809
1744  2018-02-02          ...                         0.036851
1745  2018-02-02          ...                         0.003896
1746  2018-02-02          ...                         0.022276
1747  2018-02-02          ...                        -0.051929
1748  2018-02-02          ...                         0.014972
1749  2018-02-02          ...                         0.025255
1750  2018-02-02          ...                         0.041936
1751  2018-02-02          ...                        -0.024750
1752  2018-02-02          ...                         0.058072
1753  2018-02-02          ...                         0.019661
1754  2018-02-02          ...                         0.068896
1755  2018-02-02          ...                         0.038295
1756  2018-02-02          ...                        -0.024201
1757  2018-02-02          ...                        -0.029109
1758  2018-02-02          ...                         0.007282

[26374 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'EURN.N' 'NHI.N' 'NMRK.O']
total 1792 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-16          ...                        -0.034723
1     2018-01-16          ...                         0.207352
2     2018-01-16          ...                        -0.034737
3     2018-01-16          ...                         0.058675
4     2018-01-16          ...                         0.080322
5     2018-01-16          ...                        -0.019119
6     2018-01-16          ...                        -0.014438
7     2018-01-16          ...                         0.039898
8     2018-01-16          ...                         0.021165
9     2018-01-16          ...                         0.003324
10    2018-01-16          ...                         0.050790
11    2018-01-16          ...                         0.036471
12    2018-01-16          ...                              NaN
13    2018-01-16          ...                        -0.055327
14    2018-01-16          ...                         0.024730
15    2018-01-16          ...                         0.085431
16    2018-01-16          ...                         0.055461
17    2018-01-16          ...                        -0.055019
18    2018-01-16          ...                        -0.020237
19    2018-01-16          ...                         0.013125
20    2018-01-16          ...                        -0.066744
21    2018-01-16          ...                        -0.029509
22    2018-01-16          ...                        -0.072553
```

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25    2018-01-16          ...                          0.060733
26    2018-01-16          ...                         -0.000967
27    2018-01-16          ...                         -0.025388
28    2018-01-16          ...                          0.033639
29    2018-01-16          ...                         -0.014704
...          ...          ...                               ...
1734  2018-02-05          ...                         -0.014653
1735  2018-02-05          ...                         -0.019834
1736  2018-02-05          ...                         -0.166976
1737  2018-02-05          ...                         -0.075919
1738  2018-02-05          ...                         -0.016316
1739  2018-02-05          ...                          0.049393
1740  2018-02-05          ...                         -0.056903
1741  2018-02-05          ...                         -0.019540
1742  2018-02-05          ...                         -0.040618
1743  2018-02-05          ...                          0.016519
1744  2018-02-05          ...                          0.049498
1745  2018-02-05          ...                          0.035823
1746  2018-02-05          ...                         -0.019443
1747  2018-02-05          ...                          0.041675
1748  2018-02-05          ...                         -0.000666
1749  2018-02-05          ...                         -0.050580
1750  2018-02-05          ...                         -0.004531
1751  2018-02-05          ...                          0.038642
1752  2018-02-05          ...                         -0.002407
1753  2018-02-05          ...                          0.042422
1754  2018-02-05          ...                          0.006343
1755  2018-02-05          ...                         -0.000055
1756  2018-02-05          ...                          0.056589
1757  2018-02-05          ...                          0.042940
1758  2018-02-05          ...                          0.048172
1759  2018-02-05          ...                         -0.002601
1760  2018-02-05          ...                          0.014715
1761  2018-02-05          ...                         -0.043585
1762  2018-02-05          ...                         -0.048957
1763  2018-02-05          ...                          0.027485

[26386 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KTWO.O' 'SAP.N' 'SCHN.O']
total 1798 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-17          ...                         -0.023658
1     2018-01-17          ...                          0.215144
2     2018-01-17          ...                         -0.049864
3     2018-01-17          ...                          0.041402
4     2018-01-17          ...                          0.078851
5     2018-01-17          ...                         -0.036854
6     2018-01-17          ...                         -0.017245
7     2018-01-17          ...                          0.049128
8     2018-01-17          ...                          0.013182
9     2018-01-17          ...                          0.032712
10    2018-01-17          ...                          0.061083
11    2018-01-17          ...                          0.031804
12    2018-01-17          ...                               NaN
13    2018-01-17          ...                         -0.022628
14    2018-01-17          ...                          0.022294
15    2018-01-17          ...                          0.055823
16    2018-01-17          ...                          0.052561
17    2018-01-17          ...                         -0.056065
18    2018-01-17          ...                         -0.012555
19    2018-01-17          ...                         -0.008759
20    2018-01-17          ...                         -0.077847
```

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23    2018-01-17          ...                         -0.012618
24    2018-01-17          ...                          0.010194
25    2018-01-17          ...                          0.056341
26    2018-01-17          ...                          0.008624
27    2018-01-17          ...                         -0.028348
28    2018-01-17          ...                          0.049575
29    2018-01-17          ...                         -0.012047
...          ...          ...                               ...
1739  2018-02-06          ...                          0.016692
1740  2018-02-06          ...                         -0.019903
1741  2018-02-06          ...                         -0.056670
1742  2018-02-06          ...                         -0.043299
1743  2018-02-06          ...                         -0.014200
1744  2018-02-06          ...                          0.062153
1745  2018-02-06          ...                         -0.062072
1746  2018-02-06          ...                         -0.000224
1747  2018-02-06          ...                         -0.049952
1748  2018-02-06          ...                          0.046454
1749  2018-02-06          ...                          0.016815
1750  2018-02-06          ...                         -0.002246
1751  2018-02-06          ...                          0.014385
1752  2018-02-06          ...                          0.052954
1753  2018-02-06          ...                          0.053207
1754  2018-02-06          ...                         -0.089609
1755  2018-02-06          ...                         -0.012558
1756  2018-02-06          ...                          0.057888
1757  2018-02-06          ...                          0.078466
1758  2018-02-06          ...                          0.030258
1759  2018-02-06          ...                         -0.009518
1760  2018-02-06          ...                         -0.020493
1761  2018-02-06          ...                          0.100395
1762  2018-02-06          ...                          0.032636
1763  2018-02-06          ...                          0.036758
1764  2018-02-06          ...                         -0.055868
1765  2018-02-06          ...                          0.000256
1766  2018-02-06          ...                         -0.049027
1767  2018-02-06          ...                         -0.010060
1768  2018-02-06          ...                          0.019042

[26398 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LMNX.O' 'RCI.N' 'SASR.O']
total 1803 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-18          ...                         -0.014987
1     2018-01-18          ...                          0.221171
2     2018-01-18          ...                         -0.069661
3     2018-01-18          ...                          0.016046
4     2018-01-18          ...                          0.076958
5     2018-01-18          ...                         -0.075820
6     2018-01-18          ...                         -0.019701
7     2018-01-18          ...                          0.060772
8     2018-01-18          ...                          0.015292
9     2018-01-18          ...                          0.024920
10    2018-01-18          ...                          0.050432
11    2018-01-18          ...                          0.029261
12    2018-01-18          ...                         -0.100339
13    2018-01-18          ...                         -0.033549
14    2018-01-18          ...                          0.029696
15    2018-01-18          ...                          0.013122
16    2018-01-18          ...                          0.052891
17    2018-01-18          ...                         -0.066728
18    2018-01-18          ...                          0.004491
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21    2018-01-18          ...                         -0.034816
22    2018-01-18          ...                         -0.090167
23    2018-01-18          ...                         -0.038989
24    2018-01-18          ...                          0.015050
25    2018-01-18          ...                         -0.004204
26    2018-01-18          ...                          0.002555
27    2018-01-18          ...                         -0.033118
28    2018-01-18          ...                          0.053611
29    2018-01-18          ...                         -0.018497
...          ...          ...                               ...
1737  2018-02-07          ...                          0.012791
1738  2018-02-07          ...                          0.001420
1739  2018-02-07          ...                         -0.085405
1740  2018-02-07          ...                         -0.039220
1741  2018-02-07          ...                         -0.040711
1742  2018-02-07          ...                          0.047405
1743  2018-02-07          ...                         -0.083608
1744  2018-02-07          ...                         -0.002000
1745  2018-02-07          ...                         -0.056199
1746  2018-02-07          ...                          0.012724
1747  2018-02-07          ...                          0.005301
1748  2018-02-07          ...                          0.013636
1749  2018-02-07          ...                         -0.004424
1750  2018-02-07          ...                          0.044617
1751  2018-02-07          ...                          0.012803
1752  2018-02-07          ...                         -0.052177
1753  2018-02-07          ...                         -0.020990
1754  2018-02-07          ...                          0.014483
1755  2018-02-07          ...                          0.036248
1756  2018-02-07          ...                          0.020160
1757  2018-02-07          ...                         -0.006154
1758  2018-02-07          ...                         -0.011379
1759  2018-02-07          ...                          0.042792
1760  2018-02-07          ...                          0.113508
1761  2018-02-07          ...                          0.024646
1762  2018-02-07          ...                         -0.004724
1763  2018-02-07          ...                          0.007139
1764  2018-02-07          ...                         -0.023905
1765  2018-02-07          ...                         -0.018229
1766  2018-02-07          ...                         -0.009105

[26405 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RCI.N' 'SASR.O' 'FTS.N']
total 1802 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-19          ...                         -0.018926
1     2018-01-19          ...                          0.191958
2     2018-01-19          ...                         -0.044567
3     2018-01-19          ...                          0.046167
4     2018-01-19          ...                          0.069645
5     2018-01-19          ...                         -0.045673
6     2018-01-19          ...                         -0.014183
7     2018-01-19          ...                          0.034852
8     2018-01-19          ...                          0.011019
9     2018-01-19          ...                          0.016213
10    2018-01-19          ...                          0.032240
11    2018-01-19          ...                          0.027438
12    2018-01-19          ...                         -0.072180
13    2018-01-19          ...                         -0.007881
14    2018-01-19          ...                          0.031902
15    2018-01-19          ...                          0.009405
16    2018-01-19          ...                          0.045747
17    2018-01-19                                       0.053859
```

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19    2018-01-19          ...                        -0.017811
20    2018-01-19          ...                        -0.154138
21    2018-01-19          ...                        -0.024216
22    2018-01-19          ...                        -0.127849
23    2018-01-19          ...                        -0.044906
24    2018-01-19          ...                         0.014802
25    2018-01-19          ...                         0.209661
26    2018-01-19          ...                        -0.019074
27    2018-01-19          ...                        -0.026218
28    2018-01-19          ...                         0.057569
29    2018-01-19          ...                        -0.015535
...          ...          ...                              ...
1741  2018-02-08          ...                        -0.003730
1742  2018-02-08          ...                         0.039861
1743  2018-02-08          ...                        -0.059919
1744  2018-02-08          ...                        -0.070126
1745  2018-02-08          ...                        -0.045286
1746  2018-02-08          ...                         0.077306
1747  2018-02-08          ...                        -0.099618
1748  2018-02-08          ...                         0.008269
1749  2018-02-08          ...                        -0.053380
1750  2018-02-08          ...                         0.036446
1751  2018-02-08          ...                         0.013308
1752  2018-02-08          ...                        -0.019054
1753  2018-02-08          ...                         0.010150
1754  2018-02-08          ...                         0.045077
1755  2018-02-08          ...                        -0.032704
1756  2018-02-08          ...                        -0.111586
1757  2018-02-08          ...                        -0.031073
1758  2018-02-08          ...                         0.012168
1759  2018-02-08          ...                         0.017246
1760  2018-02-08          ...                         0.040722
1761  2018-02-08          ...                         0.022587
1762  2018-02-08          ...                        -0.022233
1763  2018-02-08          ...                         0.064008
1764  2018-02-08          ...                         0.096404
1765  2018-02-08          ...                         0.042705
1766  2018-02-08          ...                         0.022950
1767  2018-02-08          ...                         0.045507
1768  2018-02-08          ...                         0.045351
1769  2018-02-08          ...                        -0.013211
1770  2018-02-08          ...                         0.007176

[26416 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SBCF.O' 'TKC.N' 'WST.N']
total 1806 df
           time          ...          returnsOpenPrevMktres10
0     2018-01-22          ...                         0.006222
1     2018-01-22          ...                         0.188345
2     2018-01-22          ...                        -0.046534
3     2018-01-22          ...                         0.030637
4     2018-01-22          ...                         0.103759
5     2018-01-22          ...                        -0.067123
6     2018-01-22          ...                        -0.023515
7     2018-01-22          ...                         0.035299
8     2018-01-22          ...                         0.007159
9     2018-01-22          ...                         0.027753
10    2018-01-22          ...                         0.037441
11    2018-01-22          ...                         0.039670
12    2018-01-22          ...                        -0.059398
13    2018-01-22          ...                        -0.006687
14    2018-01-22          ...                         0.033566
15    2018-01-22                                      0.011785
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18    2018-01-22          ...                          0.001639
19    2018-01-22          ...                          0.003352
20    2018-01-22          ...                         -0.164223
21    2018-01-22          ...                         -0.008841
22    2018-01-22          ...                         -0.105943
23    2018-01-22          ...                         -0.034791
24    2018-01-22          ...                          0.003972
25    2018-01-22          ...                          0.193324
26    2018-01-22          ...                         -0.010038
27    2018-01-22          ...                         -0.038697
28    2018-01-22          ...                          0.047213
29    2018-01-22          ...                         -0.015377
...          ...          ...                               ...
1742  2018-02-09          ...                          0.028957
1743  2018-02-09          ...                          0.002710
1744  2018-02-09          ...                         -0.129388
1745  2018-02-09          ...                         -0.032726
1746  2018-02-09          ...                         -0.013140
1747  2018-02-09          ...                          0.045535
1748  2018-02-09          ...                         -0.091586
1749  2018-02-09          ...                         -0.011744
1750  2018-02-09          ...                         -0.080468
1751  2018-02-09          ...                          0.032286
1752  2018-02-09          ...                          0.014635
1753  2018-02-09          ...                         -0.068977
1754  2018-02-09          ...                          0.028950
1755  2018-02-09          ...                          0.048132
1756  2018-02-09          ...                          0.009715
1757  2018-02-09          ...                         -0.143322
1758  2018-02-09          ...                         -0.012904
1759  2018-02-09          ...                          0.033682
1760  2018-02-09          ...                          0.011443
1761  2018-02-09          ...                          0.004049
1762  2018-02-09          ...                         -0.033029
1763  2018-02-09          ...                         -0.031003
1764  2018-02-09          ...                          0.094017
1765  2018-02-09          ...                          0.074991
1766  2018-02-09          ...                         -0.015505
1767  2018-02-09          ...                         -0.002581
1768  2018-02-09          ...                          0.028105
1769  2018-02-09          ...                         -0.066641
1770  2018-02-09          ...                          0.006636
1771  2018-02-09          ...                          0.008877

[26428 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ICL.N' 'LII.N' 'MAIN.N']
total 1808 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-23          ...                         -0.007723
1     2018-01-23          ...                          0.244786
2     2018-01-23          ...                         -0.056075
3     2018-01-23          ...                          0.014321
4     2018-01-23          ...                          0.113596
5     2018-01-23          ...                         -0.073536
6     2018-01-23          ...                         -0.033910
7     2018-01-23          ...                          0.040427
8     2018-01-23          ...                          0.008087
9     2018-01-23          ...                          0.013686
10    2018-01-23          ...                          0.043649
11    2018-01-23          ...                          0.028782
12    2018-01-23          ...                         -0.099354
13    2018-01-23                                      -0.073394
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16    2018-01-23           ...                          0.107491
17    2018-01-23           ...                         -0.031042
18    2018-01-23           ...                          0.009149
19    2018-01-23           ...                          0.030125
20    2018-01-23           ...                         -0.171273
21    2018-01-23           ...                         -0.018211
22    2018-01-23           ...                         -0.074151
23    2018-01-23           ...                         -0.024384
24    2018-01-23           ...                         -0.002950
25    2018-01-23           ...                          0.046866
26    2018-01-23           ...                         -0.006663
27    2018-01-23           ...                         -0.021306
28    2018-01-23           ...                          0.044520
29    2018-01-23           ...                          0.012683
...          ...           ...                               ...
1753  2018-02-12           ...                          0.025250
1754  2018-02-12           ...                         -0.016055
1755  2018-02-12           ...                         -0.166691
1756  2018-02-12           ...                         -0.002157
1757  2018-02-12           ...                         -0.014084
1758  2018-02-12           ...                          0.038263
1759  2018-02-12           ...                         -0.067413
1760  2018-02-12           ...                         -0.002310
1761  2018-02-12           ...                         -0.069162
1762  2018-02-12           ...                          0.017214
1763  2018-02-12           ...                          0.011646
1764  2018-02-12           ...                         -0.071994
1765  2018-02-12           ...                          0.017461
1766  2018-02-12           ...                          0.037486
1767  2018-02-12           ...                          0.011806
1768  2018-02-12           ...                         -0.131466
1769  2018-02-12           ...                         -0.000949
1770  2018-02-12           ...                          0.012989
1771  2018-02-12           ...                          0.054290
1772  2018-02-12           ...                          0.015827
1773  2018-02-12           ...                         -0.031916
1774  2018-02-12           ...                         -0.032862
1775  2018-02-12           ...                          0.081208
1776  2018-02-12           ...                          0.052057
1777  2018-02-12           ...                          0.018426
1778  2018-02-12           ...                         -0.003699
1779  2018-02-12           ...                          0.020082
1780  2018-02-12           ...                         -0.083540
1781  2018-02-12           ...                          0.012080
1782  2018-02-12           ...                          0.009254

[26450 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RHP.N' 'SUPV.N' 'WBC.N']
total 1820 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-24           ...                         -0.025795
1     2018-01-24           ...                          0.249272
2     2018-01-24           ...                         -0.027945
3     2018-01-24           ...                         -0.050220
4     2018-01-24           ...                          0.062683
5     2018-01-24           ...                         -0.051540
6     2018-01-24           ...                         -0.034243
7     2018-01-24           ...                          0.041881
8     2018-01-24           ...                          0.022860
9     2018-01-24           ...                          0.019693
10    2018-01-24           ...                          0.025321
11    2018-01-24                                        0.051640
```

```
14    2018-01-24          ...                          0.072437
15    2018-01-24          ...                          0.098886
16    2018-01-24          ...                          0.214049
17    2018-01-24          ...                         -0.038097
18    2018-01-24          ...                          0.013197
19    2018-01-24          ...                          0.046291
20    2018-01-24          ...                         -0.162764
21    2018-01-24          ...                         -0.022528
22    2018-01-24          ...                         -0.028024
23    2018-01-24          ...                         -0.018373
24    2018-01-24          ...                         -0.008631
25    2018-01-24          ...                          0.077701
26    2018-01-24          ...                         -0.008664
27    2018-01-24          ...                         -0.028626
28    2018-01-24          ...                          0.021489
29    2018-01-24          ...                          0.011030
...          ...          ...                               ...
1753  2018-02-13          ...                         -0.012296
1754  2018-02-13          ...                          0.011529
1755  2018-02-13          ...                         -0.109118
1756  2018-02-13          ...                         -0.026059
1757  2018-02-13          ...                         -0.033847
1758  2018-02-13          ...                          0.022277
1759  2018-02-13          ...                         -0.041090
1760  2018-02-13          ...                          0.012166
1761  2018-02-13          ...                         -0.071247
1762  2018-02-13          ...                          0.001522
1763  2018-02-13          ...                          0.022548
1764  2018-02-13          ...                         -0.072436
1765  2018-02-13          ...                          0.011009
1766  2018-02-13          ...                          0.053921
1767  2018-02-13          ...                          0.045745
1768  2018-02-13          ...                         -0.082832
1769  2018-02-13          ...                         -0.018097
1770  2018-02-13          ...                         -0.014038
1771  2018-02-13          ...                          0.032534
1772  2018-02-13          ...                          0.014073
1773  2018-02-13          ...                         -0.014531
1774  2018-02-13          ...                         -0.023837
1775  2018-02-13          ...                          0.050975
1776  2018-02-13          ...                          0.079521
1777  2018-02-13          ...                          0.017015
1778  2018-02-13          ...                          0.009907
1779  2018-02-13          ...                          0.006426
1780  2018-02-13          ...                         -0.049674
1781  2018-02-13          ...                          0.000709
1782  2018-02-13          ...                          0.011295

[26471 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ORBK.O' 'TEP.N' 'VC.O']
total 1818 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-25          ...                         -0.028876
1     2018-01-25          ...                          0.294551
2     2018-01-25          ...                          0.007953
3     2018-01-25          ...                         -0.055027
4     2018-01-25          ...                          0.094446
5     2018-01-25          ...                         -0.024515
6     2018-01-25          ...                         -0.044012
7     2018-01-25          ...                          0.033530
8     2018-01-25          ...                          0.021407
9     2018-01-25                                       0.016893
```

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12    2018-01-25           ...                          -0.098209
13    2018-01-25           ...                          -0.059465
14    2018-01-25           ...                           0.107515
15    2018-01-25           ...                           0.090808
16    2018-01-25           ...                           0.167686
17    2018-01-25           ...                          -0.024774
18    2018-01-25           ...                           0.014206
19    2018-01-25           ...                           0.016486
20    2018-01-25           ...                          -0.142658
21    2018-01-25           ...                          -0.015544
22    2018-01-25           ...                          -0.017821
23    2018-01-25           ...                          -0.002588
24    2018-01-25           ...                          -0.012644
25    2018-01-25           ...                           0.028428
26    2018-01-25           ...                          -0.008757
27    2018-01-25           ...                          -0.045605
28    2018-01-25           ...                           0.048127
29    2018-01-25           ...                           0.018733
...          ...           ...                                ...
1754  2018-02-14           ...                          -0.027023
1755  2018-02-14           ...                           0.012204
1756  2018-02-14           ...                          -0.132072
1757  2018-02-14           ...                          -0.034933
1758  2018-02-14           ...                          -0.030493
1759  2018-02-14           ...                           0.058923
1760  2018-02-14           ...                          -0.005320
1761  2018-02-14           ...                           0.030650
1762  2018-02-14           ...                          -0.072925
1763  2018-02-14           ...                          -0.052515
1764  2018-02-14           ...                           0.029353
1765  2018-02-14           ...                          -0.079041
1766  2018-02-14           ...                           0.021164
1767  2018-02-14           ...                           0.061669
1768  2018-02-14           ...                           0.046763
1769  2018-02-14           ...                          -0.054808
1770  2018-02-14           ...                          -0.017281
1771  2018-02-14           ...                          -0.019097
1772  2018-02-14           ...                           0.015453
1773  2018-02-14           ...                           0.010244
1774  2018-02-14           ...                          -0.015164
1775  2018-02-14           ...                          -0.051566
1776  2018-02-14           ...                           0.038393
1777  2018-02-14           ...                           0.083743
1778  2018-02-14           ...                           0.022065
1779  2018-02-14           ...                           0.016911
1780  2018-02-14           ...                           0.018521
1781  2018-02-14           ...                          -0.042320
1782  2018-02-14           ...                           0.009007
1783  2018-02-14           ...                           0.006183

[26494 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AVYA.N' 'BGNE.O' 'CHU.N']
total 1821 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-26           ...                          -0.011384
1     2018-01-26           ...                           0.242170
2     2018-01-26           ...                           0.015842
3     2018-01-26           ...                          -0.070867
4     2018-01-26           ...                           0.114600
5     2018-01-26           ...                           0.001637
6     2018-01-26           ...                          -0.061376
7     2018-01-26           ...                           0.043529
```

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10    2018-01-26          ...                         0.021552
11    2018-01-26          ...                         0.058128
12    2018-01-26          ...                        -0.062722
13    2018-01-26          ...                        -0.030785
14    2018-01-26          ...                         0.096216
15    2018-01-26          ...                         0.061177
16    2018-01-26          ...                         0.140985
17    2018-01-26          ...                        -0.019281
18    2018-01-26          ...                         0.013750
19    2018-01-26          ...                         0.026583
20    2018-01-26          ...                        -0.162610
21    2018-01-26          ...                        -0.012647
22    2018-01-26          ...                        -0.023859
23    2018-01-26          ...                        -0.001051
24    2018-01-26          ...                        -0.008170
25    2018-01-26          ...                        -0.027674
26    2018-01-26          ...                        -0.016478
27    2018-01-26          ...                        -0.042849
28    2018-01-26          ...                         0.024703
29    2018-01-26          ...                         0.010189
...          ...          ...                              ...
1755  2018-02-15          ...                        -0.026656
1756  2018-02-15          ...                         0.047799
1757  2018-02-15          ...                        -0.032472
1758  2018-02-15          ...                        -0.025889
1759  2018-02-15          ...                        -0.066560
1760  2018-02-15          ...                         0.098253
1761  2018-02-15          ...                         0.011454
1762  2018-02-15          ...                         0.045084
1763  2018-02-15          ...                        -0.043692
1764  2018-02-15          ...                        -0.067191
1765  2018-02-15          ...                         0.045773
1766  2018-02-15          ...                        -0.020000
1767  2018-02-15          ...                         0.021328
1768  2018-02-15          ...                         0.121558
1769  2018-02-15          ...                         0.017710
1770  2018-02-15          ...                         0.025387
1771  2018-02-15          ...                        -0.027458
1772  2018-02-15          ...                        -0.047163
1773  2018-02-15          ...                         0.094094
1774  2018-02-15          ...                         0.076520
1775  2018-02-15          ...                        -0.000227
1776  2018-02-15          ...                        -0.042015
1777  2018-02-15          ...                         0.037491
1778  2018-02-15          ...                         0.122847
1779  2018-02-15          ...                         0.085631
1780  2018-02-15          ...                         0.100554
1781  2018-02-15          ...                         0.050839
1782  2018-02-15          ...                        -0.014091
1783  2018-02-15          ...                         0.027743
1784  2018-02-15          ...                         0.075876

[26519 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CHU.N' 'ATKR.N' 'EVR.N']
total 1817 df
            time          ...          returnsOpenPrevMktres10
0     2018-01-29          ...                        -0.004919
1     2018-01-29          ...                         0.263413
2     2018-01-29          ...                         0.036916
3     2018-01-29          ...                        -0.108957
4     2018-01-29          ...                         0.068127
5     2018-01-29          ...                        -0.026598
```

```
8     2018-01-29           ...                          0.004737
9     2018-01-29           ...                          0.136612
10    2018-01-29           ...                          0.005732
11    2018-01-29           ...                          0.052419
12    2018-01-29           ...                         -0.067869
13    2018-01-29           ...                         -0.026705
14    2018-01-29           ...                          0.088348
15    2018-01-29           ...                          0.038207
16    2018-01-29           ...                          0.206196
17    2018-01-29           ...                         -0.037487
18    2018-01-29           ...                         -0.031250
19    2018-01-29           ...                          0.001388
20    2018-01-29           ...                         -0.174581
21    2018-01-29           ...                         -0.037010
22    2018-01-29           ...                          0.027892
23    2018-01-29           ...                         -0.011771
24    2018-01-29           ...                         -0.005095
25    2018-01-29           ...                         -0.071767
26    2018-01-29           ...                         -0.015993
27    2018-01-29           ...                         -0.043859
28    2018-01-29           ...                          0.020915
29    2018-01-29           ...                          0.007996
...          ...           ...                               ...
1758  2018-02-16           ...                         -0.033245
1759  2018-02-16           ...                          0.051206
1760  2018-02-16           ...                          0.016099
1761  2018-02-16           ...                         -0.037223
1762  2018-02-16           ...                         -0.057405
1763  2018-02-16           ...                          0.077453
1764  2018-02-16           ...                          0.001403
1765  2018-02-16           ...                         -0.005975
1766  2018-02-16           ...                         -0.039135
1767  2018-02-16           ...                         -0.021719
1768  2018-02-16           ...                          0.016772
1769  2018-02-16           ...                         -0.055076
1770  2018-02-16           ...                          0.020873
1771  2018-02-16           ...                          0.092093
1772  2018-02-16           ...                          0.008000
1773  2018-02-16           ...                          0.011699
1774  2018-02-16           ...                         -0.025106
1775  2018-02-16           ...                         -0.075893
1776  2018-02-16           ...                          0.034741
1777  2018-02-16           ...                          0.047273
1778  2018-02-16           ...                          0.028248
1779  2018-02-16           ...                         -0.038072
1780  2018-02-16           ...                          0.030518
1781  2018-02-16           ...                          0.112504
1782  2018-02-16           ...                          0.064742
1783  2018-02-16           ...                          0.115104
1784  2018-02-16           ...                          0.020531
1785  2018-02-16           ...                         -0.025215
1786  2018-02-16           ...                         -0.014520
1787  2018-02-16           ...                          0.042893

[26553 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'OEC.N' 'PTCT.O' 'SSL.N']
total 1820 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-30           ...                          0.008578
1     2018-01-30           ...                          0.053165
2     2018-01-30           ...                          0.012920
3     2018-01-30           ...                         -0.132348
```

```
6     2018-01-30           ...                        -0.088006
7     2018-01-30           ...                        -0.023715
8     2018-01-30           ...                        -0.009605
9     2018-01-30           ...                         0.171257
10    2018-01-30           ...                         0.004452
11    2018-01-30           ...                         0.032239
12    2018-01-30           ...                        -0.024038
13    2018-01-30           ...                         0.027087
14    2018-01-30           ...                         0.068899
15    2018-01-30           ...                        -0.047924
16    2018-01-30           ...                         0.102902
17    2018-01-30           ...                        -0.027740
18    2018-01-30           ...                        -0.014933
19    2018-01-30           ...                        -0.016642
20    2018-01-30           ...                        -0.157050
21    2018-01-30           ...                        -0.030246
22    2018-01-30           ...                        -0.091489
23    2018-01-30           ...                         0.004879
24    2018-01-30           ...                        -0.004033
25    2018-01-30           ...                        -0.000525
26    2018-01-30           ...                        -0.031443
27    2018-01-30           ...                        -0.030025
28    2018-01-30           ...                         0.000956
29    2018-01-30           ...                         0.040200
...          ...           ...                              ...
1759  2018-02-20           ...                        -0.034010
1760  2018-02-20           ...                         0.038807
1761  2018-02-20           ...                         0.019693
1762  2018-02-20           ...                        -0.021963
1763  2018-02-20           ...                        -0.063603
1764  2018-02-20           ...                         0.054467
1765  2018-02-20           ...                         0.021327
1766  2018-02-20           ...                        -0.012261
1767  2018-02-20           ...                        -0.026460
1768  2018-02-20           ...                        -0.035871
1769  2018-02-20           ...                         0.004803
1770  2018-02-20           ...                        -0.060953
1771  2018-02-20           ...                         0.058854
1772  2018-02-20           ...                         0.141652
1773  2018-02-20           ...                         0.019477
1774  2018-02-20           ...                         0.025507
1775  2018-02-20           ...                        -0.037073
1776  2018-02-20           ...                        -0.100587
1777  2018-02-20           ...                         0.051506
1778  2018-02-20           ...                         0.068172
1779  2018-02-20           ...                         0.019011
1780  2018-02-20           ...                        -0.035263
1781  2018-02-20           ...                         0.014819
1782  2018-02-20           ...                         0.116833
1783  2018-02-20           ...                         0.064337
1784  2018-02-20           ...                         0.115978
1785  2018-02-20           ...                         0.033119
1786  2018-02-20           ...                         0.000050
1787  2018-02-20           ...                         0.024537
1788  2018-02-20           ...                         0.041469

[26587 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSL.N' 'ADMS.O' 'AWR.N']
total 1821 df
            time           ...           returnsOpenPrevMktres10
0     2018-01-31           ...                         0.002272
1     2018-01-31           ...                         0.054508
```

```
4     2018-01-31           ...                          0.014091
5     2018-01-31           ...                          0.008074
6     2018-01-31           ...                         -0.082844
7     2018-01-31           ...                         -0.012534
8     2018-01-31           ...                         -0.003942
9     2018-01-31           ...                          0.108375
10    2018-01-31           ...                         -0.007280
11    2018-01-31           ...                          0.041990
12    2018-01-31           ...                         -0.017452
13    2018-01-31           ...                          0.011878
14    2018-01-31           ...                          0.080496
15    2018-01-31           ...                         -0.037587
16    2018-01-31           ...                          0.109201
17    2018-01-31           ...                         -0.025636
18    2018-01-31           ...                         -0.041762
19    2018-01-31           ...                          0.029757
20    2018-01-31           ...                         -0.095488
21    2018-01-31           ...                          0.004768
22    2018-01-31           ...                         -0.119203
23    2018-01-31           ...                          0.013585
24    2018-01-31           ...                         -0.007116
25    2018-01-31           ...                         -0.007710
26    2018-01-31           ...                         -0.019504
27    2018-01-31           ...                         -0.033969
28    2018-01-31           ...                         -0.032778
29    2018-01-31           ...                          0.023026
...          ...           ...                               ...
1763  2018-02-21           ...                          0.020592
1764  2018-02-21           ...                          0.089264
1765  2018-02-21           ...                          0.092444
1766  2018-02-21           ...                         -0.101750
1767  2018-02-21           ...                         -0.075680
1768  2018-02-21           ...                          0.033958
1769  2018-02-21           ...                          0.028494
1770  2018-02-21           ...                         -0.000396
1771  2018-02-21           ...                          0.006948
1772  2018-02-21           ...                         -0.045528
1773  2018-02-21           ...                          0.022573
1774  2018-02-21           ...                         -0.020679
1775  2018-02-21           ...                          0.055336
1776  2018-02-21           ...                          0.143815
1777  2018-02-21           ...                         -0.018536
1778  2018-02-21           ...                          0.060088
1779  2018-02-21           ...                         -0.043923
1780  2018-02-21           ...                         -0.146202
1781  2018-02-21           ...                          0.059855
1782  2018-02-21           ...                          0.091204
1783  2018-02-21           ...                          0.019896
1784  2018-02-21           ...                         -0.041861
1785  2018-02-21           ...                         -0.011271
1786  2018-02-21           ...                          0.166240
1787  2018-02-21           ...                          0.080613
1788  2018-02-21           ...                          0.139879
1789  2018-02-21           ...                          0.066217
1790  2018-02-21           ...                          0.024402
1791  2018-02-21           ...                          0.012423
1792  2018-02-21           ...                          0.054175

[26623 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MNRO.O' 'RPD.O' 'SXT.N']
total 1826 df
             time           ...           returnsOpenPrevMktres10
```

```
2     2018-02-01          ...                         0.037246
3     2018-02-01          ...                        -0.085922
4     2018-02-01          ...                         0.004658
5     2018-02-01          ...                        -0.005699
6     2018-02-01          ...                        -0.078593
7     2018-02-01          ...                        -0.054418
8     2018-02-01          ...                        -0.006120
9     2018-02-01          ...                         0.073316
10    2018-02-01          ...                        -0.050659
11    2018-02-01          ...                         0.027481
12    2018-02-01          ...                        -0.022091
13    2018-02-01          ...                         0.042621
14    2018-02-01          ...                         0.054293
15    2018-02-01          ...                        -0.030087
16    2018-02-01          ...                         0.056997
17    2018-02-01          ...                        -0.010105
18    2018-02-01          ...                        -0.017496
19    2018-02-01          ...                         0.020425
20    2018-02-01          ...                        -0.046703
21    2018-02-01          ...                         0.021342
22    2018-02-01          ...                        -0.044382
23    2018-02-01          ...                         0.000106
24    2018-02-01          ...                        -0.003930
25    2018-02-01          ...                         0.021754
26    2018-02-01          ...                        -0.057969
27    2018-02-01          ...                         0.001774
28    2018-02-01          ...                        -0.051572
29    2018-02-01          ...                         0.041989
...          ...          ...                              ...
1766  2018-02-22          ...                        -0.001004
1767  2018-02-22          ...                         0.028658
1768  2018-02-22          ...                         0.036011
1769  2018-02-22          ...                        -0.112997
1770  2018-02-22          ...                        -0.039277
1771  2018-02-22          ...                         0.002752
1772  2018-02-22          ...                        -0.015170
1773  2018-02-22          ...                         0.043203
1774  2018-02-22          ...                        -0.002050
1775  2018-02-22          ...                        -0.016344
1776  2018-02-22          ...                         0.058314
1777  2018-02-22          ...                        -0.025931
1778  2018-02-22          ...                         0.082216
1779  2018-02-22          ...                         0.162223
1780  2018-02-22          ...                         0.005383
1781  2018-02-22          ...                         0.043501
1782  2018-02-22          ...                        -0.030171
1783  2018-02-22          ...                        -0.071837
1784  2018-02-22          ...                         0.080741
1785  2018-02-22          ...                         0.089842
1786  2018-02-22          ...                         0.015679
1787  2018-02-22          ...                        -0.024818
1788  2018-02-22          ...                         0.101194
1789  2018-02-22          ...                         0.041878
1790  2018-02-22          ...                         0.096599
1791  2018-02-22          ...                         0.109006
1792  2018-02-22          ...                         0.072819
1793  2018-02-22          ...                        -0.012071
1794  2018-02-22          ...                        -0.010129
1795  2018-02-22          ...                         0.105029

[26661 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MTH.N' 'RDY.N' 'SSD.N']
```

0	2018-02-02	...	-0.005487
1	2018-02-02	...	-0.013096
2	2018-02-02	...	0.028165
3	2018-02-02	...	-0.096777
4	2018-02-02	...	-0.004432
5	2018-02-02	...	-0.008505
6	2018-02-02	...	-0.076352
7	2018-02-02	...	-0.068390
8	2018-02-02	...	-0.015724
9	2018-02-02	...	0.107683
10	2018-02-02	...	-0.023975
11	2018-02-02	...	0.004848
12	2018-02-02	...	-0.039260
13	2018-02-02	...	0.099125
14	2018-02-02	...	0.051567
15	2018-02-02	...	-0.016785
16	2018-02-02	...	0.082837
17	2018-02-02	...	-0.028797
18	2018-02-02	...	0.010414
19	2018-02-02	...	0.053865
20	2018-02-02	...	0.059596
21	2018-02-02	...	0.043714
22	2018-02-02	...	0.022886
23	2018-02-02	...	-0.000387
24	2018-02-02	...	-0.012032
25	2018-02-02	...	-0.104903
26	2018-02-02	...	-0.038588
27	2018-02-02	...	-0.000057
28	2018-02-02	...	-0.075520
29	2018-02-02	...	0.036884
...	...	...	...
1764	2018-02-23	...	0.024716
1765	2018-02-23	...	-0.008953
1766	2018-02-23	...	0.025088
1767	2018-02-23	...	-0.053057
1768	2018-02-23	...	-0.021709
1769	2018-02-23	...	-0.041786
1770	2018-02-23	...	-0.028870
1771	2018-02-23	...	0.008287
1772	2018-02-23	...	-0.012638
1773	2018-02-23	...	-0.036129
1774	2018-02-23	...	0.041970
1775	2018-02-23	...	0.054174
1776	2018-02-23	...	0.065375
1777	2018-02-23	...	0.116317
1778	2018-02-23	...	0.060340
1779	2018-02-23	...	0.026386
1780	2018-02-23	...	0.001047
1781	2018-02-23	...	-0.011530
1782	2018-02-23	...	0.078890
1783	2018-02-23	...	0.049316
1784	2018-02-23	...	-0.041365
1785	2018-02-23	...	-0.025974
1786	2018-02-23	...	0.157254
1787	2018-02-23	...	0.062274
1788	2018-02-23	...	0.055535
1789	2018-02-23	...	0.119093
1790	2018-02-23	...	0.011509
1791	2018-02-23	...	-0.089521
1792	2018-02-23	...	0.009748
1793	2018-02-23	...	0.081428

```
total 1829 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-05           ...                          0.004649
1     2018-02-05           ...                         -0.058062
2     2018-02-05           ...                         -0.007934
3     2018-02-05           ...                         -0.015270
4     2018-02-05           ...                         -0.039729
5     2018-02-05           ...                          0.027040
6     2018-02-05           ...                         -0.045393
7     2018-02-05           ...                         -0.020246
8     2018-02-05           ...                         -0.010107
9     2018-02-05           ...                          0.069695
10    2018-02-05           ...                          0.011380
11    2018-02-05           ...                          0.001521
12    2018-02-05           ...                         -0.039753
13    2018-02-05           ...                          0.104506
14    2018-02-05           ...                          0.037034
15    2018-02-05           ...                         -0.016985
16    2018-02-05           ...                          0.012372
17    2018-02-05           ...                         -0.025488
18    2018-02-05           ...                          0.009358
19    2018-02-05           ...                          0.012846
20    2018-02-05           ...                          0.026125
21    2018-02-05           ...                         -0.010129
22    2018-02-05           ...                         -0.051221
23    2018-02-05           ...                         -0.014757
24    2018-02-05           ...                         -0.006862
25    2018-02-05           ...                          0.026160
26    2018-02-05           ...                         -0.030370
27    2018-02-05           ...                          0.039499
28    2018-02-05           ...                         -0.023790
29    2018-02-05           ...                          0.028371
...          ...           ...                               ...
1770  2018-02-26           ...                          0.043862
1771  2018-02-26           ...                          0.070946
1772  2018-02-26           ...                          0.037200
1773  2018-02-26           ...                         -0.058430
1774  2018-02-26           ...                         -0.052246
1775  2018-02-26           ...                         -0.031181
1776  2018-02-26           ...                         -0.045718
1777  2018-02-26           ...                          0.067395
1778  2018-02-26           ...                         -0.023972
1779  2018-02-26           ...                         -0.033028
1780  2018-02-26           ...                          0.033214
1781  2018-02-26           ...                          0.086601
1782  2018-02-26           ...                          0.057605
1783  2018-02-26           ...                          0.102136
1784  2018-02-26           ...                          0.011210
1785  2018-02-26           ...                         -0.018809
1786  2018-02-26           ...                         -0.020715
1787  2018-02-26           ...                         -0.023679
1788  2018-02-26           ...                          0.079996
1789  2018-02-26           ...                          0.053647
1790  2018-02-26           ...                          0.019081
1791  2018-02-26           ...                         -0.018248
1792  2018-02-26           ...                          0.147933
1793  2018-02-26           ...                          0.066928
1794  2018-02-26           ...                          0.066978
1795  2018-02-26           ...                          0.099941
1796  2018-02-26           ...                          0.044953
1797  2018-02-26           ...                          0.010730
1798  2018-02-26           ...                         -0.007786
```

```
[26738 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ORBC.O' 'PCTY.O' 'RELX.N']
total 1833 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-06           ...                          0.012046
1     2018-02-06           ...                         -0.015729
2     2018-02-06           ...                          0.006309
3     2018-02-06           ...                          0.028559
4     2018-02-06           ...                         -0.016297
5     2018-02-06           ...                          0.065610
6     2018-02-06           ...                         -0.004779
7     2018-02-06           ...                          0.003541
8     2018-02-06           ...                          0.006585
9     2018-02-06           ...                          0.020986
10    2018-02-06           ...                          0.033013
11    2018-02-06           ...                          0.019929
12    2018-02-06           ...                         -0.026344
13    2018-02-06           ...                          0.098774
14    2018-02-06           ...                         -0.002984
15    2018-02-06           ...                         -0.006841
16    2018-02-06           ...                         -0.064267
17    2018-02-06           ...                         -0.050653
18    2018-02-06           ...                         -0.005712
19    2018-02-06           ...                         -0.007461
20    2018-02-06           ...                          0.006980
21    2018-02-06           ...                         -0.025158
22    2018-02-06           ...                         -0.109559
23    2018-02-06           ...                         -0.013226
24    2018-02-06           ...                          0.003226
25    2018-02-06           ...                          0.099123
26    2018-02-06           ...                         -0.028800
27    2018-02-06           ...                          0.043104
28    2018-02-06           ...                          0.006011
29    2018-02-06           ...                         -0.006688
...          ...           ...                               ...
1775  2018-02-27           ...                          0.024606
1776  2018-02-27           ...                          0.071389
1777  2018-02-27           ...                          0.008279
1778  2018-02-27           ...                         -0.069335
1779  2018-02-27           ...                         -0.038382
1780  2018-02-27           ...                         -0.016403
1781  2018-02-27           ...                          0.002886
1782  2018-02-27           ...                          0.066634
1783  2018-02-27           ...                         -0.036605
1784  2018-02-27           ...                         -0.014877
1785  2018-02-27           ...                          0.034909
1786  2018-02-27           ...                          0.047158
1787  2018-02-27           ...                          0.071092
1788  2018-02-27           ...                          0.054461
1789  2018-02-27           ...                          0.025840
1790  2018-02-27           ...                         -0.030820
1791  2018-02-27           ...                         -0.030749
1792  2018-02-27           ...                         -0.003043
1793  2018-02-27           ...                         -0.027766
1794  2018-02-27           ...                         -0.000847
1795  2018-02-27           ...                          0.004244
1796  2018-02-27           ...                         -0.013200
1797  2018-02-27           ...                          0.138349
1798  2018-02-27           ...                          0.072884
1799  2018-02-27           ...                         -0.002833
1800  2018-02-27           ...                          0.113285
1801  2018-02-27           ...                          0.038944
```

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1804  2018-02-27           ...                          0.052848

[26779 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CLH.N' 'MATX.N' 'WGL.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-07           ...                          0.002486
1     2018-02-07           ...                         -0.017668
2     2018-02-07           ...                         -0.000427
3     2018-02-07           ...                          0.040819
4     2018-02-07           ...                          0.006794
5     2018-02-07           ...                          0.039165
6     2018-02-07           ...                         -0.004127
7     2018-02-07           ...                         -0.014978
8     2018-02-07           ...                         -0.019676
9     2018-02-07           ...                          0.079557
10    2018-02-07           ...                         -0.014400
11    2018-02-07           ...                          0.005147
12    2018-02-07           ...                         -0.040501
13    2018-02-07           ...                          0.066401
14    2018-02-07           ...                         -0.012658
15    2018-02-07           ...                         -0.070004
16    2018-02-07           ...                         -0.049782
17    2018-02-07           ...                         -0.061307
18    2018-02-07           ...                         -0.024885
19    2018-02-07           ...                          0.028815
20    2018-02-07           ...                          0.046780
21    2018-02-07           ...                         -0.018445
22    2018-02-07           ...                         -0.078371
23    2018-02-07           ...                         -0.024686
24    2018-02-07           ...                          0.004964
25    2018-02-07           ...                          0.074728
26    2018-02-07           ...                          0.005389
27    2018-02-07           ...                          0.040639
28    2018-02-07           ...                          0.006411
29    2018-02-07           ...                          0.021145
...          ...           ...                               ...
1776  2018-02-28           ...                          0.063010
1777  2018-02-28           ...                          0.046754
1778  2018-02-28           ...                         -0.056571
1779  2018-02-28           ...                         -0.040849
1780  2018-02-28           ...                         -0.020730
1781  2018-02-28           ...                          0.004974
1782  2018-02-28           ...                          0.003186
1783  2018-02-28           ...                          0.048702
1784  2018-02-28           ...                         -0.014286
1785  2018-02-28           ...                         -0.019914
1786  2018-02-28           ...                          0.033874
1787  2018-02-28           ...                          0.075706
1788  2018-02-28           ...                          0.101720
1789  2018-02-28           ...                          0.069293
1790  2018-02-28           ...                         -0.008255
1791  2018-02-28           ...                         -0.054109
1792  2018-02-28           ...                          0.003042
1793  2018-02-28           ...                          0.036729
1794  2018-02-28           ...                          0.037993
1795  2018-02-28           ...                          0.041481
1796  2018-02-28           ...                         -0.003159
1797  2018-02-28           ...                         -0.008085
1798  2018-02-28           ...                          0.133926
1799  2018-02-28           ...                          0.066611
1800  2018-02-28           ...                          0.022593
```

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1803  2018-02-28           ...                          0.010662
1804  2018-02-28           ...                         -0.002847
1805  2018-02-28           ...                          0.054217

[26816 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CR.N' 'MCY.N' 'WELL.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-08           ...                         -0.000634
1     2018-02-08           ...                         -0.054743
2     2018-02-08           ...                         -0.017729
3     2018-02-08           ...                          0.047807
4     2018-02-08           ...                          0.017262
5     2018-02-08           ...                          0.013450
6     2018-02-08           ...                         -0.008116
7     2018-02-08           ...                          0.010938
8     2018-02-08           ...                         -0.049608
9     2018-02-08           ...                          0.088758
10    2018-02-08           ...                          0.006242
11    2018-02-08           ...                         -0.002862
12    2018-02-08           ...                         -0.028372
13    2018-02-08           ...                          0.090406
14    2018-02-08           ...                         -0.031678
15    2018-02-08           ...                         -0.058139
16    2018-02-08           ...                         -0.019479
17    2018-02-08           ...                         -0.062862
18    2018-02-08           ...                         -0.007856
19    2018-02-08           ...                          0.039684
20    2018-02-08           ...                          0.032065
21    2018-02-08           ...                         -0.021003
22    2018-02-08           ...                         -0.106568
23    2018-02-08           ...                         -0.015703
24    2018-02-08           ...                          0.011923
25    2018-02-08           ...                          0.085225
26    2018-02-08           ...                          0.007157
27    2018-02-08           ...                          0.051875
28    2018-02-08           ...                         -0.020123
29    2018-02-08           ...                          0.013018
...          ...           ...                               ...
1776  2018-03-01           ...                          0.062856
1777  2018-03-01           ...                         -0.008554
1778  2018-03-01           ...                         -0.067146
1779  2018-03-01           ...                         -0.053088
1780  2018-03-01           ...                         -0.031649
1781  2018-03-01           ...                         -0.013360
1782  2018-03-01           ...                          0.000869
1783  2018-03-01           ...                          0.046972
1784  2018-03-01           ...                         -0.032643
1785  2018-03-01           ...                          0.022194
1786  2018-03-01           ...                          0.014756
1787  2018-03-01           ...                          0.106027
1788  2018-03-01           ...                          0.123000
1789  2018-03-01           ...                          0.044540
1790  2018-03-01           ...                         -0.004141
1791  2018-03-01           ...                         -0.027211
1792  2018-03-01           ...                          0.025882
1793  2018-03-01           ...                          0.047347
1794  2018-03-01           ...                          0.040224
1795  2018-03-01           ...                          0.051078
1796  2018-03-01           ...                          0.009758
1797  2018-03-01           ...                         -0.009903
1798  2018-03-01           ...                          0.142235
```

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1801  2018-03-01           ...                          0.095115
1802  2018-03-01           ...                          0.028597
1803  2018-03-01           ...                          0.000152
1804  2018-03-01           ...                          0.024869
1805  2018-03-01           ...                          0.070726

[26855 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WELL.N' 'BDC.N' 'GNBC.O']
total 1837 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-09           ...                          0.013940
1     2018-02-09           ...                         -0.047121
2     2018-02-09           ...                         -0.016051
3     2018-02-09           ...                          0.049355
4     2018-02-09           ...                          0.023822
5     2018-02-09           ...                          0.048741
6     2018-02-09           ...                          0.012563
7     2018-02-09           ...                          0.011269
8     2018-02-09           ...                         -0.022837
9     2018-02-09           ...                          0.009502
10    2018-02-09           ...                          0.032865
11    2018-02-09           ...                          0.011860
12    2018-02-09           ...                         -0.003933
13    2018-02-09           ...                          0.073482
14    2018-02-09           ...                         -0.029844
15    2018-02-09           ...                         -0.026267
16    2018-02-09           ...                         -0.021628
17    2018-02-09           ...                         -0.055669
18    2018-02-09           ...                          0.005807
19    2018-02-09           ...                          0.031584
20    2018-02-09           ...                          0.018143
21    2018-02-09           ...                         -0.026653
22    2018-02-09           ...                         -0.106651
23    2018-02-09           ...                         -0.016717
24    2018-02-09           ...                          0.009736
25    2018-02-09           ...                          0.125831
26    2018-02-09           ...                          0.011065
27    2018-02-09           ...                          0.054531
28    2018-02-09           ...                          0.024643
29    2018-02-09           ...                          0.024638
...          ...           ...                               ...
1776  2018-03-02           ...                          0.068180
1777  2018-03-02           ...                         -0.010932
1778  2018-03-02           ...                         -0.062993
1779  2018-03-02           ...                          0.001593
1780  2018-03-02           ...                          0.000670
1781  2018-03-02           ...                          0.001982
1782  2018-03-02           ...                          0.030811
1783  2018-03-02           ...                          0.074024
1784  2018-03-02           ...                         -0.052079
1785  2018-03-02           ...                          0.031237
1786  2018-03-02           ...                         -0.000586
1787  2018-03-02           ...                          0.055996
1788  2018-03-02           ...                          0.106172
1789  2018-03-02           ...                         -0.001334
1790  2018-03-02           ...                          0.015460
1791  2018-03-02           ...                         -0.022029
1792  2018-03-02           ...                          0.024645
1793  2018-03-02           ...                          0.053171
1794  2018-03-02           ...                         -0.001387
1795  2018-03-02           ...                          0.029002
1796  2018-03-02           ...                         -0.029750
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1799  2018-03-02           ...                          0.007702
1800  2018-03-02           ...                          0.016881
1801  2018-03-02           ...                          0.063558
1802  2018-03-02           ...                          0.005105
1803  2018-03-02           ...                         -0.007187
1804  2018-03-02           ...                          0.042485
1805  2018-03-02           ...                          0.042517

[26890 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LBRT.N' 'SR.N' 'VREX.O']
total 1842 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-12           ...                          0.015199
1     2018-02-12           ...                         -0.068840
2     2018-02-12           ...                         -0.022001
3     2018-02-12           ...                          0.030101
4     2018-02-12           ...                          0.020755
5     2018-02-12           ...                          0.031104
6     2018-02-12           ...                          0.013740
7     2018-02-12           ...                          0.003298
8     2018-02-12           ...                         -0.026149
9     2018-02-12           ...                         -0.006242
10    2018-02-12           ...                         -0.005079
11    2018-02-12           ...                          0.011815
12    2018-02-12           ...                               NaN
13    2018-02-12           ...                          0.006190
14    2018-02-12           ...                          0.071066
15    2018-02-12           ...                         -0.011713
16    2018-02-12           ...                         -0.027817
17    2018-02-12           ...                         -0.050050
18    2018-02-12           ...                         -0.032980
19    2018-02-12           ...                          0.018627
20    2018-02-12           ...                          0.011977
21    2018-02-12           ...                          0.031947
22    2018-02-12           ...                         -0.017087
23    2018-02-12           ...                         -0.100854
24    2018-02-12           ...                         -0.018557
25    2018-02-12           ...                          0.013580
26    2018-02-12           ...                          0.097489
27    2018-02-12           ...                          0.021174
28    2018-02-12           ...                          0.044350
29    2018-02-12           ...                          0.013640
...          ...           ...                               ...
1784  2018-03-05           ...                          0.092649
1785  2018-03-05           ...                          0.014318
1786  2018-03-05           ...                         -0.045021
1787  2018-03-05           ...                          0.032769
1788  2018-03-05           ...                          0.007199
1789  2018-03-05           ...                          0.202253
1790  2018-03-05           ...                          0.064518
1791  2018-03-05           ...                          0.098830
1792  2018-03-05           ...                         -0.012926
1793  2018-03-05           ...                         -0.000424
1794  2018-03-05           ...                         -0.005287
1795  2018-03-05           ...                          0.073898
1796  2018-03-05           ...                          0.122814
1797  2018-03-05           ...                          0.039396
1798  2018-03-05           ...                          0.021934
1799  2018-03-05           ...                         -0.032325
1800  2018-03-05           ...                          0.031721
1801  2018-03-05           ...                          0.075786
1802  2018-03-05           ...                          0.090454
```

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1805  2018-03-05           ...                          -0.014775
1806  2018-03-05           ...                           0.163020
1807  2018-03-05           ...                           0.053924
1808  2018-03-05           ...                           0.047781
1809  2018-03-05           ...                           0.066874
1810  2018-03-05           ...                           0.013076
1811  2018-03-05           ...                          -0.013815
1812  2018-03-05           ...                           0.039912
1813  2018-03-05           ...                           0.065738

[26932 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RUSHA.O' 'SNHY.O' 'VIRT.O']
total 1849 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-13           ...                           0.007954
1     2018-02-13           ...                          -0.075881
2     2018-02-13           ...                          -0.017561
3     2018-02-13           ...                           0.027878
4     2018-02-13           ...                           0.024110
5     2018-02-13           ...                           0.012724
6     2018-02-13           ...                           0.037777
7     2018-02-13           ...                           0.003586
8     2018-02-13           ...                          -0.040785
9     2018-02-13           ...                           0.000322
10    2018-02-13           ...                           0.101680
11    2018-02-13           ...                           0.012588
12    2018-02-13           ...                          -0.005887
13    2018-02-13           ...                           0.069178
14    2018-02-13           ...                          -0.020437
15    2018-02-13           ...                          -0.016313
16    2018-02-13           ...                          -0.009266
17    2018-02-13           ...                          -0.019243
18    2018-02-13           ...                           0.011162
19    2018-02-13           ...                           0.000460
20    2018-02-13           ...                           0.049244
21    2018-02-13           ...                          -0.014123
22    2018-02-13           ...                          -0.075874
23    2018-02-13           ...                          -0.032084
24    2018-02-13           ...                           0.006267
25    2018-02-13           ...                           0.066494
26    2018-02-13           ...                          -0.001296
27    2018-02-13           ...                           0.047237
28    2018-02-13           ...                           0.013957
29    2018-02-13           ...                           0.005559
...          ...           ...                                ...
1783  2018-03-06           ...                           0.091547
1784  2018-03-06           ...                           0.021958
1785  2018-03-06           ...                          -0.043656
1786  2018-03-06           ...                           0.023771
1787  2018-03-06           ...                          -0.000437
1788  2018-03-06           ...                           0.189177
1789  2018-03-06           ...                           0.047312
1790  2018-03-06           ...                           0.112289
1791  2018-03-06           ...                          -0.046077
1792  2018-03-06           ...                          -0.004433
1793  2018-03-06           ...                          -0.012415
1794  2018-03-06           ...                           0.064593
1795  2018-03-06           ...                           0.066849
1796  2018-03-06           ...                          -0.012850
1797  2018-03-06           ...                          -0.013179
1798  2018-03-06           ...                          -0.004436
1799  2018-03-06           ...                           0.036085
```

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1802  2018-03-06           ...                          0.111074
1803  2018-03-06           ...                         -0.024868
1804  2018-03-06           ...                         -0.013473
1805  2018-03-06           ...                          0.174508
1806  2018-03-06           ...                          0.074497
1807  2018-03-06           ...                          0.101770
1808  2018-03-06           ...                          0.076361
1809  2018-03-06           ...                          0.014857
1810  2018-03-06           ...                          0.012277
1811  2018-03-06           ...                          0.044851
1812  2018-03-06           ...                          0.030639

[26962 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VIRT.O' 'BANR.O' 'TTEK.O']
total 1848 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-14           ...                          0.005526
1     2018-02-14           ...                         -0.059670
2     2018-02-14           ...                         -0.035244
3     2018-02-14           ...                          0.015980
4     2018-02-14           ...                         -0.002774
5     2018-02-14           ...                         -0.010647
6     2018-02-14           ...                          0.027227
7     2018-02-14           ...                          0.024906
8     2018-02-14           ...                               NaN
9     2018-02-14           ...                         -0.049085
10    2018-02-14           ...                          0.029251
11    2018-02-14           ...                          0.044089
12    2018-02-14           ...                         -0.003800
13    2018-02-14           ...                         -0.012668
14    2018-02-14           ...                          0.086635
15    2018-02-14           ...                         -0.018162
16    2018-02-14           ...                         -0.031648
17    2018-02-14           ...                          0.014911
18    2018-02-14           ...                         -0.025248
19    2018-02-14           ...                          0.022897
20    2018-02-14           ...                          0.003351
21    2018-02-14           ...                         -0.017940
22    2018-02-14           ...                         -0.028365
23    2018-02-14           ...                         -0.093802
24    2018-02-14           ...                         -0.055199
25    2018-02-14           ...                          0.019155
26    2018-02-14           ...                          0.084958
27    2018-02-14           ...                         -0.012786
28    2018-02-14           ...                          0.049386
29    2018-02-14           ...                         -0.006710
...          ...           ...                               ...
1785  2018-03-07           ...                          0.063870
1786  2018-03-07           ...                         -0.034939
1787  2018-03-07           ...                         -0.037783
1788  2018-03-07           ...                          0.018923
1789  2018-03-07           ...                         -0.006369
1790  2018-03-07           ...                          0.204066
1791  2018-03-07           ...                          0.021708
1792  2018-03-07           ...                          0.114296
1793  2018-03-07           ...                         -0.029353
1794  2018-03-07           ...                         -0.040461
1795  2018-03-07           ...                         -0.004893
1796  2018-03-07           ...                          0.026655
1797  2018-03-07           ...                          0.060870
1798  2018-03-07           ...                         -0.031912
1799  2018-03-07           ...                         -0.033372
```

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1802  2018-03-07           ...                          0.058830
1803  2018-03-07           ...                         -0.093444
1804  2018-03-07           ...                          0.113869
1805  2018-03-07           ...                         -0.027777
1806  2018-03-07           ...                         -0.014394
1807  2018-03-07           ...                          0.187796
1808  2018-03-07           ...                          0.026798
1809  2018-03-07           ...                          0.094336
1810  2018-03-07           ...                          0.034688
1811  2018-03-07           ...                          0.018133
1812  2018-03-07           ...                         -0.003030
1813  2018-03-07           ...                          0.094430
1814  2018-03-07           ...                          0.014137

[26994 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'JRVR.O' 'MLI.N' 'RBC.N']
total 1848 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-15           ...                          0.071747
1     2018-02-15           ...                         -0.018966
2     2018-02-15           ...                          0.008300
3     2018-02-15           ...                         -0.010523
4     2018-02-15           ...                          0.163224
5     2018-02-15           ...                          0.000298
6     2018-02-15           ...                          0.043156
7     2018-02-15           ...                          0.092328
8     2018-02-15           ...                               NaN
9     2018-02-15           ...                         -0.038563
10    2018-02-15           ...                          0.056661
11    2018-02-15           ...                          0.047484
12    2018-02-15           ...                          0.006368
13    2018-02-15           ...                          0.005073
14    2018-02-15           ...                          0.132874
15    2018-02-15           ...                         -0.008737
16    2018-02-15           ...                         -0.012422
17    2018-02-15           ...                          0.087261
18    2018-02-15           ...                         -0.036715
19    2018-02-15           ...                          0.031988
20    2018-02-15           ...                          0.069112
21    2018-02-15           ...                          0.036895
22    2018-02-15           ...                          0.037589
23    2018-02-15           ...                         -0.041343
24    2018-02-15           ...                         -0.042323
25    2018-02-15           ...                          0.026008
26    2018-02-15           ...                          0.092687
27    2018-02-15           ...                          0.041836
28    2018-02-15           ...                          0.039453
29    2018-02-15           ...                         -0.010665
...          ...           ...                               ...
1792  2018-03-08           ...                          0.069087
1793  2018-03-08           ...                          0.000100
1794  2018-03-08           ...                         -0.040287
1795  2018-03-08           ...                          0.076517
1796  2018-03-08           ...                         -0.020538
1797  2018-03-08           ...                          0.216067
1798  2018-03-08           ...                          0.072770
1799  2018-03-08           ...                          0.068701
1800  2018-03-08           ...                         -0.034345
1801  2018-03-08           ...                         -0.027814
1802  2018-03-08           ...                          0.010061
1803  2018-03-08           ...                          0.036566
1804  2018-03-08           ...                          0.058733
```

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1807  2018-03-08           ...                          0.011494
1808  2018-03-08           ...                          0.040307
1809  2018-03-08           ...                          0.007124
1810  2018-03-08           ...                         -0.021570
1811  2018-03-08           ...                          0.119347
1812  2018-03-08           ...                         -0.017893
1813  2018-03-08           ...                          0.014836
1814  2018-03-08           ...                          0.103550
1815  2018-03-08           ...                          0.050392
1816  2018-03-08           ...                          0.110147
1817  2018-03-08           ...                          0.046860
1818  2018-03-08           ...                          0.006679
1819  2018-03-08           ...                          0.022645
1820  2018-03-08           ...                          0.097071
1821  2018-03-08           ...                         -0.002259

[27032 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PSO.N' 'TEGP.N' 'VRTU.O']
total 1855 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-16           ...                          0.032540
1     2018-02-16           ...                         -0.064227
2     2018-02-16           ...                          0.004684
3     2018-02-16           ...                         -0.005153
4     2018-02-16           ...                          0.119692
5     2018-02-16           ...                         -0.013798
6     2018-02-16           ...                          0.058595
7     2018-02-16           ...                          0.127498
8     2018-02-16           ...                               NaN
9     2018-02-16           ...                         -0.045257
10    2018-02-16           ...                          0.035408
11    2018-02-16           ...                          0.023737
12    2018-02-16           ...                          0.013851
13    2018-02-16           ...                          0.004361
14    2018-02-16           ...                          0.071385
15    2018-02-16           ...                         -0.009936
16    2018-02-16           ...                         -0.050932
17    2018-02-16           ...                          0.070151
18    2018-02-16           ...                         -0.003913
19    2018-02-16           ...                          0.006915
20    2018-02-16           ...                          0.046298
21    2018-02-16           ...                         -0.002916
22    2018-02-16           ...                         -0.004695
23    2018-02-16           ...                         -0.049648
24    2018-02-16           ...                         -0.057052
25    2018-02-16           ...                          0.024655
26    2018-02-16           ...                          0.078156
27    2018-02-16           ...                          0.052595
28    2018-02-16           ...                          0.056813
29    2018-02-16           ...                         -0.023048
...          ...           ...                               ...
1789  2018-03-09           ...                          0.068209
1790  2018-03-09           ...                          0.004443
1791  2018-03-09           ...                          0.005997
1792  2018-03-09           ...                          0.036552
1793  2018-03-09           ...                         -0.032931
1794  2018-03-09           ...                          0.220065
1795  2018-03-09           ...                          0.105384
1796  2018-03-09           ...                          0.061817
1797  2018-03-09           ...                         -0.019954
1798  2018-03-09           ...                         -0.031659
1799  2018-03-09           ...                          0.024131
```

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1802  2018-03-09           ...                          0.012491
1803  2018-03-09           ...                         -0.081122
1804  2018-03-09           ...                          0.014518
1805  2018-03-09           ...                          0.035469
1806  2018-03-09           ...                         -0.032418
1807  2018-03-09           ...                         -0.116526
1808  2018-03-09           ...                          0.127225
1809  2018-03-09           ...                          0.013444
1810  2018-03-09           ...                          0.009750
1811  2018-03-09           ...                          0.003130
1812  2018-03-09           ...                          0.076362
1813  2018-03-09           ...                          0.118297
1814  2018-03-09           ...                          0.008590
1815  2018-03-09           ...                          0.021821
1816  2018-03-09           ...                          0.050334
1817  2018-03-09           ...                          0.025751
1818  2018-03-09           ...                          0.000524

[27066 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HSC.N' 'MB.O' 'MHO.N']
total 1857 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-20           ...                          0.017556
1     2018-02-20           ...                         -0.031302
2     2018-02-20           ...                          0.006193
3     2018-02-20           ...                         -0.009934
4     2018-02-20           ...                          0.130622
5     2018-02-20           ...                         -0.039233
6     2018-02-20           ...                          0.089274
7     2018-02-20           ...                          0.118291
8     2018-02-20           ...                               NaN
9     2018-02-20           ...                         -0.052652
10    2018-02-20           ...                          0.050783
11    2018-02-20           ...                          0.049093
12    2018-02-20           ...                          0.017320
13    2018-02-20           ...                         -0.003944
14    2018-02-20           ...                          0.101014
15    2018-02-20           ...                         -0.023026
16    2018-02-20           ...                         -0.053931
17    2018-02-20           ...                          0.084770
18    2018-02-20           ...                         -0.023403
19    2018-02-20           ...                         -0.005319
20    2018-02-20           ...                          0.062573
21    2018-02-20           ...                          0.107302
22    2018-02-20           ...                          0.022965
23    2018-02-20           ...                         -0.027225
24    2018-02-20           ...                         -0.054863
25    2018-02-20           ...                          0.044186
26    2018-02-20           ...                          0.057976
27    2018-02-20           ...                          0.077948
28    2018-02-20           ...                          0.039757
29    2018-02-20           ...                         -0.008453
...          ...           ...                               ...
1794  2018-03-12           ...                          0.071061
1795  2018-03-12           ...                         -0.035124
1796  2018-03-12           ...                         -0.020425
1797  2018-03-12           ...                          0.005999
1798  2018-03-12           ...                         -0.050704
1799  2018-03-12           ...                          0.248744
1800  2018-03-12           ...                          0.134672
1801  2018-03-12           ...                          0.044564
1802  2018-03-12           ...                         -0.006343
1803  2018-03-12           ...                          0.042061
```

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1805  2018-03-12           ...                          0.032031
1806  2018-03-12           ...                         -0.035320
1807  2018-03-12           ...                         -0.021185
1808  2018-03-12           ...                         -0.075809
1809  2018-03-12           ...                          0.046357
1810  2018-03-12           ...                          0.028314
1811  2018-03-12           ...                         -0.078442
1812  2018-03-12           ...                         -0.141035
1813  2018-03-12           ...                          0.163859
1814  2018-03-12           ...                          0.018650
1815  2018-03-12           ...                          0.007470
1816  2018-03-12           ...                         -0.021475
1817  2018-03-12           ...                          0.074566
1818  2018-03-12           ...                          0.158200
1819  2018-03-12           ...                          0.014349
1820  2018-03-12           ...                          0.005596
1821  2018-03-12           ...                          0.017727
1822  2018-03-12           ...                         -0.002596
1823  2018-03-12           ...                         -0.002402

[27102 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'POOL.O' 'SODA.O' 'WEB.O']
total 1862 df
300             time           ...           returnsOpenPrevMktres1
0
0     2018-02-21           ...                          0.010627
1     2018-02-21           ...                         -0.017418
2     2018-02-21           ...                          0.027504
3     2018-02-21           ...                          0.026511
4     2018-02-21           ...                          0.108990
5     2018-02-21           ...                          0.013460
6     2018-02-21           ...                          0.093950
7     2018-02-21           ...                          0.097746
8     2018-02-21           ...                               NaN
9     2018-02-21           ...                         -0.085919
10    2018-02-21           ...                          0.071896
11    2018-02-21           ...                          0.021766
12    2018-02-21           ...                          0.037113
13    2018-02-21           ...                          0.037388
14    2018-02-21           ...                          0.122602
15    2018-02-21           ...                         -0.029668
16    2018-02-21           ...                         -0.081112
17    2018-02-21           ...                          0.093355
18    2018-02-21           ...                         -0.036523
19    2018-02-21           ...                         -0.006457
20    2018-02-21           ...                          0.098953
21    2018-02-21           ...                          0.163748
22    2018-02-21           ...                          0.061793
23    2018-02-21           ...                          0.072098
24    2018-02-21           ...                         -0.054069
25    2018-02-21           ...                          0.047815
26    2018-02-21           ...                          0.010003
27    2018-02-21           ...                          0.121022
28    2018-02-21           ...                          0.052674
29    2018-02-21           ...                          0.004191
...          ...           ...                               ...
1796  2018-03-13           ...                          0.077867
1797  2018-03-13           ...                         -0.019475
1798  2018-03-13           ...                          0.052334
1799  2018-03-13           ...                          0.027927
1800  2018-03-13           ...                         -0.051355
1801  2018-03-13           ...                          0.286796
1802  2018-03-13           ...                          0.009481
```

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1804  2018-03-13           ...                          0.021039
1805  2018-03-13           ...                         -0.043496
1806  2018-03-13           ...                          0.022634
1807  2018-03-13           ...                          0.081065
1808  2018-03-13           ...                         -0.025520
1809  2018-03-13           ...                          0.020333
1810  2018-03-13           ...                         -0.088021
1811  2018-03-13           ...                          0.146915
1812  2018-03-13           ...                          0.023420
1813  2018-03-13           ...                         -0.044179
1814  2018-03-13           ...                         -0.098863
1815  2018-03-13           ...                          0.226665
1816  2018-03-13           ...                          0.020085
1817  2018-03-13           ...                         -0.014544
1818  2018-03-13           ...                          0.013821
1819  2018-03-13           ...                          0.103932
1820  2018-03-13           ...                          0.222354
1821  2018-03-13           ...                          0.004149
1822  2018-03-13           ...                          0.007934
1823  2018-03-13           ...                          0.046640
1824  2018-03-13           ...                         -0.010198
1825  2018-03-13           ...                          0.015828

[27139 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WEB.O' 'AYR.N' 'VRNS.O']
total 1861 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-22           ...                          0.042500
1     2018-02-22           ...                         -0.030953
2     2018-02-22           ...                          0.027323
3     2018-02-22           ...                          0.041636
4     2018-02-22           ...                          0.134881
5     2018-02-22           ...                          0.014747
6     2018-02-22           ...                          0.052719
7     2018-02-22           ...                          0.110111
8     2018-02-22           ...                               NaN
9     2018-02-22           ...                         -0.060916
10    2018-02-22           ...                          0.052353
11    2018-02-22           ...                          0.071334
12    2018-02-22           ...                          0.026827
13    2018-02-22           ...                          0.039820
14    2018-02-22           ...                          0.152652
15    2018-02-22           ...                          0.001218
16    2018-02-22           ...                         -0.058882
17    2018-02-22           ...                          0.064627
18    2018-02-22           ...                          0.003628
19    2018-02-22           ...                          0.017553
20    2018-02-22           ...                          0.089268
21    2018-02-22           ...                          0.099874
22    2018-02-22           ...                          0.055170
23    2018-02-22           ...                         -0.013786
24    2018-02-22           ...                         -0.026220
25    2018-02-22           ...                          0.039404
26    2018-02-22           ...                          0.024698
27    2018-02-22           ...                          0.044360
28    2018-02-22           ...                          0.039984
29    2018-02-22           ...                          0.011035
...          ...           ...                               ...
1798  2018-03-14           ...                          0.047297
1799  2018-03-14           ...                         -0.013238
1800  2018-03-14           ...                          0.036407
1801  2018-03-14           ...                          0.000313
1802  2018-03-14                                       -0.053630
```

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1805  2018-03-14           ...                          0.039866
1806  2018-03-14           ...                          0.005821
1807  2018-03-14           ...                          0.030360
1808  2018-03-14           ...                          0.029215
1809  2018-03-14           ...                          0.033139
1810  2018-03-14           ...                         -0.063079
1811  2018-03-14           ...                         -0.004317
1812  2018-03-14           ...                         -0.068780
1813  2018-03-14           ...                          0.101103
1814  2018-03-14           ...                          0.014576
1815  2018-03-14           ...                         -0.059169
1816  2018-03-14           ...                         -0.129564
1817  2018-03-14           ...                          0.216612
1818  2018-03-14           ...                          0.030843
1819  2018-03-14           ...                         -0.003118
1820  2018-03-14           ...                          0.015538
1821  2018-03-14           ...                          0.059704
1822  2018-03-14           ...                          0.226696
1823  2018-03-14           ...                          0.003920
1824  2018-03-14           ...                         -0.006397
1825  2018-03-14           ...                          0.039624
1826  2018-03-14           ...                         -0.006317
1827  2018-03-14           ...                          0.027717

[27174 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'REI.A' 'TRUP.O' 'VRNT.O']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-23           ...                          0.029874
1     2018-02-23           ...                         -0.005253
2     2018-02-23           ...                          0.038796
3     2018-02-23           ...                          0.029709
4     2018-02-23           ...                          0.109058
5     2018-02-23           ...                         -0.007937
6     2018-02-23           ...                          0.079163
7     2018-02-23           ...                          0.084119
8     2018-02-23           ...                         -0.018255
9     2018-02-23           ...                          0.026980
10    2018-02-23           ...                          0.018468
11    2018-02-23           ...                          0.028400
12    2018-02-23           ...                          0.020798
13    2018-02-23           ...                          0.089455
14    2018-02-23           ...                         -0.007090
15    2018-02-23           ...                         -0.079517
16    2018-02-23           ...                          0.009225
17    2018-02-23           ...                          0.028416
18    2018-02-23           ...                         -0.010677
19    2018-02-23           ...                          0.134093
20    2018-02-23           ...                         -0.088001
21    2018-02-23           ...                          0.099859
22    2018-02-23           ...                          0.033960
23    2018-02-23           ...                         -0.026666
24    2018-02-23           ...                          0.028802
25    2018-02-23           ...                          0.012491
26    2018-02-23           ...                          0.048773
27    2018-02-23           ...                          0.047398
28    2018-02-23           ...                          0.030420
29    2018-02-23           ...                         -0.014938
...          ...           ...                                ...
1794  2018-03-15           ...                          0.044192
1795  2018-03-15           ...                          0.025810
1796  2018-03-15                                        0.086055
```

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1799  2018-03-15           ...                          0.273677
1800  2018-03-15           ...                          0.065997
1801  2018-03-15           ...                          0.033590
1802  2018-03-15           ...                          0.019770
1803  2018-03-15           ...                         -0.006342
1804  2018-03-15           ...                          0.027462
1805  2018-03-15           ...                          0.034399
1806  2018-03-15           ...                         -0.053136
1807  2018-03-15           ...                          0.009291
1808  2018-03-15           ...                         -0.083958
1809  2018-03-15           ...                          0.104279
1810  2018-03-15           ...                          0.003422
1811  2018-03-15           ...                         -0.054940
1812  2018-03-15           ...                         -0.120350
1813  2018-03-15           ...                          0.231824
1814  2018-03-15           ...                          0.016299
1815  2018-03-15           ...                         -0.005651
1816  2018-03-15           ...                          0.033071
1817  2018-03-15           ...                          0.081478
1818  2018-03-15           ...                          0.218426
1819  2018-03-15           ...                          0.031585
1820  2018-03-15           ...                         -0.006087
1821  2018-03-15           ...                          0.071939
1822  2018-03-15           ...                         -0.051632
1823  2018-03-15           ...                          0.019805

[27202 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SHLM.O' 'TGTX.O' 'VECO.O']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-26           ...                         -0.008624
1     2018-02-26           ...                         -0.036904
2     2018-02-26           ...                          0.025570
3     2018-02-26           ...                          0.044795
4     2018-02-26           ...                          0.074914
5     2018-02-26           ...                         -0.035348
6     2018-02-26           ...                          0.066337
7     2018-02-26           ...                          0.051628
8     2018-02-26           ...                         -0.055328
9     2018-02-26           ...                          0.000109
10    2018-02-26           ...                         -0.015829
11    2018-02-26           ...                         -0.016628
12    2018-02-26           ...                         -0.020923
13    2018-02-26           ...                          0.095545
14    2018-02-26           ...                         -0.014171
15    2018-02-26           ...                         -0.102741
16    2018-02-26           ...                          0.006135
17    2018-02-26           ...                          0.022872
18    2018-02-26           ...                         -0.022599
19    2018-02-26           ...                          0.083207
20    2018-02-26           ...                          0.001995
21    2018-02-26           ...                          0.082024
22    2018-02-26           ...                          0.042724
23    2018-02-26           ...                         -0.025765
24    2018-02-26           ...                          0.030804
25    2018-02-26           ...                         -0.014284
26    2018-02-26           ...                          0.052177
27    2018-02-26           ...                          0.063066
28    2018-02-26           ...                          0.005405
29    2018-02-26           ...                         -0.018367
...          ...           ...                               ...
1796  2018-03-16                                       0.030684
```

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1799  2018-03-16          ...                        -0.018899
1800  2018-03-16          ...                        -0.044061
1801  2018-03-16          ...                         0.265000
1802  2018-03-16          ...                         0.071922
1803  2018-03-16          ...                         0.017665
1804  2018-03-16          ...                         0.026181
1805  2018-03-16          ...                        -0.013744
1806  2018-03-16          ...                         0.037714
1807  2018-03-16          ...                         0.015438
1808  2018-03-16          ...                        -0.058786
1809  2018-03-16          ...                        -0.004310
1810  2018-03-16          ...                        -0.082182
1811  2018-03-16          ...                         0.071000
1812  2018-03-16          ...                         0.025703
1813  2018-03-16          ...                        -0.051819
1814  2018-03-16          ...                        -0.135147
1815  2018-03-16          ...                         0.206724
1816  2018-03-16          ...                         0.016257
1817  2018-03-16          ...                        -0.004838
1818  2018-03-16          ...                        -0.021810
1819  2018-03-16          ...                         0.102400
1820  2018-03-16          ...                         0.209104
1821  2018-03-16          ...                        -0.000024
1822  2018-03-16          ...                        -0.018798
1823  2018-03-16          ...                         0.090158
1824  2018-03-16          ...                        -0.052437
1825  2018-03-16          ...                         0.013212

[27234 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VECO.O' 'BEL.N' 'FG.N']
total 1866 df
            time          ...          returnsOpenPrevMktres10
0     2018-02-27          ...                        -0.019695
1     2018-02-27          ...                        -0.044155
2     2018-02-27          ...                         0.013549
3     2018-02-27          ...                         0.075821
4     2018-02-27          ...                         0.062078
5     2018-02-27          ...                        -0.042209
6     2018-02-27          ...                         0.068269
7     2018-02-27          ...                         0.038730
8     2018-02-27          ...                        -0.042747
9     2018-02-27          ...                         0.005342
10    2018-02-27          ...                         0.048078
11    2018-02-27          ...                         0.004078
12    2018-02-27          ...                        -0.014797
13    2018-02-27          ...                         0.104402
14    2018-02-27          ...                        -0.008190
15    2018-02-27          ...                        -0.095910
16    2018-02-27          ...                         0.032375
17    2018-02-27          ...                         0.000508
18    2018-02-27          ...                        -0.017911
19    2018-02-27          ...                         0.090468
20    2018-02-27          ...                         0.025747
21    2018-02-27          ...                         0.089632
22    2018-02-27          ...                         0.016178
23    2018-02-27          ...                        -0.017114
24    2018-02-27          ...                         0.018242
25    2018-02-27          ...                        -0.045283
26    2018-02-27          ...                         0.023625
27    2018-02-27          ...                         0.059076
28    2018-02-27          ...                         0.022758
29    2018-02-27                                      -0.013978
```

```
1800  2018-03-19           ...                        -0.004723
1801  2018-03-19           ...                        -0.074448
1802  2018-03-19           ...                        -0.032662
1803  2018-03-19           ...                        -0.023069
1804  2018-03-19           ...                         0.076889
1805  2018-03-19           ...                         0.066255
1806  2018-03-19           ...                         0.028807
1807  2018-03-19           ...                        -0.020231
1808  2018-03-19           ...                         0.014738
1809  2018-03-19           ...                         0.039536
1810  2018-03-19           ...                        -0.000532
1811  2018-03-19           ...                        -0.070821
1812  2018-03-19           ...                        -0.034741
1813  2018-03-19           ...                        -0.080789
1814  2018-03-19           ...                         0.104538
1815  2018-03-19           ...                         0.027017
1816  2018-03-19           ...                        -0.046887
1817  2018-03-19           ...                        -0.175386
1818  2018-03-19           ...                         0.180810
1819  2018-03-19           ...                        -0.016796
1820  2018-03-19           ...                        -0.017854
1821  2018-03-19           ...                         0.024166
1822  2018-03-19           ...                         0.032647
1823  2018-03-19           ...                         0.179607
1824  2018-03-19           ...                        -0.068684
1825  2018-03-19           ...                        -0.009242
1826  2018-03-19           ...                         0.057186
1827  2018-03-19           ...                        -0.031602
1828  2018-03-19           ...                        -0.001859

[27263 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ENSG.O' 'HMY.N' 'PRIM.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2018-02-28           ...                        -0.027619
1     2018-02-28           ...                        -0.045487
2     2018-02-28           ...                         0.012758
3     2018-02-28           ...                         0.050085
4     2018-02-28           ...                         0.097967
5     2018-02-28           ...                        -0.037124
6     2018-02-28           ...                         0.054083
7     2018-02-28           ...                         0.188981
8     2018-02-28           ...                        -0.032840
9     2018-02-28           ...                         0.021902
10    2018-02-28           ...                        -0.087115
11    2018-02-28           ...                        -0.004290
12    2018-02-28           ...                        -0.032423
13    2018-02-28           ...                         0.127576
14    2018-02-28           ...                         0.016948
15    2018-02-28           ...                        -0.127761
16    2018-02-28           ...                        -0.096031
17    2018-02-28           ...                        -0.020847
18    2018-02-28           ...                         0.000759
19    2018-02-28           ...                         0.100594
20    2018-02-28           ...                         0.030024
21    2018-02-28           ...                         0.067833
22    2018-02-28           ...                         0.006595
23    2018-02-28           ...                        -0.017373
24    2018-02-28           ...                         0.019521
25    2018-02-28           ...                        -0.037172
26    2018-02-28           ...                         0.021753
27    2018-02-28           ...                         0.055281
```

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...          ...          ...                          ...
1799  2018-03-20          ...                     0.029262
1800  2018-03-20          ...                     0.011870
1801  2018-03-20          ...                    -0.071310
1802  2018-03-20          ...                    -0.073788
1803  2018-03-20          ...                    -0.028104
1804  2018-03-20          ...                     0.083978
1805  2018-03-20          ...                     0.043169
1806  2018-03-20          ...                     0.023799
1807  2018-03-20          ...                     0.000631
1808  2018-03-20          ...                     0.004594
1809  2018-03-20          ...                     0.061107
1810  2018-03-20          ...                     0.034644
1811  2018-03-20          ...                    -0.073853
1812  2018-03-20          ...                     0.018520
1813  2018-03-20          ...                    -0.058786
1814  2018-03-20          ...                     0.098843
1815  2018-03-20          ...                     0.019581
1816  2018-03-20          ...                    -0.035555
1817  2018-03-20          ...                    -0.127056
1818  2018-03-20          ...                     0.114368
1819  2018-03-20          ...                    -0.030995
1820  2018-03-20          ...                    -0.024259
1821  2018-03-20          ...                    -0.004454
1822  2018-03-20          ...                     0.025456
1823  2018-03-20          ...                     0.115169
1824  2018-03-20          ...                    -0.034525
1825  2018-03-20          ...                    -0.001231
1826  2018-03-20          ...                     0.049452
1827  2018-03-20          ...                    -0.039845
1828  2018-03-20          ...                     0.025720

[27287 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LZB.N' 'NCI.N' 'PRAA.O']
total 1874 df
            time          ...          returnsOpenPrevMktres10
0     2018-03-01          ...                    -0.018548
1     2018-03-01          ...                    -0.042134
2     2018-03-01          ...                     0.022245
3     2018-03-01          ...                     0.048043
4     2018-03-01          ...                     0.134632
5     2018-03-01          ...                     0.051598
6     2018-03-01          ...                     0.061089
7     2018-03-01          ...                     0.266788
8     2018-03-01          ...                    -0.028029
9     2018-03-01          ...                     0.019883
10    2018-03-01          ...                    -0.051765
11    2018-03-01          ...                     0.023342
12    2018-03-01          ...                    -0.034304
13    2018-03-01          ...                     0.094789
14    2018-03-01          ...                     0.023189
15    2018-03-01          ...                    -0.134137
16    2018-03-01          ...                    -0.157374
17    2018-03-01          ...                    -0.003792
18    2018-03-01          ...                    -0.014513
19    2018-03-01          ...                     0.087181
20    2018-03-01          ...                     0.030194
21    2018-03-01          ...                     0.064294
22    2018-03-01          ...                     0.011414
23    2018-03-01          ...                    -0.000407
24    2018-03-01          ...                     0.011607
25    2018-03-01          ...                    -0.070743
```

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28    2018-03-01          ...                        0.041461
29    2018-03-01          ...                        0.007990
...          ...          ...                             ...
1803  2018-03-21          ...                        0.038732
1804  2018-03-21          ...                        0.025625
1805  2018-03-21          ...                       -0.083058
1806  2018-03-21          ...                       -0.061346
1807  2018-03-21          ...                       -0.011285
1808  2018-03-21          ...                        0.030620
1809  2018-03-21          ...                        0.052794
1810  2018-03-21          ...                        0.021403
1811  2018-03-21          ...                       -0.030240
1812  2018-03-21          ...                        0.030093
1813  2018-03-21          ...                        0.059791
1814  2018-03-21          ...                        0.015474
1815  2018-03-21          ...                       -0.075850
1816  2018-03-21          ...                        0.015993
1817  2018-03-21          ...                       -0.042386
1818  2018-03-21          ...                        0.057243
1819  2018-03-21          ...                        0.029560
1820  2018-03-21          ...                       -0.027994
1821  2018-03-21          ...                        0.059509
1822  2018-03-21          ...                        0.095739
1823  2018-03-21          ...                       -0.023530
1824  2018-03-21          ...                       -0.024041
1825  2018-03-21          ...                        0.003614
1826  2018-03-21          ...                        0.073235
1827  2018-03-21          ...                        0.103657
1828  2018-03-21          ...                       -0.020996
1829  2018-03-21          ...                       -0.018427
1830  2018-03-21          ...                        0.086187
1831  2018-03-21          ...                       -0.081318
1832  2018-03-21          ...                        0.044936

[27314 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSTK.N' 'TYPE.O' 'VICI.N']
total 1878 df
            time          ...          returnsOpenPrevMktres10
0     2018-03-02          ...                       -0.084595
1     2018-03-02          ...                       -0.065333
2     2018-03-02          ...                        0.004543
3     2018-03-02          ...                        0.054510
4     2018-03-02          ...                        0.034498
5     2018-03-02          ...                        0.093539
6     2018-03-02          ...                        0.047636
7     2018-03-02          ...                        0.336053
8     2018-03-02          ...                       -0.036008
9     2018-03-02          ...                        0.013144
10    2018-03-02          ...                       -0.014345
11    2018-03-02          ...                       -0.005508
12    2018-03-02          ...                       -0.049221
13    2018-03-02          ...                        0.045373
14    2018-03-02          ...                        0.017238
15    2018-03-02          ...                       -0.155824
16    2018-03-02          ...                       -0.243977
17    2018-03-02          ...                        0.041403
18    2018-03-02          ...                             NaN
19    2018-03-02          ...                       -0.040235
20    2018-03-02          ...                        0.064855
21    2018-03-02          ...                       -0.034366
22    2018-03-02          ...                        0.010799
23    2018-03-02          ...                        0.013871
```

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26    2018-03-02           ...                        -0.041388
27    2018-03-02           ...                        -0.007728
28    2018-03-02           ...                         0.050938
29    2018-03-02           ...                         0.047049
...          ...           ...                              ...
1803  2018-03-22           ...                        -0.017740
1804  2018-03-22           ...                         0.016945
1805  2018-03-22           ...                         0.031732
1806  2018-03-22           ...                        -0.049416
1807  2018-03-22           ...                         0.007565
1808  2018-03-22           ...                         0.018835
1809  2018-03-22           ...                         0.017987
1810  2018-03-22           ...                         0.028198
1811  2018-03-22           ...                        -0.035087
1812  2018-03-22           ...                         0.030132
1813  2018-03-22           ...                         0.039649
1814  2018-03-22           ...                        -0.002737
1815  2018-03-22           ...                        -0.045548
1816  2018-03-22           ...                         0.002505
1817  2018-03-22           ...                        -0.007497
1818  2018-03-22           ...                         0.034785
1819  2018-03-22           ...                         0.010616
1820  2018-03-22           ...                        -0.013805
1821  2018-03-22           ...                        -0.052964
1822  2018-03-22           ...                         0.069310
1823  2018-03-22           ...                        -0.012432
1824  2018-03-22           ...                        -0.051903
1825  2018-03-22           ...                         0.007774
1826  2018-03-22           ...                         0.077567
1827  2018-03-22           ...                         0.057868
1828  2018-03-22           ...                        -0.050881
1829  2018-03-22           ...                        -0.020724
1830  2018-03-22           ...                         0.070610
1831  2018-03-22           ...                        -0.097133
1832  2018-03-22           ...                         0.042453

[27341 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FTSI.N' 'GHDX.O' 'HEES.O']
total 1876 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-05           ...                        -0.045707
1     2018-03-05           ...                        -0.030412
2     2018-03-05           ...                        -0.005131
3     2018-03-05           ...                         0.044147
4     2018-03-05           ...                         0.102604
5     2018-03-05           ...                         0.083292
6     2018-03-05           ...                         0.042680
7     2018-03-05           ...                         0.396710
8     2018-03-05           ...                        -0.034186
9     2018-03-05           ...                         0.005178
10    2018-03-05           ...                        -0.016571
11    2018-03-05           ...                         0.024776
12    2018-03-05           ...                        -0.060132
13    2018-03-05           ...                         0.079522
14    2018-03-05           ...                         0.008652
15    2018-03-05           ...                        -0.121501
16    2018-03-05           ...                        -0.197255
17    2018-03-05           ...                         0.021864
18    2018-03-05           ...                              NaN
19    2018-03-05           ...                        -0.024221
20    2018-03-05           ...                         0.113272
21    2018-03-05           ...                        -0.052585
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24    2018-03-05          ...                        0.026628
25    2018-03-05          ...                       -0.007418
26    2018-03-05          ...                       -0.037916
27    2018-03-05          ...                        0.010792
28    2018-03-05          ...                        0.052809
29    2018-03-05          ...                        0.067012
...          ...          ...                             ...
1810  2018-03-23          ...                       -0.008912
1811  2018-03-23          ...                        0.019539
1812  2018-03-23          ...                        0.032678
1813  2018-03-23          ...                       -0.037498
1814  2018-03-23          ...                        0.004024
1815  2018-03-23          ...                        0.026090
1816  2018-03-23          ...                       -0.004736
1817  2018-03-23          ...                        0.051219
1818  2018-03-23          ...                       -0.046120
1819  2018-03-23          ...                        0.013799
1820  2018-03-23          ...                        0.036609
1821  2018-03-23          ...                        0.011232
1822  2018-03-23          ...                        0.025143
1823  2018-03-23          ...                        0.045118
1824  2018-03-23          ...                        0.005044
1825  2018-03-23          ...                        0.002729
1826  2018-03-23          ...                        0.014243
1827  2018-03-23          ...                        0.001289
1828  2018-03-23          ...                        0.057823
1829  2018-03-23          ...                        0.047930
1830  2018-03-23          ...                       -0.010134
1831  2018-03-23          ...                       -0.049565
1832  2018-03-23          ...                        0.055065
1833  2018-03-23          ...                        0.062824
1834  2018-03-23          ...                        0.058220
1835  2018-03-23          ...                        0.001304
1836  2018-03-23          ...                       -0.005567
1837  2018-03-23          ...                        0.046284
1838  2018-03-23          ...                       -0.029502
1839  2018-03-23          ...                        0.052589

[27375 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TBPH.O' 'TK.N' 'WAIR.N']
total 1884 df
            time          ...           returnsOpenPrevMktres10
0     2018-03-06          ...                       -0.055068
1     2018-03-06          ...                       -0.016760
2     2018-03-06          ...                        0.017899
3     2018-03-06          ...                        0.037443
4     2018-03-06          ...                        0.078588
5     2018-03-06          ...                        0.081646
6     2018-03-06          ...                        0.029841
7     2018-03-06          ...                        0.302866
8     2018-03-06          ...                       -0.035744
9     2018-03-06          ...                       -0.016846
10    2018-03-06          ...                       -0.038656
11    2018-03-06          ...                        0.019005
12    2018-03-06          ...                       -0.036797
13    2018-03-06          ...                        0.043770
14    2018-03-06          ...                        0.012547
15    2018-03-06          ...                       -0.088722
16    2018-03-06          ...                       -0.193356
17    2018-03-06          ...                        0.028350
18    2018-03-06          ...                             NaN
19    2018-03-06          ...                       -0.004735
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22    2018-03-06           ...                          0.052023
23    2018-03-06           ...                          0.011811
24    2018-03-06           ...                          0.026142
25    2018-03-06           ...                         -0.022275
26    2018-03-06           ...                         -0.007325
27    2018-03-06           ...                          0.023434
28    2018-03-06           ...                          0.056248
29    2018-03-06           ...                          0.046863
...          ...           ...                               ...
1817  2018-03-26           ...                          0.031550
1818  2018-03-26           ...                          0.031273
1819  2018-03-26           ...                          0.027986
1820  2018-03-26           ...                         -0.017135
1821  2018-03-26           ...                          0.004781
1822  2018-03-26           ...                          0.009139
1823  2018-03-26           ...                         -0.002393
1824  2018-03-26           ...                          0.041888
1825  2018-03-26           ...                         -0.050444
1826  2018-03-26           ...                          0.006195
1827  2018-03-26           ...                          0.025362
1828  2018-03-26           ...                          0.020200
1829  2018-03-26           ...                          0.111032
1830  2018-03-26           ...                          0.089301
1831  2018-03-26           ...                          0.022100
1832  2018-03-26           ...                          0.015358
1833  2018-03-26           ...                          0.019769
1834  2018-03-26           ...                          0.031765
1835  2018-03-26           ...                          0.097690
1836  2018-03-26           ...                          0.053660
1837  2018-03-26           ...                         -0.024806
1838  2018-03-26           ...                         -0.031069
1839  2018-03-26           ...                          0.094056
1840  2018-03-26           ...                          0.083589
1841  2018-03-26           ...                          0.056062
1842  2018-03-26           ...                          0.044445
1843  2018-03-26           ...                          0.004225
1844  2018-03-26           ...                          0.063973
1845  2018-03-26           ...                          0.003425
1846  2018-03-26           ...                          0.056295

[27408 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ITRI.O' 'NEWM.N' 'PGTI.N']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-07           ...                         -0.048539
1     2018-03-07           ...                         -0.029242
2     2018-03-07           ...                         -0.010712
3     2018-03-07           ...                          0.027668
4     2018-03-07           ...                          0.125967
5     2018-03-07           ...                          0.008996
6     2018-03-07           ...                          0.018181
7     2018-03-07           ...                          0.392141
8     2018-03-07           ...                         -0.036160
9     2018-03-07           ...                         -0.046599
10    2018-03-07           ...                         -0.055697
11    2018-03-07           ...                          0.013789
12    2018-03-07           ...                         -0.061553
13    2018-03-07           ...                          0.025351
14    2018-03-07           ...                          0.024275
15    2018-03-07           ...                         -0.081155
16    2018-03-07           ...                         -0.200453
17    2018-03-07           ...                          0.052310
```

```
20    2018-03-07          ...                        0.115622
21    2018-03-07          ...                       -0.073953
22    2018-03-07          ...                        0.083466
23    2018-03-07          ...                        0.006609
24    2018-03-07          ...                        0.027537
25    2018-03-07          ...                       -0.024986
26    2018-03-07          ...                       -0.024503
27    2018-03-07          ...                        0.050347
28    2018-03-07          ...                        0.038688
29    2018-03-07          ...                        0.035466
...          ...          ...                             ...
1820  2018-03-27          ...                        0.062512
1821  2018-03-27          ...                        0.030499
1822  2018-03-27          ...                        0.014389
1823  2018-03-27          ...                       -0.046986
1824  2018-03-27          ...                       -0.005745
1825  2018-03-27          ...                        0.060611
1826  2018-03-27          ...                        0.013120
1827  2018-03-27          ...                        0.032637
1828  2018-03-27          ...                       -0.068784
1829  2018-03-27          ...                        0.008207
1830  2018-03-27          ...                        0.039551
1831  2018-03-27          ...                       -0.002720
1832  2018-03-27          ...                        0.082601
1833  2018-03-27          ...                        0.042550
1834  2018-03-27          ...                        0.033023
1835  2018-03-27          ...                       -0.028453
1836  2018-03-27          ...                        0.037977
1837  2018-03-27          ...                        0.005839
1838  2018-03-27          ...                        0.006657
1839  2018-03-27          ...                        0.044685
1840  2018-03-27          ...                       -0.041999
1841  2018-03-27          ...                       -0.016097
1842  2018-03-27          ...                        0.042842
1843  2018-03-27          ...                        0.063027
1844  2018-03-27          ...                        0.047806
1845  2018-03-27          ...                       -0.003991
1846  2018-03-27          ...                       -0.000785
1847  2018-03-27          ...                        0.048615
1848  2018-03-27          ...                        0.013228
1849  2018-03-27          ...                        0.048553

[27445 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GMLP.O' 'MGNX.O' 'SRG.N']
total 1893 df
            time          ...          returnsOpenPrevMktres10
0     2018-03-08          ...                       -0.037123
1     2018-03-08          ...                       -0.012189
2     2018-03-08          ...                       -0.010224
3     2018-03-08          ...                        0.009822
4     2018-03-08          ...                        0.080644
5     2018-03-08          ...                        0.008388
6     2018-03-08          ...                        0.009421
7     2018-03-08          ...                        0.393013
8     2018-03-08          ...                       -0.036173
9     2018-03-08          ...                       -0.037207
10    2018-03-08          ...                       -0.035432
11    2018-03-08          ...                        0.028452
12    2018-03-08          ...                       -0.007423
13    2018-03-08          ...                        0.052045
14    2018-03-08          ...                        0.026558
15    2018-03-08          ...                       -0.076362
```

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18    2018-03-08          ...                          NaN
19    2018-03-08          ...                     0.005225
20    2018-03-08          ...                     0.094337
21    2018-03-08          ...                    -0.024684
22    2018-03-08          ...                     0.097239
23    2018-03-08          ...                     0.013523
24    2018-03-08          ...                     0.021757
25    2018-03-08          ...                    -0.020185
26    2018-03-08          ...                    -0.019580
27    2018-03-08          ...                     0.066389
28    2018-03-08          ...                     0.063019
29    2018-03-08          ...                     0.043035
...          ...          ...                          ...
1819  2018-03-28          ...                     0.037272
1820  2018-03-28          ...                    -0.003779
1821  2018-03-28          ...                          NaN
1822  2018-03-28          ...                    -0.030743
1823  2018-03-28          ...                    -0.004893
1824  2018-03-28          ...                     0.111390
1825  2018-03-28          ...                     0.025380
1826  2018-03-28          ...                     0.025521
1827  2018-03-28          ...                    -0.039098
1828  2018-03-28          ...                    -0.042259
1829  2018-03-28          ...                     0.030240
1830  2018-03-28          ...                     0.027014
1831  2018-03-28          ...                     0.075366
1832  2018-03-28          ...                     0.022432
1833  2018-03-28          ...                    -0.016800
1834  2018-03-28          ...                     0.041132
1835  2018-03-28          ...                     0.048135
1836  2018-03-28          ...                     0.007521
1837  2018-03-28          ...                    -0.093167
1838  2018-03-28          ...                     0.065535
1839  2018-03-28          ...                    -0.010651
1840  2018-03-28          ...                    -0.003778
1841  2018-03-28          ...                     0.025447
1842  2018-03-28          ...                     0.067569
1843  2018-03-28          ...                     0.071990
1844  2018-03-28          ...                    -0.015855
1845  2018-03-28          ...                     0.011803
1846  2018-03-28          ...                     0.034138
1847  2018-03-28          ...                    -0.002555
1848  2018-03-28          ...                     0.031889

[27479 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RVNC.O' 'WAGE.N' 'XNCR.O']
total 1897 df
            time          ...          returnsOpenPrevMktres10
0     2018-03-09          ...                    -0.027453
1     2018-03-09          ...                    -0.016565
2     2018-03-09          ...                    -0.023624
3     2018-03-09          ...                     0.015557
4     2018-03-09          ...                     0.072288
5     2018-03-09          ...                     0.029086
6     2018-03-09          ...                     0.005980
7     2018-03-09          ...                     0.380125
8     2018-03-09          ...                    -0.037677
9     2018-03-09          ...                    -0.017397
10    2018-03-09          ...                    -0.023005
11    2018-03-09          ...                     0.035043
12    2018-03-09          ...                     0.006296
13    2018-03-09          ...                     0.083923
```

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16    2018-03-09           ...                          -0.179178
17    2018-03-09           ...                           0.013569
18    2018-03-09           ...                                NaN
19    2018-03-09           ...                           0.001322
20    2018-03-09           ...                           0.025565
21    2018-03-09           ...                           0.149494
22    2018-03-09           ...                           0.045459
23    2018-03-09           ...                           0.022605
24    2018-03-09           ...                          -0.000043
25    2018-03-09           ...                          -0.020698
26    2018-03-09           ...                          -0.027729
27    2018-03-09           ...                           0.078579
28    2018-03-09           ...                           0.050123
29    2018-03-09           ...                           0.028889
...          ...           ...                                ...
1814  2018-03-29           ...                           0.032380
1815  2018-03-29           ...                          -0.017747
1816  2018-03-29           ...                                NaN
1817  2018-03-29           ...                          -0.051968
1818  2018-03-29           ...                          -0.014051
1819  2018-03-29           ...                           0.110955
1820  2018-03-29           ...                           0.020633
1821  2018-03-29           ...                           0.020002
1822  2018-03-29           ...                          -0.033725
1823  2018-03-29           ...                          -0.012032
1824  2018-03-29           ...                           0.031803
1825  2018-03-29           ...                           0.007270
1826  2018-03-29           ...                           0.014561
1827  2018-03-29           ...                           0.010430
1828  2018-03-29           ...                          -0.013716
1829  2018-03-29           ...                           0.006610
1830  2018-03-29           ...                           0.052441
1831  2018-03-29           ...                          -0.010457
1832  2018-03-29           ...                          -0.133380
1833  2018-03-29           ...                           0.057329
1834  2018-03-29           ...                          -0.022256
1835  2018-03-29           ...                           0.000949
1836  2018-03-29           ...                           0.005252
1837  2018-03-29           ...                           0.029330
1838  2018-03-29           ...                           0.062582
1839  2018-03-29           ...                          -0.015834
1840  2018-03-29           ...                           0.006867
1841  2018-03-29           ...                           0.017499
1842  2018-03-29           ...                          -0.003827
1843  2018-03-29           ...                           0.019227

[27501 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WAGE.N' 'XNCR.O' 'MMSI.O']
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-12           ...                          -0.010291
1     2018-03-12           ...                          -0.002046
2     2018-03-12           ...                          -0.036332
3     2018-03-12           ...                           0.026844
4     2018-03-12           ...                           0.046448
5     2018-03-12           ...                           0.001827
6     2018-03-12           ...                           0.007010
7     2018-03-12           ...                           0.381981
8     2018-03-12           ...                          -0.031666
9     2018-03-12           ...                          -0.011550
10    2018-03-12           ...                          -0.007296
11    2018-03-12           ...                           0.065542
```

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14    2018-03-12          ...                         0.047835
15    2018-03-12          ...                        -0.026239
16    2018-03-12          ...                        -0.206916
17    2018-03-12          ...                        -0.005058
18    2018-03-12          ...                              NaN
19    2018-03-12          ...                        -0.006243
20    2018-03-12          ...                         0.054997
21    2018-03-12          ...                         0.197470
22    2018-03-12          ...                         0.052633
23    2018-03-12          ...                         0.068423
24    2018-03-12          ...                        -0.009410
25    2018-03-12          ...                        -0.021176
26    2018-03-12          ...                        -0.031250
27    2018-03-12          ...                         0.101264
28    2018-03-12          ...                         0.040155
29    2018-03-12          ...                         0.033890
...          ...          ...                              ...
1817  2018-04-02          ...                         0.025638
1818  2018-04-02          ...                        -0.038930
1819  2018-04-02          ...                              NaN
1820  2018-04-02          ...                        -0.030222
1821  2018-04-02          ...                        -0.004015
1822  2018-04-02          ...                         0.067818
1823  2018-04-02          ...                        -0.000857
1824  2018-04-02          ...                         0.035467
1825  2018-04-02          ...                        -0.035615
1826  2018-04-02          ...                        -0.041743
1827  2018-04-02          ...                         0.026881
1828  2018-04-02          ...                        -0.002334
1829  2018-04-02          ...                         0.011155
1830  2018-04-02          ...                        -0.023188
1831  2018-04-02          ...                        -0.023875
1832  2018-04-02          ...                         0.048867
1833  2018-04-02          ...                         0.045502
1834  2018-04-02          ...                        -0.000416
1835  2018-04-02          ...                        -0.129393
1836  2018-04-02          ...                         0.063861
1837  2018-04-02          ...                        -0.004584
1838  2018-04-02          ...                        -0.003371
1839  2018-04-02          ...                         0.012269
1840  2018-04-02          ...                         0.041246
1841  2018-04-02          ...                         0.063045
1842  2018-04-02          ...                         0.012937
1843  2018-04-02          ...                         0.007517
1844  2018-04-02          ...                        -0.014739
1845  2018-04-02          ...                        -0.007151
1846  2018-04-02          ...                         0.017433

[27529 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MUFG.N' 'SAIC.N' 'VNDA.O']
total 1896 df
            time          ...           returnsOpenPrevMktres10
0     2018-03-13          ...                        -0.001085
1     2018-03-13          ...                         0.036221
2     2018-03-13          ...                        -0.005022
3     2018-03-13          ...                         0.030365
4     2018-03-13          ...                         0.070065
5     2018-03-13          ...                         0.042811
6     2018-03-13          ...                         0.014344
7     2018-03-13          ...                         0.399623
8     2018-03-13          ...                        -0.020826
9     2018-03-13          ...                        -0.020911
```

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12    2018-03-13          ...                          0.026082
13    2018-03-13          ...                          0.074344
14    2018-03-13          ...                          0.046571
15    2018-03-13          ...                          0.007816
16    2018-03-13          ...                         -0.194784
17    2018-03-13          ...                          0.014992
18    2018-03-13          ...                               NaN
19    2018-03-13          ...                         -0.037814
20    2018-03-13          ...                          0.092697
21    2018-03-13          ...                          0.168661
22    2018-03-13          ...                          0.044025
23    2018-03-13          ...                          0.051295
24    2018-03-13          ...                         -0.008260
25    2018-03-13          ...                         -0.019819
26    2018-03-13          ...                          0.029141
27    2018-03-13          ...                          0.129314
28    2018-03-13          ...                          0.046552
29    2018-03-13          ...                          0.040196
...          ...          ...                               ...
1819  2018-04-03          ...                          0.026338
1820  2018-04-03          ...                          0.011167
1821  2018-04-03          ...                               NaN
1822  2018-04-03          ...                         -0.004647
1823  2018-04-03          ...                         -0.023473
1824  2018-04-03          ...                          0.105122
1825  2018-04-03          ...                          0.015090
1826  2018-04-03          ...                          0.024310
1827  2018-04-03          ...                         -0.019474
1828  2018-04-03          ...                         -0.037355
1829  2018-04-03          ...                          0.016417
1830  2018-04-03          ...                          0.024916
1831  2018-04-03          ...                          0.000282
1832  2018-04-03          ...                          0.005635
1833  2018-04-03          ...                         -0.015536
1834  2018-04-03          ...                          0.060364
1835  2018-04-03          ...                          0.028189
1836  2018-04-03          ...                         -0.025603
1837  2018-04-03          ...                         -0.130860
1838  2018-04-03          ...                          0.101774
1839  2018-04-03          ...                          0.059901
1840  2018-04-03          ...                         -0.012466
1841  2018-04-03          ...                          0.045692
1842  2018-04-03          ...                          0.056186
1843  2018-04-03          ...                          0.102597
1844  2018-04-03          ...                          0.012107
1845  2018-04-03          ...                          0.000274
1846  2018-04-03          ...                          0.003209
1847  2018-04-03          ...                         -0.010274
1848  2018-04-03          ...                          0.025556

[27554 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'COLL.O' 'LPSN.O' 'TUSK.O']
total 1899 df
            time          ...           returnsOpenPrevMktres10
0     2018-03-14          ...                          0.015708
1     2018-03-14          ...                          0.052561
2     2018-03-14          ...                         -0.006746
3     2018-03-14          ...                          0.030052
4     2018-03-14          ...                          0.044830
5     2018-03-14          ...                          0.066842
6     2018-03-14          ...                         -0.002471
7     2018-03-14          ...                          0.222879
```

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10    2018-03-14          ...                          0.023635
11    2018-03-14          ...                          0.079283
12    2018-03-14          ...                          0.040405
13    2018-03-14          ...                          0.066927
14    2018-03-14          ...                          0.036341
15    2018-03-14          ...                          0.042981
16    2018-03-14          ...                         -0.107232
17    2018-03-14          ...                          0.042125
18    2018-03-14          ...                               NaN
19    2018-03-14          ...                         -0.043194
20    2018-03-14          ...                          0.077558
21    2018-03-14          ...                          0.169802
22    2018-03-14          ...                          0.056616
23    2018-03-14          ...                          0.045777
24    2018-03-14          ...                          0.006462
25    2018-03-14          ...                         -0.007240
26    2018-03-14          ...                          0.025867
27    2018-03-14          ...                          0.135311
28    2018-03-14          ...                          0.038580
29    2018-03-14          ...                         -0.001013
...          ...          ...                               ...
1818  2018-04-04          ...                          0.003011
1819  2018-04-04          ...                         -0.029882
1820  2018-04-04          ...                               NaN
1821  2018-04-04          ...                         -0.030337
1822  2018-04-04          ...                         -0.005810
1823  2018-04-04          ...                          0.122110
1824  2018-04-04          ...                          0.003987
1825  2018-04-04          ...                          0.018906
1826  2018-04-04          ...                         -0.016764
1827  2018-04-04          ...                         -0.039245
1828  2018-04-04          ...                          0.010398
1829  2018-04-04          ...                         -0.000594
1830  2018-04-04          ...                          0.010200
1831  2018-04-04          ...                         -0.033288
1832  2018-04-04          ...                         -0.023520
1833  2018-04-04          ...                         -0.011308
1834  2018-04-04          ...                          0.031374
1835  2018-04-04          ...                         -0.043630
1836  2018-04-04          ...                         -0.188371
1837  2018-04-04          ...                          0.092543
1838  2018-04-04          ...                          0.049979
1839  2018-04-04          ...                         -0.011109
1840  2018-04-04          ...                          0.055560
1841  2018-04-04          ...                          0.027385
1842  2018-04-04          ...                          0.087086
1843  2018-04-04          ...                         -0.012782
1844  2018-04-04          ...                         -0.019313
1845  2018-04-04          ...                         -0.038764
1846  2018-04-04          ...                         -0.027094
1847  2018-04-04          ...                          0.023546

[27576 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TUSK.O' 'NCS.N' 'RGNX.O']
total 1896 df
            time          ...          returnsOpenPrevMktres10
0     2018-03-15          ...                          0.007903
1     2018-03-15          ...                         -0.004270
2     2018-03-15          ...                          0.029812
3     2018-03-15          ...                          0.003128
4     2018-03-15          ...                          0.027942
5     2018-03-15          ...                          0.012181
```

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8     2018-03-15           ...                          -0.022488
9     2018-03-15           ...                           0.010561
10    2018-03-15           ...                           0.028805
11    2018-03-15           ...                           0.053323
12    2018-03-15           ...                          -0.021140
13    2018-03-15           ...                           0.085784
14    2018-03-15           ...                           0.031098
15    2018-03-15           ...                           0.073277
16    2018-03-15           ...                          -0.026433
17    2018-03-15           ...                           0.040435
18    2018-03-15           ...                                 NaN
19    2018-03-15           ...                          -0.043880
20    2018-03-15           ...                           0.081805
21    2018-03-15           ...                           0.098044
22    2018-03-15           ...                           0.074835
23    2018-03-15           ...                           0.073607
24    2018-03-15           ...                           0.006155
25    2018-03-15           ...                          -0.012629
26    2018-03-15           ...                           0.054499
27    2018-03-15           ...                           0.157700
28    2018-03-15           ...                           0.028276
29    2018-03-15           ...                           0.028773
...          ...           ...                                ...
1818  2018-04-05           ...                          -0.019144
1819  2018-04-05           ...                          -0.050167
1820  2018-04-05           ...                                 NaN
1821  2018-04-05           ...                          -0.080932
1822  2018-04-05           ...                           0.009049
1823  2018-04-05           ...                           0.155268
1824  2018-04-05           ...                          -0.046560
1825  2018-04-05           ...                          -0.007744
1826  2018-04-05           ...                          -0.030498
1827  2018-04-05           ...                          -0.047153
1828  2018-04-05           ...                          -0.001914
1829  2018-04-05           ...                          -0.009939
1830  2018-04-05           ...                           0.043224
1831  2018-04-05           ...                          -0.037006
1832  2018-04-05           ...                          -0.007004
1833  2018-04-05           ...                          -0.066310
1834  2018-04-05           ...                           0.042322
1835  2018-04-05           ...                          -0.029073
1836  2018-04-05           ...                          -0.172799
1837  2018-04-05           ...                           0.013017
1838  2018-04-05           ...                           0.053388
1839  2018-04-05           ...                          -0.028353
1840  2018-04-05           ...                           0.008831
1841  2018-04-05           ...                           0.022894
1842  2018-04-05           ...                           0.017016
1843  2018-04-05           ...                          -0.033698
1844  2018-04-05           ...                          -0.006648
1845  2018-04-05           ...                          -0.047782
1846  2018-04-05           ...                          -0.014041
1847  2018-04-05           ...                           0.000844

[27596 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RGNX.O' 'SWX.N' 'TFX.N']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-16           ...                           0.008403
1     2018-03-16           ...                           0.011593
2     2018-03-16           ...                           0.036579
3     2018-03-16           ...                          -0.000729
```

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6     2018-03-16           ...                          -0.005563
7     2018-03-16           ...                           0.072960
8     2018-03-16           ...                          -0.030131
9     2018-03-16           ...                          -0.021740
10    2018-03-16           ...                           0.010530
11    2018-03-16           ...                           0.053661
12    2018-03-16           ...                          -0.018754
13    2018-03-16           ...                           0.065138
14    2018-03-16           ...                           0.035470
15    2018-03-16           ...                           0.055789
16    2018-03-16           ...                           0.030642
17    2018-03-16           ...                           0.007435
18    2018-03-16           ...                                NaN
19    2018-03-16           ...                          -0.031380
20    2018-03-16           ...                           0.080652
21    2018-03-16           ...                           0.129673
22    2018-03-16           ...                           0.072608
23    2018-03-16           ...                           0.052100
24    2018-03-16           ...                           0.011307
25    2018-03-16           ...                           0.011940
26    2018-03-16           ...                          -0.033126
27    2018-03-16           ...                           0.155578
28    2018-03-16           ...                           0.068547
29    2018-03-16           ...                           0.033103
...          ...           ...                                ...
1813  2018-04-06           ...                          -0.053956
1814  2018-04-06           ...                          -0.103050
1815  2018-04-06           ...                                NaN
1816  2018-04-06           ...                          -0.075933
1817  2018-04-06           ...                           0.014606
1818  2018-04-06           ...                           0.118998
1819  2018-04-06           ...                          -0.009319
1820  2018-04-06           ...                          -0.027561
1821  2018-04-06           ...                          -0.039981
1822  2018-04-06           ...                          -0.057159
1823  2018-04-06           ...                          -0.004043
1824  2018-04-06           ...                          -0.016044
1825  2018-04-06           ...                           0.001274
1826  2018-04-06           ...                          -0.041023
1827  2018-04-06           ...                          -0.025565
1828  2018-04-06           ...                          -0.093413
1829  2018-04-06           ...                           0.047516
1830  2018-04-06           ...                          -0.027407
1831  2018-04-06           ...                          -0.172935
1832  2018-04-06           ...                          -0.015674
1833  2018-04-06           ...                           0.047388
1834  2018-04-06           ...                          -0.026952
1835  2018-04-06           ...                          -0.004496
1836  2018-04-06           ...                          -0.032030
1837  2018-04-06           ...                          -0.006375
1838  2018-04-06           ...                          -0.072759
1839  2018-04-06           ...                          -0.019671
1840  2018-04-06           ...                          -0.080560
1841  2018-04-06           ...                           0.003236
1842  2018-04-06           ...                           0.008433

[27615 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SWX.N' 'TFX.N' 'AZUL.N']
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-19           ...                           0.005298
1     2018-03-19           ...                           0.016507
```

```
4     2018-03-19           ...                          -0.005372
5     2018-03-19           ...                           0.001641
6     2018-03-19           ...                          -0.015009
7     2018-03-19           ...                                NaN
8     2018-03-19           ...                           0.021242
9     2018-03-19           ...                          -0.018014
10    2018-03-19           ...                          -0.031393
11    2018-03-19           ...                           0.005683
12    2018-03-19           ...                           0.019141
13    2018-03-19           ...                           0.016673
14    2018-03-19           ...                           0.018498
15    2018-03-19           ...                           0.048438
16    2018-03-19           ...                           0.058345
17    2018-03-19           ...                          -0.015571
18    2018-03-19           ...                           0.020301
19    2018-03-19           ...                           0.010114
20    2018-03-19           ...                          -0.030720
21    2018-03-19           ...                           0.017124
22    2018-03-19           ...                           0.136964
23    2018-03-19           ...                           0.037608
24    2018-03-19           ...                           0.058847
25    2018-03-19           ...                           0.010148
26    2018-03-19           ...                          -0.005204
27    2018-03-19           ...                          -0.004982
28    2018-03-19           ...                           0.125769
29    2018-03-19           ...                           0.045983
...          ...           ...                                ...
1816  2018-04-09           ...                          -0.075104
1817  2018-04-09           ...                          -0.082678
1818  2018-04-09           ...                                NaN
1819  2018-04-09           ...                          -0.096112
1820  2018-04-09           ...                           0.017955
1821  2018-04-09           ...                           0.119910
1822  2018-04-09           ...                           0.007894
1823  2018-04-09           ...                          -0.036215
1824  2018-04-09           ...                          -0.037463
1825  2018-04-09           ...                          -0.036312
1826  2018-04-09           ...                          -0.010081
1827  2018-04-09           ...                           0.008546
1828  2018-04-09           ...                          -0.025403
1829  2018-04-09           ...                          -0.126519
1830  2018-04-09           ...                          -0.009850
1831  2018-04-09           ...                          -0.038170
1832  2018-04-09           ...                           0.033814
1833  2018-04-09           ...                          -0.026856
1834  2018-04-09           ...                          -0.165112
1835  2018-04-09           ...                          -0.002637
1836  2018-04-09           ...                           0.049157
1837  2018-04-09           ...                          -0.019027
1838  2018-04-09           ...                          -0.005424
1839  2018-04-09           ...                          -0.037186
1840  2018-04-09           ...                          -0.012226
1841  2018-04-09           ...                          -0.091773
1842  2018-04-09           ...                          -0.010977
1843  2018-04-09           ...                          -0.077092
1844  2018-04-09           ...                           0.010348
1845  2018-04-09           ...                           0.006252

[27635 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KANG.O' 'MRTX.O' 'PPDF.N']
total 1893 df
            time           ...           returnsOpenPrevMktres10
```

```
2     2018-03-20          ...                          0.056203
3     2018-03-20          ...                          0.036105
4     2018-03-20          ...                          0.010525
5     2018-03-20          ...                         -0.000479
6     2018-03-20          ...                         -0.006723
7     2018-03-20          ...                               NaN
8     2018-03-20          ...                         -0.013284
9     2018-03-20          ...                         -0.014188
10    2018-03-20          ...                         -0.018562
11    2018-03-20          ...                         -0.018319
12    2018-03-20          ...                          0.035010
13    2018-03-20          ...                         -0.011691
14    2018-03-20          ...                          0.040569
15    2018-03-20          ...                          0.035861
16    2018-03-20          ...                          0.033999
17    2018-03-20          ...                          0.018598
18    2018-03-20          ...                          0.004227
19    2018-03-20          ...                          0.056367
20    2018-03-20          ...                         -0.032608
21    2018-03-20          ...                          0.026379
22    2018-03-20          ...                          0.093411
23    2018-03-20          ...                          0.055488
24    2018-03-20          ...                          0.094785
25    2018-03-20          ...                          0.011085
26    2018-03-20          ...                          0.018609
27    2018-03-20          ...                         -0.044874
28    2018-03-20          ...                          0.107533
29    2018-03-20          ...                          0.058133
...          ...          ...                               ...
1819  2018-04-10          ...                         -0.085425
1820  2018-04-10          ...                         -0.092823
1821  2018-04-10          ...                               NaN
1822  2018-04-10          ...                         -0.100427
1823  2018-04-10          ...                          0.033232
1824  2018-04-10          ...                          0.065730
1825  2018-04-10          ...                         -0.051022
1826  2018-04-10          ...                         -0.036380
1827  2018-04-10          ...                         -0.043987
1828  2018-04-10          ...                         -0.045680
1829  2018-04-10          ...                         -0.008447
1830  2018-04-10          ...                         -0.004004
1831  2018-04-10          ...                          0.001118
1832  2018-04-10          ...                         -0.176860
1833  2018-04-10          ...                          0.021135
1834  2018-04-10          ...                         -0.098301
1835  2018-04-10          ...                          0.034099
1836  2018-04-10          ...                         -0.011268
1837  2018-04-10          ...                         -0.150252
1838  2018-04-10          ...                         -0.069454
1839  2018-04-10          ...                          0.045945
1840  2018-04-10          ...                         -0.019149
1841  2018-04-10          ...                         -0.021475
1842  2018-04-10          ...                         -0.044818
1843  2018-04-10          ...                         -0.064066
1844  2018-04-10          ...                         -0.099530
1845  2018-04-10          ...                         -0.003440
1846  2018-04-10          ...                         -0.101618
1847  2018-04-10          ...                          0.008705
1848  2018-04-10          ...                          0.006227

[27655 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AYX.N' 'BHVN.N' 'MDGL.O']
```

```
0     2018-03-21          ...                    0.034608
1     2018-03-21          ...                   -0.005286
2     2018-03-21          ...                    0.063754
3     2018-03-21          ...                    0.018627
4     2018-03-21          ...                   -0.003249
5     2018-03-21          ...                   -0.023649
6     2018-03-21          ...                   -0.002447
7     2018-03-21          ...                         NaN
8     2018-03-21          ...                   -0.009107
9     2018-03-21          ...                   -0.006445
10    2018-03-21          ...                    0.001587
11    2018-03-21          ...                   -0.049133
12    2018-03-21          ...                    0.015075
13    2018-03-21          ...                   -0.006322
14    2018-03-21          ...                    0.058547
15    2018-03-21          ...                    0.039900
16    2018-03-21          ...                    0.025012
17    2018-03-21          ...                   -0.014512
18    2018-03-21          ...                   -0.011392
19    2018-03-21          ...                    0.037425
20    2018-03-21          ...                   -0.039730
21    2018-03-21          ...                    0.023858
22    2018-03-21          ...                    0.086647
23    2018-03-21          ...                    0.017239
24    2018-03-21          ...                    0.085054
25    2018-03-21          ...                    0.013945
26    2018-03-21          ...                    0.037130
27    2018-03-21          ...                   -0.016729
28    2018-03-21          ...                    0.083222
29    2018-03-21          ...                    0.080173
...          ...          ...                         ...
1816  2018-04-11          ...                   -0.081926
1817  2018-04-11          ...                   -0.077247
1818  2018-04-11          ...                         NaN
1819  2018-04-11          ...                    0.008311
1820  2018-04-11          ...                    0.042426
1821  2018-04-11          ...                    0.109908
1822  2018-04-11          ...                   -0.010971
1823  2018-04-11          ...                   -0.039612
1824  2018-04-11          ...                   -0.016690
1825  2018-04-11          ...                   -0.029517
1826  2018-04-11          ...                   -0.017320
1827  2018-04-11          ...                    0.038783
1828  2018-04-11          ...                   -0.052476
1829  2018-04-11          ...                   -0.188133
1830  2018-04-11          ...                   -0.000060
1831  2018-04-11          ...                   -0.100824
1832  2018-04-11          ...                    0.017949
1833  2018-04-11          ...                   -0.007956
1834  2018-04-11          ...                   -0.176059
1835  2018-04-11          ...                   -0.016682
1836  2018-04-11          ...                    0.067700
1837  2018-04-11          ...                   -0.018201
1838  2018-04-11          ...                    0.007748
1839  2018-04-11          ...                   -0.055473
1840  2018-04-11          ...                   -0.015529
1841  2018-04-11          ...                   -0.029936
1842  2018-04-11          ...                   -0.017058
1843  2018-04-11          ...                   -0.078784
1844  2018-04-11          ...                   -0.010918
1845  2018-04-11          ...                   -0.009525
```

```
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-22           ...                          0.007633
1     2018-03-22           ...                          0.001827
2     2018-03-22           ...                          0.031508
3     2018-03-22           ...                          0.004531
4     2018-03-22           ...                          0.001749
5     2018-03-22           ...                         -0.026396
6     2018-03-22           ...                         -0.005920
7     2018-03-22           ...                               NaN
8     2018-03-22           ...                         -0.050190
9     2018-03-22           ...                         -0.010518
10    2018-03-22           ...                         -0.069884
11    2018-03-22           ...                         -0.055814
12    2018-03-22           ...                          0.021586
13    2018-03-22           ...                         -0.038398
14    2018-03-22           ...                          0.042091
15    2018-03-22           ...                          0.020538
16    2018-03-22           ...                          0.054007
17    2018-03-22           ...                          0.021722
18    2018-03-22           ...                         -0.017338
19    2018-03-22           ...                          0.025076
20    2018-03-22           ...                         -0.030374
21    2018-03-22           ...                          0.017066
22    2018-03-22           ...                          0.008133
23    2018-03-22           ...                          0.011684
24    2018-03-22           ...                          0.079101
25    2018-03-22           ...                          0.017243
26    2018-03-22           ...                          0.005525
27    2018-03-22           ...                         -0.068351
28    2018-03-22           ...                          0.053540
29    2018-03-22           ...                          0.046908
...          ...           ...                               ...
1817  2018-04-12           ...                         -0.066231
1818  2018-04-12           ...                         -0.070792
1819  2018-04-12           ...                               NaN
1820  2018-04-12           ...                          0.029688
1821  2018-04-12           ...                          0.052317
1822  2018-04-12           ...                          0.130900
1823  2018-04-12           ...                         -0.005818
1824  2018-04-12           ...                         -0.010743
1825  2018-04-12           ...                         -0.044307
1826  2018-04-12           ...                         -0.029910
1827  2018-04-12           ...                         -0.013708
1828  2018-04-12           ...                          0.036388
1829  2018-04-12           ...                         -0.011980
1830  2018-04-12           ...                         -0.100980
1831  2018-04-12           ...                          0.038303
1832  2018-04-12           ...                         -0.130757
1833  2018-04-12           ...                          0.017579
1834  2018-04-12           ...                          0.013848
1835  2018-04-12           ...                         -0.040526
1836  2018-04-12           ...                         -0.051300
1837  2018-04-12           ...                          0.039202
1838  2018-04-12           ...                         -0.041066
1839  2018-04-12           ...                          0.033669
1840  2018-04-12           ...                         -0.006067
1841  2018-04-12           ...                         -0.053101
1842  2018-04-12           ...                          0.004533
1843  2018-04-12           ...                         -0.009747
1844  2018-04-12           ...                         -0.057707
1845  2018-04-12           ...                          0.053349
```

```
[27080 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ADAP.O' 'AMWD.O' 'EYE.O']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-23           ...                          0.013938
1     2018-03-23           ...                         -0.026636
2     2018-03-23           ...                          0.041014
3     2018-03-23           ...                          0.006912
4     2018-03-23           ...                          0.022677
5     2018-03-23           ...                         -0.021070
6     2018-03-23           ...                          0.011885
7     2018-03-23           ...                               NaN
8     2018-03-23           ...                         -0.039878
9     2018-03-23           ...                         -0.009816
10    2018-03-23           ...                         -0.083775
11    2018-03-23           ...                         -0.046823
12    2018-03-23           ...                          0.017332
13    2018-03-23           ...                         -0.033770
14    2018-03-23           ...                          0.061548
15    2018-03-23           ...                          0.017480
16    2018-03-23           ...                          0.043720
17    2018-03-23           ...                          0.048147
18    2018-03-23           ...                         -0.013218
19    2018-03-23           ...                          0.097246
20    2018-03-23           ...                         -0.020184
21    2018-03-23           ...                          0.044378
22    2018-03-23           ...                          0.046901
23    2018-03-23           ...                          0.056255
24    2018-03-23           ...                          0.060595
25    2018-03-23           ...                          0.015028
26    2018-03-23           ...                         -0.001693
27    2018-03-23           ...                         -0.029332
28    2018-03-23           ...                          0.056063
29    2018-03-23           ...                          0.056879
...          ...           ...                               ...
1820  2018-04-13           ...                         -0.052126
1821  2018-04-13           ...                         -0.066560
1822  2018-04-13           ...                          0.005122
1823  2018-04-13           ...                          0.067662
1824  2018-04-13           ...                          0.051318
1825  2018-04-13           ...                          0.168782
1826  2018-04-13           ...                          0.007116
1827  2018-04-13           ...                          0.003808
1828  2018-04-13           ...                         -0.057514
1829  2018-04-13           ...                         -0.042227
1830  2018-04-13           ...                         -0.005302
1831  2018-04-13           ...                          0.013755
1832  2018-04-13           ...                          0.008252
1833  2018-04-13           ...                         -0.169989
1834  2018-04-13           ...                          0.039002
1835  2018-04-13           ...                         -0.107783
1836  2018-04-13           ...                          0.008910
1837  2018-04-13           ...                          0.002295
1838  2018-04-13           ...                         -0.053399
1839  2018-04-13           ...                         -0.136207
1840  2018-04-13           ...                          0.073812
1841  2018-04-13           ...                         -0.042905
1842  2018-04-13           ...                          0.009531
1843  2018-04-13           ...                          0.043949
1844  2018-04-13           ...                         -0.129074
1845  2018-04-13           ...                         -0.011839
1846  2018-04-13           ...                          0.012613
1847  2018-04-13           ...                          0.046611
```

```
1849  2018-04-13           ...                          0.012770

[27703 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NEOG.O' 'OCFC.O' 'WOR.N']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-26           ...                          0.016168
1     2018-03-26           ...                         -0.005866
2     2018-03-26           ...                          0.049353
3     2018-03-26           ...                          0.009550
4     2018-03-26           ...                          0.069939
5     2018-03-26           ...                         -0.015945
6     2018-03-26           ...                          0.030031
7     2018-03-26           ...                               NaN
8     2018-03-26           ...                          0.009254
9     2018-03-26           ...                          0.002405
10    2018-03-26           ...                         -0.040206
11    2018-03-26           ...                         -0.029004
12    2018-03-26           ...                          0.031202
13    2018-03-26           ...                         -0.022482
14    2018-03-26           ...                          0.096093
15    2018-03-26           ...                          0.008756
16    2018-03-26           ...                          0.019244
17    2018-03-26           ...                          0.036168
18    2018-03-26           ...                          0.008053
19    2018-03-26           ...                          0.082723
20    2018-03-26           ...                         -0.007181
21    2018-03-26           ...                          0.050242
22    2018-03-26           ...                         -0.018586
23    2018-03-26           ...                          0.067625
24    2018-03-26           ...                          0.026204
25    2018-03-26           ...                          0.001672
26    2018-03-26           ...                         -0.001801
27    2018-03-26           ...                         -0.001585
28    2018-03-26           ...                          0.039259
29    2018-03-26           ...                          0.058535
...          ...           ...                               ...
1823  2018-04-16           ...                         -0.064262
1824  2018-04-16           ...                         -0.049665
1825  2018-04-16           ...                         -0.008850
1826  2018-04-16           ...                          0.108398
1827  2018-04-16           ...                          0.044617
1828  2018-04-16           ...                          0.277496
1829  2018-04-16           ...                          0.054225
1830  2018-04-16           ...                         -0.024706
1831  2018-04-16           ...                         -0.037578
1832  2018-04-16           ...                         -0.021771
1833  2018-04-16           ...                         -0.003650
1834  2018-04-16           ...                          0.024107
1835  2018-04-16           ...                          0.005869
1836  2018-04-16           ...                         -0.164184
1837  2018-04-16           ...                          0.030834
1838  2018-04-16           ...                         -0.136998
1839  2018-04-16           ...                          0.006642
1840  2018-04-16           ...                         -0.022027
1841  2018-04-16           ...                         -0.106498
1842  2018-04-16           ...                         -0.079363
1843  2018-04-16           ...                          0.040868
1844  2018-04-16           ...                         -0.039358
1845  2018-04-16           ...                          0.020177
1846  2018-04-16           ...                          0.027306
1847  2018-04-16           ...                         -0.087838
1848  2018-04-16                                       -0.013448
```

```
1850  2018-04-16           ...                          0.042720
1851  2018-04-16           ...                          0.059848
1852  2018-04-16           ...                          0.004217

[27716 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GCO.N' 'LX.O' 'SGH.O']
total 1897 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-27           ...                          0.011776
1     2018-03-27           ...                         -0.004347
2     2018-03-27           ...                          0.036490
3     2018-03-27           ...                         -0.008324
4     2018-03-27           ...                          0.030288
5     2018-03-27           ...                         -0.005424
6     2018-03-27           ...                          0.018994
7     2018-03-27           ...                               NaN
8     2018-03-27           ...                          0.063350
9     2018-03-27           ...                         -0.010519
10    2018-03-27           ...                         -0.094765
11    2018-03-27           ...                         -0.062276
12    2018-03-27           ...                          0.002540
13    2018-03-27           ...                         -0.042314
14    2018-03-27           ...                          0.086830
15    2018-03-27           ...                          0.011033
16    2018-03-27           ...                          0.002010
17    2018-03-27           ...                         -0.018465
18    2018-03-27           ...                         -0.009775
19    2018-03-27           ...                          0.028983
20    2018-03-27           ...                          0.010511
21    2018-03-27           ...                          0.016892
22    2018-03-27           ...                         -0.040950
23    2018-03-27           ...                          0.041751
24    2018-03-27           ...                          0.040179
25    2018-03-27           ...                          0.010428
26    2018-03-27           ...                         -0.000322
27    2018-03-27           ...                         -0.005549
28    2018-03-27           ...                          0.037577
29    2018-03-27           ...                          0.082471
...          ...           ...                               ...
1823  2018-04-17           ...                         -0.038393
1824  2018-04-17           ...                         -0.097887
1825  2018-04-17           ...                         -0.021342
1826  2018-04-17           ...                          0.069566
1827  2018-04-17           ...                          0.040977
1828  2018-04-17           ...                          0.120862
1829  2018-04-17           ...                          0.027782
1830  2018-04-17           ...                          0.028909
1831  2018-04-17           ...                         -0.038163
1832  2018-04-17           ...                          0.002776
1833  2018-04-17           ...                          0.014315
1834  2018-04-17           ...                          0.002591
1835  2018-04-17           ...                          0.067387
1836  2018-04-17           ...                         -0.108476
1837  2018-04-17           ...                          0.005962
1838  2018-04-17           ...                         -0.136514
1839  2018-04-17           ...                          0.025765
1840  2018-04-17           ...                         -0.009361
1841  2018-04-17           ...                         -0.089731
1842  2018-04-17           ...                         -0.093239
1843  2018-04-17           ...                         -0.030419
1844  2018-04-17           ...                         -0.025920
1845  2018-04-17           ...                         -0.001785
1846  2018-04-17                                        0.040079
```

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1849  2018-04-17           ...                          -0.010059
1850  2018-04-17           ...                           0.001245
1851  2018-04-17           ...                           0.041415
1852  2018-04-17           ...                           0.009713

[27722 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CISN.N' 'GPI.N' 'TCP.N']
total 1898 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-28           ...                           0.003952
1     2018-03-28           ...                          -0.026994
2     2018-03-28           ...                           0.021912
3     2018-03-28           ...                          -0.003240
4     2018-03-28           ...                           0.049351
5     2018-03-28           ...                           0.013899
6     2018-03-28           ...                           0.008718
7     2018-03-28           ...                                NaN
8     2018-03-28           ...                           0.150693
9     2018-03-28           ...                          -0.012858
10    2018-03-28           ...                          -0.078512
11    2018-03-28           ...                          -0.049003
12    2018-03-28           ...                           0.012978
13    2018-03-28           ...                          -0.020431
14    2018-03-28           ...                           0.080014
15    2018-03-28           ...                           0.031413
16    2018-03-28           ...                          -0.018666
17    2018-03-28           ...                          -0.045737
18    2018-03-28           ...                           0.024655
19    2018-03-28           ...                           0.012724
20    2018-03-28           ...                           0.012254
21    2018-03-28           ...                           0.038089
22    2018-03-28           ...                          -0.006690
23    2018-03-28           ...                           0.042059
24    2018-03-28           ...                           0.018058
25    2018-03-28           ...                          -0.001594
26    2018-03-28           ...                          -0.009195
27    2018-03-28           ...                          -0.007227
28    2018-03-28           ...                           0.068313
29    2018-03-28           ...                           0.038558
...          ...           ...                                ...
1826  2018-04-18           ...                          -0.009159
1827  2018-04-18           ...                          -0.025302
1828  2018-04-18           ...                           0.021605
1829  2018-04-18           ...                           0.107414
1830  2018-04-18           ...                           0.026779
1831  2018-04-18           ...                           0.052751
1832  2018-04-18           ...                           0.040859
1833  2018-04-18           ...                           0.058784
1834  2018-04-18           ...                          -0.061611
1835  2018-04-18           ...                           0.041849
1836  2018-04-18           ...                           0.016783
1837  2018-04-18           ...                           0.018834
1838  2018-04-18           ...                           0.106456
1839  2018-04-18           ...                          -0.066566
1840  2018-04-18           ...                           0.044496
1841  2018-04-18           ...                          -0.024303
1842  2018-04-18           ...                           0.028595
1843  2018-04-18           ...                           0.031511
1844  2018-04-18           ...                          -0.018452
1845  2018-04-18           ...                          -0.087460
1846  2018-04-18           ...                          -0.001060
1847  2018-04-18                                        -0.024099
```

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1850  2018-04-18           ...                          -0.087178
1851  2018-04-18           ...                           0.021470
1852  2018-04-18           ...                          -0.031909
1853  2018-04-18           ...                           0.045698
1854  2018-04-18           ...                           0.051577
1855  2018-04-18           ...                           0.013810

[27728 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ASX_w.N' 'CRON.O' 'FSCT.O']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2018-03-29           ...                           0.002397
1     2018-03-29           ...                           0.023052
2     2018-03-29           ...                          -0.011960
3     2018-03-29           ...                           0.011063
4     2018-03-29           ...                           0.043314
5     2018-03-29           ...                           0.034679
6     2018-03-29           ...                           0.004405
7     2018-03-29           ...                                NaN
8     2018-03-29           ...                           0.144308
9     2018-03-29           ...                           0.004460
10    2018-03-29           ...                          -0.063962
11    2018-03-29           ...                          -0.028270
12    2018-03-29           ...                           0.029527
13    2018-03-29           ...                           0.050624
14    2018-03-29           ...                           0.042476
15    2018-03-29           ...                           0.016902
16    2018-03-29           ...                          -0.009921
17    2018-03-29           ...                          -0.056782
18    2018-03-29           ...                           0.050956
19    2018-03-29           ...                           0.004654
20    2018-03-29           ...                           0.024942
21    2018-03-29           ...                           0.036343
22    2018-03-29           ...                           0.009953
23    2018-03-29           ...                           0.025328
24    2018-03-29           ...                          -0.023196
25    2018-03-29           ...                           0.006438
26    2018-03-29           ...                          -0.019338
27    2018-03-29           ...                          -0.003399
28    2018-03-29           ...                          -0.084724
29    2018-03-29           ...                           0.033498
...          ...           ...                                ...
1827  2018-04-19           ...                          -0.069145
1828  2018-04-19           ...                          -0.049950
1829  2018-04-19           ...                           0.006633
1830  2018-04-19           ...                           0.265857
1831  2018-04-19           ...                           0.042302
1832  2018-04-19           ...                           0.051529
1833  2018-04-19           ...                           0.059040
1834  2018-04-19           ...                           0.052660
1835  2018-04-19           ...                          -0.030300
1836  2018-04-19           ...                           0.040528
1837  2018-04-19           ...                           0.013246
1838  2018-04-19           ...                           0.015566
1839  2018-04-19           ...                           0.092337
1840  2018-04-19           ...                          -0.094988
1841  2018-04-19           ...                           0.055605
1842  2018-04-19           ...                          -0.025999
1843  2018-04-19           ...                           0.005204
1844  2018-04-19           ...                          -0.000801
1845  2018-04-19           ...                          -0.080156
1846  2018-04-19                                         -0.099380
```

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1849  2018-04-19           ...                          0.021521
1850  2018-04-19           ...                          0.048184
1851  2018-04-19           ...                         -0.105588
1852  2018-04-19           ...                         -0.003321
1853  2018-04-19           ...                         -0.038860
1854  2018-04-19           ...                          0.015805
1855  2018-04-19           ...                          0.078534
1856  2018-04-19           ...                          0.014680

[27736 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HOME.N' 'QIWI.O' 'STC.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-02           ...                         -0.002687
1     2018-04-02           ...                          0.011551
2     2018-04-02           ...                         -0.014580
3     2018-04-02           ...                          0.006075
4     2018-04-02           ...                          0.045283
5     2018-04-02           ...                          0.045986
6     2018-04-02           ...                         -0.010418
7     2018-04-02           ...                               NaN
8     2018-04-02           ...                          0.171255
9     2018-04-02           ...                         -0.000305
10    2018-04-02           ...                         -0.060890
11    2018-04-02           ...                         -0.018014
12    2018-04-02           ...                          0.039478
13    2018-04-02           ...                          0.037463
14    2018-04-02           ...                          0.056877
15    2018-04-02           ...                          0.016040
16    2018-04-02           ...                          0.018913
17    2018-04-02           ...                         -0.091121
18    2018-04-02           ...                          0.053298
19    2018-04-02           ...                         -0.004602
20    2018-04-02           ...                          0.016409
21    2018-04-02           ...                          0.010876
22    2018-04-02           ...                         -0.004933
23    2018-04-02           ...                          0.009361
24    2018-04-02           ...                         -0.005130
25    2018-04-02           ...                          0.014773
26    2018-04-02           ...                         -0.015515
27    2018-04-02           ...                          0.022101
28    2018-04-02           ...                         -0.144253
29    2018-04-02           ...                          0.002577
...          ...           ...                               ...
1825  2018-04-20           ...                         -0.050393
1826  2018-04-20           ...                         -0.048978
1827  2018-04-20           ...                          0.022242
1828  2018-04-20           ...                          0.188455
1829  2018-04-20           ...                          0.032595
1830  2018-04-20           ...                          0.001868
1831  2018-04-20           ...                          0.005602
1832  2018-04-20           ...                          0.065256
1833  2018-04-20           ...                         -0.027510
1834  2018-04-20           ...                          0.065440
1835  2018-04-20           ...                          0.013973
1836  2018-04-20           ...                          0.021646
1837  2018-04-20           ...                          0.100067
1838  2018-04-20           ...                         -0.126331
1839  2018-04-20           ...                          0.060575
1840  2018-04-20           ...                          0.013823
1841  2018-04-20           ...                          0.007259
1842  2018-04-20           ...                          0.006409
```

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1845  2018-04-20           ...                        -0.002198
1846  2018-04-20           ...                         0.011069
1847  2018-04-20           ...                         0.009273
1848  2018-04-20           ...                         0.072693
1849  2018-04-20           ...                        -0.110535
1850  2018-04-20           ...                         0.053983
1851  2018-04-20           ...                        -0.002006
1852  2018-04-20           ...                         0.030421
1853  2018-04-20           ...                         0.061426
1854  2018-04-20           ...                         0.020346

[27747 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GWB.N' 'RUN.O' 'SASR.O']
total 1891 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-03           ...                        -0.014868
1     2018-04-03           ...                         0.013061
2     2018-04-03           ...                        -0.015746
3     2018-04-03           ...                         0.001074
4     2018-04-03           ...                         0.053158
5     2018-04-03           ...                         0.007177
6     2018-04-03           ...                         0.009347
7     2018-04-03           ...                              NaN
8     2018-04-03           ...                         0.223164
9     2018-04-03           ...                        -0.017796
10    2018-04-03           ...                        -0.031481
11    2018-04-03           ...                        -0.011815
12    2018-04-03           ...                         0.065589
13    2018-04-03           ...                         0.036460
14    2018-04-03           ...                         0.053178
15    2018-04-03           ...                         0.008888
16    2018-04-03           ...                         0.009504
17    2018-04-03           ...                        -0.141781
18    2018-04-03           ...                         0.050936
19    2018-04-03           ...                        -0.004110
20    2018-04-03           ...                         0.008979
21    2018-04-03           ...                         0.040889
22    2018-04-03           ...                         0.013696
23    2018-04-03           ...                         0.035249
24    2018-04-03           ...                        -0.011815
25    2018-04-03           ...                         0.008168
26    2018-04-03           ...                        -0.009973
27    2018-04-03           ...                        -0.031179
28    2018-04-03           ...                        -0.075708
29    2018-04-03           ...                         0.032407
...          ...           ...                              ...
1826  2018-04-23           ...                        -0.038547
1827  2018-04-23           ...                        -0.053149
1828  2018-04-23           ...                         0.014905
1829  2018-04-23           ...                         0.177228
1830  2018-04-23           ...                         0.029161
1831  2018-04-23           ...                        -0.037947
1832  2018-04-23           ...                        -0.016314
1833  2018-04-23           ...                         0.053626
1834  2018-04-23           ...                        -0.033280
1835  2018-04-23           ...                         0.091465
1836  2018-04-23           ...                         0.030654
1837  2018-04-23           ...                        -0.003660
1838  2018-04-23           ...                         0.101092
1839  2018-04-23           ...                        -0.018829
1840  2018-04-23           ...                         0.057842
1841  2018-04-23           ...                        -0.006598
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1844  2018-04-23           ...                          -0.066729
1845  2018-04-23           ...                          -0.076315
1846  2018-04-23           ...                          -0.002794
1847  2018-04-23           ...                           0.019395
1848  2018-04-23           ...                           0.027399
1849  2018-04-23           ...                           0.048745
1850  2018-04-23           ...                          -0.073545
1851  2018-04-23           ...                           0.073759
1852  2018-04-23           ...                           0.015820
1853  2018-04-23           ...                           0.010909
1854  2018-04-23           ...                           0.061858
1855  2018-04-23           ...                           0.030582

[27756 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DM.N' 'PLXS.O' 'PRFT.O']
total 1894 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-04           ...                          -0.029834
1     2018-04-04           ...                           0.013048
2     2018-04-04           ...                          -0.052221
3     2018-04-04           ...                           0.005140
4     2018-04-04           ...                           0.062200
5     2018-04-04           ...                          -0.011859
6     2018-04-04           ...                          -0.001766
7     2018-04-04           ...                           0.035386
8     2018-04-04           ...                           0.263100
9     2018-04-04           ...                          -0.023803
10    2018-04-04           ...                          -0.071401
11    2018-04-04           ...                          -0.001235
12    2018-04-04           ...                           0.032330
13    2018-04-04           ...                           0.030144
14    2018-04-04           ...                           0.042744
15    2018-04-04           ...                           0.009873
16    2018-04-04           ...                           0.018071
17    2018-04-04           ...                          -0.123939
18    2018-04-04           ...                           0.051859
19    2018-04-04           ...                          -0.010825
20    2018-04-04           ...                          -0.009048
21    2018-04-04           ...                           0.041355
22    2018-04-04           ...                          -0.012396
23    2018-04-04           ...                           0.028781
24    2018-04-04           ...                          -0.034054
25    2018-04-04           ...                           0.000697
26    2018-04-04           ...                          -0.028821
27    2018-04-04           ...                          -0.023240
28    2018-04-04           ...                          -0.128668
29    2018-04-04           ...                           0.014556
...          ...           ...                                ...
1823  2018-04-24           ...                          -0.061372
1824  2018-04-24           ...                          -0.043177
1825  2018-04-24           ...                           0.009343
1826  2018-04-24           ...                           0.199032
1827  2018-04-24           ...                           0.034665
1828  2018-04-24           ...                          -0.026024
1829  2018-04-24           ...                           0.004747
1830  2018-04-24           ...                           0.040073
1831  2018-04-24           ...                          -0.025326
1832  2018-04-24           ...                           0.100043
1833  2018-04-24           ...                           0.016942
1834  2018-04-24           ...                           0.007289
1835  2018-04-24           ...                           0.072796
1836  2018-04-24           ...                           0.010184
```

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1839  2018-04-24           ...                          0.005694
1840  2018-04-24           ...                         -0.010959
1841  2018-04-24           ...                         -0.108183
1842  2018-04-24           ...                         -0.079432
1843  2018-04-24           ...                          0.027041
1844  2018-04-24           ...                          0.023358
1845  2018-04-24           ...                         -0.001281
1846  2018-04-24           ...                          0.058201
1847  2018-04-24           ...                         -0.079848
1848  2018-04-24           ...                          0.038407
1849  2018-04-24           ...                          0.066749
1850  2018-04-24           ...                         -0.006108
1851  2018-04-24           ...                          0.083285
1852  2018-04-24           ...                          0.023479

[27760 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PLXS.O' 'PRFT.O' 'BFAM.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-05           ...                         -0.033311
1     2018-04-05           ...                          0.041414
2     2018-04-05           ...                         -0.074931
3     2018-04-05           ...                          0.004986
4     2018-04-05           ...                          0.057289
5     2018-04-05           ...                          0.024385
6     2018-04-05           ...                          0.010484
7     2018-04-05           ...                          0.063728
8     2018-04-05           ...                          0.163578
9     2018-04-05           ...                         -0.017039
10    2018-04-05           ...                         -0.113985
11    2018-04-05           ...                          0.004830
12    2018-04-05           ...                          0.044689
13    2018-04-05           ...                          0.013731
14    2018-04-05           ...                          0.021375
15    2018-04-05           ...                         -0.011254
16    2018-04-05           ...                          0.019472
17    2018-04-05           ...                         -0.066372
18    2018-04-05           ...                          0.064503
19    2018-04-05           ...                          0.007914
20    2018-04-05           ...                          0.004474
21    2018-04-05           ...                          0.015358
22    2018-04-05           ...                         -0.088751
23    2018-04-05           ...                         -0.013738
24    2018-04-05           ...                         -0.063819
25    2018-04-05           ...                          0.006791
26    2018-04-05           ...                         -0.047306
27    2018-04-05           ...                          0.011761
28    2018-04-05           ...                         -0.191179
29    2018-04-05           ...                          0.027414
...          ...           ...                               ...
1822  2018-04-25           ...                         -0.049018
1823  2018-04-25           ...                         -0.048864
1824  2018-04-25           ...                         -0.025136
1825  2018-04-25           ...                          0.159929
1826  2018-04-25           ...                          0.017164
1827  2018-04-25           ...                          0.003173
1828  2018-04-25           ...                          0.012918
1829  2018-04-25           ...                          0.034205
1830  2018-04-25           ...                         -0.003412
1831  2018-04-25           ...                          0.097321
1832  2018-04-25           ...                         -0.004771
1833  2018-04-25           ...                          0.025920
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1836  2018-04-25           ...                          0.037596
1837  2018-04-25           ...                          0.042468
1838  2018-04-25           ...                         -0.002902
1839  2018-04-25           ...                         -0.022573
1840  2018-04-25           ...                         -0.055318
1841  2018-04-25           ...                         -0.107541
1842  2018-04-25           ...                          0.046417
1843  2018-04-25           ...                          0.027535
1844  2018-04-25           ...                         -0.015073
1845  2018-04-25           ...                          0.022286
1846  2018-04-25           ...                         -0.115362
1847  2018-04-25           ...                          0.027972
1848  2018-04-25           ...                          0.064398
1849  2018-04-25           ...                         -0.012207
1850  2018-04-25           ...                          0.082518
1851  2018-04-25           ...                          0.022982

[27764 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PLXS.O' 'PRFT.O' 'BFAM.N']
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-06           ...                         -0.032952
1     2018-04-06           ...                          0.015377
2     2018-04-06           ...                         -0.078979
3     2018-04-06           ...                         -0.005955
4     2018-04-06           ...                          0.038137
5     2018-04-06           ...                          0.027615
6     2018-04-06           ...                          0.025054
7     2018-04-06           ...                          0.078646
8     2018-04-06           ...                          0.147689
9     2018-04-06           ...                         -0.003559
10    2018-04-06           ...                         -0.072121
11    2018-04-06           ...                          0.014601
12    2018-04-06           ...                         -0.017542
13    2018-04-06           ...                          0.005418
14    2018-04-06           ...                          0.030820
15    2018-04-06           ...                         -0.011202
16    2018-04-06           ...                          0.026013
17    2018-04-06           ...                         -0.088582
18    2018-04-06           ...                          0.071702
19    2018-04-06           ...                          0.030696
20    2018-04-06           ...                         -0.000370
21    2018-04-06           ...                          0.013715
22    2018-04-06           ...                         -0.093371
23    2018-04-06           ...                         -0.007832
24    2018-04-06           ...                         -0.012564
25    2018-04-06           ...                         -0.022143
26    2018-04-06           ...                         -0.019109
27    2018-04-06           ...                         -0.162455
28    2018-04-06           ...                          0.016030
29    2018-04-06           ...                          0.005541
...          ...           ...                               ...
1821  2018-04-26           ...                         -0.049303
1822  2018-04-26           ...                         -0.065811
1823  2018-04-26           ...                          0.005468
1824  2018-04-26           ...                          0.149913
1825  2018-04-26           ...                          0.023061
1826  2018-04-26           ...                         -0.052041
1827  2018-04-26           ...                         -0.002371
1828  2018-04-26           ...                          0.004711
1829  2018-04-26           ...                          0.001258
1830  2018-04-26           ...                          0.083705
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1833  2018-04-26           ...                          0.062986
1834  2018-04-26           ...                         -0.077091
1835  2018-04-26           ...                          0.011562
1836  2018-04-26           ...                          0.017506
1837  2018-04-26           ...                          0.002124
1838  2018-04-26           ...                         -0.035277
1839  2018-04-26           ...                         -0.059990
1840  2018-04-26           ...                         -0.106500
1841  2018-04-26           ...                          0.048208
1842  2018-04-26           ...                          0.027513
1843  2018-04-26           ...                         -0.033970
1844  2018-04-26           ...                          0.002479
1845  2018-04-26           ...                         -0.109645
1846  2018-04-26           ...                         -0.002021
1847  2018-04-26           ...                          0.050662
1848  2018-04-26           ...                         -0.024874
1849  2018-04-26           ...                          0.031370
1850  2018-04-26           ...                          0.020245

[27767 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CALM.O' 'FDS.N' 'KRNY.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-09           ...                         -0.024426
1     2018-04-09           ...                          0.115999
2     2018-04-09           ...                         -0.072950
3     2018-04-09           ...                         -0.021435
4     2018-04-09           ...                          0.037261
5     2018-04-09           ...                          0.013608
6     2018-04-09           ...                          0.021493
7     2018-04-09           ...                          0.061752
8     2018-04-09           ...                          0.121771
9     2018-04-09           ...                          0.005445
10    2018-04-09           ...                         -0.043553
11    2018-04-09           ...                          0.031456
12    2018-04-09           ...                         -0.038404
13    2018-04-09           ...                          0.000553
14    2018-04-09           ...                          0.030719
15    2018-04-09           ...                         -0.034093
16    2018-04-09           ...                          0.017576
17    2018-04-09           ...                         -0.243381
18    2018-04-09           ...                          0.073906
19    2018-04-09           ...                          0.044893
20    2018-04-09           ...                         -0.030699
21    2018-04-09           ...                         -0.002983
22    2018-04-09           ...                         -0.100197
23    2018-04-09           ...                         -0.014228
24    2018-04-09           ...                         -0.012351
25    2018-04-09           ...                         -0.005843
26    2018-04-09           ...                         -0.003075
27    2018-04-09           ...                         -0.208159
28    2018-04-09           ...                          0.018582
29    2018-04-09           ...                          0.001662
...          ...           ...                               ...
1821  2018-04-27           ...                         -0.065689
1822  2018-04-27           ...                         -0.032177
1823  2018-04-27           ...                         -0.026294
1824  2018-04-27           ...                          0.138750
1825  2018-04-27           ...                         -0.010454
1826  2018-04-27           ...                         -0.080703
1827  2018-04-27           ...                         -0.005107
1828  2018-04-27           ...                         -0.051369
```

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1831  2018-04-27           ...                        -0.035972
1832  2018-04-27           ...                         0.015993
1833  2018-04-27           ...                         0.075105
1834  2018-04-27           ...                        -0.014303
1835  2018-04-27           ...                        -0.017864
1836  2018-04-27           ...                         0.016093
1837  2018-04-27           ...                         0.007106
1838  2018-04-27           ...                         0.004460
1839  2018-04-27           ...                        -0.027815
1840  2018-04-27           ...                        -0.025130
1841  2018-04-27           ...                         0.007854
1842  2018-04-27           ...                         0.069675
1843  2018-04-27           ...                        -0.034043
1844  2018-04-27           ...                         0.002865
1845  2018-04-27           ...                        -0.033333
1846  2018-04-27           ...                        -0.008816
1847  2018-04-27           ...                         0.016402
1848  2018-04-27           ...                        -0.032888
1849  2018-04-27           ...                         0.038373
1850  2018-04-27           ...                         0.008213

[27775 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NSIT.O' 'SODA.O' 'WD.N']
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-10           ...                        -0.022060
1     2018-04-10           ...                         0.133734
2     2018-04-10           ...                        -0.069569
3     2018-04-10           ...                        -0.039243
4     2018-04-10           ...                         0.006795
5     2018-04-10           ...                        -0.017170
6     2018-04-10           ...                         0.020988
7     2018-04-10           ...                         0.062840
8     2018-04-10           ...                         0.074298
9     2018-04-10           ...                         0.015319
10    2018-04-10           ...                        -0.101392
11    2018-04-10           ...                         0.014612
12    2018-04-10           ...                        -0.066505
13    2018-04-10           ...                        -0.019738
14    2018-04-10           ...                         0.004256
15    2018-04-10           ...                        -0.031933
16    2018-04-10           ...                         0.013398
17    2018-04-10           ...                        -0.282352
18    2018-04-10           ...                         0.070201
19    2018-04-10           ...                         0.026954
20    2018-04-10           ...                        -0.036764
21    2018-04-10           ...                        -0.010902
22    2018-04-10           ...                        -0.159440
23    2018-04-10           ...                        -0.027566
24    2018-04-10           ...                         0.012453
25    2018-04-10           ...                        -0.003072
26    2018-04-10           ...                        -0.003011
27    2018-04-10           ...                        -0.264937
28    2018-04-10           ...                         0.007254
29    2018-04-10           ...                        -0.007708
...          ...           ...                              ...
1825  2018-04-30           ...                        -0.051768
1826  2018-04-30           ...                        -0.008974
1827  2018-04-30           ...                        -0.028964
1828  2018-04-30           ...                         0.075890
1829  2018-04-30           ...                        -0.006750
1830  2018-04-30           ...                        -0.081546
```

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1833  2018-04-30           ...                          0.013209
1834  2018-04-30           ...                          0.094632
1835  2018-04-30           ...                         -0.049513
1836  2018-04-30           ...                          0.003767
1837  2018-04-30           ...                          0.050625
1838  2018-04-30           ...                         -0.003869
1839  2018-04-30           ...                         -0.023317
1840  2018-04-30           ...                          0.011372
1841  2018-04-30           ...                          0.016736
1842  2018-04-30           ...                          0.042666
1843  2018-04-30           ...                          0.011157
1844  2018-04-30           ...                         -0.063756
1845  2018-04-30           ...                          0.018488
1846  2018-04-30           ...                          0.096695
1847  2018-04-30           ...                         -0.056045
1848  2018-04-30           ...                         -0.016935
1849  2018-04-30           ...                         -0.054166
1850  2018-04-30           ...                         -0.000049
1851  2018-04-30           ...                          0.041520
1852  2018-04-30           ...                         -0.014303
1853  2018-04-30           ...                          0.030926
1854  2018-04-30           ...                          0.002396

[27784 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LAD.N' 'LBRDA.O' 'SNX.N']
total 1896 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-11           ...                         -0.023928
1     2018-04-11           ...                          0.177673
2     2018-04-11           ...                         -0.068878
3     2018-04-11           ...                         -0.084678
4     2018-04-11           ...                          0.015340
5     2018-04-11           ...                         -0.023720
6     2018-04-11           ...                          0.001713
7     2018-04-11           ...                          0.044944
8     2018-04-11           ...                          0.098306
9     2018-04-11           ...                          0.002560
10    2018-04-11           ...                         -0.004879
11    2018-04-11           ...                          0.057508
12    2018-04-11           ...                         -0.021866
13    2018-04-11           ...                         -0.016685
14    2018-04-11           ...                          0.028527
15    2018-04-11           ...                         -0.030108
16    2018-04-11           ...                          0.022639
17    2018-04-11           ...                         -0.247350
18    2018-04-11           ...                          0.087824
19    2018-04-11           ...                          0.049115
20    2018-04-11           ...                         -0.069429
21    2018-04-11           ...                          0.006901
22    2018-04-11           ...                         -0.066794
23    2018-04-11           ...                         -0.000864
24    2018-04-11           ...                          0.003550
25    2018-04-11           ...                         -0.004194
26    2018-04-11           ...                         -0.029531
27    2018-04-11           ...                         -0.217672
28    2018-04-11           ...                         -0.018357
29    2018-04-11           ...                               NaN
...          ...           ...                               ...
1827  2018-05-01           ...                         -0.053408
1828  2018-05-01           ...                         -0.038832
1829  2018-05-01           ...                         -0.001883
1830  2018-05-01           ...                          0.163835
```

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1833  2018-05-01          ...                         0.017916
1834  2018-05-01          ...                        -0.040277
1835  2018-05-01          ...                         0.019456
1836  2018-05-01          ...                         0.103848
1837  2018-05-01          ...                        -0.061431
1838  2018-05-01          ...                         0.044225
1839  2018-05-01          ...                         0.033686
1840  2018-05-01          ...                        -0.037604
1841  2018-05-01          ...                         0.004319
1842  2018-05-01          ...                         0.016228
1843  2018-05-01          ...                         0.008345
1844  2018-05-01          ...                         0.067096
1845  2018-05-01          ...                         0.047392
1846  2018-05-01          ...                        -0.026906
1847  2018-05-01          ...                         0.002971
1848  2018-05-01          ...                         0.086779
1849  2018-05-01          ...                        -0.044044
1850  2018-05-01          ...                         0.013016
1851  2018-05-01          ...                        -0.023794
1852  2018-05-01          ...                         0.003878
1853  2018-05-01          ...                         0.038260
1854  2018-05-01          ...                        -0.022659
1855  2018-05-01          ...                         0.066375
1856  2018-05-01          ...                        -0.000789

[27792 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SNX.N' 'FMX.N' 'SATS.O']
total 1894 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-12          ...                        -0.025894
1     2018-04-12          ...                         0.175344
2     2018-04-12          ...                        -0.050481
3     2018-04-12          ...                        -0.116469
4     2018-04-12          ...                         0.000630
5     2018-04-12          ...                        -0.041922
6     2018-04-12          ...                         0.018089
7     2018-04-12          ...                         0.029674
8     2018-04-12          ...                         0.095992
9     2018-04-12          ...                         0.001084
10    2018-04-12          ...                        -0.020617
11    2018-04-12          ...                         0.019064
12    2018-04-12          ...                              NaN
13    2018-04-12          ...                        -0.026914
14    2018-04-12          ...                        -0.019434
15    2018-04-12          ...                         0.015361
16    2018-04-12          ...                        -0.049574
17    2018-04-12          ...                         0.035880
18    2018-04-12          ...                        -0.176826
19    2018-04-12          ...                         0.040745
20    2018-04-12          ...                         0.040162
21    2018-04-12          ...                        -0.046709
22    2018-04-12          ...                        -0.004721
23    2018-04-12          ...                        -0.052794
24    2018-04-12          ...                        -0.007498
25    2018-04-12          ...                         0.019670
26    2018-04-12          ...                        -0.016898
27    2018-04-12          ...                        -0.022478
28    2018-04-12          ...                        -0.253955
29    2018-04-12          ...                              NaN
...          ...          ...                              ...
1830  2018-05-02          ...                        -0.043148
1831  2018-05-02          ...                        -0.055160
```

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1834  2018-05-02          ...                        -0.010890
1835  2018-05-02          ...                         0.018125
1836  2018-05-02          ...                         0.042499
1837  2018-05-02          ...                        -0.065890
1838  2018-05-02          ...                         0.030653
1839  2018-05-02          ...                         0.095854
1840  2018-05-02          ...                        -0.086363
1841  2018-05-02          ...                         0.027199
1842  2018-05-02          ...                        -0.010127
1843  2018-05-02          ...                        -0.041164
1844  2018-05-02          ...                        -0.034533
1845  2018-05-02          ...                        -0.086030
1846  2018-05-02          ...                        -0.024045
1847  2018-05-02          ...                        -0.057681
1848  2018-05-02          ...                         0.024132
1849  2018-05-02          ...                         0.014830
1850  2018-05-02          ...                        -0.027184
1851  2018-05-02          ...                         0.085084
1852  2018-05-02          ...                        -0.042695
1853  2018-05-02          ...                         0.047986
1854  2018-05-02          ...                         0.021848
1855  2018-05-02          ...                         0.009814
1856  2018-05-02          ...                         0.071894
1857  2018-05-02          ...                         0.014601
1858  2018-05-02          ...                         0.063233
1859  2018-05-02          ...                        -0.069363

[27806 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MRTN.O' 'SCHN.O' 'SEND.N']
total 1898 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-13          ...                        -0.012153
1     2018-04-13          ...                         0.175365
2     2018-04-13          ...                        -0.055521
3     2018-04-13          ...                        -0.112138
4     2018-04-13          ...                        -0.009817
5     2018-04-13          ...                        -0.052216
6     2018-04-13          ...                         0.013245
7     2018-04-13          ...                        -0.026255
8     2018-04-13          ...                         0.125487
9     2018-04-13          ...                        -0.007111
10    2018-04-13          ...                        -0.076818
11    2018-04-13          ...                        -0.020860
12    2018-04-13          ...                              NaN
13    2018-04-13          ...                        -0.055368
14    2018-04-13          ...                        -0.054237
15    2018-04-13          ...                         0.019934
16    2018-04-13          ...                        -0.029089
17    2018-04-13          ...                         0.043642
18    2018-04-13          ...                        -0.181589
19    2018-04-13          ...                        -0.021026
20    2018-04-13          ...                         0.010795
21    2018-04-13          ...                        -0.051477
22    2018-04-13          ...                        -0.022584
23    2018-04-13          ...                        -0.001916
24    2018-04-13          ...                        -0.018535
25    2018-04-13          ...                         0.016051
26    2018-04-13          ...                        -0.005701
27    2018-04-13          ...                        -0.033743
28    2018-04-13          ...                        -0.068744
29    2018-04-13          ...                              NaN
...          ...          ...                              ...
```

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1836  2018-05-03           ...                          0.135618
1837  2018-05-03           ...                         -0.000691
1838  2018-05-03           ...                          0.068623
1839  2018-05-03           ...                          0.082842
1840  2018-05-03           ...                         -0.058602
1841  2018-05-03           ...                          0.012949
1842  2018-05-03           ...                          0.004042
1843  2018-05-03           ...                         -0.079142
1844  2018-05-03           ...                          0.064978
1845  2018-05-03           ...                         -0.018233
1846  2018-05-03           ...                         -0.063207
1847  2018-05-03           ...                         -0.048385
1848  2018-05-03           ...                         -0.113322
1849  2018-05-03           ...                         -0.055985
1850  2018-05-03           ...                         -0.054207
1851  2018-05-03           ...                          0.007417
1852  2018-05-03           ...                          0.015157
1853  2018-05-03           ...                         -0.013447
1854  2018-05-03           ...                          0.060947
1855  2018-05-03           ...                         -0.041228
1856  2018-05-03           ...                          0.082160
1857  2018-05-03           ...                          0.015737
1858  2018-05-03           ...                          0.054220
1859  2018-05-03           ...                          0.064488
1860  2018-05-03           ...                          0.042616
1861  2018-05-03           ...                               NaN
1862  2018-05-03           ...                          0.050114
1863  2018-05-03           ...                         -0.026837

[27823 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SAIA.O' 'TKC.N' 'ZS.O']
total 1902 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-16           ...                          0.002904
1     2018-04-16           ...                          0.202115
2     2018-04-16           ...                         -0.070695
3     2018-04-16           ...                         -0.119492
4     2018-04-16           ...                         -0.008866
5     2018-04-16           ...                         -0.099836
6     2018-04-16           ...                          0.025069
7     2018-04-16           ...                          0.003665
8     2018-04-16           ...                          0.089473
9     2018-04-16           ...                          0.001076
10    2018-04-16           ...                         -0.039919
11    2018-04-16           ...                         -0.025252
12    2018-04-16           ...                               NaN
13    2018-04-16           ...                         -0.059237
14    2018-04-16           ...                         -0.042113
15    2018-04-16           ...                          0.005779
16    2018-04-16           ...                         -0.023526
17    2018-04-16           ...                          0.046995
18    2018-04-16           ...                         -0.155852
19    2018-04-16           ...                         -0.006025
20    2018-04-16           ...                          0.014610
21    2018-04-16           ...                         -0.046049
22    2018-04-16           ...                         -0.010153
23    2018-04-16           ...                         -0.211981
24    2018-04-16           ...                          0.003506
25    2018-04-16           ...                          0.005471
26    2018-04-16           ...                         -0.012996
27    2018-04-16           ...                         -0.003882
28    2018-04-16           ...                          0.045897
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1830  2018-05-04           ...                          0.007897
1831  2018-05-04           ...                          0.035619
1832  2018-05-04           ...                          0.121734
1833  2018-05-04           ...                         -0.000941
1834  2018-05-04           ...                          0.085885
1835  2018-05-04           ...                          0.057604
1836  2018-05-04           ...                          0.007197
1837  2018-05-04           ...                         -0.002541
1838  2018-05-04           ...                         -0.044403
1839  2018-05-04           ...                         -0.060765
1840  2018-05-04           ...                          0.054626
1841  2018-05-04           ...                          0.016609
1842  2018-05-04           ...                         -0.043586
1843  2018-05-04           ...                         -0.083783
1844  2018-05-04           ...                         -0.144722
1845  2018-05-04           ...                         -0.023748
1846  2018-05-04           ...                         -0.055738
1847  2018-05-04           ...                          0.004404
1848  2018-05-04           ...                          0.058158
1849  2018-05-04           ...                         -0.039171
1850  2018-05-04           ...                          0.026186
1851  2018-05-04           ...                         -0.014026
1852  2018-05-04           ...                          0.088812
1853  2018-05-04           ...                          0.054262
1854  2018-05-04           ...                          0.021747
1855  2018-05-04           ...                          0.020715
1856  2018-05-04           ...                          0.028577
1857  2018-05-04           ...                               NaN
1858  2018-05-04           ...                          0.056030
1859  2018-05-04           ...                         -0.021356

[27833 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ZS.O' 'BAK.N' 'PSO.N']
total 1904 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-17           ...                          0.014362
1     2018-04-17           ...                          0.119778
2     2018-04-17           ...                         -0.055441
3     2018-04-17           ...                         -0.085551
4     2018-04-17           ...                         -0.007357
5     2018-04-17           ...                         -0.033151
6     2018-04-17           ...                          0.002524
7     2018-04-17           ...                          0.001213
8     2018-04-17           ...                          0.046205
9     2018-04-17           ...                          0.012011
10    2018-04-17           ...                         -0.085836
11    2018-04-17           ...                         -0.019304
12    2018-04-17           ...                         -0.053837
13    2018-04-17           ...                         -0.051301
14    2018-04-17           ...                          0.021831
15    2018-04-17           ...                         -0.008669
16    2018-04-17           ...                          0.026943
17    2018-04-17           ...                         -0.091365
18    2018-04-17           ...                          0.004018
19    2018-04-17           ...                          0.002288
20    2018-04-17           ...                         -0.024101
21    2018-04-17           ...                         -0.019631
22    2018-04-17           ...                         -0.336907
23    2018-04-17           ...                         -0.008826
24    2018-04-17           ...                          0.005427
25    2018-04-17           ...                         -0.015006
26    2018-04-17           ...                         -0.002823
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29    2018-04-17           ...                          0.017961
...          ...           ...                               ...
1830  2018-05-07           ...                          0.012276
1831  2018-05-07           ...                          0.014752
1832  2018-05-07           ...                          0.039415
1833  2018-05-07           ...                         -0.017844
1834  2018-05-07           ...                         -0.005551
1835  2018-05-07           ...                         -0.116047
1836  2018-05-07           ...                         -0.032582
1837  2018-05-07           ...                         -0.069095
1838  2018-05-07           ...                         -0.100938
1839  2018-05-07           ...                         -0.120596
1840  2018-05-07           ...                          0.029746
1841  2018-05-07           ...                         -0.003623
1842  2018-05-07           ...                         -0.023712
1843  2018-05-07           ...                         -0.132883
1844  2018-05-07           ...                         -0.146588
1845  2018-05-07           ...                         -0.044010
1846  2018-05-07           ...                         -0.065605
1847  2018-05-07           ...                          0.053071
1848  2018-05-07           ...                          0.090339
1849  2018-05-07           ...                         -0.102786
1850  2018-05-07           ...                          0.055739
1851  2018-05-07           ...                         -0.056620
1852  2018-05-07           ...                          0.104948
1853  2018-05-07           ...                          0.099123
1854  2018-05-07           ...                         -0.066451
1855  2018-05-07           ...                          0.027675
1856  2018-05-07           ...                          0.075277
1857  2018-05-07           ...                               NaN
1858  2018-05-07           ...                          0.010847
1859  2018-05-07           ...                         -0.048029

[27840 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MUSA.N' 'QRTEA.O' 'WGL.N']
total 1906 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-18           ...                          0.022035
1     2018-04-18           ...                          0.139995
2     2018-04-18           ...                          0.013259
3     2018-04-18           ...                         -0.086228
4     2018-04-18           ...                         -0.000772
5     2018-04-18           ...                         -0.009838
6     2018-04-18           ...                          0.011906
7     2018-04-18           ...                          0.002221
8     2018-04-18           ...                         -0.011789
9     2018-04-18           ...                          0.012602
10    2018-04-18           ...                         -0.061880
11    2018-04-18           ...                         -0.012333
12    2018-04-18           ...                         -0.021485
13    2018-04-18           ...                         -0.052794
14    2018-04-18           ...                          0.047957
15    2018-04-18           ...                         -0.019693
16    2018-04-18           ...                          0.041504
17    2018-04-18           ...                         -0.040917
18    2018-04-18           ...                          0.009411
19    2018-04-18           ...                          0.014167
20    2018-04-18           ...                         -0.017705
21    2018-04-18           ...                         -0.030549
22    2018-04-18           ...                         -0.221747
23    2018-04-18           ...                          0.001366
24    2018-04-18           ...                          0.007267
```

```
27    2018-04-18          ...                          0.066312
28    2018-04-18          ...                               NaN
29    2018-04-18          ...                          0.041593
...          ...          ...                               ...
1832  2018-05-08          ...                         -0.000720
1833  2018-05-08          ...                          0.042960
1834  2018-05-08          ...                          0.022440
1835  2018-05-08          ...                         -0.018567
1836  2018-05-08          ...                          0.031622
1837  2018-05-08          ...                         -0.102721
1838  2018-05-08          ...                          0.004619
1839  2018-05-08          ...                         -0.054219
1840  2018-05-08          ...                         -0.082408
1841  2018-05-08          ...                         -0.104599
1842  2018-05-08          ...                          0.059964
1843  2018-05-08          ...                          0.017095
1844  2018-05-08          ...                         -0.022351
1845  2018-05-08          ...                         -0.124071
1846  2018-05-08          ...                         -0.171793
1847  2018-05-08          ...                         -0.027515
1848  2018-05-08          ...                         -0.046855
1849  2018-05-08          ...                          0.096622
1850  2018-05-08          ...                          0.063309
1851  2018-05-08          ...                         -0.080057
1852  2018-05-08          ...                          0.043091
1853  2018-05-08          ...                          0.048708
1854  2018-05-08          ...                          0.097385
1855  2018-05-08          ...                          0.049374
1856  2018-05-08          ...                         -0.030716
1857  2018-05-08          ...                         -0.025288
1858  2018-05-08          ...                          0.076551
1859  2018-05-08          ...                               NaN
1860  2018-05-08          ...                          0.005941
1861  2018-05-08          ...                         -0.039674

[27849 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AVT.O' 'GIL.N' 'SGRY.O']
total 1909 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-19          ...                          0.036243
1     2018-04-19          ...                          0.221311
2     2018-04-19          ...                          0.013803
3     2018-04-19          ...                         -0.094954
4     2018-04-19          ...                         -0.036165
5     2018-04-19          ...                         -0.066893
6     2018-04-19          ...                         -0.008435
7     2018-04-19          ...                         -0.025702
8     2018-04-19          ...                         -0.006140
9     2018-04-19          ...                          0.072699
10    2018-04-19          ...                         -0.020162
11    2018-04-19          ...                          0.039989
12    2018-04-19          ...                         -0.062277
13    2018-04-19          ...                         -0.047274
14    2018-04-19          ...                          0.035029
15    2018-04-19          ...                         -0.013346
16    2018-04-19          ...                          0.071193
17    2018-04-19          ...                         -0.119414
18    2018-04-19          ...                          0.009006
19    2018-04-19          ...                          0.003848
20    2018-04-19          ...                         -0.064624
21    2018-04-19          ...                         -0.039465
22    2018-04-19          ...                         -0.269516
```

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25    2018-04-19          ...                          0.012317
26    2018-04-19          ...                         -0.030282
27    2018-04-19          ...                          0.076171
28    2018-04-19          ...                               NaN
29    2018-04-19          ...                         -0.008949
...          ...          ...                               ...
1827  2018-05-09          ...                          0.072155
1828  2018-05-09          ...                         -0.012774
1829  2018-05-09          ...                          0.056764
1830  2018-05-09          ...                         -0.016484
1831  2018-05-09          ...                         -0.037935
1832  2018-05-09          ...                         -0.125369
1833  2018-05-09          ...                         -0.000296
1834  2018-05-09          ...                         -0.092443
1835  2018-05-09          ...                         -0.080863
1836  2018-05-09          ...                         -0.098331
1837  2018-05-09          ...                          0.063026
1838  2018-05-09          ...                          0.054956
1839  2018-05-09          ...                          0.015881
1840  2018-05-09          ...                         -0.161790
1841  2018-05-09          ...                         -0.175488
1842  2018-05-09          ...                         -0.037721
1843  2018-05-09          ...                         -0.075880
1844  2018-05-09          ...                          0.146065
1845  2018-05-09          ...                          0.181015
1846  2018-05-09          ...                         -0.088996
1847  2018-05-09          ...                          0.076360
1848  2018-05-09          ...                          0.093228
1849  2018-05-09          ...                          0.127377
1850  2018-05-09          ...                          0.175508
1851  2018-05-09          ...                         -0.069045
1852  2018-05-09          ...                          0.025790
1853  2018-05-09          ...                          0.115699
1854  2018-05-09          ...                               NaN
1855  2018-05-09          ...                          0.040877
1856  2018-05-09          ...                         -0.051483

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GIL.N' 'SGRY.O' 'AMC.N']
total 1908 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-20          ...                          0.025642
1     2018-04-20          ...                          0.198725
2     2018-04-20          ...                          0.032152
3     2018-04-20          ...                         -0.091442
4     2018-04-20          ...                         -0.034239
5     2018-04-20          ...                         -0.086306
6     2018-04-20          ...                         -0.025239
7     2018-04-20          ...                         -0.044081
8     2018-04-20          ...                         -0.003447
9     2018-04-20          ...                          0.060248
10    2018-04-20          ...                         -0.016799
11    2018-04-20          ...                          0.020355
12    2018-04-20          ...                         -0.010672
13    2018-04-20          ...                         -0.050197
14    2018-04-20          ...                          0.035663
15    2018-04-20          ...                         -0.000581
16    2018-04-20          ...                          0.043999
17    2018-04-20          ...                         -0.094756
18    2018-04-20          ...                         -0.011746
19    2018-04-20          ...                         -0.012140
20    2018-04-20          ...                         -0.052949
```

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23    2018-04-20          ...                          0.003109
24    2018-04-20          ...                          0.005715
25    2018-04-20          ...                          0.012468
26    2018-04-20          ...                          0.002429
27    2018-04-20          ...                          0.024946
28    2018-04-20          ...                               NaN
29    2018-04-20          ...                          0.004454
...          ...          ...                               ...
1828  2018-05-10          ...                          0.006143
1829  2018-05-10          ...                         -0.016075
1830  2018-05-10          ...                         -0.005262
1831  2018-05-10          ...                         -0.020365
1832  2018-05-10          ...                         -0.050348
1833  2018-05-10          ...                         -0.114262
1834  2018-05-10          ...                          0.016224
1835  2018-05-10          ...                         -0.078556
1836  2018-05-10          ...                         -0.072491
1837  2018-05-10          ...                         -0.096440
1838  2018-05-10          ...                          0.057516
1839  2018-05-10          ...                          0.057216
1840  2018-05-10          ...                          0.073129
1841  2018-05-10          ...                         -0.146264
1842  2018-05-10          ...                         -0.151305
1843  2018-05-10          ...                         -0.038237
1844  2018-05-10          ...                         -0.076464
1845  2018-05-10          ...                          0.106968
1846  2018-05-10          ...                          0.216911
1847  2018-05-10          ...                         -0.116079
1848  2018-05-10          ...                          0.082318
1849  2018-05-10          ...                          0.051379
1850  2018-05-10          ...                          0.146737
1851  2018-05-10          ...                          0.204189
1852  2018-05-10          ...                         -0.039933
1853  2018-05-10          ...                          0.039489
1854  2018-05-10          ...                          0.133237
1855  2018-05-10          ...                               NaN
1856  2018-05-10          ...                          0.044696
1857  2018-05-10          ...                         -0.053338

[27851 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ATR.N' 'DBX.O' 'ENLC.N']
total 1906 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-23          ...                          0.016003
1     2018-04-23          ...                          0.013193
2     2018-04-23          ...                          0.024433
3     2018-04-23          ...                         -0.070741
4     2018-04-23          ...                         -0.049088
5     2018-04-23          ...                         -0.080187
6     2018-04-23          ...                         -0.045191
7     2018-04-23          ...                         -0.041483
8     2018-04-23          ...                          0.003719
9     2018-04-23          ...                          0.049201
10    2018-04-23          ...                         -0.034766
11    2018-04-23          ...                         -0.006724
12    2018-04-23          ...                          0.000503
13    2018-04-23          ...                         -0.049306
14    2018-04-23          ...                          0.033984
15    2018-04-23          ...                          0.012852
16    2018-04-23          ...                          0.021630
17    2018-04-23          ...                          0.128057
18    2018-04-23          ...                         -0.024247
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21    2018-04-23          ...                        -0.059108
22    2018-04-23          ...                        -0.176156
23    2018-04-23          ...                        -0.008288
24    2018-04-23          ...                         0.000021
25    2018-04-23          ...                         0.011689
26    2018-04-23          ...                        -0.014210
27    2018-04-23          ...                         0.051836
28    2018-04-23          ...                              NaN
29    2018-04-23          ...                         0.005789
...          ...          ...                              ...
1824  2018-05-11          ...                        -0.068058
1825  2018-05-11          ...                        -0.009772
1826  2018-05-11          ...                        -0.013799
1827  2018-05-11          ...                         0.036107
1828  2018-05-11          ...                        -0.127897
1829  2018-05-11          ...                        -0.101508
1830  2018-05-11          ...                         0.069916
1831  2018-05-11          ...                        -0.064647
1832  2018-05-11          ...                        -0.049723
1833  2018-05-11          ...                        -0.069782
1834  2018-05-11          ...                        -0.015024
1835  2018-05-11          ...                         0.058612
1836  2018-05-11          ...                         0.090040
1837  2018-05-11          ...                        -0.085309
1838  2018-05-11          ...                        -0.143191
1839  2018-05-11          ...                        -0.040176
1840  2018-05-11          ...                        -0.101814
1841  2018-05-11          ...                         0.119111
1842  2018-05-11          ...                         0.180859
1843  2018-05-11          ...                        -0.102664
1844  2018-05-11          ...                         0.033490
1845  2018-05-11          ...                         0.081798
1846  2018-05-11          ...                         0.138488
1847  2018-05-11          ...                         0.175976
1848  2018-05-11          ...                        -0.088694
1849  2018-05-11          ...                         0.047169
1850  2018-05-11          ...                         0.110051
1851  2018-05-11          ...                              NaN
1852  2018-05-11          ...                         0.020216
1853  2018-05-11          ...                        -0.041577

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NXEO.O' 'VRNS.O' 'WBC.N']
total 1913 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-24          ...                        -0.015612
1     2018-04-24          ...                        -0.061862
2     2018-04-24          ...                        -0.009314
3     2018-04-24          ...                        -0.074650
4     2018-04-24          ...                        -0.034090
5     2018-04-24          ...                        -0.044168
6     2018-04-24          ...                        -0.060719
7     2018-04-24          ...                        -0.043240
8     2018-04-24          ...                         0.024436
9     2018-04-24          ...                         0.031864
10    2018-04-24          ...                        -0.019163
11    2018-04-24          ...                         0.002214
12    2018-04-24          ...                        -0.003332
13    2018-04-24          ...                        -0.023166
14    2018-04-24          ...                         0.019132
15    2018-04-24          ...                        -0.006770
16    2018-04-24          ...                         0.009587
```

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19    2018-04-24          ...                        -0.008445
20    2018-04-24          ...                         0.007266
21    2018-04-24          ...                        -0.057009
22    2018-04-24          ...                        -0.207139
23    2018-04-24          ...                        -0.015475
24    2018-04-24          ...                         0.000930
25    2018-04-24          ...                         0.010126
26    2018-04-24          ...                        -0.025259
27    2018-04-24          ...                         0.048897
28    2018-04-24          ...                              NaN
29    2018-04-24          ...                         0.003008
...          ...          ...                              ...
1826  2018-05-14          ...                        -0.061547
1827  2018-05-14          ...                         0.041720
1828  2018-05-14          ...                        -0.003774
1829  2018-05-14          ...                         0.024341
1830  2018-05-14          ...                        -0.272706
1831  2018-05-14          ...                        -0.097638
1832  2018-05-14          ...                         0.039842
1833  2018-05-14          ...                        -0.064858
1834  2018-05-14          ...                        -0.088356
1835  2018-05-14          ...                        -0.054487
1836  2018-05-14          ...                        -0.037227
1837  2018-05-14          ...                         0.071532
1838  2018-05-14          ...                         0.103676
1839  2018-05-14          ...                        -0.126096
1840  2018-05-14          ...                        -0.137902
1841  2018-05-14          ...                        -0.052974
1842  2018-05-14          ...                        -0.132676
1843  2018-05-14          ...                         0.116096
1844  2018-05-14          ...                         0.181642
1845  2018-05-14          ...                        -0.092024
1846  2018-05-14          ...                         0.006542
1847  2018-05-14          ...                         0.097255
1848  2018-05-14          ...                         0.128552
1849  2018-05-14          ...                         0.170742
1850  2018-05-14          ...                        -0.070476
1851  2018-05-14          ...                         0.042321
1852  2018-05-14          ...                         0.111544
1853  2018-05-14          ...                              NaN
1854  2018-05-14          ...                         0.024281
1855  2018-05-14          ...                        -0.035828

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'QURE.O' 'RACE.N' 'TRHC.O']
total 1914 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-25          ...                         0.015032
1     2018-04-25          ...                        -0.047771
2     2018-04-25          ...                        -0.017187
3     2018-04-25          ...                        -0.031517
4     2018-04-25          ...                        -0.028084
5     2018-04-25          ...                        -0.040196
6     2018-04-25          ...                        -0.051942
7     2018-04-25          ...                        -0.039360
8     2018-04-25          ...                         0.016328
9     2018-04-25          ...                         0.028077
10    2018-04-25          ...                         0.002836
11    2018-04-25          ...                         0.031127
12    2018-04-25          ...                        -0.048922
13    2018-04-25          ...                        -0.005318
14    2018-04-25          ...                        -0.040886
```

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17    2018-04-25          ...                          0.164987
18    2018-04-25          ...                         -0.038851
19    2018-04-25          ...                         -0.007283
20    2018-04-25          ...                          0.028600
21    2018-04-25          ...                         -0.046381
22    2018-04-25          ...                         -0.209964
23    2018-04-25          ...                          0.003072
24    2018-04-25          ...                          0.006278
25    2018-04-25          ...                          0.018982
26    2018-04-25          ...                         -0.008964
27    2018-04-25          ...                          0.090039
28    2018-04-25          ...                               NaN
29    2018-04-25          ...                         -0.017662
...          ...          ...                               ...
1825  2018-05-15          ...                         -0.005315
1826  2018-05-15          ...                          0.071828
1827  2018-05-15          ...                         -0.032722
1828  2018-05-15          ...                          0.021568
1829  2018-05-15          ...                         -0.213052
1830  2018-05-15          ...                         -0.076221
1831  2018-05-15          ...                          0.013708
1832  2018-05-15          ...                         -0.052319
1833  2018-05-15          ...                         -0.096543
1834  2018-05-15          ...                         -0.058383
1835  2018-05-15          ...                         -0.089850
1836  2018-05-15          ...                          0.054028
1837  2018-05-15          ...                          0.047287
1838  2018-05-15          ...                         -0.112513
1839  2018-05-15          ...                         -0.131084
1840  2018-05-15          ...                         -0.064019
1841  2018-05-15          ...                         -0.139295
1842  2018-05-15          ...                          0.088445
1843  2018-05-15          ...                          0.126708
1844  2018-05-15          ...                         -0.089199
1845  2018-05-15          ...                          0.013436
1846  2018-05-15          ...                          0.056638
1847  2018-05-15          ...                          0.066905
1848  2018-05-15          ...                          0.133316
1849  2018-05-15          ...                         -0.075753
1850  2018-05-15          ...                          0.052037
1851  2018-05-15          ...                          0.112728
1852  2018-05-15          ...                               NaN
1853  2018-05-15          ...                          0.009207
1854  2018-05-15          ...                         -0.040525

[27852 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CCOI.O' 'NSP.N' 'ONE.N']
total 1917 df
            time          ...          returnsOpenPrevMktres10
0     2018-04-26          ...                         -0.004038
1     2018-04-26          ...                          0.013102
2     2018-04-26          ...                         -0.025176
3     2018-04-26          ...                         -0.055224
4     2018-04-26          ...                         -0.091178
5     2018-04-26          ...                          0.004729
6     2018-04-26          ...                         -0.052641
7     2018-04-26          ...                         -0.041791
8     2018-04-26          ...                          0.028055
9     2018-04-26          ...                          0.034208
10    2018-04-26          ...                          0.005540
11    2018-04-26          ...                          0.027728
12    2018-04-26          ...                         -0.053438
13    2018-04-26                                       0.018152
```

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15    2018-04-26           ...                          0.083900
16    2018-04-26           ...                          0.044993
17    2018-04-26           ...                         -0.187346
18    2018-04-26           ...                         -0.035125
19    2018-04-26           ...                         -0.029625
20    2018-04-26           ...                          0.002782
21    2018-04-26           ...                         -0.056058
22    2018-04-26           ...                         -0.281165
23    2018-04-26           ...                         -0.012923
24    2018-04-26           ...                         -0.010581
25    2018-04-26           ...                          0.012950
26    2018-04-26           ...                         -0.030749
27    2018-04-26           ...                          0.052578
28    2018-04-26           ...                               NaN
29    2018-04-26           ...                         -0.025358
...          ...           ...                               ...
1825  2018-05-16           ...                         -0.018281
1826  2018-05-16           ...                          0.096701
1827  2018-05-16           ...                         -0.024254
1828  2018-05-16           ...                          0.041137
1829  2018-05-16           ...                         -0.132694
1830  2018-05-16           ...                         -0.091778
1831  2018-05-16           ...                          0.027913
1832  2018-05-16           ...                         -0.042854
1833  2018-05-16           ...                         -0.113511
1834  2018-05-16           ...                         -0.025114
1835  2018-05-16           ...                         -0.051776
1836  2018-05-16           ...                          0.095296
1837  2018-05-16           ...                          0.022974
1838  2018-05-16           ...                         -0.110020
1839  2018-05-16           ...                         -0.067263
1840  2018-05-16           ...                         -0.017478
1841  2018-05-16           ...                         -0.026335
1842  2018-05-16           ...                          0.073765
1843  2018-05-16           ...                          0.047541
1844  2018-05-16           ...                         -0.078288
1845  2018-05-16           ...                         -0.014816
1846  2018-05-16           ...                          0.070376
1847  2018-05-16           ...                          0.024875
1848  2018-05-16           ...                          0.043198
1849  2018-05-16           ...                         -0.046389
1850  2018-05-16           ...                          0.050164
1851  2018-05-16           ...                          0.107820
1852  2018-05-16           ...                               NaN
1853  2018-05-16           ...                          0.015057
1854  2018-05-16           ...                          0.028963

[27855 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CPA.N' 'IQ.O' 'ROKU.O']
total 1918 df
            time           ...           returnsOpenPrevMktres10
0     2018-04-27           ...                         -0.016446
1     2018-04-27           ...                         -0.041639
2     2018-04-27           ...                         -0.005150
3     2018-04-27           ...                         -0.089924
4     2018-04-27           ...                         -0.092270
5     2018-04-27           ...                          0.017861
6     2018-04-27           ...                         -0.061078
7     2018-04-27           ...                         -0.014858
8     2018-04-27           ...                         -0.019854
9     2018-04-27           ...                          0.011841
10    2018-04-27           ...                          0.053501
11    2018-04-27                                        0.041336
```

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14    2018-04-27          ...                          0.020092
15    2018-04-27          ...                          0.005743
16    2018-04-27          ...                          0.047020
17    2018-04-27          ...                         -0.190039
18    2018-04-27          ...                         -0.000605
19    2018-04-27          ...                         -0.048787
20    2018-04-27          ...                          0.007207
21    2018-04-27          ...                         -0.095573
22    2018-04-27          ...                         -0.261958
23    2018-04-27          ...                         -0.017921
24    2018-04-27          ...                         -0.039961
25    2018-04-27          ...                          0.009356
26    2018-04-27          ...                         -0.001485
27    2018-04-27          ...                          0.052146
28    2018-04-27          ...                          0.038950
29    2018-04-27          ...                         -0.024513
...          ...          ...                               ...
1820  2018-05-17          ...                         -0.045505
1821  2018-05-17          ...                          0.080052
1822  2018-05-17          ...                         -0.003290
1823  2018-05-17          ...                          0.016304
1824  2018-05-17          ...                         -0.104123
1825  2018-05-17          ...                         -0.057435
1826  2018-05-17          ...                         -0.003658
1827  2018-05-17          ...                         -0.014991
1828  2018-05-17          ...                         -0.002229
1829  2018-05-17          ...                         -0.052233
1830  2018-05-17          ...                         -0.030192
1831  2018-05-17          ...                          0.061330
1832  2018-05-17          ...                         -0.029655
1833  2018-05-17          ...                         -0.078389
1834  2018-05-17          ...                         -0.036931
1835  2018-05-17          ...                          0.017032
1836  2018-05-17          ...                          0.001075
1837  2018-05-17          ...                          0.051559
1838  2018-05-17          ...                          0.025827
1839  2018-05-17          ...                         -0.049673
1840  2018-05-17          ...                          0.016303
1841  2018-05-17          ...                          0.031167
1842  2018-05-17          ...                         -0.002381
1843  2018-05-17          ...                          0.033113
1844  2018-05-17          ...                         -0.035679
1845  2018-05-17          ...                          0.046072
1846  2018-05-17          ...                          0.016778
1847  2018-05-17          ...                         -0.031679
1848  2018-05-17          ...                          0.017612
1849  2018-05-17          ...                         -0.015718

[27854 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CW.N' 'LTC.N' 'RNR.N']
total 1917 df
           time          ...          returnsOpenPrevMktres10
0     2018-04-30          ...                         -0.026608
1     2018-04-30          ...                         -0.091231
2     2018-04-30          ...                          0.002761
3     2018-04-30          ...                         -0.056132
4     2018-04-30          ...                         -0.097551
5     2018-04-30          ...                          0.090928
6     2018-04-30          ...                         -0.078889
7     2018-04-30          ...                          0.010991
8     2018-04-30          ...                         -0.034363
9     2018-04-30                                       0.002523
```

```
12    2018-04-30          ...                        -0.013588
13    2018-04-30          ...                        -0.032426
14    2018-04-30          ...                         0.012047
15    2018-04-30          ...                         0.008300
16    2018-04-30          ...                         0.031624
17    2018-04-30          ...                        -0.139465
18    2018-04-30          ...                         0.019644
19    2018-04-30          ...                        -0.051978
20    2018-04-30          ...                         0.006721
21    2018-04-30          ...                        -0.074894
22    2018-04-30          ...                        -0.081891
23    2018-04-30          ...                        -0.044310
24    2018-04-30          ...                        -0.034656
25    2018-04-30          ...                         0.004265
26    2018-04-30          ...                        -0.007784
27    2018-04-30          ...                         0.039043
28    2018-04-30          ...                         0.043494
29    2018-04-30          ...                        -0.018937
...          ...          ...                              ...
1819  2018-05-18          ...                        -0.034036
1820  2018-05-18          ...                         0.069317
1821  2018-05-18          ...                         0.051227
1822  2018-05-18          ...                         0.008591
1823  2018-05-18          ...                        -0.073912
1824  2018-05-18          ...                        -0.020065
1825  2018-05-18          ...                        -0.069261
1826  2018-05-18          ...                         0.007978
1827  2018-05-18          ...                         0.034459
1828  2018-05-18          ...                        -0.063574
1829  2018-05-18          ...                         0.033287
1830  2018-05-18          ...                         0.037403
1831  2018-05-18          ...                        -0.019631
1832  2018-05-18          ...                        -0.017570
1833  2018-05-18          ...                         0.008670
1834  2018-05-18          ...                        -0.012903
1835  2018-05-18          ...                         0.005678
1836  2018-05-18          ...                         0.079937
1837  2018-05-18          ...                        -0.021388
1838  2018-05-18          ...                        -0.000048
1839  2018-05-18          ...                         0.037586
1840  2018-05-18          ...                        -0.000605
1841  2018-05-18          ...                         0.004894
1842  2018-05-18          ...                        -0.009076
1843  2018-05-18          ...                        -0.006160
1844  2018-05-18          ...                         0.064158
1845  2018-05-18          ...                         0.035453
1846  2018-05-18          ...                         0.018953
1847  2018-05-18          ...                         0.023569
1848  2018-05-18          ...                        -0.023051

[27852 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LTC.N' 'RNR.N' 'SCOR.OB']
total 1915 df
            time          ...          returnsOpenPrevMktres10
0     2018-05-01          ...                        -0.014174
1     2018-05-01          ...                        -0.008224
2     2018-05-01          ...                         0.016451
3     2018-05-01          ...                        -0.086343
4     2018-05-01          ...                        -0.122048
5     2018-05-01          ...                         0.039396
6     2018-05-01          ...                        -0.035866
7     2018-05-01                                     -0.025525
```

```
10    2018-05-01          ...                          0.142787
11    2018-05-01          ...                          0.050306
12    2018-05-01          ...                         -0.026809
13    2018-05-01          ...                         -0.044764
14    2018-05-01          ...                          0.035612
15    2018-05-01          ...                         -0.013810
16    2018-05-01          ...                          0.037538
17    2018-05-01          ...                         -0.145057
18    2018-05-01          ...                         -0.003143
19    2018-05-01          ...                         -0.047805
20    2018-05-01          ...                         -0.036101
21    2018-05-01          ...                         -0.076601
22    2018-05-01          ...                          0.085988
23    2018-05-01          ...                         -0.026704
24    2018-05-01          ...                         -0.035985
25    2018-05-01          ...                          0.017491
26    2018-05-01          ...                          0.011372
27    2018-05-01          ...                          0.139521
28    2018-05-01          ...                          0.072425
29    2018-05-01          ...                         -0.007853
...          ...          ...                               ...
1823  2018-05-21          ...                         -0.025430
1824  2018-05-21          ...                          0.075343
1825  2018-05-21          ...                          0.130428
1826  2018-05-21          ...                          0.020424
1827  2018-05-21          ...                         -0.092162
1828  2018-05-21          ...                          0.054979
1829  2018-05-21          ...                         -0.004962
1830  2018-05-21          ...                          0.048595
1831  2018-05-21          ...                          0.010801
1832  2018-05-21          ...                         -0.025392
1833  2018-05-21          ...                          0.022523
1834  2018-05-21          ...                          0.067915
1835  2018-05-21          ...                          0.001257
1836  2018-05-21          ...                         -0.004897
1837  2018-05-21          ...                         -0.003905
1838  2018-05-21          ...                         -0.011093
1839  2018-05-21          ...                         -0.004583
1840  2018-05-21          ...                          0.067238
1841  2018-05-21          ...                         -0.035656
1842  2018-05-21          ...                          0.022669
1843  2018-05-21          ...                          0.008444
1844  2018-05-21          ...                          0.037673
1845  2018-05-21          ...                          0.027749
1846  2018-05-21          ...                         -0.035812
1847  2018-05-21          ...                          0.070506
1848  2018-05-21          ...                          0.042098
1849  2018-05-21          ...                          0.046384
1850  2018-05-21          ...                         -0.008529
1851  2018-05-21          ...                          0.044782
1852  2018-05-21          ...                          0.006409

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'JOE.N' 'MIME.O' 'SPOT.N']
total 1920 df
            time          ...          returnsOpenPrevMktres10
0     2018-05-02          ...                         -0.009301
1     2018-05-02          ...                         -0.008141
2     2018-05-02          ...                          0.015288
3     2018-05-02          ...                         -0.077277
4     2018-05-02          ...                         -0.151206
5     2018-05-02                                       0.044753
```

```
8     2018-05-02           ...                          -0.036184
9     2018-05-02           ...                           0.032577
10    2018-05-02           ...                           0.118718
11    2018-05-02           ...                           0.006266
12    2018-05-02           ...                          -0.047118
13    2018-05-02           ...                          -0.051801
14    2018-05-02           ...                           0.039737
15    2018-05-02           ...                           0.010663
16    2018-05-02           ...                           0.028033
17    2018-05-02           ...                          -0.138164
18    2018-05-02           ...                          -0.008132
19    2018-05-02           ...                          -0.104360
20    2018-05-02           ...                          -0.017514
21    2018-05-02           ...                          -0.023560
22    2018-05-02           ...                           0.046137
23    2018-05-02           ...                          -0.038361
24    2018-05-02           ...                          -0.034155
25    2018-05-02           ...                           0.014116
26    2018-05-02           ...                          -0.034226
27    2018-05-02           ...                           0.128468
28    2018-05-02           ...                           0.100718
29    2018-05-02           ...                           0.001063
...          ...           ...                                ...
1820  2018-05-22           ...                          -0.040880
1821  2018-05-22           ...                           0.090057
1822  2018-05-22           ...                           0.154574
1823  2018-05-22           ...                           0.017960
1824  2018-05-22           ...                          -0.110123
1825  2018-05-22           ...                           0.068398
1826  2018-05-22           ...                          -0.032914
1827  2018-05-22           ...                           0.029514
1828  2018-05-22           ...                           0.005178
1829  2018-05-22           ...                          -0.018945
1830  2018-05-22           ...                          -0.003995
1831  2018-05-22           ...                           0.026961
1832  2018-05-22           ...                          -0.005459
1833  2018-05-22           ...                          -0.013117
1834  2018-05-22           ...                          -0.013074
1835  2018-05-22           ...                          -0.017417
1836  2018-05-22           ...                           0.009757
1837  2018-05-22           ...                          -0.029108
1838  2018-05-22           ...                          -0.018189
1839  2018-05-22           ...                          -0.007169
1840  2018-05-22           ...                           0.009058
1841  2018-05-22           ...                          -0.045895
1842  2018-05-22           ...                           0.004614
1843  2018-05-22           ...                           0.001389
1844  2018-05-22           ...                           0.042374
1845  2018-05-22           ...                           0.038668
1846  2018-05-22           ...                           0.017564
1847  2018-05-22           ...                           0.012670
1848  2018-05-22           ...                           0.049409
1849  2018-05-22           ...                           0.003893

[27843 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SPOT.N' 'MDXG.O' 'TSG.O']
total 1918 df
350             time           ...           returnsOpenPrevMktres1
0
0     2018-05-03           ...                          -0.004075
1     2018-05-03           ...                           0.017964
2     2018-05-03           ...                           0.010274
```

```
5     2018-05-03           ...                          0.032937
6     2018-05-03           ...                          0.034845
7     2018-05-03           ...                         -0.036160
8     2018-05-03           ...                         -0.000977
9     2018-05-03           ...                         -0.017962
10    2018-05-03           ...                          0.086217
11    2018-05-03           ...                          0.010894
12    2018-05-03           ...                         -0.070352
13    2018-05-03           ...                         -0.047725
14    2018-05-03           ...                          0.047221
15    2018-05-03           ...                         -0.005933
16    2018-05-03           ...                          0.025918
17    2018-05-03           ...                         -0.099507
18    2018-05-03           ...                         -0.003060
19    2018-05-03           ...                         -0.048730
20    2018-05-03           ...                         -0.037221
21    2018-05-03           ...                          0.005345
22    2018-05-03           ...                          0.037466
23    2018-05-03           ...                         -0.018835
24    2018-05-03           ...                         -0.024092
25    2018-05-03           ...                          0.006943
26    2018-05-03           ...                          0.013066
27    2018-05-03           ...                          0.099547
28    2018-05-03           ...                          0.112945
29    2018-05-03           ...                          0.002896
...          ...           ...                               ...
1822  2018-05-23           ...                         -0.068417
1823  2018-05-23           ...                          0.191383
1824  2018-05-23           ...                          0.086911
1825  2018-05-23           ...                          0.007921
1826  2018-05-23           ...                         -0.138929
1827  2018-05-23           ...                          0.058346
1828  2018-05-23           ...                         -0.023411
1829  2018-05-23           ...                          0.060744
1830  2018-05-23           ...                         -0.006671
1831  2018-05-23           ...                         -0.025327
1832  2018-05-23           ...                         -0.084010
1833  2018-05-23           ...                         -0.005712
1834  2018-05-23           ...                         -0.010679
1835  2018-05-23           ...                         -0.026434
1836  2018-05-23           ...                         -0.015852
1837  2018-05-23           ...                         -0.022621
1838  2018-05-23           ...                          0.014553
1839  2018-05-23           ...                         -0.022200
1840  2018-05-23           ...                         -0.078090
1841  2018-05-23           ...                         -0.014865
1842  2018-05-23           ...                         -0.015092
1843  2018-05-23           ...                         -0.063649
1844  2018-05-23           ...                         -0.016327
1845  2018-05-23           ...                         -0.061674
1846  2018-05-23           ...                          0.047133
1847  2018-05-23           ...                          0.033212
1848  2018-05-23           ...                          0.004272
1849  2018-05-23           ...                         -0.013568
1850  2018-05-23           ...                          0.029695
1851  2018-05-23           ...                          0.006244

[27835 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RMP.N' 'TX.N' 'WCC.N']
total 1920 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-04           ...                          0.015315
```

```
3     2018-05-04          ...                        -0.111100
4     2018-05-04          ...                        -0.079250
5     2018-05-04          ...                         0.044660
6     2018-05-04          ...                         0.067320
7     2018-05-04          ...                         0.012957
8     2018-05-04          ...                         0.009121
9     2018-05-04          ...                        -0.014136
10    2018-05-04          ...                         0.072796
11    2018-05-04          ...                        -0.032341
12    2018-05-04          ...                        -0.071793
13    2018-05-04          ...                        -0.044914
14    2018-05-04          ...                         0.117988
15    2018-05-04          ...                        -0.015348
16    2018-05-04          ...                         0.019451
17    2018-05-04          ...                        -0.062487
18    2018-05-04          ...                         0.013092
19    2018-05-04          ...                        -0.038201
20    2018-05-04          ...                        -0.044282
21    2018-05-04          ...                         0.013043
22    2018-05-04          ...                        -0.000842
23    2018-05-04          ...                        -0.014859
24    2018-05-04          ...                        -0.034507
25    2018-05-04          ...                         0.009956
26    2018-05-04          ...                         0.015323
27    2018-05-04          ...                         0.064781
28    2018-05-04          ...                         0.143485
29    2018-05-04          ...                         0.031585
...          ...          ...                              ...
1816  2018-05-24          ...                        -0.006915
1817  2018-05-24          ...                         0.222369
1818  2018-05-24          ...                         0.121005
1819  2018-05-24          ...                        -0.000777
1820  2018-05-24          ...                        -0.148586
1821  2018-05-24          ...                         0.013225
1822  2018-05-24          ...                        -0.029453
1823  2018-05-24          ...                         0.025333
1824  2018-05-24          ...                        -0.023166
1825  2018-05-24          ...                        -0.033914
1826  2018-05-24          ...                        -0.073064
1827  2018-05-24          ...                        -0.007487
1828  2018-05-24          ...                        -0.023836
1829  2018-05-24          ...                        -0.048052
1830  2018-05-24          ...                        -0.094761
1831  2018-05-24          ...                        -0.019482
1832  2018-05-24          ...                         0.016974
1833  2018-05-24          ...                         0.035187
1834  2018-05-24          ...                        -0.042851
1835  2018-05-24          ...                         0.006419
1836  2018-05-24          ...                        -0.018212
1837  2018-05-24          ...                        -0.018624
1838  2018-05-24          ...                        -0.011282
1839  2018-05-24          ...                        -0.031994
1840  2018-05-24          ...                         0.051224
1841  2018-05-24          ...                         0.014990
1842  2018-05-24          ...                         0.020692
1843  2018-05-24          ...                        -0.043508
1844  2018-05-24          ...                         0.039978
1845  2018-05-24          ...                         0.005987

[27817 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BFR.N' 'BTE.N' 'JEF.N']
total 1918 df
```

```
1     2018-05-07          ...                    -0.006347
2     2018-05-07          ...                     0.028173
3     2018-05-07          ...                    -0.081870
4     2018-05-07          ...                    -0.088055
5     2018-05-07          ...                     0.136481
6     2018-05-07          ...                     0.108353
7     2018-05-07          ...                     0.044598
8     2018-05-07          ...                     0.047314
9     2018-05-07          ...                    -0.029876
10    2018-05-07          ...                     0.084649
11    2018-05-07          ...                    -0.044459
12    2018-05-07          ...                    -0.065261
13    2018-05-07          ...                    -0.045594
14    2018-05-07          ...                     0.137242
15    2018-05-07          ...                    -0.006337
16    2018-05-07          ...                     0.035466
17    2018-05-07          ...                    -0.113152
18    2018-05-07          ...                     0.040654
19    2018-05-07          ...                    -0.070792
20    2018-05-07          ...                    -0.021419
21    2018-05-07          ...                     0.054548
22    2018-05-07          ...                     0.045611
23    2018-05-07          ...                    -0.058197
24    2018-05-07          ...                    -0.054337
25    2018-05-07          ...                    -0.003897
26    2018-05-07          ...                     0.004523
27    2018-05-07          ...                     0.025797
28    2018-05-07          ...                     0.034362
29    2018-05-07          ...                     0.010663
...          ...          ...                          ...
1818  2018-05-25          ...                     0.037810
1819  2018-05-25          ...                     0.258385
1820  2018-05-25          ...                     0.105376
1821  2018-05-25          ...                    -0.024106
1822  2018-05-25          ...                    -0.103308
1823  2018-05-25          ...                    -0.033357
1824  2018-05-25          ...                     0.004979
1825  2018-05-25          ...                    -0.004747
1826  2018-05-25          ...                    -0.056540
1827  2018-05-25          ...                    -0.013675
1828  2018-05-25          ...                    -0.044960
1829  2018-05-25          ...                     0.003152
1830  2018-05-25          ...                    -0.047057
1831  2018-05-25          ...                    -0.096862
1832  2018-05-25          ...                    -0.014527
1833  2018-05-25          ...                    -0.008697
1834  2018-05-25          ...                     0.020132
1835  2018-05-25          ...                     0.017262
1836  2018-05-25          ...                     0.013161
1837  2018-05-25          ...                     0.003208
1838  2018-05-25          ...                    -0.045153
1839  2018-05-25          ...                     0.000021
1840  2018-05-25          ...                    -0.010604
1841  2018-05-25          ...                     0.018775
1842  2018-05-25          ...                     0.115943
1843  2018-05-25          ...                    -0.005034
1844  2018-05-25          ...                     0.052794
1845  2018-05-25          ...                    -0.061744
1846  2018-05-25          ...                     0.093327
1847  2018-05-25          ...                     0.014414

[27805 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2018-05-08	...	0.016722
1	2018-05-08	...	0.077926
2	2018-05-08	...	0.068285
3	2018-05-08	...	-0.091192
4	2018-05-08	...	-0.107417
5	2018-05-08	...	0.115200
6	2018-05-08	...	0.119633
7	2018-05-08	...	0.072799
8	2018-05-08	...	0.044669
9	2018-05-08	...	-0.011594
10	2018-05-08	...	0.064362
11	2018-05-08	...	-0.066875
12	2018-05-08	...	-0.064951
13	2018-05-08	...	-0.064800
14	2018-05-08	...	0.129669
15	2018-05-08	...	0.003252
16	2018-05-08	...	0.030008
17	2018-05-08	...	-0.072871
18	2018-05-08	...	0.045678
19	2018-05-08	...	-0.086593
20	2018-05-08	...	-0.022009
21	2018-05-08	...	0.074821
22	2018-05-08	...	0.092011
23	2018-05-08	...	-0.033840
24	2018-05-08	...	-0.033314
25	2018-05-08	...	-0.010082
26	2018-05-08	...	0.012539
27	2018-05-08	...	0.048942
28	2018-05-08	...	0.097711
29	2018-05-08	...	0.019083
...	...	...	...
1819	2018-05-29	...	0.020625
1820	2018-05-29	...	0.279664
1821	2018-05-29	...	0.070736
1822	2018-05-29	...	-0.017105
1823	2018-05-29	...	0.023936
1824	2018-05-29	...	-0.016672
1825	2018-05-29	...	0.042304
1826	2018-05-29	...	-0.019847
1827	2018-05-29	...	-0.050276
1828	2018-05-29	...	-0.006236
1829	2018-05-29	...	-0.043345
1830	2018-05-29	...	0.039169
1831	2018-05-29	...	-0.041038
1832	2018-05-29	...	-0.053171
1833	2018-05-29	...	-0.109863
1834	2018-05-29	...	-0.016420
1835	2018-05-29	...	0.025906
1836	2018-05-29	...	0.039036
1837	2018-05-29	...	0.021196
1838	2018-05-29	...	0.010150
1839	2018-05-29	...	-0.064739
1840	2018-05-29	...	0.039942
1841	2018-05-29	...	0.010202
1842	2018-05-29	...	0.029799
1843	2018-05-29	...	0.072959
1844	2018-05-29	...	-0.014658
1845	2018-05-29	...	0.082012
1846	2018-05-29	...	-0.151360
1847	2018-05-29	...	0.225312
1848	2018-05-29	...	0.000997

```
['A.N' 'AA.N' 'AABA.O' ... 'AXGN.O' 'ENVA.N' 'VAC.N']
total 1921 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-09           ...                          -0.015887
1     2018-05-09           ...                          -0.035190
2     2018-05-09           ...                           0.093927
3     2018-05-09           ...                          -0.060824
4     2018-05-09           ...                          -0.161757
5     2018-05-09           ...                           0.125822
6     2018-05-09           ...                           0.131896
7     2018-05-09           ...                           0.069149
8     2018-05-09           ...                           0.157775
9     2018-05-09           ...                           0.001972
10    2018-05-09           ...                           0.100405
11    2018-05-09           ...                          -0.086845
12    2018-05-09           ...                          -0.073784
13    2018-05-09           ...                          -0.054687
14    2018-05-09           ...                           0.198086
15    2018-05-09           ...                           0.001549
16    2018-05-09           ...                          -0.000617
17    2018-05-09           ...                          -0.095565
18    2018-05-09           ...                           0.054399
19    2018-05-09           ...                          -0.107839
20    2018-05-09           ...                          -0.008734
21    2018-05-09           ...                           0.090322
22    2018-05-09           ...                           0.135198
23    2018-05-09           ...                          -0.057835
24    2018-05-09           ...                          -0.035670
25    2018-05-09           ...                          -0.008730
26    2018-05-09           ...                           0.007144
27    2018-05-09           ...                           0.027504
28    2018-05-09           ...                           0.025807
29    2018-05-09           ...                           0.046970
...          ...           ...                                ...
1818  2018-05-30           ...                           0.037799
1819  2018-05-30           ...                           0.149391
1820  2018-05-30           ...                           0.124326
1821  2018-05-30           ...                          -0.018722
1822  2018-05-30           ...                          -0.008355
1823  2018-05-30           ...                          -0.028256
1824  2018-05-30           ...                           0.026644
1825  2018-05-30           ...                          -0.027714
1826  2018-05-30           ...                          -0.025374
1827  2018-05-30           ...                          -0.010615
1828  2018-05-30           ...                           0.016402
1829  2018-05-30           ...                           0.019972
1830  2018-05-30           ...                          -0.036761
1831  2018-05-30           ...                          -0.065292
1832  2018-05-30           ...                          -0.199717
1833  2018-05-30           ...                          -0.010350
1834  2018-05-30           ...                           0.045909
1835  2018-05-30           ...                           0.045955
1836  2018-05-30           ...                           0.023444
1837  2018-05-30           ...                           0.028703
1838  2018-05-30           ...                          -0.049457
1839  2018-05-30           ...                           0.037756
1840  2018-05-30           ...                           0.055947
1841  2018-05-30           ...                           0.029384
1842  2018-05-30           ...                           0.122676
1843  2018-05-30           ...                          -0.017231
1844  2018-05-30           ...                           0.072970
1845  2018-05-30           ...                          -0.087705
```

```
[27780 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VAC.N' 'AROC.N' 'KMPR.N']
total 1917 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-10           ...                          -0.002996
1     2018-05-10           ...                          -0.136537
2     2018-05-10           ...                           0.091480
3     2018-05-10           ...                          -0.047582
4     2018-05-10           ...                          -0.101963
5     2018-05-10           ...                           0.094879
6     2018-05-10           ...                           0.121841
7     2018-05-10           ...                           0.073948
8     2018-05-10           ...                           0.190859
9     2018-05-10           ...                          -0.009789
10    2018-05-10           ...                           0.101434
11    2018-05-10           ...                          -0.105171
12    2018-05-10           ...                          -0.072350
13    2018-05-10           ...                          -0.065358
14    2018-05-10           ...                           0.197812
15    2018-05-10           ...                           0.002495
16    2018-05-10           ...                          -0.011253
17    2018-05-10           ...                           0.158616
18    2018-05-10           ...                           0.051644
19    2018-05-10           ...                          -0.107421
20    2018-05-10           ...                          -0.003444
21    2018-05-10           ...                           0.103591
22    2018-05-10           ...                           0.207268
23    2018-05-10           ...                          -0.085677
24    2018-05-10           ...                          -0.076842
25    2018-05-10           ...                           0.005265
26    2018-05-10           ...                           0.012422
27    2018-05-10           ...                           0.027027
28    2018-05-10           ...                           0.078684
29    2018-05-10           ...                           0.055990
...          ...           ...                                ...
1812  2018-05-31           ...                           0.025352
1813  2018-05-31           ...                           0.141710
1814  2018-05-31           ...                           0.192842
1815  2018-05-31           ...                          -0.018678
1816  2018-05-31           ...                          -0.004030
1817  2018-05-31           ...                          -0.050839
1818  2018-05-31           ...                           0.019541
1819  2018-05-31           ...                          -0.046569
1820  2018-05-31           ...                          -0.024344
1821  2018-05-31           ...                          -0.012290
1822  2018-05-31           ...                           0.013124
1823  2018-05-31           ...                          -0.005937
1824  2018-05-31           ...                          -0.026284
1825  2018-05-31           ...                          -0.092309
1826  2018-05-31           ...                          -0.216286
1827  2018-05-31           ...                          -0.022134
1828  2018-05-31           ...                           0.056712
1829  2018-05-31           ...                           0.101856
1830  2018-05-31           ...                           0.106642
1831  2018-05-31           ...                           0.049592
1832  2018-05-31           ...                          -0.019281
1833  2018-05-31           ...                           0.004836
1834  2018-05-31           ...                           0.018029
1835  2018-05-31           ...                           0.130857
1836  2018-05-31           ...                           0.072452
1837  2018-05-31           ...                          -0.037493
```

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1840  2018-05-31           ...                          0.184944
1841  2018-05-31           ...                          0.015795

[27765 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MEDP.O' 'MSGN.N' 'MTGE.O']
total 1918 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-11           ...                          0.014173
1     2018-05-11           ...                         -0.078605
2     2018-05-11           ...                          0.056765
3     2018-05-11           ...                         -0.014370
4     2018-05-11           ...                         -0.097743
5     2018-05-11           ...                          0.078307
6     2018-05-11           ...                          0.137791
7     2018-05-11           ...                          0.061355
8     2018-05-11           ...                          0.254821
9     2018-05-11           ...                          0.013550
10    2018-05-11           ...                          0.069944
11    2018-05-11           ...                         -0.096758
12    2018-05-11           ...                         -0.100122
13    2018-05-11           ...                         -0.057076
14    2018-05-11           ...                          0.188728
15    2018-05-11           ...                         -0.000384
16    2018-05-11           ...                         -0.005305
17    2018-05-11           ...                          0.115233
18    2018-05-11           ...                          0.047801
19    2018-05-11           ...                         -0.095185
20    2018-05-11           ...                         -0.017227
21    2018-05-11           ...                          0.153189
22    2018-05-11           ...                          0.133651
23    2018-05-11           ...                         -0.062346
24    2018-05-11           ...                         -0.054319
25    2018-05-11           ...                          0.008515
26    2018-05-11           ...                         -0.013655
27    2018-05-11           ...                          0.025759
28    2018-05-11           ...                         -0.025298
29    2018-05-11           ...                          0.046457
...          ...           ...                               ...
1815  2018-06-01           ...                          0.037110
1816  2018-06-01           ...                          0.184614
1817  2018-06-01           ...                          0.155592
1818  2018-06-01           ...                         -0.003137
1819  2018-06-01           ...                          0.044237
1820  2018-06-01           ...                         -0.076586
1821  2018-06-01           ...                          0.006569
1822  2018-06-01           ...                         -0.081247
1823  2018-06-01           ...                         -0.042277
1824  2018-06-01           ...                          0.001143
1825  2018-06-01           ...                         -0.020953
1826  2018-06-01           ...                          0.044451
1827  2018-06-01           ...                         -0.008076
1828  2018-06-01           ...                         -0.080306
1829  2018-06-01           ...                         -0.234423
1830  2018-06-01           ...                         -0.021129
1831  2018-06-01           ...                          0.061923
1832  2018-06-01           ...                          0.125463
1833  2018-06-01           ...                          0.125823
1834  2018-06-01           ...                          0.040958
1835  2018-06-01           ...                         -0.023268
1836  2018-06-01           ...                         -0.005148
1837  2018-06-01           ...                          0.022780
1838  2018-06-01           ...                          0.097456
```

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1841  2018-06-01           ...                          0.102012
1842  2018-06-01           ...                         -0.026117
1843  2018-06-01           ...                          0.191303
1844  2018-06-01           ...                          0.016421

[27752 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LOMA.N' 'PAM.N' 'WYND.N']
total 1910 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-14           ...                          0.013105
1     2018-05-14           ...                         -0.056548
2     2018-05-14           ...                          0.057606
3     2018-05-14           ...                         -0.024405
4     2018-05-14           ...                         -0.093128
5     2018-05-14           ...                          0.065352
6     2018-05-14           ...                          0.139430
7     2018-05-14           ...                          0.026831
8     2018-05-14           ...                          0.322098
9     2018-05-14           ...                         -0.001359
10    2018-05-14           ...                          0.061045
11    2018-05-14           ...                         -0.092246
12    2018-05-14           ...                         -0.087582
13    2018-05-14           ...                         -0.042328
14    2018-05-14           ...                          0.191112
15    2018-05-14           ...                          0.012873
16    2018-05-14           ...                         -0.007434
17    2018-05-14           ...                          0.076405
18    2018-05-14           ...                          0.013069
19    2018-05-14           ...                         -0.076642
20    2018-05-14           ...                         -0.012326
21    2018-05-14           ...                          0.126571
22    2018-05-14           ...                          0.400194
23    2018-05-14           ...                         -0.077224
24    2018-05-14           ...                         -0.084257
25    2018-05-14           ...                          0.004027
26    2018-05-14           ...                          0.013049
27    2018-05-14           ...                          0.010544
28    2018-05-14           ...                         -0.003241
29    2018-05-14           ...                          0.043256
...          ...           ...                               ...
1816  2018-06-04           ...                          0.037908
1817  2018-06-04           ...                          0.203921
1818  2018-06-04           ...                          0.139021
1819  2018-06-04           ...                         -0.017013
1820  2018-06-04           ...                          0.074290
1821  2018-06-04           ...                         -0.095358
1822  2018-06-04           ...                         -0.017606
1823  2018-06-04           ...                         -0.093413
1824  2018-06-04           ...                         -0.040351
1825  2018-06-04           ...                         -0.006163
1826  2018-06-04           ...                         -0.074883
1827  2018-06-04           ...                          0.089956
1828  2018-06-04           ...                          0.003716
1829  2018-06-04           ...                         -0.101887
1830  2018-06-04           ...                         -0.225583
1831  2018-06-04           ...                         -0.016678
1832  2018-06-04           ...                          0.039603
1833  2018-06-04           ...                          0.100875
1834  2018-06-04           ...                          0.146595
1835  2018-06-04           ...                          0.012625
1836  2018-06-04           ...                         -0.019941
1837  2018-06-04           ...                         -0.033517
```

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1840  2018-06-04           ...                          0.070745
1841  2018-06-04           ...                         -0.057983
1842  2018-06-04           ...                          0.081865
1843  2018-06-04           ...                          0.030705
1844  2018-06-04           ...                          0.207398
1845  2018-06-04           ...                          0.024293

[27744 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSP.O' 'STNG.N' 'WBK.N']
total 1911 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-15           ...                         -0.099300
1     2018-05-15           ...                         -0.128666
2     2018-05-15           ...                          0.058475
3     2018-05-15           ...                         -0.034236
4     2018-05-15           ...                         -0.100052
5     2018-05-15           ...                          0.106625
6     2018-05-15           ...                          0.080049
7     2018-05-15           ...                          0.033321
8     2018-05-15           ...                          0.201266
9     2018-05-15           ...                         -0.014463
10    2018-05-15           ...                          0.041574
11    2018-05-15           ...                         -0.077777
12    2018-05-15           ...                         -0.107662
13    2018-05-15           ...                         -0.046848
14    2018-05-15           ...                          0.182634
15    2018-05-15           ...                          0.038981
16    2018-05-15           ...                         -0.021103
17    2018-05-15           ...                          0.103080
18    2018-05-15           ...                         -0.000894
19    2018-05-15           ...                         -0.109375
20    2018-05-15           ...                         -0.011704
21    2018-05-15           ...                          0.115192
22    2018-05-15           ...                          0.287800
23    2018-05-15           ...                         -0.083806
24    2018-05-15           ...                         -0.084498
25    2018-05-15           ...                         -0.006905
26    2018-05-15           ...                          0.034687
27    2018-05-15           ...                          0.010545
28    2018-05-15           ...                         -0.007076
29    2018-05-15           ...                          0.011667
...          ...           ...                               ...
1822  2018-06-05           ...                          0.010662
1823  2018-06-05           ...                          0.246234
1824  2018-06-05           ...                          0.031467
1825  2018-06-05           ...                         -0.028259
1826  2018-06-05           ...                          0.088524
1827  2018-06-05           ...                         -0.057470
1828  2018-06-05           ...                         -0.040860
1829  2018-06-05           ...                         -0.099513
1830  2018-06-05           ...                         -0.032850
1831  2018-06-05           ...                         -0.011608
1832  2018-06-05           ...                         -0.076021
1833  2018-06-05           ...                          0.097351
1834  2018-06-05           ...                          0.019467
1835  2018-06-05           ...                         -0.124955
1836  2018-06-05           ...                         -0.190124
1837  2018-06-05           ...                         -0.007878
1838  2018-06-05           ...                          0.048197
1839  2018-06-05           ...                          0.128966
1840  2018-06-05           ...                          0.146439
1841  2018-06-05           ...                          0.026582
```

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1844  2018-06-05           ...                         -0.008500
1845  2018-06-05           ...                          0.143488
1846  2018-06-05           ...                          0.020620
1847  2018-06-05           ...                         -0.052347
1848  2018-06-05           ...                          0.045655
1849  2018-06-05           ...                          0.068441
1850  2018-06-05           ...                          0.172570
1851  2018-06-05           ...                          0.002852

[27740 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PRA.N' 'RCM.O' 'WTI.N']
total 1912 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-16           ...                         -0.080980
1     2018-05-16           ...                         -0.136016
2     2018-05-16           ...                          0.052019
3     2018-05-16           ...                         -0.017374
4     2018-05-16           ...                         -0.040876
5     2018-05-16           ...                          0.073172
6     2018-05-16           ...                          0.026659
7     2018-05-16           ...                          0.028564
8     2018-05-16           ...                          0.226513
9     2018-05-16           ...                         -0.005563
10    2018-05-16           ...                          0.038378
11    2018-05-16           ...                         -0.051352
12    2018-05-16           ...                         -0.099941
13    2018-05-16           ...                         -0.025886
14    2018-05-16           ...                          0.173519
15    2018-05-16           ...                          0.014292
16    2018-05-16           ...                         -0.015767
17    2018-05-16           ...                          0.036273
18    2018-05-16           ...                         -0.019771
19    2018-05-16           ...                         -0.010965
20    2018-05-16           ...                         -0.031849
21    2018-05-16           ...                          0.069849
22    2018-05-16           ...                          0.165359
23    2018-05-16           ...                         -0.055658
24    2018-05-16           ...                         -0.054727
25    2018-05-16           ...                         -0.006016
26    2018-05-16           ...                          0.063719
27    2018-05-16           ...                          0.017839
28    2018-05-16           ...                         -0.038939
29    2018-05-16           ...                          0.010123
...          ...           ...                               ...
1825  2018-06-06           ...                          0.040481
1826  2018-06-06           ...                          0.205907
1827  2018-06-06           ...                          0.013913
1828  2018-06-06           ...                         -0.027999
1829  2018-06-06           ...                          0.118989
1830  2018-06-06           ...                         -0.069146
1831  2018-06-06           ...                         -0.047256
1832  2018-06-06           ...                         -0.109223
1833  2018-06-06           ...                         -0.011116
1834  2018-06-06           ...                         -0.022844
1835  2018-06-06           ...                         -0.083870
1836  2018-06-06           ...                          0.127643
1837  2018-06-06           ...                          0.020362
1838  2018-06-06           ...                         -0.101363
1839  2018-06-06           ...                         -0.196380
1840  2018-06-06           ...                         -0.002923
1841  2018-06-06           ...                          0.055969
1842  2018-06-06           ...                          0.044237
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1845  2018-06-06           ...                          -0.013493
1846  2018-06-06           ...                          -0.004896
1847  2018-06-06           ...                           0.011295
1848  2018-06-06           ...                           0.168326
1849  2018-06-06           ...                           0.051888
1850  2018-06-06           ...                          -0.049331
1851  2018-06-06           ...                           0.074910
1852  2018-06-06           ...                           0.092065
1853  2018-06-06           ...                           0.182528
1854  2018-06-06           ...                          -0.011060

[27740 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ENTA.O' 'RDY.N' 'TPIC.O']
total 1912 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-17           ...                          -0.083052
1     2018-05-17           ...                          -0.161818
2     2018-05-17           ...                           0.016664
3     2018-05-17           ...                          -0.009669
4     2018-05-17           ...                          -0.082163
5     2018-05-17           ...                           0.073772
6     2018-05-17           ...                           0.005278
7     2018-05-17           ...                           0.020260
8     2018-05-17           ...                           0.126143
9     2018-05-17           ...                          -0.018552
10    2018-05-17           ...                           0.064081
11    2018-05-17           ...                          -0.046716
12    2018-05-17           ...                                NaN
13    2018-05-17           ...                          -0.072325
14    2018-05-17           ...                          -0.026740
15    2018-05-17           ...                           0.110461
16    2018-05-17           ...                           0.008770
17    2018-05-17           ...                          -0.005728
18    2018-05-17           ...                          -0.092802
19    2018-05-17           ...                          -0.037994
20    2018-05-17           ...                          -0.032497
21    2018-05-17           ...                           0.008559
22    2018-05-17           ...                          -0.007414
23    2018-05-17           ...                           0.157265
24    2018-05-17           ...                          -0.030785
25    2018-05-17           ...                          -0.052553
26    2018-05-17           ...                          -0.008322
27    2018-05-17           ...                          -0.002484
28    2018-05-17           ...                          -0.025790
29    2018-05-17           ...                          -0.058847
...          ...           ...                                ...
1795  2018-06-07           ...                           0.029778
1796  2018-06-07           ...                           0.245691
1797  2018-06-07           ...                           0.048977
1798  2018-06-07           ...                          -0.043771
1799  2018-06-07           ...                           0.190724
1800  2018-06-07           ...                          -0.073077
1801  2018-06-07           ...                          -0.057798
1802  2018-06-07           ...                          -0.083087
1803  2018-06-07           ...                          -0.013230
1804  2018-06-07           ...                          -0.013811
1805  2018-06-07           ...                          -0.067034
1806  2018-06-07           ...                           0.146838
1807  2018-06-07           ...                           0.023485
1808  2018-06-07           ...                          -0.132226
1809  2018-06-07           ...                          -0.279575
1810  2018-06-07           ...                           0.012341
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1813  2018-06-07           ...                          0.200480
1814  2018-06-07           ...                          0.094068
1815  2018-06-07           ...                         -0.010532
1816  2018-06-07           ...                         -0.054810
1817  2018-06-07           ...                          0.019778
1818  2018-06-07           ...                          0.200042
1819  2018-06-07           ...                          0.121492
1820  2018-06-07           ...                         -0.074567
1821  2018-06-07           ...                          0.037829
1822  2018-06-07           ...                          0.297283
1823  2018-06-07           ...                          0.289613
1824  2018-06-07           ...                          0.002881

[27710 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DNB.N' 'EAF.N' 'NGL.N']
total 1907 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-18           ...                         -0.052945
1     2018-05-18           ...                         -0.125805
2     2018-05-18           ...                          0.015288
3     2018-05-18           ...                         -0.018723
4     2018-05-18           ...                         -0.067738
5     2018-05-18           ...                          0.073036
6     2018-05-18           ...                         -0.012762
7     2018-05-18           ...                         -0.003495
8     2018-05-18           ...                          0.141394
9     2018-05-18           ...                          0.002821
10    2018-05-18           ...                          0.066553
11    2018-05-18           ...                          0.021004
12    2018-05-18           ...                               NaN
13    2018-05-18           ...                         -0.091508
14    2018-05-18           ...                         -0.026231
15    2018-05-18           ...                          0.019648
16    2018-05-18           ...                          0.010328
17    2018-05-18           ...                          0.007242
18    2018-05-18           ...                         -0.170232
19    2018-05-18           ...                         -0.033496
20    2018-05-18           ...                         -0.006691
21    2018-05-18           ...                          0.003465
22    2018-05-18           ...                         -0.020193
23    2018-05-18           ...                          0.076041
24    2018-05-18           ...                         -0.005439
25    2018-05-18           ...                         -0.035360
26    2018-05-18           ...                         -0.006323
27    2018-05-18           ...                          0.000589
28    2018-05-18           ...                          0.063648
29    2018-05-18           ...                         -0.055138
...          ...           ...                               ...
1792  2018-06-08           ...                         -0.001721
1793  2018-06-08           ...                          0.145767
1794  2018-06-08           ...                          0.042650
1795  2018-06-08           ...                         -0.016075
1796  2018-06-08           ...                          0.137347
1797  2018-06-08           ...                         -0.072717
1798  2018-06-08           ...                         -0.027630
1799  2018-06-08           ...                         -0.076120
1800  2018-06-08           ...                         -0.020740
1801  2018-06-08           ...                          0.006936
1802  2018-06-08           ...                         -0.088460
1803  2018-06-08           ...                          0.117659
1804  2018-06-08           ...                         -0.020505
1805  2018-06-08           ...                         -0.072923
```

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1808  2018-06-08           ...                          0.095731
1809  2018-06-08           ...                         -0.004268
1810  2018-06-08           ...                          0.120260
1811  2018-06-08           ...                          0.039692
1812  2018-06-08           ...                         -0.005390
1813  2018-06-08           ...                         -0.014206
1814  2018-06-08           ...                         -0.044590
1815  2018-06-08           ...                          0.106560
1816  2018-06-08           ...                          0.042527
1817  2018-06-08           ...                         -0.051362
1818  2018-06-08           ...                          0.050415
1819  2018-06-08           ...                          0.395202
1820  2018-06-08           ...                          0.184975
1821  2018-06-08           ...                         -0.001919

[27682 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CLBK.O' 'MDR.N' 'PVTL.N']
total 1908 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-21           ...                         -0.042637
1     2018-05-21           ...                         -0.099739
2     2018-05-21           ...                          0.004327
3     2018-05-21           ...                         -0.020428
4     2018-05-21           ...                         -0.056425
5     2018-05-21           ...                          0.028957
6     2018-05-21           ...                         -0.018542
7     2018-05-21           ...                         -0.019615
8     2018-05-21           ...                          0.157992
9     2018-05-21           ...                          0.019226
10    2018-05-21           ...                          0.068263
11    2018-05-21           ...                         -0.013887
12    2018-05-21           ...                               NaN
13    2018-05-21           ...                         -0.099398
14    2018-05-21           ...                         -0.030776
15    2018-05-21           ...                          0.045549
16    2018-05-21           ...                          0.022747
17    2018-05-21           ...                         -0.008117
18    2018-05-21           ...                         -0.101026
19    2018-05-21           ...                         -0.052470
20    2018-05-21           ...                          0.002960
21    2018-05-21           ...                         -0.009693
22    2018-05-21           ...                          0.000729
23    2018-05-21           ...                          0.122049
24    2018-05-21           ...                          0.002168
25    2018-05-21           ...                         -0.044719
26    2018-05-21           ...                          0.001103
27    2018-05-21           ...                         -0.013579
28    2018-05-21           ...                          0.053708
29    2018-05-21           ...                         -0.040759
...          ...           ...                               ...
1795  2018-06-11           ...                          0.015754
1796  2018-06-11           ...                          0.177901
1797  2018-06-11           ...                          0.028116
1798  2018-06-11           ...                         -0.006930
1799  2018-06-11           ...                          0.180455
1800  2018-06-11           ...                         -0.052717
1801  2018-06-11           ...                         -0.049411
1802  2018-06-11           ...                         -0.078346
1803  2018-06-11           ...                         -0.007938
1804  2018-06-11           ...                         -0.005080
1805  2018-06-11           ...                         -0.037018
1806  2018-06-11           ...                          0.144460
```

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1809  2018-06-11          ...                        -0.285414
1810  2018-06-11          ...                        -0.015817
1811  2018-06-11          ...                         0.109052
1812  2018-06-11          ...                         0.010780
1813  2018-06-11          ...                         0.115158
1814  2018-06-11          ...                         0.090398
1815  2018-06-11          ...                         0.004242
1816  2018-06-11          ...                        -0.033602
1817  2018-06-11          ...                        -0.036607
1818  2018-06-11          ...                         0.117994
1819  2018-06-11          ...                         0.070774
1820  2018-06-11          ...                        -0.051052
1821  2018-06-11          ...                         0.026884
1822  2018-06-11          ...                         0.485533
1823  2018-06-11          ...                         0.214772
1824  2018-06-11          ...                         0.008470

[27658 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BRKL.O' 'CHRS.O' 'NEO.O']
total 1909 df
            time          ...          returnsOpenPrevMktres10
0     2018-05-22          ...                        -0.026787
1     2018-05-22          ...                        -0.099330
2     2018-05-22          ...                        -0.023565
3     2018-05-22          ...                        -0.004196
4     2018-05-22          ...                        -0.039840
5     2018-05-22          ...                         0.054516
6     2018-05-22          ...                        -0.025653
7     2018-05-22          ...                        -0.030420
8     2018-05-22          ...                         0.163892
9     2018-05-22          ...                         0.005135
10    2018-05-22          ...                         0.079951
11    2018-05-22          ...                         0.001495
12    2018-05-22          ...                              NaN
13    2018-05-22          ...                        -0.097231
14    2018-05-22          ...                        -0.024369
15    2018-05-22          ...                         0.033258
16    2018-05-22          ...                         0.014362
17    2018-05-22          ...                         0.020138
18    2018-05-22          ...                        -0.163015
19    2018-05-22          ...                        -0.045673
20    2018-05-22          ...                         0.034928
21    2018-05-22          ...                        -0.001037
22    2018-05-22          ...                        -0.030739
23    2018-05-22          ...                         0.075556
24    2018-05-22          ...                        -0.006646
25    2018-05-22          ...                        -0.061325
26    2018-05-22          ...                         0.013894
27    2018-05-22          ...                        -0.048076
28    2018-05-22          ...                         0.059174
29    2018-05-22          ...                        -0.039551
...          ...          ...                              ...
1795  2018-06-12          ...                         0.005151
1796  2018-06-12          ...                         0.130715
1797  2018-06-12          ...                         0.053383
1798  2018-06-12          ...                        -0.024292
1799  2018-06-12          ...                         0.190423
1800  2018-06-12          ...                        -0.052025
1801  2018-06-12          ...                        -0.042597
1802  2018-06-12          ...                        -0.063759
1803  2018-06-12          ...                         0.009325
1804  2018-06-12          ...                        -0.026939
```

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1807  2018-06-12          ...                          0.000037
1808  2018-06-12          ...                         -0.086332
1809  2018-06-12          ...                         -0.187826
1810  2018-06-12          ...                         -0.006103
1811  2018-06-12          ...                          0.119898
1812  2018-06-12          ...                          0.064101
1813  2018-06-12          ...                          0.118562
1814  2018-06-12          ...                          0.092335
1815  2018-06-12          ...                          0.004663
1816  2018-06-12          ...                         -0.072261
1817  2018-06-12          ...                         -0.030494
1818  2018-06-12          ...                          0.116467
1819  2018-06-12          ...                          0.077563
1820  2018-06-12          ...                         -0.059703
1821  2018-06-12          ...                          0.012168
1822  2018-06-12          ...                          0.508213
1823  2018-06-12          ...                          0.127263
1824  2018-06-12          ...                          0.022367

[27630 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KPTI.O' 'STBZ.O' 'TEO.N']
total 1907 df
            time          ...          returnsOpenPrevMktres10
0     2018-05-23          ...                         -0.049091
1     2018-05-23          ...                         -0.099730
2     2018-05-23          ...                         -0.030844
3     2018-05-23          ...                         -0.036885
4     2018-05-23          ...                         -0.017885
5     2018-05-23          ...                         -0.002126
6     2018-05-23          ...                         -0.023352
7     2018-05-23          ...                         -0.011755
8     2018-05-23          ...                          0.118503
9     2018-05-23          ...                         -0.005809
10    2018-05-23          ...                          0.066622
11    2018-05-23          ...                         -0.007536
12    2018-05-23          ...                               NaN
13    2018-05-23          ...                         -0.085743
14    2018-05-23          ...                         -0.036277
15    2018-05-23          ...                          0.060769
16    2018-05-23          ...                          0.021564
17    2018-05-23          ...                         -0.002232
18    2018-05-23          ...                         -0.116645
19    2018-05-23          ...                         -0.040634
20    2018-05-23          ...                          0.027157
21    2018-05-23          ...                         -0.005442
22    2018-05-23          ...                         -0.021644
23    2018-05-23          ...                          0.058131
24    2018-05-23          ...                         -0.007302
25    2018-05-23          ...                         -0.075393
26    2018-05-23          ...                          0.003646
27    2018-05-23          ...                         -0.040890
28    2018-05-23          ...                          0.040912
29    2018-05-23          ...                         -0.021457
...          ...          ...                               ...
1791  2018-06-13          ...                          0.005376
1792  2018-06-13          ...                          0.209233
1793  2018-06-13          ...                          0.013716
1794  2018-06-13          ...                         -0.047133
1795  2018-06-13          ...                          0.169373
1796  2018-06-13          ...                         -0.059443
1797  2018-06-13          ...                         -0.017101
1798  2018-06-13          ...                         -0.046687
```

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1801  2018-06-13           ...                         -0.060747
1802  2018-06-13           ...                          0.124423
1803  2018-06-13           ...                          0.053660
1804  2018-06-13           ...                         -0.112299
1805  2018-06-13           ...                         -0.110085
1806  2018-06-13           ...                         -0.008197
1807  2018-06-13           ...                          0.103483
1808  2018-06-13           ...                          0.047996
1809  2018-06-13           ...                          0.150245
1810  2018-06-13           ...                          0.076786
1811  2018-06-13           ...                          0.004607
1812  2018-06-13           ...                         -0.057804
1813  2018-06-13           ...                         -0.010420
1814  2018-06-13           ...                          0.148387
1815  2018-06-13           ...                          0.105912
1816  2018-06-13           ...                         -0.054106
1817  2018-06-13           ...                         -0.012018
1818  2018-06-13           ...                          0.284274
1819  2018-06-13           ...                          0.165285
1820  2018-06-13           ...                          0.012964

[27601 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KPTI.O' 'STBZ.O' 'TEO.N']
total 1903 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-24           ...                         -0.053250
1     2018-05-24           ...                         -0.101217
2     2018-05-24           ...                         -0.010325
3     2018-05-24           ...                          0.012318
4     2018-05-24           ...                         -0.010160
5     2018-05-24           ...                          0.049230
6     2018-05-24           ...                         -0.008072
7     2018-05-24           ...                         -0.005760
8     2018-05-24           ...                          0.033685
9     2018-05-24           ...                         -0.014388
10    2018-05-24           ...                          0.021845
11    2018-05-24           ...                         -0.018610
12    2018-05-24           ...                         -0.092371
13    2018-05-24           ...                         -0.041637
14    2018-05-24           ...                          0.073697
15    2018-05-24           ...                          0.024051
16    2018-05-24           ...                          0.001116
17    2018-05-24           ...                         -0.137242
18    2018-05-24           ...                         -0.027463
19    2018-05-24           ...                          0.047639
20    2018-05-24           ...                         -0.013417
21    2018-05-24           ...                         -0.025583
22    2018-05-24           ...                          0.021874
23    2018-05-24           ...                          0.024951
24    2018-05-24           ...                         -0.049700
25    2018-05-24           ...                         -0.003357
26    2018-05-24           ...                         -0.025004
27    2018-05-24           ...                          0.068815
28    2018-05-24           ...                         -0.045822
29    2018-05-24           ...                         -0.005419
...          ...           ...                               ...
1788  2018-06-14           ...                         -0.026423
1789  2018-06-14           ...                          0.033224
1790  2018-06-14           ...                          0.145525
1791  2018-06-14           ...                         -0.045480
1792  2018-06-14           ...                         -0.046969
1793  2018-06-14           ...                          0.091579
```

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1796  2018-06-14          ...                         -0.017056
1797  2018-06-14          ...                         -0.026604
1798  2018-06-14          ...                         -0.073937
1799  2018-06-14          ...                          0.121782
1800  2018-06-14          ...                          0.049605
1801  2018-06-14          ...                         -0.063178
1802  2018-06-14          ...                         -0.107185
1803  2018-06-14          ...                         -0.010090
1804  2018-06-14          ...                          0.048135
1805  2018-06-14          ...                         -0.024667
1806  2018-06-14          ...                          0.109580
1807  2018-06-14          ...                          0.041016
1808  2018-06-14          ...                          0.001139
1809  2018-06-14          ...                         -0.046637
1810  2018-06-14          ...                          0.024911
1811  2018-06-14          ...                          0.088662
1812  2018-06-14          ...                          0.097915
1813  2018-06-14          ...                         -0.034244
1814  2018-06-14          ...                         -0.014743
1815  2018-06-14          ...                          0.342977
1816  2018-06-14          ...                          0.135618
1817  2018-06-14          ...                          0.012067

[27567 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'STBZ.O' 'TEO.N' 'CDAY.N']
total 1894 df
            time          ...          returnsOpenPrevMktres10
0     2018-05-25          ...                         -0.075969
1     2018-05-25          ...                         -0.094328
2     2018-05-25          ...                          0.013849
3     2018-05-25          ...                          0.040620
4     2018-05-25          ...                          0.021138
5     2018-05-25          ...                          0.054166
6     2018-05-25          ...                         -0.007230
7     2018-05-25          ...                         -0.000269
8     2018-05-25          ...                          0.115817
9     2018-05-25          ...                         -0.021562
10    2018-05-25          ...                         -0.011220
11    2018-05-25          ...                         -0.009051
12    2018-05-25          ...                         -0.088707
13    2018-05-25          ...                         -0.041111
14    2018-05-25          ...                          0.075377
15    2018-05-25          ...                          0.037229
16    2018-05-25          ...                         -0.010028
17    2018-05-25          ...                         -0.041892
18    2018-05-25          ...                         -0.039868
19    2018-05-25          ...                          0.087838
20    2018-05-25          ...                         -0.012029
21    2018-05-25          ...                         -0.008734
22    2018-05-25          ...                          0.043470
23    2018-05-25          ...                          0.028399
24    2018-05-25          ...                         -0.036114
25    2018-05-25          ...                         -0.007657
26    2018-05-25          ...                          0.003817
27    2018-05-25          ...                          0.046642
28    2018-05-25          ...                          0.005199
29    2018-05-25          ...                          0.015823
...          ...          ...                               ...
1784  2018-06-15          ...                         -0.031140
1785  2018-06-15          ...                          0.028157
1786  2018-06-15          ...                          0.065825
1787  2018-06-15          ...                         -0.056190
```

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1790  2018-06-15          ...                         -0.007752
1791  2018-06-15          ...                          0.016035
1792  2018-06-15          ...                         -0.012285
1793  2018-06-15          ...                         -0.022875
1794  2018-06-15          ...                         -0.066590
1795  2018-06-15          ...                          0.131865
1796  2018-06-15          ...                          0.040587
1797  2018-06-15          ...                         -0.103557
1798  2018-06-15          ...                         -0.115863
1799  2018-06-15          ...                         -0.002756
1800  2018-06-15          ...                          0.021819
1801  2018-06-15          ...                         -0.008814
1802  2018-06-15          ...                          0.075261
1803  2018-06-15          ...                          0.048405
1804  2018-06-15          ...                         -0.010877
1805  2018-06-15          ...                         -0.044585
1806  2018-06-15          ...                          0.026644
1807  2018-06-15          ...                          0.095991
1808  2018-06-15          ...                          0.079796
1809  2018-06-15          ...                         -0.051664
1810  2018-06-15          ...                         -0.022520
1811  2018-06-15          ...                          0.262884
1812  2018-06-15          ...                          0.115159
1813  2018-06-15          ...                          0.014515

[27535 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PPDF.N' 'SITE.N' 'STAA.O']
total 1897 df
            time          ...          returnsOpenPrevMktres10
0     2018-05-29          ...                         -0.096075
1     2018-05-29          ...                         -0.106941
2     2018-05-29          ...                          0.038485
3     2018-05-29          ...                          0.065907
4     2018-05-29          ...                          0.028393
5     2018-05-29          ...                          0.029007
6     2018-05-29          ...                          0.013364
7     2018-05-29          ...                          0.012167
8     2018-05-29          ...                          0.190639
9     2018-05-29          ...                         -0.017390
10    2018-05-29          ...                         -0.039674
11    2018-05-29          ...                         -0.025458
12    2018-05-29          ...                         -0.141800
13    2018-05-29          ...                         -0.037539
14    2018-05-29          ...                          0.085090
15    2018-05-29          ...                          0.018105
16    2018-05-29          ...                         -0.029708
17    2018-05-29          ...                         -0.001087
18    2018-05-29          ...                         -0.041040
19    2018-05-29          ...                          0.090657
20    2018-05-29          ...                         -0.014304
21    2018-05-29          ...                          0.014755
22    2018-05-29          ...                         -0.066351
23    2018-05-29          ...                          0.064682
24    2018-05-29          ...                         -0.023705
25    2018-05-29          ...                         -0.003307
26    2018-05-29          ...                         -0.001181
27    2018-05-29          ...                          0.044409
28    2018-05-29          ...                         -0.035706
29    2018-05-29          ...                          0.026993
...          ...          ...                               ...
1786  2018-06-18          ...                         -0.034694
1787  2018-06-18          ...                          0.007856
1788  2018-06-18          ...                          0.007461
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1790  2018-06-18           ...                          -0.041669
1791  2018-06-18           ...                          -0.027102
1792  2018-06-18           ...                           0.031117
1793  2018-06-18           ...                           0.019893
1794  2018-06-18           ...                          -0.021427
1795  2018-06-18           ...                          -0.030826
1796  2018-06-18           ...                          -0.062442
1797  2018-06-18           ...                           0.107126
1798  2018-06-18           ...                           0.010895
1799  2018-06-18           ...                          -0.102676
1800  2018-06-18           ...                          -0.093312
1801  2018-06-18           ...                          -0.005440
1802  2018-06-18           ...                           0.037743
1803  2018-06-18           ...                          -0.055594
1804  2018-06-18           ...                           0.052395
1805  2018-06-18           ...                           0.053893
1806  2018-06-18           ...                          -0.015696
1807  2018-06-18           ...                           0.002445
1808  2018-06-18           ...                           0.010965
1809  2018-06-18           ...                           0.056904
1810  2018-06-18           ...                           0.057165
1811  2018-06-18           ...                          -0.028092
1812  2018-06-18           ...                          -0.045501
1813  2018-06-18           ...                           0.329268
1814  2018-06-18           ...                           0.038430
1815  2018-06-18           ...                           0.023801

[27503 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'OMER.O' 'PRIM.O' 'SRG.N']
total 1898 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-30           ...                           0.008880
1     2018-05-30           ...                          -0.062133
2     2018-05-30           ...                           0.027521
3     2018-05-30           ...                           0.049615
4     2018-05-30           ...                           0.033293
5     2018-05-30           ...                           0.018764
6     2018-05-30           ...                           0.015194
7     2018-05-30           ...                           0.029686
8     2018-05-30           ...                           0.232643
9     2018-05-30           ...                          -0.030634
10    2018-05-30           ...                          -0.032552
11    2018-05-30           ...                          -0.037697
12    2018-05-30           ...                          -0.113069
13    2018-05-30           ...                          -0.033708
14    2018-05-30           ...                           0.061323
15    2018-05-30           ...                           0.013676
16    2018-05-30           ...                           0.016473
17    2018-05-30           ...                          -0.037121
18    2018-05-30           ...                          -0.006865
19    2018-05-30           ...                           0.129702
20    2018-05-30           ...                           0.002690
21    2018-05-30           ...                          -0.001345
22    2018-05-30           ...                          -0.002634
23    2018-05-30           ...                           0.080996
24    2018-05-30           ...                           0.003373
25    2018-05-30           ...                           0.006112
26    2018-05-30           ...                           0.035323
27    2018-05-30           ...                           0.068200
28    2018-05-30           ...                           0.002344
29    2018-05-30           ...                           0.047942
...          ...           ...                                ...
1783  2018-06-19                                        -0.034888
```

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1786  2018-06-19           ...                          -0.135175
1787  2018-06-19           ...                          -0.011711
1788  2018-06-19           ...                          -0.038393
1789  2018-06-19           ...                           0.037937
1790  2018-06-19           ...                           0.037152
1791  2018-06-19           ...                          -0.015658
1792  2018-06-19           ...                          -0.012920
1793  2018-06-19           ...                          -0.048649
1794  2018-06-19           ...                           0.126456
1795  2018-06-19           ...                           0.021298
1796  2018-06-19           ...                          -0.103625
1797  2018-06-19           ...                          -0.120597
1798  2018-06-19           ...                          -0.005686
1799  2018-06-19           ...                           0.004382
1800  2018-06-19           ...                          -0.099767
1801  2018-06-19           ...                           0.070750
1802  2018-06-19           ...                           0.036003
1803  2018-06-19           ...                          -0.022747
1804  2018-06-19           ...                          -0.010084
1805  2018-06-19           ...                           0.018752
1806  2018-06-19           ...                           0.062772
1807  2018-06-19           ...                           0.130655
1808  2018-06-19           ...                          -0.017813
1809  2018-06-19           ...                          -0.036062
1810  2018-06-19           ...                           0.341318
1811  2018-06-19           ...                           0.017365
1812  2018-06-19           ...                           0.027999

[27467 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PRIM.O' 'SRG.N' 'DDR.N']
total 1896 df
            time           ...           returnsOpenPrevMktres10
0     2018-05-31           ...                           0.001124
1     2018-05-31           ...                          -0.015683
2     2018-05-31           ...                           0.001024
3     2018-05-31           ...                           0.001332
4     2018-05-31           ...                           0.008195
5     2018-05-31           ...                           0.065956
6     2018-05-31           ...                           0.001613
7     2018-05-31           ...                           0.046482
8     2018-05-31           ...                           0.148664
9     2018-05-31           ...                          -0.049631
10    2018-05-31           ...                          -0.034981
11    2018-05-31           ...                          -0.014603
12    2018-05-31           ...                          -0.092405
13    2018-05-31           ...                          -0.040266
14    2018-05-31           ...                           0.014372
15    2018-05-31           ...                           0.017941
16    2018-05-31           ...                           0.018641
17    2018-05-31           ...                          -0.041393
18    2018-05-31           ...                           0.047225
19    2018-05-31           ...                           0.100327
20    2018-05-31           ...                           0.009102
21    2018-05-31           ...                          -0.027846
22    2018-05-31           ...                           0.014945
23    2018-05-31           ...                           0.071725
24    2018-05-31           ...                          -0.005516
25    2018-05-31           ...                           0.006707
26    2018-05-31           ...                           0.061454
27    2018-05-31           ...                           0.069443
28    2018-05-31           ...                           0.037526
29    2018-05-31                                         0.039147
```

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1783  2018-06-20          ...                         0.032713
1784  2018-06-20          ...                        -0.047482
1785  2018-06-20          ...                        -0.109445
1786  2018-06-20          ...                        -0.021208
1787  2018-06-20          ...                         0.010741
1788  2018-06-20          ...                         0.043941
1789  2018-06-20          ...                         0.064192
1790  2018-06-20          ...                        -0.010294
1791  2018-06-20          ...                        -0.043023
1792  2018-06-20          ...                        -0.018489
1793  2018-06-20          ...                         0.086689
1794  2018-06-20          ...                        -0.004500
1795  2018-06-20          ...                        -0.084655
1796  2018-06-20          ...                        -0.103136
1797  2018-06-20          ...                        -0.024614
1798  2018-06-20          ...                        -0.011171
1799  2018-06-20          ...                         0.014459
1800  2018-06-20          ...                         0.034197
1801  2018-06-20          ...                         0.035545
1802  2018-06-20          ...                        -0.023829
1803  2018-06-20          ...                        -0.032555
1804  2018-06-20          ...                         0.012180
1805  2018-06-20          ...                         0.029967
1806  2018-06-20          ...                         0.127067
1807  2018-06-20          ...                        -0.003160
1808  2018-06-20          ...                        -0.050774
1809  2018-06-20          ...                         0.217815
1810  2018-06-20          ...                        -0.003161
1811  2018-06-20          ...                         0.021966

[27431 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SRG.N' 'DDR.N' 'FOSL.O']
total 1888 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-01          ...                         0.008003
1     2018-06-01          ...                        -0.028383
2     2018-06-01          ...                         0.011230
3     2018-06-01          ...                         0.003976
4     2018-06-01          ...                        -0.018077
5     2018-06-01          ...                         0.081125
6     2018-06-01          ...                         0.000476
7     2018-06-01          ...                         0.053171
8     2018-06-01          ...                         0.159651
9     2018-06-01          ...                        -0.033690
10    2018-06-01          ...                        -0.067942
11    2018-06-01          ...                        -0.033753
12    2018-06-01          ...                        -0.078187
13    2018-06-01          ...                        -0.054159
14    2018-06-01          ...                         0.013084
15    2018-06-01          ...                         0.019571
16    2018-06-01          ...                        -0.001764
17    2018-06-01          ...                        -0.022089
18    2018-06-01          ...                         0.066021
19    2018-06-01          ...                         0.057801
20    2018-06-01          ...                         0.000466
21    2018-06-01          ...                        -0.033283
22    2018-06-01          ...                        -0.025378
23    2018-06-01          ...                         0.048745
24    2018-06-01          ...                        -0.013178
25    2018-06-01          ...                         0.016743
26    2018-06-01          ...                         0.084332
27    2018-06-01                                      0.150986
```

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...          ...          ...                          ...
1774  2018-06-21          ...                    -0.021971
1775  2018-06-21          ...                     0.031207
1776  2018-06-21          ...                    -0.070450
1777  2018-06-21          ...                    -0.137605
1778  2018-06-21          ...                    -0.028490
1779  2018-06-21          ...                     0.000639
1780  2018-06-21          ...                     0.035828
1781  2018-06-21          ...                     0.051171
1782  2018-06-21          ...                    -0.013726
1783  2018-06-21          ...                    -0.048119
1784  2018-06-21          ...                     0.011847
1785  2018-06-21          ...                     0.109890
1786  2018-06-21          ...                     0.015192
1787  2018-06-21          ...                     0.021430
1788  2018-06-21          ...                    -0.040371
1789  2018-06-21          ...                    -0.031481
1790  2018-06-21          ...                    -0.023207
1791  2018-06-21          ...                     0.058180
1792  2018-06-21          ...                     0.046385
1793  2018-06-21          ...                     0.020301
1794  2018-06-21          ...                    -0.015894
1795  2018-06-21          ...                    -0.038282
1796  2018-06-21          ...                     0.022126
1797  2018-06-21          ...                     0.041316
1798  2018-06-21          ...                     0.109434
1799  2018-06-21          ...                    -0.020098
1800  2018-06-21          ...                    -0.041104
1801  2018-06-21          ...                     0.093784
1802  2018-06-21          ...                    -0.056918
1803  2018-06-21          ...                     0.013763

[27393 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FOSL.O' 'NOAH.N' 'PVAC.O']
total 1887 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-04          ...                    -0.008086
1     2018-06-04          ...                    -0.057378
2     2018-06-04          ...                     0.020516
3     2018-06-04          ...                     0.000728
4     2018-06-04          ...                    -0.035048
5     2018-06-04          ...                     0.088445
6     2018-06-04          ...                     0.011287
7     2018-06-04          ...                     0.049813
8     2018-06-04          ...                     0.079981
9     2018-06-04          ...                    -0.062893
10    2018-06-04          ...                    -0.075030
11    2018-06-04          ...                    -0.051691
12    2018-06-04          ...                    -0.026464
13    2018-06-04          ...                    -0.057854
14    2018-06-04          ...                     0.010929
15    2018-06-04          ...                     0.009681
16    2018-06-04          ...                     0.007796
17    2018-06-04          ...                    -0.021787
18    2018-06-04          ...                     0.107771
19    2018-06-04          ...                     0.032986
20    2018-06-04          ...                     0.017104
21    2018-06-04          ...                    -0.073854
22    2018-06-04          ...                    -0.015283
23    2018-06-04          ...                     0.019496
24    2018-06-04          ...                    -0.007102
25    2018-06-04                                  0.015318
```

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28    2018-06-04           ...                          0.156697
29    2018-06-04           ...                          0.057906
...          ...           ...                               ...
1776  2018-06-22           ...                         -0.031940
1777  2018-06-22           ...                          0.037265
1778  2018-06-22           ...                         -0.037607
1779  2018-06-22           ...                         -0.128476
1780  2018-06-22           ...                         -0.019629
1781  2018-06-22           ...                         -0.060555
1782  2018-06-22           ...                          0.044344
1783  2018-06-22           ...                          0.035165
1784  2018-06-22           ...                         -0.028636
1785  2018-06-22           ...                         -0.082325
1786  2018-06-22           ...                          0.013152
1787  2018-06-22           ...                          0.151428
1788  2018-06-22           ...                          0.050317
1789  2018-06-22           ...                         -0.052241
1790  2018-06-22           ...                         -0.038922
1791  2018-06-22           ...                         -0.044258
1792  2018-06-22           ...                         -0.020594
1793  2018-06-22           ...                          0.049040
1794  2018-06-22           ...                          0.015638
1795  2018-06-22           ...                          0.044885
1796  2018-06-22           ...                         -0.017121
1797  2018-06-22           ...                         -0.040919
1798  2018-06-22           ...                          0.044120
1799  2018-06-22           ...                          0.036029
1800  2018-06-22           ...                          0.127241
1801  2018-06-22           ...                          0.002510
1802  2018-06-22           ...                         -0.064656
1803  2018-06-22           ...                         -0.016378
1804  2018-06-22           ...                         -0.040532
1805  2018-06-22           ...                          0.021678

[27354 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CBLK.O' 'UVV.N' 'VNDA.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-05           ...                         -0.020081
1     2018-06-05           ...                         -0.053867
2     2018-06-05           ...                          0.038800
3     2018-06-05           ...                          0.021821
4     2018-06-05           ...                         -0.024474
5     2018-06-05           ...                          0.100337
6     2018-06-05           ...                          0.018212
7     2018-06-05           ...                          0.073229
8     2018-06-05           ...                          0.103576
9     2018-06-05           ...                         -0.069132
10    2018-06-05           ...                         -0.084536
11    2018-06-05           ...                         -0.011533
12    2018-06-05           ...                         -0.045950
13    2018-06-05           ...                         -0.041144
14    2018-06-05           ...                          0.033206
15    2018-06-05           ...                          0.012065
16    2018-06-05           ...                         -0.010445
17    2018-06-05           ...                         -0.056515
18    2018-06-05           ...                          0.133545
19    2018-06-05           ...                          0.056349
20    2018-06-05           ...                          0.021740
21    2018-06-05           ...                         -0.070019
22    2018-06-05           ...                         -0.059867
23    2018-06-05           ...                          0.041713
```

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26    2018-06-05           ...                          0.102532
27    2018-06-05           ...                          0.060619
28    2018-06-05           ...                          0.060349
29    2018-06-05           ...                          0.052952
...          ...           ...                               ...
1783  2018-06-25           ...                         -0.030052
1784  2018-06-25           ...                          0.016116
1785  2018-06-25           ...                         -0.053031
1786  2018-06-25           ...                         -0.079807
1787  2018-06-25           ...                         -0.008093
1788  2018-06-25           ...                         -0.046160
1789  2018-06-25           ...                         -0.009804
1790  2018-06-25           ...                          0.030597
1791  2018-06-25           ...                         -0.041356
1792  2018-06-25           ...                         -0.076074
1793  2018-06-25           ...                         -0.052915
1794  2018-06-25           ...                          0.138092
1795  2018-06-25           ...                          0.039261
1796  2018-06-25           ...                         -0.078439
1797  2018-06-25           ...                         -0.079951
1798  2018-06-25           ...                         -0.022632
1799  2018-06-25           ...                         -0.011412
1800  2018-06-25           ...                          0.029663
1801  2018-06-25           ...                          0.031264
1802  2018-06-25           ...                          0.012035
1803  2018-06-25           ...                          0.000401
1804  2018-06-25           ...                         -0.058694
1805  2018-06-25           ...                         -0.023593
1806  2018-06-25           ...                          0.027011
1807  2018-06-25           ...                          0.016565
1808  2018-06-25           ...                         -0.023484
1809  2018-06-25           ...                         -0.035952
1810  2018-06-25           ...                          0.131498
1811  2018-06-25           ...                         -0.091022
1812  2018-06-25           ...                          0.003243

[27321 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LTRPA.O' 'RHP.N' 'VRNT.O']
total 1897 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-06           ...                         -0.028968
1     2018-06-06           ...                         -0.020039
2     2018-06-06           ...                          0.035008
3     2018-06-06           ...                         -0.024769
4     2018-06-06           ...                         -0.015029
5     2018-06-06           ...                          0.056795
6     2018-06-06           ...                          0.016598
7     2018-06-06           ...                          0.066582
8     2018-06-06           ...                          0.092643
9     2018-06-06           ...                         -0.077860
10    2018-06-06           ...                         -0.083040
11    2018-06-06           ...                          0.001768
12    2018-06-06           ...                         -0.062799
13    2018-06-06           ...                         -0.042801
14    2018-06-06           ...                          0.042267
15    2018-06-06           ...                          0.010277
16    2018-06-06           ...                         -0.012038
17    2018-06-06           ...                         -0.043106
18    2018-06-06           ...                          0.113168
19    2018-06-06           ...                          0.037857
20    2018-06-06           ...                          0.023331
21    2018-06-06           ...                         -0.096378
```

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24    2018-06-06          ...                         0.021544
25    2018-06-06          ...                         0.018317
26    2018-06-06          ...                         0.141216
27    2018-06-06          ...                         0.042519
28    2018-06-06          ...                         0.037531
29    2018-06-06          ...                         0.045850
...          ...          ...                              ...
1783  2018-06-26          ...                        -0.025739
1784  2018-06-26          ...                        -0.005077
1785  2018-06-26          ...                        -0.027139
1786  2018-06-26          ...                        -0.075558
1787  2018-06-26          ...                         0.005563
1788  2018-06-26          ...                        -0.081202
1789  2018-06-26          ...                        -0.045666
1790  2018-06-26          ...                        -0.007924
1791  2018-06-26          ...                        -0.062624
1792  2018-06-26          ...                        -0.029783
1793  2018-06-26          ...                        -0.048422
1794  2018-06-26          ...                         0.147171
1795  2018-06-26          ...                         0.039371
1796  2018-06-26          ...                        -0.128034
1797  2018-06-26          ...                        -0.130589
1798  2018-06-26          ...                        -0.024448
1799  2018-06-26          ...                        -0.006392
1800  2018-06-26          ...                        -0.016102
1801  2018-06-26          ...                         0.044241
1802  2018-06-26          ...                         0.017651
1803  2018-06-26          ...                         0.013928
1804  2018-06-26          ...                        -0.050082
1805  2018-06-26          ...                        -0.034472
1806  2018-06-26          ...                         0.049096
1807  2018-06-26          ...                         0.011155
1808  2018-06-26          ...                        -0.021581
1809  2018-06-26          ...                        -0.038910
1810  2018-06-26          ...                         0.246048
1811  2018-06-26          ...                        -0.072395
1812  2018-06-26          ...                         0.000860

[27282 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RHP.N' 'VRNT.O' 'STAY.O']
total 1896 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-07          ...                         0.010695
1     2018-06-07          ...                        -0.016768
2     2018-06-07          ...                         0.023569
3     2018-06-07          ...                         0.042869
4     2018-06-07          ...                         0.019969
5     2018-06-07          ...                         0.134395
6     2018-06-07          ...                        -0.013993
7     2018-06-07          ...                         0.064712
8     2018-06-07          ...                        -0.048159
9     2018-06-07          ...                        -0.080805
10    2018-06-07          ...                        -0.118430
11    2018-06-07          ...                         0.035889
12    2018-06-07          ...                        -0.085431
13    2018-06-07          ...                        -0.011453
14    2018-06-07          ...                        -0.027885
15    2018-06-07          ...                         0.014815
16    2018-06-07          ...                         0.003067
17    2018-06-07          ...                        -0.072826
18    2018-06-07          ...                         0.126586
19    2018-06-07          ...                         0.091134
```

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22    2018-06-07          ...                        -0.059561
23    2018-06-07          ...                         0.083118
24    2018-06-07          ...                         0.043237
25    2018-06-07          ...                         0.029466
26    2018-06-07          ...                         0.174282
27    2018-06-07          ...                         0.088826
28    2018-06-07          ...                         0.090912
29    2018-06-07          ...                         0.046914
...          ...          ...                              ...
1782  2018-06-27          ...                        -0.018456
1783  2018-06-27          ...                        -0.014973
1784  2018-06-27          ...                        -0.000781
1785  2018-06-27          ...                        -0.013993
1786  2018-06-27          ...                         0.016539
1787  2018-06-27          ...                        -0.078642
1788  2018-06-27          ...                        -0.059975
1789  2018-06-27          ...                        -0.029744
1790  2018-06-27          ...                        -0.054512
1791  2018-06-27          ...                        -0.021803
1792  2018-06-27          ...                        -0.039370
1793  2018-06-27          ...                         0.127810
1794  2018-06-27          ...                         0.009916
1795  2018-06-27          ...                        -0.105047
1796  2018-06-27          ...                        -0.121950
1797  2018-06-27          ...                         0.003086
1798  2018-06-27          ...                        -0.002657
1799  2018-06-27          ...                        -0.027766
1800  2018-06-27          ...                         0.025818
1801  2018-06-27          ...                         0.015125
1802  2018-06-27          ...                         0.004627
1803  2018-06-27          ...                        -0.048422
1804  2018-06-27          ...                        -0.030954
1805  2018-06-27          ...                         0.020371
1806  2018-06-27          ...                        -0.036129
1807  2018-06-27          ...                        -0.026104
1808  2018-06-27          ...                         0.003751
1809  2018-06-27          ...                         0.238630
1810  2018-06-27          ...                        -0.013471
1811  2018-06-27          ...                        -0.009503

[27239 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'EQH.N' 'FANH.O' 'MDGL.O']
total 1865 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-08          ...                         0.007159
1     2018-06-08          ...                        -0.009462
2     2018-06-08          ...                         0.000670
3     2018-06-08          ...                         0.025632
4     2018-06-08          ...                        -0.000400
5     2018-06-08          ...                         0.055754
6     2018-06-08          ...                        -0.018342
7     2018-06-08          ...                         0.045854
8     2018-06-08          ...                        -0.014792
9     2018-06-08          ...                        -0.056409
10    2018-06-08          ...                        -0.087222
11    2018-06-08          ...                         0.033217
12    2018-06-08          ...                        -0.083826
13    2018-06-08          ...                         0.078444
14    2018-06-08          ...                        -0.032307
15    2018-06-08          ...                         0.004517
16    2018-06-08          ...                        -0.021708
17    2018-06-08          ...                        -0.024466
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20    2018-06-08          ...                        0.041919
21    2018-06-08          ...                       -0.116704
22    2018-06-08          ...                       -0.024810
23    2018-06-08          ...                        0.067225
24    2018-06-08          ...                        0.052459
25    2018-06-08          ...                        0.020708
26    2018-06-08          ...                        0.207172
27    2018-06-08          ...                        0.039331
28    2018-06-08          ...                       -0.020242
29    2018-06-08          ...                       -0.001408
...          ...          ...                             ...
1774  2018-06-28          ...                       -0.025985
1775  2018-06-28          ...                       -0.078685
1776  2018-06-28          ...                        0.019618
1777  2018-06-28          ...                       -0.022177
1778  2018-06-28          ...                        0.033635
1779  2018-06-28          ...                       -0.086140
1780  2018-06-28          ...                       -0.063192
1781  2018-06-28          ...                       -0.051532
1782  2018-06-28          ...                       -0.064054
1783  2018-06-28          ...                       -0.018919
1784  2018-06-28          ...                       -0.061441
1785  2018-06-28          ...                        0.127938
1786  2018-06-28          ...                        0.010422
1787  2018-06-28          ...                       -0.138708
1788  2018-06-28          ...                       -0.119625
1789  2018-06-28          ...                       -0.014527
1790  2018-06-28          ...                       -0.010846
1791  2018-06-28          ...                       -0.065183
1792  2018-06-28          ...                        0.015158
1793  2018-06-28          ...                        0.031727
1794  2018-06-28          ...                       -0.000419
1795  2018-06-28          ...                       -0.031542
1796  2018-06-28          ...                       -0.047731
1797  2018-06-28          ...                        0.015679
1798  2018-06-28          ...                       -0.026014
1799  2018-06-28          ...                       -0.025229
1800  2018-06-28          ...                       -0.025135
1801  2018-06-28          ...                        0.284489
1802  2018-06-28          ...                        0.018846
1803  2018-06-28          ...                       -0.005989

[27218 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MDGL.O' 'HUYA.N' 'SMPL.O']
total 1861 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-11          ...                        0.020373
1     2018-06-11          ...                       -0.033820
2     2018-06-11          ...                        0.008743
3     2018-06-11          ...                       -0.011033
4     2018-06-11          ...                        0.012044
5     2018-06-11          ...                        0.064074
6     2018-06-11          ...                       -0.028695
7     2018-06-11          ...                        0.052107
8     2018-06-11          ...                       -0.046515
9     2018-06-11          ...                       -0.058612
10    2018-06-11          ...                       -0.072301
11    2018-06-11          ...                        0.012342
12    2018-06-11          ...                       -0.065436
13    2018-06-11          ...                        0.015630
14    2018-06-11          ...                       -0.049678
15    2018-06-11          ...                       -0.009173
```

```
18    2018-06-11          ...                        0.120463
19    2018-06-11          ...                        0.081362
20    2018-06-11          ...                        0.070473
21    2018-06-11          ...                       -0.120771
22    2018-06-11          ...                       -0.038156
23    2018-06-11          ...                        0.082810
24    2018-06-11          ...                        0.060012
25    2018-06-11          ...                        0.021742
26    2018-06-11          ...                        0.257623
27    2018-06-11          ...                        0.068061
28    2018-06-11          ...                        0.022784
29    2018-06-11          ...                        0.007576
...          ...          ...                             ...
1782  2018-06-29          ...                       -0.039291
1783  2018-06-29          ...                        0.179474
1784  2018-06-29          ...                       -0.014594
1785  2018-06-29          ...                       -0.003940
1786  2018-06-29          ...                        0.028243
1787  2018-06-29          ...                       -0.062394
1788  2018-06-29          ...                       -0.040699
1789  2018-06-29          ...                       -0.059215
1790  2018-06-29          ...                       -0.075800
1791  2018-06-29          ...                       -0.032074
1792  2018-06-29          ...                       -0.036250
1793  2018-06-29          ...                        0.072394
1794  2018-06-29          ...                       -0.000392
1795  2018-06-29          ...                       -0.136557
1796  2018-06-29          ...                       -0.098908
1797  2018-06-29          ...                       -0.037710
1798  2018-06-29          ...                        0.009178
1799  2018-06-29          ...                       -0.079846
1800  2018-06-29          ...                       -0.017225
1801  2018-06-29          ...                        0.017305
1802  2018-06-29          ...                       -0.001075
1803  2018-06-29          ...                       -0.024040
1804  2018-06-29          ...                       -0.030295
1805  2018-06-29          ...                       -0.005085
1806  2018-06-29          ...                       -0.006765
1807  2018-06-29          ...                       -0.013195
1808  2018-06-29          ...                       -0.036392
1809  2018-06-29          ...                        0.161681
1810  2018-06-29          ...                        0.005700
1811  2018-06-29          ...                        0.001741

[27208 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GTHX.O' 'LZB.N' 'VSTO.N']
total 1869 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-12          ...                        0.036525
1     2018-06-12          ...                        0.002476
2     2018-06-12          ...                        0.001667
3     2018-06-12          ...                       -0.003225
4     2018-06-12          ...                        0.040295
5     2018-06-12          ...                        0.076280
6     2018-06-12          ...                       -0.034668
7     2018-06-12          ...                        0.048067
8     2018-06-12          ...                       -0.089187
9     2018-06-12          ...                       -0.044661
10    2018-06-12          ...                       -0.076678
11    2018-06-12          ...                        0.014406
12    2018-06-12          ...                       -0.035041
13    2018-06-12          ...                        0.018951
```

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16    2018-06-12           ...                         0.003359
17    2018-06-12           ...                        -0.085189
18    2018-06-12           ...                         0.115046
19    2018-06-12           ...                         0.098973
20    2018-06-12           ...                         0.058332
21    2018-06-12           ...                        -0.096541
22    2018-06-12           ...                        -0.134284
23    2018-06-12           ...                         0.104959
24    2018-06-12           ...                         0.062611
25    2018-06-12           ...                         0.026726
26    2018-06-12           ...                         0.289262
27    2018-06-12           ...                         0.077918
28    2018-06-12           ...                         0.003083
29    2018-06-12           ...                         0.014755
...          ...           ...                              ...
1781  2018-07-02           ...                        -0.028277
1782  2018-07-02           ...                         0.287748
1783  2018-07-02           ...                         0.016529
1784  2018-07-02           ...                        -0.003613
1785  2018-07-02           ...                         0.038210
1786  2018-07-02           ...                        -0.030975
1787  2018-07-02           ...                        -0.057903
1788  2018-07-02           ...                        -0.042655
1789  2018-07-02           ...                        -0.067870
1790  2018-07-02           ...                        -0.016573
1791  2018-07-02           ...                        -0.047930
1792  2018-07-02           ...                         0.079492
1793  2018-07-02           ...                         0.041337
1794  2018-07-02           ...                        -0.141153
1795  2018-07-02           ...                        -0.108109
1796  2018-07-02           ...                        -0.028702
1797  2018-07-02           ...                         0.000960
1798  2018-07-02           ...                        -0.082324
1799  2018-07-02           ...                         0.019031
1800  2018-07-02           ...                         0.021568
1801  2018-07-02           ...                         0.008184
1802  2018-07-02           ...                        -0.029946
1803  2018-07-02           ...                        -0.022512
1804  2018-07-02           ...                         0.028669
1805  2018-07-02           ...                         0.008260
1806  2018-07-02           ...                        -0.028482
1807  2018-07-02           ...                        -0.013786
1808  2018-07-02           ...                         0.174738
1809  2018-07-02           ...                         0.022009
1810  2018-07-02           ...                        -0.010505

[27194 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'IRTC.O' 'TCMD.O' 'TGE.N']
total 1872 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-13           ...                         0.044344
1     2018-06-13           ...                        -0.026159
2     2018-06-13           ...                         0.007044
3     2018-06-13           ...                         0.000010
4     2018-06-13           ...                         0.044282
5     2018-06-13           ...                         0.072827
6     2018-06-13           ...                        -0.021597
7     2018-06-13           ...                         0.042305
8     2018-06-13           ...                        -0.060278
9     2018-06-13           ...                        -0.036543
10    2018-06-13           ...                        -0.094151
11    2018-06-13           ...                         0.036913
```

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14    2018-06-13          ...                        0.009064
15    2018-06-13          ...                       -0.007092
16    2018-06-13          ...                       -0.002380
17    2018-06-13          ...                       -0.105042
18    2018-06-13          ...                        0.100508
19    2018-06-13          ...                        0.059088
20    2018-06-13          ...                        0.041608
21    2018-06-13          ...                       -0.065173
22    2018-06-13          ...                       -0.067867
23    2018-06-13          ...                        0.089028
24    2018-06-13          ...                        0.028144
25    2018-06-13          ...                        0.021568
26    2018-06-13          ...                        0.160963
27    2018-06-13          ...                        0.062654
28    2018-06-13          ...                        0.008852
29    2018-06-13          ...                        0.016056
...          ...          ...                             ...
1780  2018-07-03          ...                       -0.018771
1781  2018-07-03          ...                        0.287754
1782  2018-07-03          ...                       -0.020700
1783  2018-07-03          ...                        0.015833
1784  2018-07-03          ...                        0.039406
1785  2018-07-03          ...                       -0.114197
1786  2018-07-03          ...                       -0.070561
1787  2018-07-03          ...                       -0.013363
1788  2018-07-03          ...                       -0.075612
1789  2018-07-03          ...                       -0.029883
1790  2018-07-03          ...                       -0.038497
1791  2018-07-03          ...                        0.042392
1792  2018-07-03          ...                        0.013456
1793  2018-07-03          ...                       -0.152815
1794  2018-07-03          ...                       -0.076510
1795  2018-07-03          ...                       -0.035272
1796  2018-07-03          ...                       -0.019415
1797  2018-07-03          ...                       -0.072102
1798  2018-07-03          ...                       -0.020829
1799  2018-07-03          ...                        0.032480
1800  2018-07-03          ...                        0.013373
1801  2018-07-03          ...                       -0.008786
1802  2018-07-03          ...                       -0.014458
1803  2018-07-03          ...                       -0.000203
1804  2018-07-03          ...                       -0.072853
1805  2018-07-03          ...                       -0.030183
1806  2018-07-03          ...                       -0.011308
1807  2018-07-03          ...                        0.031948
1808  2018-07-03          ...                        0.018738
1809  2018-07-03          ...                       -0.015388

[27179 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TGE.N' 'DXC.N' 'HLI.N']
total 1870 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-14          ...                        0.034082
1     2018-06-14          ...                       -0.065339
2     2018-06-14          ...                        0.019328
3     2018-06-14          ...                       -0.004536
4     2018-06-14          ...                        0.046183
5     2018-06-14          ...                        0.038099
6     2018-06-14          ...                       -0.002961
7     2018-06-14          ...                        0.026619
8     2018-06-14          ...                       -0.017850
9     2018-06-14          ...                       -0.018293
```

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12    2018-06-14           ...                        -0.049667
13    2018-06-14           ...                         0.021747
14    2018-06-14           ...                         0.055276
15    2018-06-14           ...                        -0.001583
16    2018-06-14           ...                        -0.010875
17    2018-06-14           ...                        -0.144491
18    2018-06-14           ...                         0.077229
19    2018-06-14           ...                         0.020287
20    2018-06-14           ...                         0.026894
21    2018-06-14           ...                        -0.036734
22    2018-06-14           ...                        -0.002496
23    2018-06-14           ...                         0.069536
24    2018-06-14           ...                         0.002021
25    2018-06-14           ...                         0.021980
26    2018-06-14           ...                         0.142659
27    2018-06-14           ...                         0.033643
28    2018-06-14           ...                         0.003428
29    2018-06-14           ...                         0.026409
...          ...           ...                              ...
1779  2018-07-05           ...                        -0.026697
1780  2018-07-05           ...                         0.213306
1781  2018-07-05           ...                         0.000542
1782  2018-07-05           ...                         0.007158
1783  2018-07-05           ...                         0.034151
1784  2018-07-05           ...                        -0.076301
1785  2018-07-05           ...                        -0.064916
1786  2018-07-05           ...                        -0.019083
1787  2018-07-05           ...                        -0.071572
1788  2018-07-05           ...                         0.000534
1789  2018-07-05           ...                        -0.061262
1790  2018-07-05           ...                         0.079659
1791  2018-07-05           ...                         0.017607
1792  2018-07-05           ...                        -0.093269
1793  2018-07-05           ...                        -0.093803
1794  2018-07-05           ...                        -0.018330
1795  2018-07-05           ...                        -0.032309
1796  2018-07-05           ...                        -0.086339
1797  2018-07-05           ...                         0.017693
1798  2018-07-05           ...                         0.037393
1799  2018-07-05           ...                         0.022563
1800  2018-07-05           ...                         0.021107
1801  2018-07-05           ...                         0.006270
1802  2018-07-05           ...                         0.037706
1803  2018-07-05           ...                        -0.057419
1804  2018-07-05           ...                        -0.047575
1805  2018-07-05           ...                         0.016736
1806  2018-07-05           ...                         0.150218
1807  2018-07-05           ...                         0.048825
1808  2018-07-05           ...                         0.016745

[27167 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GWB.N' 'NCS.N' 'PS.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-15           ...                         0.028311
1     2018-06-15           ...                        -0.053958
2     2018-06-15           ...                         0.012921
3     2018-06-15           ...                        -0.018428
4     2018-06-15           ...                         0.075070
5     2018-06-15           ...                         0.036124
6     2018-06-15           ...                        -0.011609
7     2018-06-15           ...                         0.029020
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10    2018-06-15           ...                          -0.032673
11    2018-06-15           ...                           0.086984
12    2018-06-15           ...                          -0.069682
13    2018-06-15           ...                           0.033361
14    2018-06-15           ...                           0.089573
15    2018-06-15           ...                          -0.000846
16    2018-06-15           ...                          -0.000061
17    2018-06-15           ...                          -0.198199
18    2018-06-15           ...                           0.070825
19    2018-06-15           ...                           0.031754
20    2018-06-15           ...                           0.002994
21    2018-06-15           ...                          -0.025101
22    2018-06-15           ...                           0.008178
23    2018-06-15           ...                           0.057760
24    2018-06-15           ...                          -0.012589
25    2018-06-15           ...                           0.006891
26    2018-06-15           ...                           0.110185
27    2018-06-15           ...                           0.033200
28    2018-06-15           ...                          -0.013515
29    2018-06-15           ...                          -0.008434
...          ...           ...                                ...
1778  2018-07-06           ...                          -0.013522
1779  2018-07-06           ...                           0.201485
1780  2018-07-06           ...                          -0.002428
1781  2018-07-06           ...                           0.009866
1782  2018-07-06           ...                           0.032623
1783  2018-07-06           ...                          -0.096604
1784  2018-07-06           ...                          -0.083255
1785  2018-07-06           ...                          -0.013818
1786  2018-07-06           ...                          -0.077978
1787  2018-07-06           ...                          -0.011706
1788  2018-07-06           ...                          -0.054509
1789  2018-07-06           ...                           0.026830
1790  2018-07-06           ...                           0.015546
1791  2018-07-06           ...                          -0.153822
1792  2018-07-06           ...                          -0.090049
1793  2018-07-06           ...                          -0.023925
1794  2018-07-06           ...                          -0.063649
1795  2018-07-06           ...                          -0.147877
1796  2018-07-06           ...                          -0.011188
1797  2018-07-06           ...                           0.056019
1798  2018-07-06           ...                           0.024270
1799  2018-07-06           ...                          -0.005787
1800  2018-07-06           ...                          -0.019180
1801  2018-07-06           ...                           0.001333
1802  2018-07-06           ...                          -0.060938
1803  2018-07-06           ...                          -0.055994
1804  2018-07-06           ...                           0.000805
1805  2018-07-06           ...                           0.122562
1806  2018-07-06           ...                          -0.014714
1807  2018-07-06           ...                           0.013492

[27157 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PS.O' 'BHLB.N' 'CVNA.N']
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-18           ...                           0.020650
1     2018-06-18           ...                          -0.081422
2     2018-06-18           ...                           0.006720
3     2018-06-18           ...                          -0.029298
4     2018-06-18           ...                           0.084355
5     2018-06-18           ...                           0.054126
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8     2018-06-18           ...                          -0.017209
9     2018-06-18           ...                          -0.043458
10    2018-06-18           ...                          -0.008296
11    2018-06-18           ...                           0.119699
12    2018-06-18           ...                          -0.087943
13    2018-06-18           ...                           0.059958
14    2018-06-18           ...                           0.095458
15    2018-06-18           ...                          -0.001541
16    2018-06-18           ...                          -0.022016
17    2018-06-18           ...                          -0.162327
18    2018-06-18           ...                           0.028718
19    2018-06-18           ...                           0.022775
20    2018-06-18           ...                          -0.011119
21    2018-06-18           ...                           0.026522
22    2018-06-18           ...                           0.030122
23    2018-06-18           ...                           0.067265
24    2018-06-18           ...                          -0.015099
25    2018-06-18           ...                           0.010186
26    2018-06-18           ...                           0.166000
27    2018-06-18           ...                           0.015052
28    2018-06-18           ...                          -0.057363
29    2018-06-18           ...                          -0.012701
...          ...           ...                                ...
1783  2018-07-09           ...                          -0.009537
1784  2018-07-09           ...                           0.280029
1785  2018-07-09           ...                          -0.038785
1786  2018-07-09           ...                           0.017621
1787  2018-07-09           ...                           0.016329
1788  2018-07-09           ...                          -0.077218
1789  2018-07-09           ...                          -0.120149
1790  2018-07-09           ...                           0.021017
1791  2018-07-09           ...                          -0.078955
1792  2018-07-09           ...                          -0.003906
1793  2018-07-09           ...                          -0.036274
1794  2018-07-09           ...                          -0.013801
1795  2018-07-09           ...                           0.025415
1796  2018-07-09           ...                          -0.150900
1797  2018-07-09           ...                          -0.069015
1798  2018-07-09           ...                          -0.027392
1799  2018-07-09           ...                          -0.090755
1800  2018-07-09           ...                          -0.139829
1801  2018-07-09           ...                          -0.013223
1802  2018-07-09           ...                           0.049861
1803  2018-07-09           ...                           0.019033
1804  2018-07-09           ...                          -0.027646
1805  2018-07-09           ...                          -0.001470
1806  2018-07-09           ...                           0.001905
1807  2018-07-09           ...                          -0.025568
1808  2018-07-09           ...                          -0.077204
1809  2018-07-09           ...                           0.012088
1810  2018-07-09           ...                           0.017463
1811  2018-07-09           ...                          -0.013983
1812  2018-07-09           ...                          -0.013402

[27156 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MDB.O' 'MLHR.O' 'WH.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-19           ...                           0.008973
1     2018-06-19           ...                          -0.085185
2     2018-06-19           ...                          -0.008295
3     2018-06-19           ...                          -0.060920
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6     2018-06-19           ...                          -0.042166
7     2018-06-19           ...                           0.027385
8     2018-06-19           ...                          -0.007289
9     2018-06-19           ...                          -0.037368
10    2018-06-19           ...                          -0.014117
11    2018-06-19           ...                           0.074776
12    2018-06-19           ...                          -0.068413
13    2018-06-19           ...                           0.067195
14    2018-06-19           ...                           0.074082
15    2018-06-19           ...                          -0.014279
16    2018-06-19           ...                          -0.012723
17    2018-06-19           ...                          -0.073618
18    2018-06-19           ...                           0.023989
19    2018-06-19           ...                           0.004969
20    2018-06-19           ...                          -0.005520
21    2018-06-19           ...                           0.046557
22    2018-06-19           ...                           0.030076
23    2018-06-19           ...                           0.062703
24    2018-06-19           ...                          -0.008311
25    2018-06-19           ...                           0.016764
26    2018-06-19           ...                           0.147169
27    2018-06-19           ...                           0.004775
28    2018-06-19           ...                          -0.037825
29    2018-06-19           ...                          -0.009112
...          ...           ...                                ...
1783  2018-07-10           ...                          -0.000557
1784  2018-07-10           ...                           0.367861
1785  2018-07-10           ...                          -0.071420
1786  2018-07-10           ...                           0.023119
1787  2018-07-10           ...                           0.023253
1788  2018-07-10           ...                          -0.116198
1789  2018-07-10           ...                          -0.076567
1790  2018-07-10           ...                           0.031241
1791  2018-07-10           ...                          -0.070998
1792  2018-07-10           ...                           0.004347
1793  2018-07-10           ...                          -0.014626
1794  2018-07-10           ...                          -0.042873
1795  2018-07-10           ...                           0.027093
1796  2018-07-10           ...                          -0.120880
1797  2018-07-10           ...                          -0.016830
1798  2018-07-10           ...                          -0.031319
1799  2018-07-10           ...                          -0.112536
1800  2018-07-10           ...                          -0.150233
1801  2018-07-10           ...                          -0.061170
1802  2018-07-10           ...                           0.048455
1803  2018-07-10           ...                           0.014956
1804  2018-07-10           ...                          -0.028234
1805  2018-07-10           ...                           0.015055
1806  2018-07-10           ...                          -0.044430
1807  2018-07-10           ...                           0.021540
1808  2018-07-10           ...                          -0.036226
1809  2018-07-10           ...                          -0.010926
1810  2018-07-10           ...                          -0.114729
1811  2018-07-10           ...                           0.008755
1812  2018-07-10           ...                          -0.012098

[27153 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MDB.O' 'MLHR.O' 'WH.N']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-20           ...                          -0.018221
1     2018-06-20           ...                          -0.116317
```

```
4     2018-06-20           ...                          0.107613
5     2018-06-20           ...                          0.067324
6     2018-06-20           ...                         -0.043214
7     2018-06-20           ...                          0.007658
8     2018-06-20           ...                         -0.010744
9     2018-06-20           ...                         -0.031284
10    2018-06-20           ...                         -0.017256
11    2018-06-20           ...                          0.072195
12    2018-06-20           ...                         -0.012525
13    2018-06-20           ...                          0.065299
14    2018-06-20           ...                          0.074301
15    2018-06-20           ...                         -0.017860
16    2018-06-20           ...                         -0.012064
17    2018-06-20           ...                         -0.072517
18    2018-06-20           ...                          0.024247
19    2018-06-20           ...                          0.039473
20    2018-06-20           ...                         -0.016732
21    2018-06-20           ...                          0.092691
22    2018-06-20           ...                         -0.015112
23    2018-06-20           ...                          0.072917
24    2018-06-20           ...                         -0.018656
25    2018-06-20           ...                          0.006306
26    2018-06-20           ...                          0.124057
27    2018-06-20           ...                          0.011843
28    2018-06-20           ...                         -0.041755
29    2018-06-20           ...                         -0.003756
...          ...           ...                               ...
1786  2018-07-11           ...                          0.004786
1787  2018-07-11           ...                          0.359301
1788  2018-07-11           ...                         -0.045509
1789  2018-07-11           ...                          0.039645
1790  2018-07-11           ...                          0.020753
1791  2018-07-11           ...                         -0.053617
1792  2018-07-11           ...                         -0.085035
1793  2018-07-11           ...                         -0.000227
1794  2018-07-11           ...                         -0.056768
1795  2018-07-11           ...                         -0.034407
1796  2018-07-11           ...                         -0.035351
1797  2018-07-11           ...                         -0.115669
1798  2018-07-11           ...                          0.018581
1799  2018-07-11           ...                         -0.082616
1800  2018-07-11           ...                         -0.045654
1801  2018-07-11           ...                         -0.027926
1802  2018-07-11           ...                         -0.124157
1803  2018-07-11           ...                         -0.189234
1804  2018-07-11           ...                         -0.082438
1805  2018-07-11           ...                          0.047261
1806  2018-07-11           ...                          0.001050
1807  2018-07-11           ...                         -0.009330
1808  2018-07-11           ...                          0.010381
1809  2018-07-11           ...                         -0.068229
1810  2018-07-11           ...                          0.020759
1811  2018-07-11           ...                         -0.045024
1812  2018-07-11           ...                         -0.010676
1813  2018-07-11           ...                         -0.210258
1814  2018-07-11           ...                         -0.010400
1815  2018-07-11           ...                         -0.015116

[27156 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RACE.N' 'SAIA.O' 'TREE.O']
total 1867 df
            time           ...           returnsOpenPrevMktres10
```

```
2     2018-06-21          ...                          -0.002084
3     2018-06-21          ...                          -0.051587
4     2018-06-21          ...                           0.105184
5     2018-06-21          ...                           0.063333
6     2018-06-21          ...                          -0.033354
7     2018-06-21          ...                           0.013749
8     2018-06-21          ...                           0.045554
9     2018-06-21          ...                          -0.038291
10    2018-06-21          ...                          -0.024025
11    2018-06-21          ...                           0.076479
12    2018-06-21          ...                          -0.007260
13    2018-06-21          ...                           0.015196
14    2018-06-21          ...                           0.096328
15    2018-06-21          ...                          -0.023769
16    2018-06-21          ...                          -0.017616
17    2018-06-21          ...                          -0.031351
18    2018-06-21          ...                           0.035458
19    2018-06-21          ...                           0.028232
20    2018-06-21          ...                           0.011232
21    2018-06-21          ...                           0.105334
22    2018-06-21          ...                          -0.018613
23    2018-06-21          ...                           0.077992
24    2018-06-21          ...                          -0.007643
25    2018-06-21          ...                          -0.005268
26    2018-06-21          ...                           0.143759
27    2018-06-21          ...                          -0.000496
28    2018-06-21          ...                          -0.006159
29    2018-06-21          ...                          -0.003879
...          ...          ...                                ...
1786  2018-07-12          ...                          -0.020152
1787  2018-07-12          ...                           0.347142
1788  2018-07-12          ...                          -0.035930
1789  2018-07-12          ...                           0.002404
1790  2018-07-12          ...                           0.012781
1791  2018-07-12          ...                          -0.049508
1792  2018-07-12          ...                          -0.081654
1793  2018-07-12          ...                           0.020033
1794  2018-07-12          ...                          -0.041899
1795  2018-07-12          ...                          -0.030294
1796  2018-07-12          ...                          -0.003632
1797  2018-07-12          ...                          -0.096683
1798  2018-07-12          ...                          -0.000496
1799  2018-07-12          ...                          -0.058569
1800  2018-07-12          ...                          -0.031501
1801  2018-07-12          ...                          -0.047210
1802  2018-07-12          ...                          -0.112004
1803  2018-07-12          ...                          -0.126413
1804  2018-07-12          ...                          -0.051501
1805  2018-07-12          ...                           0.061526
1806  2018-07-12          ...                           0.008048
1807  2018-07-12          ...                          -0.021862
1808  2018-07-12          ...                           0.009450
1809  2018-07-12          ...                          -0.032888
1810  2018-07-12          ...                           0.254479
1811  2018-07-12          ...                          -0.002059
1812  2018-07-12          ...                           0.004296
1813  2018-07-12          ...                          -0.108598
1814  2018-07-12          ...                          -0.029299
1815  2018-07-12          ...                          -0.019744

[27160 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GSKY.O' 'JWa.N' 'PRSP.N']
```

```
0     2018-06-22          ...                    -0.021735
1     2018-06-22          ...                    -0.066847
2     2018-06-22          ...                     0.016753
3     2018-06-22          ...                    -0.057140
4     2018-06-22          ...                     0.117507
5     2018-06-22          ...                     0.105263
6     2018-06-22          ...                    -0.024320
7     2018-06-22          ...                     0.031863
8     2018-06-22          ...                     0.057794
9     2018-06-22          ...                    -0.026872
10    2018-06-22          ...                    -0.031485
11    2018-06-22          ...                     0.081201
12    2018-06-22          ...                    -0.011760
13    2018-06-22          ...                    -0.041684
14    2018-06-22          ...                     0.095492
15    2018-06-22          ...                    -0.011169
16    2018-06-22          ...                    -0.004465
17    2018-06-22          ...                    -0.083467
18    2018-06-22          ...                     0.037847
19    2018-06-22          ...                    -0.001506
20    2018-06-22          ...                    -0.023697
21    2018-06-22          ...                     0.123034
22    2018-06-22          ...                    -0.005181
23    2018-06-22          ...                     0.057064
24    2018-06-22          ...                    -0.004026
25    2018-06-22          ...                     0.001627
26    2018-06-22          ...                     0.070441
27    2018-06-22          ...                     0.015859
28    2018-06-22          ...                     0.038606
29    2018-06-22          ...                     0.006170
...          ...          ...                          ...
1785  2018-07-13          ...                    -0.018214
1786  2018-07-13          ...                     0.275683
1787  2018-07-13          ...                    -0.035361
1788  2018-07-13          ...                     0.019702
1789  2018-07-13          ...                    -0.003266
1790  2018-07-13          ...                    -0.004019
1791  2018-07-13          ...                    -0.055625
1792  2018-07-13          ...                     0.020921
1793  2018-07-13          ...                    -0.046911
1794  2018-07-13          ...                    -0.035663
1795  2018-07-13          ...                     0.031898
1796  2018-07-13          ...                    -0.075731
1797  2018-07-13          ...                     0.026789
1798  2018-07-13          ...                    -0.052556
1799  2018-07-13          ...                    -0.050966
1800  2018-07-13          ...                    -0.036201
1801  2018-07-13          ...                    -0.065432
1802  2018-07-13          ...                    -0.046669
1803  2018-07-13          ...                    -0.010579
1804  2018-07-13          ...                     0.032326
1805  2018-07-13          ...                     0.002720
1806  2018-07-13          ...                    -0.031982
1807  2018-07-13          ...                     0.026542
1808  2018-07-13          ...                     0.004029
1809  2018-07-13          ...                     0.185233
1810  2018-07-13          ...                    -0.044145
1811  2018-07-13          ...                     0.043317
1812  2018-07-13          ...                    -0.122439
1813  2018-07-13          ...                    -0.025084
1814  2018-07-13          ...                    -0.017650
```

```
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-25           ...                         -0.010773
1     2018-06-25           ...                         -0.030503
2     2018-06-25           ...                         -0.008694
3     2018-06-25           ...                         -0.047850
4     2018-06-25           ...                          0.092001
5     2018-06-25           ...                          0.050453
6     2018-06-25           ...                         -0.024531
7     2018-06-25           ...                          0.048837
8     2018-06-25           ...                         -0.000830
9     2018-06-25           ...                         -0.035175
10    2018-06-25           ...                         -0.061355
11    2018-06-25           ...                          0.096637
12    2018-06-25           ...                               NaN
13    2018-06-25           ...                         -0.029196
14    2018-06-25           ...                          0.037278
15    2018-06-25           ...                          0.043439
16    2018-06-25           ...                         -0.014307
17    2018-06-25           ...                         -0.006157
18    2018-06-25           ...                         -0.060062
19    2018-06-25           ...                          0.055031
20    2018-06-25           ...                         -0.012453
21    2018-06-25           ...                         -0.024907
22    2018-06-25           ...                          0.050519
23    2018-06-25           ...                          0.003400
24    2018-06-25           ...                          0.030028
25    2018-06-25           ...                         -0.012299
26    2018-06-25           ...                          0.000260
27    2018-06-25           ...                          0.061792
28    2018-06-25           ...                         -0.006680
29    2018-06-25           ...                         -0.018700
...          ...           ...                               ...
1761  2018-07-14           ...                         -0.026009
1762  2018-07-14           ...                               NaN
1763  2018-07-14           ...                          0.004586
1764  2018-07-14           ...                          0.029621
1765  2018-07-14           ...                          0.014348
1766  2018-07-14           ...                          0.077245
1767  2018-07-14           ...                          0.060697
1768  2018-07-14           ...                         -0.053735
1769  2018-07-14           ...                         -0.002749
1770  2018-07-14           ...                         -0.080527
1771  2018-07-14           ...                          0.079625
1772  2018-07-14           ...                          0.039764
1773  2018-07-14           ...                          0.011884
1774  2018-07-14           ...                          0.002910
1775  2018-07-14           ...                          0.049384
1776  2018-07-14           ...                         -0.002396
1777  2018-07-14           ...                          0.019179
1778  2018-07-14           ...                         -0.006682
1779  2018-07-14           ...                         -0.064457
1780  2018-07-14           ...                         -0.002627
1781  2018-07-14           ...                         -0.069779
1782  2018-07-14           ...                         -0.043125
1783  2018-07-14           ...                         -0.002078
1784  2018-07-14           ...                         -0.024773
1785  2018-07-14           ...                         -0.007694
1786  2018-07-14           ...                         -0.057275
1787  2018-07-14           ...                          0.060414
1788  2018-07-14           ...                         -0.066557
1789  2018-07-14           ...                          0.048873
```

```
[27156 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'XENT.O' 'XPER.O' 'ZIOP.O']
total 2115 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-26           ...                          -0.011135
1     2018-06-26           ...                          -0.047732
2     2018-06-26           ...                          -0.020412
3     2018-06-26           ...                          -0.079242
4     2018-06-26           ...                           0.054739
5     2018-06-26           ...                           0.043989
6     2018-06-26           ...                          -0.013870
7     2018-06-26           ...                           0.059227
8     2018-06-26           ...                          -0.061707
9     2018-06-26           ...                          -0.042534
10    2018-06-26           ...                          -0.046397
11    2018-06-26           ...                           0.069588
12    2018-06-26           ...                                NaN
13    2018-06-26           ...                          -0.031910
14    2018-06-26           ...                           0.028443
15    2018-06-26           ...                           0.032236
16    2018-06-26           ...                          -0.017906
17    2018-06-26           ...                          -0.027767
18    2018-06-26           ...                          -0.079518
19    2018-06-26           ...                           0.077090
20    2018-06-26           ...                           0.004736
21    2018-06-26           ...                          -0.001467
22    2018-06-26           ...                           0.019193
23    2018-06-26           ...                           0.017666
24    2018-06-26           ...                           0.002839
25    2018-06-26           ...                          -0.001361
26    2018-06-26           ...                          -0.003334
27    2018-06-26           ...                           0.047897
28    2018-06-26           ...                          -0.006547
29    2018-06-26           ...                           0.002094
...          ...           ...                                ...
1761  2018-07-15           ...                          -0.042095
1762  2018-07-15           ...                                NaN
1763  2018-07-15           ...                          -0.022426
1764  2018-07-15           ...                           0.024428
1765  2018-07-15           ...                           0.030152
1766  2018-07-15           ...                          -0.000895
1767  2018-07-15           ...                           0.165026
1768  2018-07-15           ...                          -0.033195
1769  2018-07-15           ...                          -0.016371
1770  2018-07-15           ...                          -0.050241
1771  2018-07-15           ...                           0.144637
1772  2018-07-15           ...                          -0.016248
1773  2018-07-15           ...                           0.004161
1774  2018-07-15           ...                           0.012006
1775  2018-07-15           ...                           0.052784
1776  2018-07-15           ...                           0.180148
1777  2018-07-15           ...                           0.061419
1778  2018-07-15           ...                          -0.007648
1779  2018-07-15           ...                          -0.083674
1780  2018-07-15           ...                           0.051582
1781  2018-07-15           ...                          -0.114652
1782  2018-07-15           ...                          -0.069696
1783  2018-07-15           ...                          -0.036034
1784  2018-07-15           ...                          -0.035706
1785  2018-07-15           ...                          -0.027189
1786  2018-07-15           ...                          -0.094717
1787  2018-07-15           ...                           0.044197
```

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1790  2018-07-15           ...                          -0.011866

[27134 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'XENT.O' 'XPER.O' 'ZIOP.O']
total 2115 df
            time           ...           returnsOpenPrevMktres10
0     2018-06-27           ...                          -0.013936
1     2018-06-27           ...                          -0.024822
2     2018-06-27           ...                          -0.021661
3     2018-06-27           ...                          -0.066811
4     2018-06-27           ...                           0.026219
5     2018-06-27           ...                           0.043177
6     2018-06-27           ...                          -0.007767
7     2018-06-27           ...                           0.036162
8     2018-06-27           ...                          -0.034469
9     2018-06-27           ...                          -0.035259
10    2018-06-27           ...                          -0.047337
11    2018-06-27           ...                           0.032108
12    2018-06-27           ...                                NaN
13    2018-06-27           ...                          -0.067483
14    2018-06-27           ...                           0.015273
15    2018-06-27           ...                           0.032039
16    2018-06-27           ...                          -0.005110
17    2018-06-27           ...                          -0.034297
18    2018-06-27           ...                          -0.048722
19    2018-06-27           ...                           0.050255
20    2018-06-27           ...                           0.037623
21    2018-06-27           ...                          -0.000307
22    2018-06-27           ...                           0.013112
23    2018-06-27           ...                           0.013469
24    2018-06-27           ...                           0.005790
25    2018-06-27           ...                           0.006491
26    2018-06-27           ...                           0.000839
27    2018-06-27           ...                           0.059236
28    2018-06-27           ...                           0.006222
29    2018-06-27           ...                          -0.012780
...          ...           ...                                ...
1766  2018-07-16           ...                                NaN
1767  2018-07-16           ...                          -0.004688
1768  2018-07-16           ...                           0.007808
1769  2018-07-16           ...                           0.033143
1770  2018-07-16           ...                          -0.015823
1771  2018-07-16           ...                           0.090166
1772  2018-07-16           ...                          -0.022332
1773  2018-07-16           ...                          -0.008678
1774  2018-07-16           ...                          -0.040239
1775  2018-07-16           ...                           0.087449
1776  2018-07-16           ...                          -0.034627
1777  2018-07-16           ...                          -0.000613
1778  2018-07-16           ...                                NaN
1779  2018-07-16           ...                           0.015595
1780  2018-07-16           ...                           0.042520
1781  2018-07-16           ...                           0.115167
1782  2018-07-16           ...                           0.017185
1783  2018-07-16           ...                          -0.009181
1784  2018-07-16           ...                          -0.062699
1785  2018-07-16           ...                           0.057058
1786  2018-07-16           ...                          -0.066625
1787  2018-07-16           ...                          -0.046423
1788  2018-07-16           ...                          -0.002667
1789  2018-07-16           ...                          -0.026106
1790  2018-07-16           ...                          -0.013536
```

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1793  2018-07-16          ...                         -0.045383
1794  2018-07-16          ...                          0.113139
1795  2018-07-16          ...                         -0.001666

[27117 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CCC.N' 'DGI.N' 'PLYA.O']
total 2115 df
            time          ...           returnsOpenPrevMktres10
0     2018-06-28          ...                         -0.006229
1     2018-06-28          ...                         -0.007235
2     2018-06-28          ...                         -0.025731
3     2018-06-28          ...                         -0.052936
4     2018-06-28          ...                         -0.020809
5     2018-06-28          ...                          0.031984
6     2018-06-28          ...                          0.002025
7     2018-06-28          ...                          0.037819
8     2018-06-28          ...                         -0.021741
9     2018-06-28          ...                         -0.043865
10    2018-06-28          ...                         -0.043404
11    2018-06-28          ...                         -0.051068
12    2018-06-28          ...                               NaN
13    2018-06-28          ...                         -0.068997
14    2018-06-28          ...                          0.012013
15    2018-06-28          ...                          0.002922
16    2018-06-28          ...                         -0.002648
17    2018-06-28          ...                         -0.028130
18    2018-06-28          ...                         -0.007036
19    2018-06-28          ...                          0.040809
20    2018-06-28          ...                          0.043878
21    2018-06-28          ...                          0.012898
22    2018-06-28          ...                         -0.036613
23    2018-06-28          ...                         -0.002164
24    2018-06-28          ...                         -0.011971
25    2018-06-28          ...                          0.020213
26    2018-06-28          ...                          0.030215
27    2018-06-28          ...                          0.092962
28    2018-06-28          ...                          0.012483
29    2018-06-28          ...                         -0.024802
...          ...          ...                               ...
1767  2018-07-19          ...                               NaN
1768  2018-07-19          ...                         -0.013758
1769  2018-07-19          ...                          0.010331
1770  2018-07-19          ...                         -0.003856
1771  2018-07-19          ...                         -0.032950
1772  2018-07-19          ...                          0.090013
1773  2018-07-19          ...                         -0.011711
1774  2018-07-19          ...                         -0.014885
1775  2018-07-19          ...                         -0.052797
1776  2018-07-19          ...                          0.094464
1777  2018-07-19          ...                         -0.049227
1778  2018-07-19          ...                          0.008287
1779  2018-07-19          ...                               NaN
1780  2018-07-19          ...                          0.018271
1781  2018-07-19          ...                          0.029642
1782  2018-07-19          ...                          0.084248
1783  2018-07-19          ...                          0.056128
1784  2018-07-19          ...                         -0.009850
1785  2018-07-19          ...                         -0.083742
1786  2018-07-19          ...                          0.093333
1787  2018-07-19          ...                         -0.055290
1788  2018-07-19          ...                         -0.021017
1789  2018-07-19          ...                          0.014889
1790  2018-07-19          ...                          0.020540
```

```
1792  2018-07-19          ...                         -0.043191
1793  2018-07-19          ...                          0.015869
1794  2018-07-19          ...                         -0.007332
1795  2018-07-19          ...                          0.102432
1796  2018-07-19          ...                          0.001546

[27102 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DGI.N' 'PLYA.O' 'VC.N']
total 2111 df
            time          ...          returnsOpenPrevMktres10
0     2018-06-29          ...                         -0.022096
1     2018-06-29          ...                          0.006100
2     2018-06-29          ...                         -0.045510
3     2018-06-29          ...                         -0.074790
4     2018-06-29          ...                          0.011417
5     2018-06-29          ...                          0.034219
6     2018-06-29          ...                          0.003892
7     2018-06-29          ...                          0.030297
8     2018-06-29          ...                          0.037589
9     2018-06-29          ...                         -0.025184
10    2018-06-29          ...                         -0.043173
11    2018-06-29          ...                         -0.047461
12    2018-06-29          ...                               NaN
13    2018-06-29          ...                         -0.051082
14    2018-06-29          ...                         -0.018457
15    2018-06-29          ...                         -0.008141
16    2018-06-29          ...                         -0.000603
17    2018-06-29          ...                         -0.015911
18    2018-06-29          ...                          0.095722
19    2018-06-29          ...                          0.027199
20    2018-06-29          ...                          0.057508
21    2018-06-29          ...                          0.019026
22    2018-06-29          ...                         -0.023647
23    2018-06-29          ...                          0.004533
24    2018-06-29          ...                         -0.005854
25    2018-06-29          ...                          0.013752
26    2018-06-29          ...                          0.040778
27    2018-06-29          ...                          0.018974
28    2018-06-29          ...                          0.021780
29    2018-06-29          ...                         -0.003642
...          ...          ...                               ...
1768  2018-07-20          ...                               NaN
1769  2018-07-20          ...                          0.013593
1770  2018-07-20          ...                          0.019910
1771  2018-07-20          ...                         -0.006515
1772  2018-07-20          ...                         -0.017317
1773  2018-07-20          ...                          0.089334
1774  2018-07-20          ...                         -0.038997
1775  2018-07-20          ...                         -0.007986
1776  2018-07-20          ...                         -0.050175
1777  2018-07-20          ...                         -0.022781
1778  2018-07-20          ...                         -0.063087
1779  2018-07-20          ...                          0.005989
1780  2018-07-20          ...                               NaN
1781  2018-07-20          ...                          0.014808
1782  2018-07-20          ...                          0.021138
1783  2018-07-20          ...                          0.111587
1784  2018-07-20          ...                          0.014271
1785  2018-07-20          ...                         -0.006657
1786  2018-07-20          ...                         -0.078187
1787  2018-07-20          ...                          0.078474
1788  2018-07-20          ...                         -0.055560
1789  2018-07-20                                       0.022820
```

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1792  2018-07-20           ...                          -0.023579
1793  2018-07-20           ...                          -0.043378
1794  2018-07-20           ...                           0.001773
1795  2018-07-20           ...                           0.000884
1796  2018-07-20           ...                           0.056514
1797  2018-07-20           ...                          -0.001511

[27096 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PLYA.O' 'VC.N' 'CWH.N']
total 2112 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-02           ...                          -0.008980
1     2018-07-02           ...                           0.061126
2     2018-07-02           ...                          -0.048934
3     2018-07-02           ...                          -0.067374
4     2018-07-02           ...                          -0.002086
5     2018-07-02           ...                           0.015648
6     2018-07-02           ...                           0.005552
7     2018-07-02           ...                           0.030763
8     2018-07-02           ...                           0.018751
9     2018-07-02           ...                          -0.014068
10    2018-07-02           ...                          -0.050882
11    2018-07-02           ...                          -0.062862
12    2018-07-02           ...                                NaN
13    2018-07-02           ...                          -0.060630
14    2018-07-02           ...                          -0.017838
15    2018-07-02           ...                          -0.020052
16    2018-07-02           ...                          -0.005391
17    2018-07-02           ...                           0.018909
18    2018-07-02           ...                          -0.019918
19    2018-07-02           ...                           0.046626
20    2018-07-02           ...                           0.049219
21    2018-07-02           ...                           0.026515
22    2018-07-02           ...                          -0.038111
23    2018-07-02           ...                           0.031077
24    2018-07-02           ...                          -0.015685
25    2018-07-02           ...                           0.015152
26    2018-07-02           ...                           0.029440
27    2018-07-02           ...                           0.074487
28    2018-07-02           ...                           0.087992
29    2018-07-02           ...                           0.003453
...          ...           ...                                ...
1768  2018-07-21           ...                                NaN
1769  2018-07-21           ...                          -0.000848
1770  2018-07-21           ...                           0.021488
1771  2018-07-21           ...                           0.004206
1772  2018-07-21           ...                          -0.039953
1773  2018-07-21           ...                           0.079886
1774  2018-07-21           ...                          -0.060918
1775  2018-07-21           ...                          -0.024913
1776  2018-07-21           ...                          -0.037947
1777  2018-07-21           ...                          -0.004609
1778  2018-07-21           ...                          -0.032533
1779  2018-07-21           ...                           0.014018
1780  2018-07-21           ...                                NaN
1781  2018-07-21           ...                           0.020659
1782  2018-07-21           ...                           0.043699
1783  2018-07-21           ...                           0.088757
1784  2018-07-21           ...                          -0.021773
1785  2018-07-21           ...                          -0.001010
1786  2018-07-21           ...                          -0.093634
1787  2018-07-21                                         0.088710
```

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1790  2018-07-21           ...                          0.001972
1791  2018-07-21           ...                         -0.038099
1792  2018-07-21           ...                          0.006098
1793  2018-07-21           ...                         -0.032384
1794  2018-07-21           ...                          0.002217
1795  2018-07-21           ...                          0.034785
1796  2018-07-21           ...                          0.064945
1797  2018-07-21           ...                         -0.012089

[27082 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PLYA.O' 'VC.N' 'CWH.N']
total 2110 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-03           ...                         -0.018848
1     2018-07-03           ...                          0.046572
2     2018-07-03           ...                         -0.052331
3     2018-07-03           ...                         -0.089637
4     2018-07-03           ...                          0.002414
5     2018-07-03           ...                          0.002579
6     2018-07-03           ...                          0.022279
7     2018-07-03           ...                          0.019797
8     2018-07-03           ...                         -0.008490
9     2018-07-03           ...                         -0.021132
10    2018-07-03           ...                         -0.037509
11    2018-07-03           ...                         -0.041488
12    2018-07-03           ...                               NaN
13    2018-07-03           ...                         -0.043463
14    2018-07-03           ...                         -0.027057
15    2018-07-03           ...                         -0.036122
16    2018-07-03           ...                         -0.012428
17    2018-07-03           ...                          0.041775
18    2018-07-03           ...                          0.036025
19    2018-07-03           ...                          0.009330
20    2018-07-03           ...                          0.088048
21    2018-07-03           ...                          0.006914
22    2018-07-03           ...                         -0.018059
23    2018-07-03           ...                          0.049754
24    2018-07-03           ...                         -0.034532
25    2018-07-03           ...                          0.001184
26    2018-07-03           ...                          0.020255
27    2018-07-03           ...                          0.041644
28    2018-07-03           ...                          0.254876
29    2018-07-03           ...                         -0.015680
...          ...           ...                               ...
1770  2018-07-22           ...                               NaN
1771  2018-07-22           ...                          0.011875
1772  2018-07-22           ...                          0.027198
1773  2018-07-22           ...                         -0.018878
1774  2018-07-22           ...                         -0.036959
1775  2018-07-22           ...                          0.011307
1776  2018-07-22           ...                         -0.001446
1777  2018-07-22           ...                         -0.009734
1778  2018-07-22           ...                         -0.014272
1779  2018-07-22           ...                          0.016251
1780  2018-07-22           ...                          0.014192
1781  2018-07-22           ...                          0.009726
1782  2018-07-22           ...                               NaN
1783  2018-07-22           ...                          0.032293
1784  2018-07-22           ...                          0.009534
1785  2018-07-22           ...                         -0.007199
1786  2018-07-22           ...                          0.001884
1787  2018-07-22                                        0.002293
```

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1790  2018-07-22           ...                          -0.017748
1791  2018-07-22           ...                          -0.008685
1792  2018-07-22           ...                           0.006441
1793  2018-07-22           ...                          -0.047741
1794  2018-07-22           ...                           0.009674
1795  2018-07-22           ...                          -0.024569
1796  2018-07-22           ...                           0.021673
1797  2018-07-22           ...                           0.050067
1798  2018-07-22           ...                          -0.007489
1799  2018-07-22           ...                          -0.009724

[27071 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VC.N' 'CWH.N' 'SNX.N']
total 2110 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-05           ...                           0.007350
1     2018-07-05           ...                           0.047323
2     2018-07-05           ...                          -0.040119
3     2018-07-05           ...                          -0.055707
4     2018-07-05           ...                          -0.005288
5     2018-07-05           ...                          -0.006215
6     2018-07-05           ...                           0.012225
7     2018-07-05           ...                           0.048351
8     2018-07-05           ...                          -0.006691
9     2018-07-05           ...                          -0.023439
10    2018-07-05           ...                          -0.023039
11    2018-07-05           ...                          -0.027891
12    2018-07-05           ...                                NaN
13    2018-07-05           ...                          -0.079509
14    2018-07-05           ...                           0.000691
15    2018-07-05           ...                          -0.024150
16    2018-07-05           ...                           0.002327
17    2018-07-05           ...                           0.043689
18    2018-07-05           ...                           0.009461
19    2018-07-05           ...                           0.033994
20    2018-07-05           ...                           0.045004
21    2018-07-05           ...                           0.031372
22    2018-07-05           ...                          -0.029985
23    2018-07-05           ...                           0.029074
24    2018-07-05           ...                          -0.023107
25    2018-07-05           ...                          -0.005719
26    2018-07-05           ...                           0.025904
27    2018-07-05           ...                           0.079767
28    2018-07-05           ...                           0.289705
29    2018-07-05           ...                          -0.011088
...          ...           ...                                ...
1771  2018-07-23           ...                                NaN
1772  2018-07-23           ...                           0.010038
1773  2018-07-23           ...                           0.026597
1774  2018-07-23           ...                          -0.025135
1775  2018-07-23           ...                          -0.018174
1776  2018-07-23           ...                          -0.002048
1777  2018-07-23           ...                          -0.000757
1778  2018-07-23           ...                          -0.006592
1779  2018-07-23           ...                           0.030288
1780  2018-07-23           ...                           0.046828
1781  2018-07-23           ...                           0.004865
1782  2018-07-23           ...                          -0.002542
1783  2018-07-23           ...                                NaN
1784  2018-07-23           ...                           0.028720
1785  2018-07-23           ...                           0.010636
1786  2018-07-23                                         0.002488
```

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1789  2018-07-23           ...                          -0.000677
1790  2018-07-23           ...                           0.050800
1791  2018-07-23           ...                          -0.015425
1792  2018-07-23           ...                           0.000357
1793  2018-07-23           ...                           0.003562
1794  2018-07-23           ...                          -0.047057
1795  2018-07-23           ...                           0.011286
1796  2018-07-23           ...                          -0.009719
1797  2018-07-23           ...                           0.024928
1798  2018-07-23           ...                           0.099485
1799  2018-07-23           ...                          -0.033675
1800  2018-07-23           ...                          -0.004729

[27062 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SNX.N' 'ASIX.N' 'NTB.N']
total 2108 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-06           ...                           0.013149
1     2018-07-06           ...                           0.042910
2     2018-07-06           ...                          -0.056217
3     2018-07-06           ...                          -0.066574
4     2018-07-06           ...                          -0.017006
5     2018-07-06           ...                           0.001402
6     2018-07-06           ...                           0.002299
7     2018-07-06           ...                           0.039576
8     2018-07-06           ...                          -0.044941
9     2018-07-06           ...                          -0.029886
10    2018-07-06           ...                          -0.015297
11    2018-07-06           ...                          -0.039768
12    2018-07-06           ...                                NaN
13    2018-07-06           ...                          -0.053271
14    2018-07-06           ...                           0.020748
15    2018-07-06           ...                          -0.075816
16    2018-07-06           ...                           0.006154
17    2018-07-06           ...                           0.049697
18    2018-07-06           ...                          -0.017183
19    2018-07-06           ...                           0.032245
20    2018-07-06           ...                           0.055205
21    2018-07-06           ...                           0.005113
22    2018-07-06           ...                          -0.053972
23    2018-07-06           ...                           0.023982
24    2018-07-06           ...                          -0.020636
25    2018-07-06           ...                          -0.022206
26    2018-07-06           ...                           0.035591
27    2018-07-06           ...                           0.070655
28    2018-07-06           ...                           0.311805
29    2018-07-06           ...                          -0.009232
...          ...           ...                                ...
1771  2018-07-26           ...                                NaN
1772  2018-07-26           ...                          -0.002444
1773  2018-07-26           ...                           0.023199
1774  2018-07-26           ...                          -0.054417
1775  2018-07-26           ...                          -0.021645
1776  2018-07-26           ...                           0.017827
1777  2018-07-26           ...                          -0.015074
1778  2018-07-26           ...                          -0.010409
1779  2018-07-26           ...                           0.024310
1780  2018-07-26           ...                           0.002288
1781  2018-07-26           ...                           0.006781
1782  2018-07-26           ...                          -0.005297
1783  2018-07-26           ...                                NaN
1784  2018-07-26           ...                           0.035266
```

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1787  2018-07-26           ...                         -0.045570
1788  2018-07-26           ...                          0.001305
1789  2018-07-26           ...                         -0.041298
1790  2018-07-26           ...                          0.051400
1791  2018-07-26           ...                         -0.005243
1792  2018-07-26           ...                          0.012953
1793  2018-07-26           ...                          0.000852
1794  2018-07-26           ...                         -0.053727
1795  2018-07-26           ...                         -0.006362
1796  2018-07-26           ...                          0.006520
1797  2018-07-26           ...                          0.019194
1798  2018-07-26           ...                          0.075396
1799  2018-07-26           ...                          0.000725
1800  2018-07-26           ...                          0.000694

[27054 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SNX.N' 'ASIX.N' 'NTB.N']
total 2105 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-09           ...                         -0.031283
1     2018-07-09           ...                          0.050153
2     2018-07-09           ...                         -0.065076
3     2018-07-09           ...                         -0.089136
4     2018-07-09           ...                         -0.027362
5     2018-07-09           ...                         -0.046233
6     2018-07-09           ...                          0.012881
7     2018-07-09           ...                          0.017732
8     2018-07-09           ...                         -0.014634
9     2018-07-09           ...                         -0.039940
10    2018-07-09           ...                          0.014227
11    2018-07-09           ...                         -0.066020
12    2018-07-09           ...                               NaN
13    2018-07-09           ...                         -0.041640
14    2018-07-09           ...                         -0.018380
15    2018-07-09           ...                         -0.095410
16    2018-07-09           ...                         -0.005576
17    2018-07-09           ...                          0.045823
18    2018-07-09           ...                          0.122550
19    2018-07-09           ...                         -0.004270
20    2018-07-09           ...                          0.048754
21    2018-07-09           ...                          0.016958
22    2018-07-09           ...                         -0.039321
23    2018-07-09           ...                          0.058531
24    2018-07-09           ...                         -0.022761
25    2018-07-09           ...                         -0.033070
26    2018-07-09           ...                          0.021281
27    2018-07-09           ...                         -0.013358
28    2018-07-09           ...                          0.322588
29    2018-07-09           ...                         -0.001811
...          ...           ...                               ...
1775  2018-07-27           ...                          0.031764
1776  2018-07-27           ...                          0.005387
1777  2018-07-27           ...                          0.029502
1778  2018-07-27           ...                         -0.054362
1779  2018-07-27           ...                          0.016555
1780  2018-07-27           ...                          0.051377
1781  2018-07-27           ...                         -0.030210
1782  2018-07-27           ...                         -0.007407
1783  2018-07-27           ...                          0.037843
1784  2018-07-27           ...                          0.024045
1785  2018-07-27           ...                          0.028250
1786  2018-07-27           ...                          0.001873
```

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1789  2018-07-27           ...                         -0.023511
1790  2018-07-27           ...                          0.042427
1791  2018-07-27           ...                         -0.013407
1792  2018-07-27           ...                          0.001588
1793  2018-07-27           ...                         -0.041883
1794  2018-07-27           ...                          0.083395
1795  2018-07-27           ...                          0.005188
1796  2018-07-27           ...                         -0.004178
1797  2018-07-27           ...                         -0.006034
1798  2018-07-27           ...                         -0.039321
1799  2018-07-27           ...                          0.020444
1800  2018-07-27           ...                          0.000883
1801  2018-07-27           ...                          0.047661
1802  2018-07-27           ...                          0.084327
1803  2018-07-27           ...                         -0.002882
1804  2018-07-27           ...                         -0.002610

[27051 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CACC.O' 'FDS.N' 'POWI.O']
total 2106 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-10           ...                         -0.025958
1     2018-07-10           ...                          0.048058
2     2018-07-10           ...                         -0.069989
3     2018-07-10           ...                         -0.072529
4     2018-07-10           ...                         -0.027908
5     2018-07-10           ...                          0.005814
6     2018-07-10           ...                          0.022494
7     2018-07-10           ...                          0.000824
8     2018-07-10           ...                         -0.013384
9     2018-07-10           ...                         -0.031507
10    2018-07-10           ...                          0.018050
11    2018-07-10           ...                         -0.078436
12    2018-07-10           ...                               NaN
13    2018-07-10           ...                         -0.038868
14    2018-07-10           ...                         -0.016999
15    2018-07-10           ...                         -0.064752
16    2018-07-10           ...                         -0.003127
17    2018-07-10           ...                          0.024161
18    2018-07-10           ...                          0.019458
19    2018-07-10           ...                         -0.034036
20    2018-07-10           ...                          0.070718
21    2018-07-10           ...                          0.023874
22    2018-07-10           ...                          0.015776
23    2018-07-10           ...                          0.013669
24    2018-07-10           ...                         -0.019127
25    2018-07-10           ...                         -0.028112
26    2018-07-10           ...                          0.032230
27    2018-07-10           ...                         -0.083913
28    2018-07-10           ...                          0.325997
29    2018-07-10           ...                          0.014072
...          ...           ...                               ...
1777  2018-07-28           ...                          0.016509
1778  2018-07-28           ...                         -0.002164
1779  2018-07-28           ...                          0.017061
1780  2018-07-28           ...                         -0.054355
1781  2018-07-28           ...                         -0.017961
1782  2018-07-28           ...                          0.034441
1783  2018-07-28           ...                         -0.042270
1784  2018-07-28           ...                         -0.018108
1785  2018-07-28           ...                          0.038494
1786  2018-07-28           ...                          0.005597
```

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1789  2018-07-28           ...                              NaN
1790  2018-07-28           ...                         0.027265
1791  2018-07-28           ...                        -0.043210
1792  2018-07-28           ...                         0.029171
1793  2018-07-28           ...                        -0.041446
1794  2018-07-28           ...                        -0.005018
1795  2018-07-28           ...                        -0.055888
1796  2018-07-28           ...                         0.125877
1797  2018-07-28           ...                         0.020003
1798  2018-07-28           ...                         0.013970
1799  2018-07-28           ...                        -0.012150
1800  2018-07-28           ...                        -0.050267
1801  2018-07-28           ...                         0.017912
1802  2018-07-28           ...                         0.011853
1803  2018-07-28           ...                         0.048305
1804  2018-07-28           ...                         0.080811
1805  2018-07-28           ...                        -0.012251
1806  2018-07-28           ...                        -0.031989

[27045 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FDS.N' 'POWI.O' 'NHI.N']
total 2107 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-11           ...                        -0.029041
1     2018-07-11           ...                         0.029002
2     2018-07-11           ...                        -0.070261
3     2018-07-11           ...                        -0.076828
4     2018-07-11           ...                        -0.030754
5     2018-07-11           ...                        -0.000785
6     2018-07-11           ...                         0.007143
7     2018-07-11           ...                        -0.018923
8     2018-07-11           ...                         0.054285
9     2018-07-11           ...                        -0.033275
10    2018-07-11           ...                         0.001442
11    2018-07-11           ...                        -0.089824
12    2018-07-11           ...                        -0.070766
13    2018-07-11           ...                        -0.025287
14    2018-07-11           ...                        -0.018234
15    2018-07-11           ...                        -0.094147
16    2018-07-11           ...                         0.008733
17    2018-07-11           ...                         0.038733
18    2018-07-11           ...                         0.032632
19    2018-07-11           ...                        -0.036770
20    2018-07-11           ...                         0.030552
21    2018-07-11           ...                         0.017128
22    2018-07-11           ...                         0.006012
23    2018-07-11           ...                         0.003622
24    2018-07-11           ...                        -0.011245
25    2018-07-11           ...                        -0.082766
26    2018-07-11           ...                         0.028041
27    2018-07-11           ...                        -0.101343
28    2018-07-11           ...                         0.307377
29    2018-07-11           ...                        -0.011766
...          ...           ...                              ...
1777  2018-07-29           ...                        -0.005202
1778  2018-07-29           ...                         0.012793
1779  2018-07-29           ...                        -0.001895
1780  2018-07-29           ...                        -0.034900
1781  2018-07-29           ...                        -0.024030
1782  2018-07-29           ...                         0.033281
1783  2018-07-29           ...                        -0.063528
1784  2018-07-29           ...                        -0.017417
```

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1787  2018-07-29           ...                          0.015150
1788  2018-07-29           ...                         -0.003603
1789  2018-07-29           ...                               NaN
1790  2018-07-29           ...                          0.010214
1791  2018-07-29           ...                         -0.034296
1792  2018-07-29           ...                         -0.121048
1793  2018-07-29           ...                         -0.060217
1794  2018-07-29           ...                         -0.011253
1795  2018-07-29           ...                         -0.055358
1796  2018-07-29           ...                          0.077420
1797  2018-07-29           ...                          0.051387
1798  2018-07-29           ...                          0.023157
1799  2018-07-29           ...                         -0.004441
1800  2018-07-29           ...                         -0.032655
1801  2018-07-29           ...                          0.066204
1802  2018-07-29           ...                          0.038102
1803  2018-07-29           ...                          0.045903
1804  2018-07-29           ...                          0.068773
1805  2018-07-29           ...                         -0.018509
1806  2018-07-29           ...                         -0.013654

[27039 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'POWI.O' 'NHI.N' 'SHLM.O']
total 2108 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-12           ...                         -0.030708
1     2018-07-12           ...                          0.029623
2     2018-07-12           ...                         -0.065141
3     2018-07-12           ...                         -0.101727
4     2018-07-12           ...                         -0.022720
5     2018-07-12           ...                          0.010398
6     2018-07-12           ...                          0.000580
7     2018-07-12           ...                         -0.003618
8     2018-07-12           ...                          0.046001
9     2018-07-12           ...                         -0.049371
10    2018-07-12           ...                          0.005915
11    2018-07-12           ...                         -0.062491
12    2018-07-12           ...                         -0.067359
13    2018-07-12           ...                         -0.013239
14    2018-07-12           ...                         -0.013902
15    2018-07-12           ...                         -0.094520
16    2018-07-12           ...                          0.003500
17    2018-07-12           ...                          0.020067
18    2018-07-12           ...                          0.039929
19    2018-07-12           ...                         -0.019201
20    2018-07-12           ...                          0.043397
21    2018-07-12           ...                          0.027634
22    2018-07-12           ...                         -0.006297
23    2018-07-12           ...                         -0.012809
24    2018-07-12           ...                         -0.002547
25    2018-07-12           ...                         -0.037509
26    2018-07-12           ...                          0.037336
27    2018-07-12           ...                         -0.077948
28    2018-07-12           ...                          0.305426
29    2018-07-12           ...                         -0.008284
...          ...           ...                               ...
1776  2018-07-30           ...                          0.016510
1777  2018-07-30           ...                         -0.036944
1778  2018-07-30           ...                          0.005765
1779  2018-07-30           ...                         -0.044078
1780  2018-07-30           ...                         -0.069416
1781  2018-07-30           ...                         -0.003507
```

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1784  2018-07-30           ...                        -0.057102
1785  2018-07-30           ...                        -0.046525
1786  2018-07-30           ...                        -0.037978
1787  2018-07-30           ...                        -0.020180
1788  2018-07-30           ...                         0.034992
1789  2018-07-30           ...                         0.007957
1790  2018-07-30           ...                         0.008920
1791  2018-07-30           ...                        -0.097963
1792  2018-07-30           ...                        -0.056439
1793  2018-07-30           ...                         0.017474
1794  2018-07-30           ...                        -0.046089
1795  2018-07-30           ...                         0.131148
1796  2018-07-30           ...                        -0.017637
1797  2018-07-30           ...                         0.032059
1798  2018-07-30           ...                        -0.042492
1799  2018-07-30           ...                         0.002594
1800  2018-07-30           ...                         0.058294
1801  2018-07-30           ...                        -0.016684
1802  2018-07-30           ...                         0.031719
1803  2018-07-30           ...                        -0.035999
1804  2018-07-30           ...                        -0.053201
1805  2018-07-30           ...                        -0.019685

[27029 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NHI.N' 'SHLM.O' 'PKY.N']
total 2108 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-13           ...                        -0.039888
1     2018-07-13           ...                         0.007100
2     2018-07-13           ...                        -0.051457
3     2018-07-13           ...                        -0.102249
4     2018-07-13           ...                         0.023538
5     2018-07-13           ...                         0.021034
6     2018-07-13           ...                        -0.004608
7     2018-07-13           ...                         0.026244
8     2018-07-13           ...                         0.059471
9     2018-07-13           ...                        -0.043150
10    2018-07-13           ...                        -0.020589
11    2018-07-13           ...                        -0.010142
12    2018-07-13           ...                        -0.053485
13    2018-07-13           ...                        -0.015825
14    2018-07-13           ...                        -0.021098
15    2018-07-13           ...                        -0.046359
16    2018-07-13           ...                        -0.000701
17    2018-07-13           ...                         0.004031
18    2018-07-13           ...                         0.096313
19    2018-07-13           ...                        -0.007818
20    2018-07-13           ...                         0.055252
21    2018-07-13           ...                         0.009187
22    2018-07-13           ...                         0.041913
23    2018-07-13           ...                        -0.003275
24    2018-07-13           ...                         0.016076
25    2018-07-13           ...                        -0.033918
26    2018-07-13           ...                        -0.003585
27    2018-07-13           ...                        -0.098674
28    2018-07-13           ...                         0.262639
29    2018-07-13           ...                         0.007323
...          ...           ...                              ...
1770  2018-08-02           ...                         0.008378
1771  2018-08-02           ...                        -0.054634
1772  2018-08-02           ...                         0.021534
1773  2018-08-02           ...                        -0.040497
```

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1776  2018-08-02           ...                          -0.026049
1777  2018-08-02           ...                          -0.017926
1778  2018-08-02           ...                          -0.012462
1779  2018-08-02           ...                          -0.019209
1780  2018-08-02           ...                          -0.014924
1781  2018-08-02           ...                          -0.023705
1782  2018-08-02           ...                           0.033154
1783  2018-08-02           ...                           0.013281
1784  2018-08-02           ...                           0.013205
1785  2018-08-02           ...                          -0.105661
1786  2018-08-02           ...                          -0.031434
1787  2018-08-02           ...                           0.016763
1788  2018-08-02           ...                          -0.049272
1789  2018-08-02           ...                           0.060032
1790  2018-08-02           ...                          -0.019567
1791  2018-08-02           ...                           0.014007
1792  2018-08-02           ...                          -0.072682
1793  2018-08-02           ...                          -0.010014
1794  2018-08-02           ...                           0.036890
1795  2018-08-02           ...                          -0.011822
1796  2018-08-02           ...                           0.028160
1797  2018-08-02           ...                          -0.005520
1798  2018-08-02           ...                          -0.075884
1799  2018-08-02           ...                          -0.018851

[27013 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NHI.N' 'SHLM.O' 'PKY.N']
total 2106 df
400             time           ...           returnsOpenPrevMktres1
0
0     2018-07-14           ...                           0.022686
1     2018-07-14           ...                           0.113537
2     2018-07-14           ...                           0.092487
3     2018-07-14           ...                          -0.012982
4     2018-07-14           ...                           0.149900
5     2018-07-14           ...                          -0.166285
6     2018-07-14           ...                           0.133203
7     2018-07-14           ...                          -0.018759
8     2018-07-14           ...                          -0.013652
9     2018-07-14           ...                          -0.006907
10    2018-07-14           ...                          -0.031687
11    2018-07-14           ...                           0.095088
12    2018-07-14           ...                           0.052431
13    2018-07-14           ...                          -0.001445
14    2018-07-14           ...                           0.004054
15    2018-07-14           ...                          -0.009708
16    2018-07-14           ...                          -0.031975
17    2018-07-14           ...                          -0.057632
18    2018-07-14           ...                          -0.074283
19    2018-07-14           ...                          -0.039135
20    2018-07-14           ...                           0.043533
21    2018-07-14           ...                           0.034769
22    2018-07-14           ...                           0.029435
23    2018-07-14           ...                          -0.031949
24    2018-07-14           ...                           0.014506
25    2018-07-14           ...                          -0.005025
26    2018-07-14           ...                           0.015081
27    2018-07-14           ...                                NaN
28    2018-07-14           ...                          -0.017368
29    2018-07-14           ...                          -0.002011
...          ...           ...                                ...
1794  2018-08-03           ...                          -0.034582
```

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1797  2018-08-03           ...                         -0.040849
1798  2018-08-03           ...                          0.033995
1799  2018-08-03           ...                         -0.048419
1800  2018-08-03           ...                         -0.014895
1801  2018-08-03           ...                         -0.037354
1802  2018-08-03           ...                          0.004186
1803  2018-08-03           ...                          0.018015
1804  2018-08-03           ...                         -0.034433
1805  2018-08-03           ...                          0.045937
1806  2018-08-03           ...                          0.010358
1807  2018-08-03           ...                          0.009533
1808  2018-08-03           ...                         -0.128751
1809  2018-08-03           ...                         -0.029499
1810  2018-08-03           ...                          0.020504
1811  2018-08-03           ...                         -0.048230
1812  2018-08-03           ...                          0.030224
1813  2018-08-03           ...                         -0.022068
1814  2018-08-03           ...                          0.031881
1815  2018-08-03           ...                         -0.087207
1816  2018-08-03           ...                         -0.007063
1817  2018-08-03           ...                          0.020253
1818  2018-08-03           ...                         -0.019416
1819  2018-08-03           ...                          0.050034
1820  2018-08-03           ...                          0.038724
1821  2018-08-03           ...                               NaN
1822  2018-08-03           ...                         -0.008983
1823  2018-08-03           ...                         -0.010422

[27022 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PZZA.O' 'SHLD.O' 'ZNGA.O']
total 1844 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-15           ...                          0.029361
1     2018-07-15           ...                          0.152383
2     2018-07-15           ...                          0.104966
3     2018-07-15           ...                         -0.046383
4     2018-07-15           ...                          0.299006
5     2018-07-15           ...                         -0.191533
6     2018-07-15           ...                          0.133925
7     2018-07-15           ...                         -0.035370
8     2018-07-15           ...                         -0.010661
9     2018-07-15           ...                         -0.015776
10    2018-07-15           ...                         -0.036455
11    2018-07-15           ...                          0.113481
12    2018-07-15           ...                          0.068067
13    2018-07-15           ...                          0.029835
14    2018-07-15           ...                          0.004684
15    2018-07-15           ...                         -0.022485
16    2018-07-15           ...                         -0.024137
17    2018-07-15           ...                         -0.047054
18    2018-07-15           ...                         -0.012860
19    2018-07-15           ...                         -0.055025
20    2018-07-15           ...                          0.036009
21    2018-07-15           ...                          0.036789
22    2018-07-15           ...                          0.011625
23    2018-07-15           ...                         -0.017483
24    2018-07-15           ...                          0.002097
25    2018-07-15           ...                          0.001863
26    2018-07-15           ...                          0.013853
27    2018-07-15           ...                               NaN
28    2018-07-15           ...                         -0.034842
29    2018-07-15           ...                          0.009089
```

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1796  2018-08-04           ...                          0.008039
1797  2018-08-04           ...                         -0.033054
1798  2018-08-04           ...                         -0.035628
1799  2018-08-04           ...                          0.028648
1800  2018-08-04           ...                         -0.044961
1801  2018-08-04           ...                         -0.009435
1802  2018-08-04           ...                         -0.060312
1803  2018-08-04           ...                         -0.017280
1804  2018-08-04           ...                         -0.025016
1805  2018-08-04           ...                         -0.049038
1806  2018-08-04           ...                          0.101993
1807  2018-08-04           ...                          0.044243
1808  2018-08-04           ...                         -0.009593
1809  2018-08-04           ...                         -0.137331
1810  2018-08-04           ...                         -0.033319
1811  2018-08-04           ...                          0.011697
1812  2018-08-04           ...                         -0.034812
1813  2018-08-04           ...                          0.013570
1814  2018-08-04           ...                         -0.016059
1815  2018-08-04           ...                          0.011062
1816  2018-08-04           ...                         -0.092202
1817  2018-08-04           ...                         -0.007494
1818  2018-08-04           ...                         -0.005579
1819  2018-08-04           ...                         -0.008870
1820  2018-08-04           ...                          0.040558
1821  2018-08-04           ...                         -0.019237
1822  2018-08-04           ...                               NaN
1823  2018-08-04           ...                         -0.058270
1824  2018-08-04           ...                         -0.013941

[27056 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'LAD.N' 'POOL.O' 'PTCT.O']
total 1849 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-16           ...                          0.028979
1     2018-07-16           ...                          0.114885
2     2018-07-16           ...                          0.096948
3     2018-07-16           ...                         -0.046196
4     2018-07-16           ...                          0.291294
5     2018-07-16           ...                         -0.119979
6     2018-07-16           ...                          0.108330
7     2018-07-16           ...                         -0.043926
8     2018-07-16           ...                         -0.009421
9     2018-07-16           ...                         -0.003937
10    2018-07-16           ...                         -0.040943
11    2018-07-16           ...                          0.111018
12    2018-07-16           ...                          0.061150
13    2018-07-16           ...                          0.016771
14    2018-07-16           ...                         -0.002466
15    2018-07-16           ...                         -0.012395
16    2018-07-16           ...                         -0.009391
17    2018-07-16           ...                         -0.033433
18    2018-07-16           ...                         -0.008568
19    2018-07-16           ...                         -0.020831
20    2018-07-16           ...                          0.021371
21    2018-07-16           ...                          0.016852
22    2018-07-16           ...                         -0.004821
23    2018-07-16           ...                         -0.042385
24    2018-07-16           ...                          0.038666
25    2018-07-16           ...                         -0.002221
26    2018-07-16           ...                          0.018480
27    2018-07-16           ...                               NaN
```

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...          ...          ...                          ...
1793  2018-08-05          ...                     0.048562
1794  2018-08-05          ...                    -0.005666
1795  2018-08-05          ...                    -0.036137
1796  2018-08-05          ...                    -0.053149
1797  2018-08-05          ...                     0.066194
1798  2018-08-05          ...                    -0.077752
1799  2018-08-05          ...                    -0.007869
1800  2018-08-05          ...                    -0.084699
1801  2018-08-05          ...                    -0.083887
1802  2018-08-05          ...                    -0.032711
1803  2018-08-05          ...                    -0.053635
1804  2018-08-05          ...                     0.105455
1805  2018-08-05          ...                     0.046929
1806  2018-08-05          ...                    -0.019970
1807  2018-08-05          ...                    -0.079096
1808  2018-08-05          ...                    -0.031432
1809  2018-08-05          ...                     0.011590
1810  2018-08-05          ...                    -0.010778
1811  2018-08-05          ...                     0.061257
1812  2018-08-05          ...                    -0.007470
1813  2018-08-05          ...                     0.020880
1814  2018-08-05          ...                    -0.108341
1815  2018-08-05          ...                    -0.032484
1816  2018-08-05          ...                    -0.034390
1817  2018-08-05          ...                     0.005894
1818  2018-08-05          ...                     0.039295
1819  2018-08-05          ...                    -0.048672
1820  2018-08-05          ...                          NaN
1821  2018-08-05          ...                    -0.091347
1822  2018-08-05          ...                    -0.021364

[27088 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'PTCT.O' 'PLXS.O' 'RTRX.O']
total 1849 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-19          ...                         0.021129
1     2018-07-19          ...                         0.155955
2     2018-07-19          ...                         0.090417
3     2018-07-19          ...                        -0.030411
4     2018-07-19          ...                         0.274666
5     2018-07-19          ...                        -0.157746
6     2018-07-19          ...                         0.136611
7     2018-07-19          ...                        -0.051354
8     2018-07-19          ...                        -0.013881
9     2018-07-19          ...                         0.000822
10    2018-07-19          ...                        -0.025895
11    2018-07-19          ...                         0.112262
12    2018-07-19          ...                         0.065138
13    2018-07-19          ...                         0.026996
14    2018-07-19          ...                        -0.003755
15    2018-07-19          ...                        -0.012924
16    2018-07-19          ...                         0.009041
17    2018-07-19          ...                        -0.027634
18    2018-07-19          ...                        -0.023493
19    2018-07-19          ...                        -0.035810
20    2018-07-19          ...                         0.044689
21    2018-07-19          ...                         0.022518
22    2018-07-19          ...                         0.020226
23    2018-07-19          ...                        -0.081425
24    2018-07-19          ...                         0.006913
25    2018-07-19          ...                         0.020424
```

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28    2018-07-19          ...                         0.007987
29    2018-07-19          ...                        -0.004704
...          ...          ...                              ...
1789  2018-08-06          ...                         0.015669
1790  2018-08-06          ...                        -0.023888
1791  2018-08-06          ...                        -0.042232
1792  2018-08-06          ...                        -0.034716
1793  2018-08-06          ...                         0.041821
1794  2018-08-06          ...                        -0.087404
1795  2018-08-06          ...                        -0.004303
1796  2018-08-06          ...                        -0.094905
1797  2018-08-06          ...                        -0.091573
1798  2018-08-06          ...                        -0.026153
1799  2018-08-06          ...                        -0.023776
1800  2018-08-06          ...                         0.101173
1801  2018-08-06          ...                         0.050365
1802  2018-08-06          ...                         0.164339
1803  2018-08-06          ...                        -0.094556
1804  2018-08-06          ...                        -0.042297
1805  2018-08-06          ...                         0.004904
1806  2018-08-06          ...                        -0.026668
1807  2018-08-06          ...                         0.075568
1808  2018-08-06          ...                         0.019191
1809  2018-08-06          ...                        -0.001899
1810  2018-08-06          ...                        -0.103778
1811  2018-08-06          ...                        -0.049553
1812  2018-08-06          ...                        -0.010611
1813  2018-08-06          ...                         0.024094
1814  2018-08-06          ...                         0.063283
1815  2018-08-06          ...                        -0.092089
1816  2018-08-06          ...                               NaN
1817  2018-08-06          ...                        -0.041936
1818  2018-08-06          ...                        -0.008175

[27111 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'AABA.O' 'GWPH.O' 'SPH.N']
total 1851 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-20          ...                         0.011393
1     2018-07-20          ...                         0.137951
2     2018-07-20          ...                         0.059487
3     2018-07-20          ...                        -0.017922
4     2018-07-20          ...                         0.218959
5     2018-07-20          ...                        -0.153336
6     2018-07-20          ...                         0.114582
7     2018-07-20          ...                        -0.018427
8     2018-07-20          ...                        -0.016860
9     2018-07-20          ...                        -0.001882
10    2018-07-20          ...                        -0.023953
11    2018-07-20          ...                         0.091417
12    2018-07-20          ...                         0.054860
13    2018-07-20          ...                         0.026017
14    2018-07-20          ...                        -0.032517
15    2018-07-20          ...                        -0.009022
16    2018-07-20          ...                         0.033642
17    2018-07-20          ...                        -0.027034
18    2018-07-20          ...                         0.011808
19    2018-07-20          ...                        -0.008390
20    2018-07-20          ...                         0.031391
21    2018-07-20          ...                         0.026956
22    2018-07-20          ...                         0.019339
23    2018-07-20          ...                        -0.062557
```

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26    2018-07-20           ...                          0.003298
27    2018-07-20           ...                               NaN
28    2018-07-20           ...                          0.003672
29    2018-07-20           ...                          0.005734
...          ...           ...                               ...
1793  2018-08-09           ...                          0.002439
1794  2018-08-09           ...                         -0.048525
1795  2018-08-09           ...                         -0.027420
1796  2018-08-09           ...                          0.142298
1797  2018-08-09           ...                         -0.006184
1798  2018-08-09           ...                          0.000593
1799  2018-08-09           ...                         -0.082356
1800  2018-08-09           ...                         -0.097935
1801  2018-08-09           ...                         -0.039517
1802  2018-08-09           ...                         -0.020272
1803  2018-08-09           ...                          0.084031
1804  2018-08-09           ...                          0.040698
1805  2018-08-09           ...                          0.243855
1806  2018-08-09           ...                         -0.056432
1807  2018-08-09           ...                         -0.012406
1808  2018-08-09           ...                               NaN
1809  2018-08-09           ...                          0.001209
1810  2018-08-09           ...                         -0.007957
1811  2018-08-09           ...                          0.074399
1812  2018-08-09           ...                          0.019373
1813  2018-08-09           ...                         -0.010257
1814  2018-08-09           ...                         -0.098127
1815  2018-08-09           ...                         -0.030026
1816  2018-08-09           ...                         -0.017325
1817  2018-08-09           ...                          0.025386
1818  2018-08-09           ...                          0.056663
1819  2018-08-09           ...                         -0.052159
1820  2018-08-09           ...                               NaN
1821  2018-08-09           ...                         -0.026645
1822  2018-08-09           ...                         -0.018409

[27137 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'GTY.N' 'SMCI.O' 'YRD.N']
total 1854 df
            time           ...           returnsOpenPrevMktres10
0     2018-07-21           ...                          0.008389
1     2018-07-21           ...                          0.101889
2     2018-07-21           ...                          0.033757
3     2018-07-21           ...                          0.000869
4     2018-07-21           ...                          0.273577
5     2018-07-21           ...                         -0.113142
6     2018-07-21           ...                          0.058863
7     2018-07-21           ...                         -0.036428
8     2018-07-21           ...                         -0.003260
9     2018-07-21           ...                          0.001776
10    2018-07-21           ...                         -0.029654
11    2018-07-21           ...                          0.088302
12    2018-07-21           ...                          0.065724
13    2018-07-21           ...                          0.014894
14    2018-07-21           ...                         -0.015262
15    2018-07-21           ...                         -0.006492
16    2018-07-21           ...                          0.009581
17    2018-07-21           ...                          0.020093
18    2018-07-21           ...                          0.008457
19    2018-07-21           ...                         -0.020453
20    2018-07-21           ...                          0.036610
21    2018-07-21           ...                          0.015649
```

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24    2018-07-21          ...                         0.015248
25    2018-07-21          ...                        -0.009735
26    2018-07-21          ...                         0.004101
27    2018-07-21          ...                              NaN
28    2018-07-21          ...                         0.011958
29    2018-07-21          ...                         0.025094
...          ...          ...                              ...
1792  2018-08-10          ...                        -0.000305
1793  2018-08-10          ...                        -0.058358
1794  2018-08-10          ...                        -0.008116
1795  2018-08-10          ...                         0.076815
1796  2018-08-10          ...                        -0.033584
1797  2018-08-10          ...                        -0.009358
1798  2018-08-10          ...                        -0.076537
1799  2018-08-10          ...                        -0.097957
1800  2018-08-10          ...                        -0.050889
1801  2018-08-10          ...                        -0.015530
1802  2018-08-10          ...                         0.060537
1803  2018-08-10          ...                         0.025918
1804  2018-08-10          ...                         0.300768
1805  2018-08-10          ...                        -0.064774
1806  2018-08-10          ...                        -0.058898
1807  2018-08-10          ...                              NaN
1808  2018-08-10          ...                        -0.004068
1809  2018-08-10          ...                        -0.005160
1810  2018-08-10          ...                         0.068048
1811  2018-08-10          ...                         0.057447
1812  2018-08-10          ...                         0.006065
1813  2018-08-10          ...                        -0.094539
1814  2018-08-10          ...                        -0.017886
1815  2018-08-10          ...                        -0.122655
1816  2018-08-10          ...                         0.053829
1817  2018-08-10          ...                         0.009290
1818  2018-08-10          ...                         0.013280
1819  2018-08-10          ...                              NaN
1820  2018-08-10          ...                        -0.014138
1821  2018-08-10          ...                        -0.039690

[27161 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SMCI.O' 'YRD.N' 'EEFT.O']
total 1854 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-22          ...                        -0.006548
1     2018-07-22          ...                         0.086038
2     2018-07-22          ...                         0.027123
3     2018-07-22          ...                         0.026200
4     2018-07-22          ...                         0.138168
5     2018-07-22          ...                        -0.083239
6     2018-07-22          ...                         0.042936
7     2018-07-22          ...                        -0.033928
8     2018-07-22          ...                        -0.039481
9     2018-07-22          ...                         0.015449
10    2018-07-22          ...                        -0.017490
11    2018-07-22          ...                         0.049445
12    2018-07-22          ...                         0.038189
13    2018-07-22          ...                         0.010280
14    2018-07-22          ...                        -0.013808
15    2018-07-22          ...                         0.007966
16    2018-07-22          ...                        -0.021124
17    2018-07-22          ...                         0.020520
18    2018-07-22          ...                        -0.017528
19    2018-07-22          ...                         0.001931
```

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22    2018-07-22          ...                          0.053844
23    2018-07-22          ...                         -0.005554
24    2018-07-22          ...                         -0.001862
25    2018-07-22          ...                          0.009294
26    2018-07-22          ...                         -0.003023
27    2018-07-22          ...                               NaN
28    2018-07-22          ...                          0.005354
29    2018-07-22          ...                         -0.000254
...          ...          ...                               ...
1795  2018-08-11          ...                         -0.001649
1796  2018-08-11          ...                         -0.028199
1797  2018-08-11          ...                         -0.019086
1798  2018-08-11          ...                          0.035665
1799  2018-08-11          ...                         -0.051077
1800  2018-08-11          ...                         -0.002585
1801  2018-08-11          ...                         -0.102967
1802  2018-08-11          ...                         -0.140118
1803  2018-08-11          ...                         -0.077023
1804  2018-08-11          ...                         -0.064004
1805  2018-08-11          ...                          0.029154
1806  2018-08-11          ...                          0.047190
1807  2018-08-11          ...                          0.266410
1808  2018-08-11          ...                          0.027501
1809  2018-08-11          ...                         -0.066066
1810  2018-08-11          ...                               NaN
1811  2018-08-11          ...                         -0.004120
1812  2018-08-11          ...                          0.012286
1813  2018-08-11          ...                          0.069286
1814  2018-08-11          ...                         -0.022282
1815  2018-08-11          ...                          0.035756
1816  2018-08-11          ...                         -0.085684
1817  2018-08-11          ...                          0.068492
1818  2018-08-11          ...                         -0.111363
1819  2018-08-11          ...                         -0.029126
1820  2018-08-11          ...                         -0.020923
1821  2018-08-11          ...                         -0.038830
1822  2018-08-11          ...                               NaN
1823  2018-08-11          ...                         -0.019151
1824  2018-08-11          ...                         -0.009911

[27188 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'EBR.N' 'RGA.N' 'RYAAY.O']
total 1859 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-23          ...                         -0.013320
1     2018-07-23          ...                          0.082248
2     2018-07-23          ...                         -0.000100
3     2018-07-23          ...                          0.030432
4     2018-07-23          ...                          0.027388
5     2018-07-23          ...                         -0.060157
6     2018-07-23          ...                          0.025066
7     2018-07-23          ...                          0.021523
8     2018-07-23          ...                         -0.044563
9     2018-07-23          ...                          0.028243
10    2018-07-23          ...                          0.005847
11    2018-07-23          ...                         -0.003641
12    2018-07-23          ...                          0.042490
13    2018-07-23          ...                          0.028050
14    2018-07-23          ...                         -0.008994
15    2018-07-23          ...                          0.035585
16    2018-07-23          ...                          0.007259
17    2018-07-23          ...                          0.024774
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20    2018-07-23          ...                          0.033085
21    2018-07-23          ...                          0.016708
22    2018-07-23          ...                          0.099215
23    2018-07-23          ...                         -0.035193
24    2018-07-23          ...                          0.016130
25    2018-07-23          ...                         -0.006600
26    2018-07-23          ...                         -0.002706
27    2018-07-23          ...                               NaN
28    2018-07-23          ...                          0.009944
29    2018-07-23          ...                         -0.005856
...          ...          ...                               ...
1793  2018-08-12          ...                         -0.018606
1794  2018-08-12          ...                          0.027105
1795  2018-08-12          ...                         -0.052136
1796  2018-08-12          ...                          0.062290
1797  2018-08-12          ...                          0.006840
1798  2018-08-12          ...                          0.004687
1799  2018-08-12          ...                         -0.118120
1800  2018-08-12          ...                         -0.131267
1801  2018-08-12          ...                         -0.069369
1802  2018-08-12          ...                         -0.101383
1803  2018-08-12          ...                          0.047292
1804  2018-08-12          ...                          0.049122
1805  2018-08-12          ...                          0.231170
1806  2018-08-12          ...                          0.023595
1807  2018-08-12          ...                         -0.066728
1808  2018-08-12          ...                               NaN
1809  2018-08-12          ...                          0.010211
1810  2018-08-12          ...                          0.017233
1811  2018-08-12          ...                          0.155012
1812  2018-08-12          ...                         -0.052888
1813  2018-08-12          ...                          0.068541
1814  2018-08-12          ...                         -0.079822
1815  2018-08-12          ...                          0.024336
1816  2018-08-12          ...                         -0.118015
1817  2018-08-12          ...                         -0.063660
1818  2018-08-12          ...                         -0.018878
1819  2018-08-12          ...                         -0.038647
1820  2018-08-12          ...                               NaN
1821  2018-08-12          ...                         -0.046387
1822  2018-08-12          ...                         -0.012497

[27211 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'RGA.N' 'RYAAY.O' 'ACRS.O']
total 1859 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-26          ...                          0.002251
1     2018-07-26          ...                          0.085052
2     2018-07-26          ...                         -0.010331
3     2018-07-26          ...                          0.018469
4     2018-07-26          ...                         -0.010504
5     2018-07-26          ...                         -0.041898
6     2018-07-26          ...                          0.023767
7     2018-07-26          ...                         -0.028413
8     2018-07-26          ...                         -0.050237
9     2018-07-26          ...                          0.038436
10    2018-07-26          ...                         -0.004747
11    2018-07-26          ...                         -0.011968
12    2018-07-26          ...                          0.034131
13    2018-07-26          ...                          0.019291
14    2018-07-26          ...                         -0.015720
15    2018-07-26          ...                          0.029910
```

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18    2018-07-26          ...                         0.032645
19    2018-07-26          ...                         0.007494
20    2018-07-26          ...                        -0.007362
21    2018-07-26          ...                         0.016977
22    2018-07-26          ...                         0.063594
23    2018-07-26          ...                        -0.019594
24    2018-07-26          ...                         0.008756
25    2018-07-26          ...                        -0.022797
26    2018-07-26          ...                        -0.003891
27    2018-07-26          ...                              NaN
28    2018-07-26          ...                        -0.009074
29    2018-07-26          ...                        -0.003279
...          ...          ...                              ...
1798  2018-08-13          ...                        -0.014007
1799  2018-08-13          ...                         0.054164
1800  2018-08-13          ...                        -0.009846
1801  2018-08-13          ...                         0.029242
1802  2018-08-13          ...                        -0.035165
1803  2018-08-13          ...                         0.004445
1804  2018-08-13          ...                        -0.132777
1805  2018-08-13          ...                        -0.114422
1806  2018-08-13          ...                        -0.068656
1807  2018-08-13          ...                        -0.090907
1808  2018-08-13          ...                         0.025656
1809  2018-08-13          ...                         0.036642
1810  2018-08-13          ...                         0.183656
1811  2018-08-13          ...                         0.077582
1812  2018-08-13          ...                        -0.040719
1813  2018-08-13          ...                              NaN
1814  2018-08-13          ...                         0.009021
1815  2018-08-13          ...                         0.022305
1816  2018-08-13          ...                         0.153368
1817  2018-08-13          ...                        -0.095531
1818  2018-08-13          ...                         0.072586
1819  2018-08-13          ...                        -0.054928
1820  2018-08-13          ...                        -0.001438
1821  2018-08-13          ...                        -0.075969
1822  2018-08-13          ...                        -0.100749
1823  2018-08-13          ...                        -0.013313
1824  2018-08-13          ...                        -0.011715
1825  2018-08-13          ...                              NaN
1826  2018-08-13          ...                        -0.070831
1827  2018-08-13          ...                        -0.022071

[27238 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'SRG.N' 'SWIR.O' 'TECH.O']
total 1868 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-27          ...                        -0.003372
1     2018-07-27          ...                         0.095362
2     2018-07-27          ...                         0.003044
3     2018-07-27          ...                         0.017343
4     2018-07-27          ...                         0.064167
5     2018-07-27          ...                        -0.066402
6     2018-07-27          ...                         0.033329
7     2018-07-27          ...                        -0.019328
8     2018-07-27          ...                        -0.044344
9     2018-07-27          ...                         0.028681
10    2018-07-27          ...                         0.018979
11    2018-07-27          ...                         0.011046
12    2018-07-27          ...                         0.013798
13    2018-07-27          ...                         0.023373
```

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16    2018-07-27          ...                        -0.058164
17    2018-07-27          ...                         0.032861
18    2018-07-27          ...                         0.063697
19    2018-07-27          ...                        -0.002150
20    2018-07-27          ...                        -0.000081
21    2018-07-27          ...                         0.012539
22    2018-07-27          ...                         0.055058
23    2018-07-27          ...                        -0.036441
24    2018-07-27          ...                         0.002188
25    2018-07-27          ...                        -0.023777
26    2018-07-27          ...                        -0.005379
27    2018-07-27          ...                              NaN
28    2018-07-27          ...                         0.004639
29    2018-07-27          ...                        -0.004084
...          ...          ...                              ...
1800  2018-08-16          ...                        -0.015775
1801  2018-08-16          ...                         0.040491
1802  2018-08-16          ...                         0.001568
1803  2018-08-16          ...                         0.045998
1804  2018-08-16          ...                        -0.046652
1805  2018-08-16          ...                        -0.005302
1806  2018-08-16          ...                        -0.081799
1807  2018-08-16          ...                        -0.111903
1808  2018-08-16          ...                        -0.059770
1809  2018-08-16          ...                        -0.088516
1810  2018-08-16          ...                         0.044070
1811  2018-08-16          ...                         0.043807
1812  2018-08-16          ...                         0.224285
1813  2018-08-16          ...                         0.066585
1814  2018-08-16          ...                        -0.021362
1815  2018-08-16          ...                              NaN
1816  2018-08-16          ...                         0.015986
1817  2018-08-16          ...                         0.054402
1818  2018-08-16          ...                         0.141564
1819  2018-08-16          ...                        -0.074354
1820  2018-08-16          ...                         0.060564
1821  2018-08-16          ...                        -0.046207
1822  2018-08-16          ...                         0.023567
1823  2018-08-16          ...                        -0.051935
1824  2018-08-16          ...                        -0.099495
1825  2018-08-16          ...                        -0.018405
1826  2018-08-16          ...                        -0.027603
1827  2018-08-16          ...                              NaN
1828  2018-08-16          ...                        -0.025386
1829  2018-08-16          ...                        -0.026492

[27267 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'HK.N' 'SODA.O' 'TTS.O']
total 1871 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-28          ...                        -0.019096
1     2018-07-28          ...                         0.070990
2     2018-07-28          ...                        -0.020748
3     2018-07-28          ...                         0.016940
4     2018-07-28          ...                         0.046893
5     2018-07-28          ...                        -0.040424
6     2018-07-28          ...                         0.001718
7     2018-07-28          ...                        -0.028086
8     2018-07-28          ...                        -0.063225
9     2018-07-28          ...                         0.000474
10    2018-07-28          ...                         0.022909
11    2018-07-28          ...                         0.020416
```

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14    2018-07-28          ...                         0.006647
15    2018-07-28          ...                         0.023149
16    2018-07-28          ...                        -0.034969
17    2018-07-28          ...                         0.021281
18    2018-07-28          ...                         0.094772
19    2018-07-28          ...                        -0.038234
20    2018-07-28          ...                         0.012574
21    2018-07-28          ...                         0.014243
22    2018-07-28          ...                         0.020071
23    2018-07-28          ...                         0.027368
24    2018-07-28          ...                        -0.030745
25    2018-07-28          ...                        -0.012098
26    2018-07-28          ...                         0.002385
27    2018-07-28          ...                         0.169527
28    2018-07-28          ...                         0.006572
29    2018-07-28          ...                        -0.009627
...          ...          ...                               ...
1802  2018-08-17          ...                        -0.022508
1803  2018-08-17          ...                         0.009097
1804  2018-08-17          ...                         0.005429
1805  2018-08-17          ...                         0.065238
1806  2018-08-17          ...                        -0.012072
1807  2018-08-17          ...                        -0.015724
1808  2018-08-17          ...                        -0.128371
1809  2018-08-17          ...                        -0.109881
1810  2018-08-17          ...                        -0.043455
1811  2018-08-17          ...                        -0.118191
1812  2018-08-17          ...                         0.037806
1813  2018-08-17          ...                         0.038690
1814  2018-08-17          ...                         0.272110
1815  2018-08-17          ...                         0.047406
1816  2018-08-17          ...                         0.023660
1817  2018-08-17          ...                              NaN
1818  2018-08-17          ...                         0.009491
1819  2018-08-17          ...                         0.029488
1820  2018-08-17          ...                         0.046196
1821  2018-08-17          ...                        -0.084936
1822  2018-08-17          ...                         0.033186
1823  2018-08-17          ...                        -0.055483
1824  2018-08-17          ...                         0.013059
1825  2018-08-17          ...                        -0.055381
1826  2018-08-17          ...                        -0.089056
1827  2018-08-17          ...                         0.002792
1828  2018-08-17          ...                        -0.058931
1829  2018-08-17          ...                              NaN
1830  2018-08-17          ...                        -0.082344
1831  2018-08-17          ...                        -0.023995

[27294 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BFR.N' 'ENSG.O' 'SOHU.O']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-29          ...                        -0.040001
1     2018-07-29          ...                         0.052473
2     2018-07-29          ...                        -0.028759
3     2018-07-29          ...                         0.009547
4     2018-07-29          ...                         0.036112
5     2018-07-29          ...                        -0.009076
6     2018-07-29          ...                         0.019648
7     2018-07-29          ...                        -0.034045
8     2018-07-29          ...                        -0.060707
9     2018-07-29          ...                         0.001676
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12    2018-07-29          ...                         0.006895
13    2018-07-29          ...                        -0.003946
14    2018-07-29          ...                        -0.028461
15    2018-07-29          ...                         0.012041
16    2018-07-29          ...                         0.013534
17    2018-07-29          ...                         0.016188
18    2018-07-29          ...                         0.053823
19    2018-07-29          ...                        -0.027915
20    2018-07-29          ...                         0.014092
21    2018-07-29          ...                         0.012064
22    2018-07-29          ...                         0.036021
23    2018-07-29          ...                        -0.000333
24    2018-07-29          ...                        -0.015586
25    2018-07-29          ...                        -0.023583
26    2018-07-29          ...                         0.002239
27    2018-07-29          ...                         0.021054
28    2018-07-29          ...                         0.010742
29    2018-07-29          ...                        -0.008087
...          ...          ...                              ...
1801  2018-08-18          ...                        -0.027976
1802  2018-08-18          ...                         0.013056
1803  2018-08-18          ...                        -0.003384
1804  2018-08-18          ...                         0.072266
1805  2018-08-18          ...                        -0.005914
1806  2018-08-18          ...                        -0.013307
1807  2018-08-18          ...                        -0.110718
1808  2018-08-18          ...                        -0.100770
1809  2018-08-18          ...                        -0.031088
1810  2018-08-18          ...                        -0.105378
1811  2018-08-18          ...                        -0.004040
1812  2018-08-18          ...                         0.007905
1813  2018-08-18          ...                         0.223027
1814  2018-08-18          ...                         0.077325
1815  2018-08-18          ...                         0.035718
1816  2018-08-18          ...                              NaN
1817  2018-08-18          ...                         0.016675
1818  2018-08-18          ...                         0.013519
1819  2018-08-18          ...                         0.011067
1820  2018-08-18          ...                        -0.099075
1821  2018-08-18          ...                         0.043852
1822  2018-08-18          ...                        -0.033156
1823  2018-08-18          ...                         0.045405
1824  2018-08-18          ...                        -0.027234
1825  2018-08-18          ...                        -0.107130
1826  2018-08-18          ...                         0.015483
1827  2018-08-18          ...                        -0.028230
1828  2018-08-18          ...                        -0.001841
1829  2018-08-18          ...                        -0.061172
1830  2018-08-18          ...                        -0.007554

[27318 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'BHE.N' 'GNRC.N' 'SGMO.O']
total 1874 df
            time          ...          returnsOpenPrevMktres10
0     2018-07-30          ...                        -0.030798
1     2018-07-30          ...                         0.011496
2     2018-07-30          ...                        -0.070039
3     2018-07-30          ...                         0.123648
4     2018-07-30          ...                         0.083956
5     2018-07-30          ...                         0.013534
6     2018-07-30          ...                         0.014840
7     2018-07-30          ...                        -0.028047
8     2018-07-30                                      0.059215
```

```
10    2018-07-30          ...                        -0.008172
11    2018-07-30          ...                        -0.006975
12    2018-07-30          ...                         0.013791
13    2018-07-30          ...                         0.023284
14    2018-07-30          ...                        -0.015823
15    2018-07-30          ...                         0.024677
16    2018-07-30          ...                         0.030119
17    2018-07-30          ...                         0.036134
18    2018-07-30          ...                         0.025235
19    2018-07-30          ...                        -0.010689
20    2018-07-30          ...                        -0.003578
21    2018-07-30          ...                        -0.023811
22    2018-07-30          ...                         0.062547
23    2018-07-30          ...                         0.020970
24    2018-07-30          ...                        -0.035058
25    2018-07-30          ...                        -0.025888
26    2018-07-30          ...                        -0.000299
27    2018-07-30          ...                         0.057857
28    2018-07-30          ...                        -0.000526
29    2018-07-30          ...                        -0.018646
...          ...          ...                              ...
1799  2018-08-19          ...                        -0.008465
1800  2018-08-19          ...                         0.008505
1801  2018-08-19          ...                         0.008272
1802  2018-08-19          ...                         0.027101
1803  2018-08-19          ...                        -0.025964
1804  2018-08-19          ...                        -0.027744
1805  2018-08-19          ...                        -0.117154
1806  2018-08-19          ...                        -0.066496
1807  2018-08-19          ...                        -0.046373
1808  2018-08-19          ...                        -0.107360
1809  2018-08-19          ...                        -0.007440
1810  2018-08-19          ...                         0.001261
1811  2018-08-19          ...                         0.249045
1812  2018-08-19          ...                         0.106935
1813  2018-08-19          ...                        -0.031904
1814  2018-08-19          ...                               NaN
1815  2018-08-19          ...                         0.017654
1816  2018-08-19          ...                         0.018719
1817  2018-08-19          ...                         0.043967
1818  2018-08-19          ...                        -0.111325
1819  2018-08-19          ...                         0.042449
1820  2018-08-19          ...                        -0.014084
1821  2018-08-19          ...                         0.083885
1822  2018-08-19          ...                         0.002075
1823  2018-08-19          ...                        -0.107890
1824  2018-08-19          ...                        -0.012021
1825  2018-08-19          ...                        -0.053559
1826  2018-08-19          ...                        -0.038758
1827  2018-08-19          ...                        -0.022176
1828  2018-08-19          ...                         0.007769

[27340 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CMPR.O' 'PEGA.O' 'SNCR.O']
total 1874 df
            time          ...          returnsOpenPrevMktres10
0     2018-08-02          ...                        -0.027711
1     2018-08-02          ...                        -0.002808
2     2018-08-02          ...                        -0.046584
3     2018-08-02          ...                         0.260512
4     2018-08-02          ...                         0.036378
5     2018-08-02          ...                         0.057820
6     2018-08-02                                      0.025769
```

```
9     2018-08-02           ...                         -0.040789
10    2018-08-02           ...                          0.013938
11    2018-08-02           ...                          0.000042
12    2018-08-02           ...                          0.035170
13    2018-08-02           ...                          0.023835
14    2018-08-02           ...                         -0.000863
15    2018-08-02           ...                          0.004284
16    2018-08-02           ...                          0.029803
17    2018-08-02           ...                          0.073467
18    2018-08-02           ...                          0.040101
19    2018-08-02           ...                         -0.006198
20    2018-08-02           ...                          0.003962
21    2018-08-02           ...                         -0.009021
22    2018-08-02           ...                          0.093554
23    2018-08-02           ...                          0.114467
24    2018-08-02           ...                         -0.049878
25    2018-08-02           ...                         -0.031308
26    2018-08-02           ...                          0.001668
27    2018-08-02           ...                          0.072460
28    2018-08-02           ...                         -0.007432
29    2018-08-02           ...                         -0.014864
...          ...           ...                               ...
1802  2018-08-20           ...                          0.024365
1803  2018-08-20           ...                         -0.000910
1804  2018-08-20           ...                         -0.032772
1805  2018-08-20           ...                         -0.000155
1806  2018-08-20           ...                          0.011569
1807  2018-08-20           ...                         -0.034069
1808  2018-08-20           ...                         -0.086451
1809  2018-08-20           ...                         -0.063128
1810  2018-08-20           ...                         -0.033754
1811  2018-08-20           ...                         -0.071713
1812  2018-08-20           ...                          0.004041
1813  2018-08-20           ...                         -0.003406
1814  2018-08-20           ...                         -0.040079
1815  2018-08-20           ...                          0.116939
1816  2018-08-20           ...                         -0.038501
1817  2018-08-20           ...                               NaN
1818  2018-08-20           ...                          0.016329
1819  2018-08-20           ...                         -0.007870
1820  2018-08-20           ...                          0.075043
1821  2018-08-20           ...                         -0.098156
1822  2018-08-20           ...                          0.055240
1823  2018-08-20           ...                          0.018262
1824  2018-08-20           ...                          0.041563
1825  2018-08-20           ...                          0.026472
1826  2018-08-20           ...                         -0.093300
1827  2018-08-20           ...                         -0.030002
1828  2018-08-20           ...                         -0.052289
1829  2018-08-20           ...                          0.018731
1830  2018-08-20           ...                          0.019638
1831  2018-08-20           ...                         -0.010829

[27366 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'NDRM.O' 'SAND.A' 'UBSH.O']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-03           ...                         -0.031194
1     2018-08-03           ...                          0.015656
2     2018-08-03           ...                         -0.029196
3     2018-08-03           ...                          0.194227
4     2018-08-03                                        0.033278
```

```
7     2018-08-03          ...                          0.028145
8     2018-08-03          ...                         -0.062475
9     2018-08-03          ...                         -0.044688
10    2018-08-03          ...                         -0.043243
11    2018-08-03          ...                          0.015438
12    2018-08-03          ...                          0.001116
13    2018-08-03          ...                          0.020043
14    2018-08-03          ...                          0.018352
15    2018-08-03          ...                          0.021136
16    2018-08-03          ...                         -0.006534
17    2018-08-03          ...                          0.014285
18    2018-08-03          ...                          0.055090
19    2018-08-03          ...                          0.018464
20    2018-08-03          ...                         -0.022717
21    2018-08-03          ...                         -0.002672
22    2018-08-03          ...                          0.001023
23    2018-08-03          ...                          0.083297
24    2018-08-03          ...                          0.077939
25    2018-08-03          ...                         -0.059259
26    2018-08-03          ...                         -0.014587
27    2018-08-03          ...                          0.008043
28    2018-08-03          ...                          0.092833
29    2018-08-03          ...                         -0.005622
...          ...          ...                               ...
1805  2018-08-23          ...                          0.006634
1806  2018-08-23          ...                         -0.004590
1807  2018-08-23          ...                         -0.041676
1808  2018-08-23          ...                         -0.103278
1809  2018-08-23          ...                         -0.056525
1810  2018-08-23          ...                         -0.024700
1811  2018-08-23          ...                         -0.102959
1812  2018-08-23          ...                         -0.045025
1813  2018-08-23          ...                         -0.024065
1814  2018-08-23          ...                         -0.075138
1815  2018-08-23          ...                          0.009882
1816  2018-08-23          ...                          0.006927
1817  2018-08-23          ...                         -0.057347
1818  2018-08-23          ...                          0.064558
1819  2018-08-23          ...                         -0.027655
1820  2018-08-23          ...                               NaN
1821  2018-08-23          ...                          0.017357
1822  2018-08-23          ...                         -0.021262
1823  2018-08-23          ...                          0.128533
1824  2018-08-23          ...                         -0.084875
1825  2018-08-23          ...                          0.041069
1826  2018-08-23          ...                         -0.008531
1827  2018-08-23          ...                          0.033630
1828  2018-08-23          ...                          0.044958
1829  2018-08-23          ...                         -0.085665
1830  2018-08-23          ...                         -0.013249
1831  2018-08-23          ...                         -0.088662
1832  2018-08-23          ...                          0.036687
1833  2018-08-23          ...                         -0.008360
1834  2018-08-23          ...                         -0.007516

[27401 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'CRL.N' 'HIFR.N' 'RNR.N']
total 1882 df
            time          ...          returnsOpenPrevMktres10
0     2018-08-04          ...                         -0.028447
1     2018-08-04          ...                          0.001831
2     2018-08-04                                      -0.009461
```

```
5     2018-08-04           ...                          0.091456
6     2018-08-04           ...                               NaN
7     2018-08-04           ...                          0.087148
8     2018-08-04           ...                         -0.031515
9     2018-08-04           ...                         -0.057139
10    2018-08-04           ...                         -0.037645
11    2018-08-04           ...                          0.005574
12    2018-08-04           ...                         -0.017750
13    2018-08-04           ...                          0.017477
14    2018-08-04           ...                          0.018943
15    2018-08-04           ...                          0.000982
16    2018-08-04           ...                         -0.007017
17    2018-08-04           ...                          0.050135
18    2018-08-04           ...                          0.023898
19    2018-08-04           ...                         -0.002308
20    2018-08-04           ...                         -0.023599
21    2018-08-04           ...                         -0.045106
22    2018-08-04           ...                          0.003882
23    2018-08-04           ...                          0.050848
24    2018-08-04           ...                          0.098287
25    2018-08-04           ...                         -0.060520
26    2018-08-04           ...                         -0.013340
27    2018-08-04           ...                          0.007220
28    2018-08-04           ...                          0.094075
29    2018-08-04           ...                         -0.010695
...          ...           ...                               ...
1808  2018-08-24           ...                          0.010616
1809  2018-08-24           ...                         -0.011540
1810  2018-08-24           ...                         -0.045316
1811  2018-08-24           ...                         -0.070210
1812  2018-08-24           ...                         -0.030221
1813  2018-08-24           ...                         -0.022178
1814  2018-08-24           ...                         -0.100773
1815  2018-08-24           ...                         -0.042042
1816  2018-08-24           ...                         -0.022659
1817  2018-08-24           ...                         -0.085435
1818  2018-08-24           ...                          0.008116
1819  2018-08-24           ...                          0.015494
1820  2018-08-24           ...                         -0.061861
1821  2018-08-24           ...                          0.031481
1822  2018-08-24           ...                          0.002720
1823  2018-08-24           ...                          0.110253
1824  2018-08-24           ...                          0.023843
1825  2018-08-24           ...                         -0.011991
1826  2018-08-24           ...                          0.092145
1827  2018-08-24           ...                         -0.110738
1828  2018-08-24           ...                          0.045861
1829  2018-08-24           ...                         -0.011614
1830  2018-08-24           ...                          0.008793
1831  2018-08-24           ...                          0.116469
1832  2018-08-24           ...                         -0.102859
1833  2018-08-24           ...                         -0.006544
1834  2018-08-24           ...                         -0.099110
1835  2018-08-24           ...                          0.020425
1836  2018-08-24           ...                         -0.034284
1837  2018-08-24           ...                          0.017623

[27415 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'JKS.N' 'KRA.N' 'VIRT.O']
total 1883 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-05                                         -0.021349
```

```
3     2018-08-05          ...                    0.147984
4     2018-08-05          ...                    0.021384
5     2018-08-05          ...                    0.133795
6     2018-08-05          ...                         NaN
7     2018-08-05          ...                    0.152054
8     2018-08-05          ...                   -0.027991
9     2018-08-05          ...                   -0.029590
10    2018-08-05          ...                   -0.032865
11    2018-08-05          ...                   -0.077870
12    2018-08-05          ...                   -0.037483
13    2018-08-05          ...                    0.034865
14    2018-08-05          ...                    0.024100
15    2018-08-05          ...                    0.010174
16    2018-08-05          ...                   -0.008878
17    2018-08-05          ...                    0.064274
18    2018-08-05          ...                    0.058013
19    2018-08-05          ...                    0.017471
20    2018-08-05          ...                   -0.033592
21    2018-08-05          ...                   -0.116607
22    2018-08-05          ...                    0.003729
23    2018-08-05          ...                    0.014631
24    2018-08-05          ...                    0.080657
25    2018-08-05          ...                   -0.066170
26    2018-08-05          ...                   -0.035008
27    2018-08-05          ...                    0.010072
28    2018-08-05          ...                    0.098835
29    2018-08-05          ...                   -0.007206
...          ...          ...                         ...
1810  2018-08-25          ...                   -0.001472
1811  2018-08-25          ...                   -0.011952
1812  2018-08-25          ...                   -0.034939
1813  2018-08-25          ...                   -0.020062
1814  2018-08-25          ...                   -0.005227
1815  2018-08-25          ...                   -0.029347
1816  2018-08-25          ...                   -0.090812
1817  2018-08-25          ...                   -0.015614
1818  2018-08-25          ...                    0.007039
1819  2018-08-25          ...                   -0.060220
1820  2018-08-25          ...                   -0.002068
1821  2018-08-25          ...                    0.006299
1822  2018-08-25          ...                   -0.015937
1823  2018-08-25          ...                   -0.027516
1824  2018-08-25          ...                    0.016855
1825  2018-08-25          ...                    0.065193
1826  2018-08-25          ...                    0.032062
1827  2018-08-25          ...                   -0.022113
1828  2018-08-25          ...                    0.021592
1829  2018-08-25          ...                   -0.118495
1830  2018-08-25          ...                    0.020011
1831  2018-08-25          ...                   -0.001831
1832  2018-08-25          ...                   -0.055544
1833  2018-08-25          ...                    0.089511
1834  2018-08-25          ...                   -0.109391
1835  2018-08-25          ...                   -0.019447
1836  2018-08-25          ...                   -0.027957
1837  2018-08-25          ...                    0.003055
1838  2018-08-25          ...                   -0.083429
1839  2018-08-25          ...                    0.024565

[27430 rows x 14 columns]
['A.N' 'AA.N' 'AAL.O' ... 'RDY.N' 'SNC.O' 'TKC.N']
total 1883 df
```

```
1     2018-08-06          ...                         0.025962
2     2018-08-06          ...                              NaN
3     2018-08-06          ...                        -0.019219
4     2018-08-06          ...                         0.144963
5     2018-08-06          ...                        -0.233434
6     2018-08-06          ...                         0.058587
7     2018-08-06          ...                              NaN
8     2018-08-06          ...                         0.142159
9     2018-08-06          ...                        -0.033498
10    2018-08-06          ...                        -0.018906
11    2018-08-06          ...                        -0.044648
12    2018-08-06          ...                        -0.114758
13    2018-08-06          ...                        -0.027849
14    2018-08-06          ...                         0.019120
15    2018-08-06          ...                         0.000996
16    2018-08-06          ...                         0.025540
17    2018-08-06          ...                        -0.038892
18    2018-08-06          ...                         0.023472
19    2018-08-06          ...                         0.087303
20    2018-08-06          ...                        -0.023758
21    2018-08-06          ...                        -0.046019
22    2018-08-06          ...                        -0.115628
23    2018-08-06          ...                        -0.002093
24    2018-08-06          ...                         0.039696
25    2018-08-06          ...                         0.102293
26    2018-08-06          ...                        -0.114837
27    2018-08-06          ...                        -0.014968
28    2018-08-06          ...                         0.007769
29    2018-08-06          ...                         0.048216
...          ...          ...                              ...
1804  2018-08-26          ...                         0.017053
1805  2018-08-26          ...                        -0.029104
1806  2018-08-26          ...                         0.022570
1807  2018-08-26          ...                        -0.013589
1808  2018-08-26          ...                        -0.026292
1809  2018-08-26          ...                        -0.035153
1810  2018-08-26          ...                        -0.053207
1811  2018-08-26          ...                        -0.028098
1812  2018-08-26          ...                         0.013013
1813  2018-08-26          ...                        -0.023160
1814  2018-08-26          ...                         0.016833
1815  2018-08-26          ...                         0.014843
1816  2018-08-26          ...                         0.009323
1817  2018-08-26          ...                        -0.030096
1818  2018-08-26          ...                         0.060299
1819  2018-08-26          ...                         0.083188
1820  2018-08-26          ...                         0.025177
1821  2018-08-26          ...                        -0.017424
1822  2018-08-26          ...                        -0.029807
1823  2018-08-26          ...                        -0.070098
1824  2018-08-26          ...                         0.000046
1825  2018-08-26          ...                         0.003526
1826  2018-08-26          ...                        -0.014076
1827  2018-08-26          ...                         0.087936
1828  2018-08-26          ...                        -0.052747
1829  2018-08-26          ...                        -0.001841
1830  2018-08-26          ...                        -0.031737
1831  2018-08-26          ...                        -0.029150
1832  2018-08-26          ...                        -0.055311
1833  2018-08-26          ...                         0.012271

[27441 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2018-08-09	...	-0.022300
1	2018-08-09	...	0.039099
2	2018-08-09	...	NaN
3	2018-08-09	...	-0.013982
4	2018-08-09	...	0.166393
5	2018-08-09	...	-0.331128
6	2018-08-09	...	0.048060
7	2018-08-09	...	NaN
8	2018-08-09	...	0.150304
9	2018-08-09	...	-0.003907
10	2018-08-09	...	-0.014146
11	2018-08-09	...	-0.054485
12	2018-08-09	...	-0.122098
13	2018-08-09	...	-0.046694
14	2018-08-09	...	0.019443
15	2018-08-09	...	0.012267
16	2018-08-09	...	0.050225
17	2018-08-09	...	-0.036502
18	2018-08-09	...	0.021888
19	2018-08-09	...	0.053254
20	2018-08-09	...	-0.003189
21	2018-08-09	...	-0.047537
22	2018-08-09	...	-0.086212
23	2018-08-09	...	-0.005164
24	2018-08-09	...	0.033706
25	2018-08-09	...	0.009927
26	2018-08-09	...	-0.103710
27	2018-08-09	...	-0.012607
28	2018-08-09	...	0.009907
29	2018-08-09	...	0.092633
...	...	...	...
1810	2018-08-27	...	0.007533
1811	2018-08-27	...	-0.042316
1812	2018-08-27	...	0.044217
1813	2018-08-27	...	0.060497
1814	2018-08-27	...	0.028705
1815	2018-08-27	...	-0.034718
1816	2018-08-27	...	0.000320
1817	2018-08-27	...	-0.000262
1818	2018-08-27	...	0.046868
1819	2018-08-27	...	-0.022415
1820	2018-08-27	...	0.018493
1821	2018-08-27	...	0.024996
1822	2018-08-27	...	0.032161
1823	2018-08-27	...	0.031158
1824	2018-08-27	...	0.079191
1825	2018-08-27	...	0.093261
1826	2018-08-27	...	0.014192
1827	2018-08-27	...	-0.019961
1828	2018-08-27	...	-0.024565
1829	2018-08-27	...	-0.051504
1830	2018-08-27	...	0.001547
1831	2018-08-27	...	0.028646
1832	2018-08-27	...	0.008409
1833	2018-08-27	...	0.085512
1834	2018-08-27	...	-0.041756
1835	2018-08-27	...	-0.007455
1836	2018-08-27	...	0.044525
1837	2018-08-27	...	0.010766
1838	2018-08-27	...	0.037484
1839	2018-08-27	...	0.027830

```
['A.N' 'AA.N' 'AABA.O' ... 'SFR.N' 'TGTX.O' 'UCTT.O']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-10           ...                          -0.014840
1     2018-08-10           ...                           0.038483
2     2018-08-10           ...                                NaN
3     2018-08-10           ...                          -0.015621
4     2018-08-10           ...                           0.153736
5     2018-08-10           ...                          -0.269670
6     2018-08-10           ...                           0.056848
7     2018-08-10           ...                                NaN
8     2018-08-10           ...                           0.115457
9     2018-08-10           ...                           0.013370
10    2018-08-10           ...                          -0.002427
11    2018-08-10           ...                          -0.041778
12    2018-08-10           ...                          -0.134231
13    2018-08-10           ...                          -0.066561
14    2018-08-10           ...                           0.031513
15    2018-08-10           ...                           0.011471
16    2018-08-10           ...                           0.036938
17    2018-08-10           ...                          -0.034728
18    2018-08-10           ...                           0.079564
19    2018-08-10           ...                           0.050110
20    2018-08-10           ...                          -0.002917
21    2018-08-10           ...                          -0.031849
22    2018-08-10           ...                          -0.055261
23    2018-08-10           ...                          -0.019802
24    2018-08-10           ...                           0.025459
25    2018-08-10           ...                           0.075479
26    2018-08-10           ...                          -0.109410
27    2018-08-10           ...                           0.011509
28    2018-08-10           ...                           0.008116
29    2018-08-10           ...                          -0.022089
...          ...           ...                                ...
1810  2018-08-30           ...                           0.000867
1811  2018-08-30           ...                          -0.050066
1812  2018-08-30           ...                           0.026792
1813  2018-08-30           ...                           0.035600
1814  2018-08-30           ...                           0.039819
1815  2018-08-30           ...                          -0.019018
1816  2018-08-30           ...                          -0.081813
1817  2018-08-30           ...                           0.011111
1818  2018-08-30           ...                           0.045347
1819  2018-08-30           ...                          -0.001580
1820  2018-08-30           ...                           0.025724
1821  2018-08-30           ...                           0.025233
1822  2018-08-30           ...                          -0.004432
1823  2018-08-30           ...                           0.008141
1824  2018-08-30           ...                           0.018138
1825  2018-08-30           ...                          -0.039301
1826  2018-08-30           ...                           0.001439
1827  2018-08-30           ...                          -0.061300
1828  2018-08-30           ...                          -0.083202
1829  2018-08-30           ...                          -0.074653
1830  2018-08-30           ...                           0.008347
1831  2018-08-30           ...                           0.006042
1832  2018-08-30           ...                          -0.033281
1833  2018-08-30           ...                           0.041739
1834  2018-08-30           ...                          -0.038797
1835  2018-08-30           ...                           0.017418
1836  2018-08-30           ...                           0.076497
1837  2018-08-30           ...                          -0.013909
```

```
[27479 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'UCTT.O' 'SSW.N' 'TREX.N']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-11           ...                          -0.000470
1     2018-08-11           ...                           0.054158
2     2018-08-11           ...                                NaN
3     2018-08-11           ...                          -0.020551
4     2018-08-11           ...                           0.107121
5     2018-08-11           ...                          -0.116992
6     2018-08-11           ...                           0.029514
7     2018-08-11           ...                                NaN
8     2018-08-11           ...                           0.064282
9     2018-08-11           ...                          -0.033827
10    2018-08-11           ...                          -0.012085
11    2018-08-11           ...                           0.001071
12    2018-08-11           ...                          -0.129228
13    2018-08-11           ...                          -0.093734
14    2018-08-11           ...                           0.043459
15    2018-08-11           ...                           0.015379
16    2018-08-11           ...                           0.043802
17    2018-08-11           ...                          -0.019052
18    2018-08-11           ...                           0.056006
19    2018-08-11           ...                           0.043908
20    2018-08-11           ...                           0.099127
21    2018-08-11           ...                           0.026320
22    2018-08-11           ...                          -0.061502
23    2018-08-11           ...                          -0.014777
24    2018-08-11           ...                           0.059378
25    2018-08-11           ...                           0.048695
26    2018-08-11           ...                          -0.081290
27    2018-08-11           ...                           0.051991
28    2018-08-11           ...                           0.007683
29    2018-08-11           ...                          -0.073992
...          ...           ...                                ...
1813  2018-08-31           ...                          -0.006488
1814  2018-08-31           ...                          -0.085127
1815  2018-08-31           ...                           0.021453
1816  2018-08-31           ...                           0.066459
1817  2018-08-31           ...                           0.006654
1818  2018-08-31           ...                          -0.009919
1819  2018-08-31           ...                           0.019967
1820  2018-08-31           ...                           0.008281
1821  2018-08-31           ...                           0.025362
1822  2018-08-31           ...                           0.067413
1823  2018-08-31           ...                           0.059981
1824  2018-08-31           ...                           0.043872
1825  2018-08-31           ...                           0.003193
1826  2018-08-31           ...                          -0.056939
1827  2018-08-31           ...                          -0.044623
1828  2018-08-31           ...                          -0.168458
1829  2018-08-31           ...                           0.000320
1830  2018-08-31           ...                          -0.063186
1831  2018-08-31           ...                          -0.007970
1832  2018-08-31           ...                          -0.001996
1833  2018-08-31           ...                           0.005627
1834  2018-08-31           ...                          -0.024614
1835  2018-08-31           ...                          -0.045727
1836  2018-08-31           ...                           0.046375
1837  2018-08-31           ...                           0.014488
1838  2018-08-31           ...                           0.007389
```

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1841  2018-08-31           ...                          -0.007904
1842  2018-08-31           ...                           0.009895

[27500 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSTK.N' 'USCR.O' 'WD.N']
total 1893 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-12           ...                           0.002255
1     2018-08-12           ...                           0.045467
2     2018-08-12           ...                                NaN
3     2018-08-12           ...                          -0.021459
4     2018-08-12           ...                           0.118282
5     2018-08-12           ...                          -0.134322
6     2018-08-12           ...                          -0.007495
7     2018-08-12           ...                                NaN
8     2018-08-12           ...                           0.053595
9     2018-08-12           ...                          -0.070115
10    2018-08-12           ...                          -0.022032
11    2018-08-12           ...                           0.007009
12    2018-08-12           ...                          -0.116950
13    2018-08-12           ...                          -0.063467
14    2018-08-12           ...                           0.024834
15    2018-08-12           ...                           0.008998
16    2018-08-12           ...                           0.073450
17    2018-08-12           ...                          -0.008170
18    2018-08-12           ...                           0.021476
19    2018-08-12           ...                           0.007620
20    2018-08-12           ...                           0.094822
21    2018-08-12           ...                           0.014941
22    2018-08-12           ...                          -0.060805
23    2018-08-12           ...                          -0.009053
24    2018-08-12           ...                           0.032404
25    2018-08-12           ...                           0.021683
26    2018-08-12           ...                          -0.073591
27    2018-08-12           ...                           0.015334
28    2018-08-12           ...                           0.005889
29    2018-08-12           ...                           0.038984
...          ...           ...                                ...
1805  2018-09-01           ...                          -0.005770
1806  2018-09-01           ...                          -0.077144
1807  2018-09-01           ...                           0.046966
1808  2018-09-01           ...                           0.073532
1809  2018-09-01           ...                           0.016878
1810  2018-09-01           ...                          -0.013270
1811  2018-09-01           ...                           0.056625
1812  2018-09-01           ...                           0.043477
1813  2018-09-01           ...                           0.059852
1814  2018-09-01           ...                           0.060008
1815  2018-09-01           ...                           0.036431
1816  2018-09-01           ...                           0.042555
1817  2018-09-01           ...                           0.042225
1818  2018-09-01           ...                          -0.041664
1819  2018-09-01           ...                          -0.033034
1820  2018-09-01           ...                          -0.059189
1821  2018-09-01           ...                          -0.003910
1822  2018-09-01           ...                          -0.057589
1823  2018-09-01           ...                           0.009819
1824  2018-09-01           ...                           0.027206
1825  2018-09-01           ...                           0.001768
1826  2018-09-01           ...                          -0.020213
1827  2018-09-01           ...                          -0.063870
1828  2018-09-01           ...                           0.030494
```

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1831  2018-09-01           ...                         0.206584
1832  2018-09-01           ...                        -0.001942
1833  2018-09-01           ...                         0.002398
1834  2018-09-01           ...                         0.004736

[27510 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WD.N' 'SVU.N' 'WMS.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-13           ...                        -0.003953
1     2018-08-13           ...                         0.045637
2     2018-08-13           ...                              NaN
3     2018-08-13           ...                        -0.004133
4     2018-08-13           ...                        -0.016354
5     2018-08-13           ...                        -0.016977
6     2018-08-13           ...                        -0.044811
7     2018-08-13           ...                              NaN
8     2018-08-13           ...                         0.052116
9     2018-08-13           ...                        -0.055631
10    2018-08-13           ...                        -0.029528
11    2018-08-13           ...                         0.011068
12    2018-08-13           ...                        -0.096359
13    2018-08-13           ...                        -0.043359
14    2018-08-13           ...                         0.039604
15    2018-08-13           ...                        -0.000734
16    2018-08-13           ...                         0.043433
17    2018-08-13           ...                        -0.002832
18    2018-08-13           ...                         0.013376
19    2018-08-13           ...                        -0.004640
20    2018-08-13           ...                         0.043075
21    2018-08-13           ...                         0.013230
22    2018-08-13           ...                        -0.036808
23    2018-08-13           ...                         0.040421
24    2018-08-13           ...                        -0.007745
25    2018-08-13           ...                         0.001109
26    2018-08-13           ...                        -0.017874
27    2018-08-13           ...                        -0.010897
28    2018-08-13           ...                         0.019613
29    2018-08-13           ...                        -0.032038
...          ...           ...                              ...
1802  2018-09-02           ...                         0.000113
1803  2018-09-02           ...                        -0.071483
1804  2018-09-02           ...                         0.065484
1805  2018-09-02           ...                         0.071428
1806  2018-09-02           ...                         0.069308
1807  2018-09-02           ...                        -0.012680
1808  2018-09-02           ...                         0.057369
1809  2018-09-02           ...                         0.046622
1810  2018-09-02           ...                         0.103472
1811  2018-09-02           ...                         0.041893
1812  2018-09-02           ...                         0.003590
1813  2018-09-02           ...                         0.038993
1814  2018-09-02           ...                         0.031789
1815  2018-09-02           ...                        -0.022828
1816  2018-09-02           ...                         0.015314
1817  2018-09-02           ...                        -0.009739
1818  2018-09-02           ...                        -0.002104
1819  2018-09-02           ...                        -0.069519
1820  2018-09-02           ...                         0.027301
1821  2018-09-02           ...                        -0.015806
1822  2018-09-02           ...                         0.016266
1823  2018-09-02           ...                         0.004416
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1826  2018-09-02           ...                        -0.012201
1827  2018-09-02           ...                        -0.022720
1828  2018-09-02           ...                         0.186877
1829  2018-09-02           ...                         0.030495
1830  2018-09-02           ...                         0.004615
1831  2018-09-02           ...                         0.012078

[27519 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CBM.N' 'SSRM.O' 'WCG.N']
total 1891 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-16           ...                         0.003399
1     2018-08-16           ...                         0.070778
2     2018-08-16           ...                              NaN
3     2018-08-16           ...                        -0.030627
4     2018-08-16           ...                        -0.068736
5     2018-08-16           ...                        -0.071379
6     2018-08-16           ...                        -0.039195
7     2018-08-16           ...                              NaN
8     2018-08-16           ...                         0.028532
9     2018-08-16           ...                        -0.059077
10    2018-08-16           ...                        -0.027299
11    2018-08-16           ...                         0.024868
12    2018-08-16           ...                        -0.104774
13    2018-08-16           ...                        -0.041335
14    2018-08-16           ...                         0.015280
15    2018-08-16           ...                        -0.001678
16    2018-08-16           ...                         0.030193
17    2018-08-16           ...                         0.004522
18    2018-08-16           ...                        -0.008480
19    2018-08-16           ...                        -0.042340
20    2018-08-16           ...                         0.045529
21    2018-08-16           ...                        -0.001922
22    2018-08-16           ...                        -0.044105
23    2018-08-16           ...                         0.026079
24    2018-08-16           ...                        -0.018476
25    2018-08-16           ...                         0.001958
26    2018-08-16           ...                        -0.007479
27    2018-08-16           ...                         0.019731
28    2018-08-16           ...                         0.013491
29    2018-08-16           ...                         0.008540
...          ...           ...                              ...
1806  2018-09-03           ...                        -0.001369
1807  2018-09-03           ...                        -0.036127
1808  2018-09-03           ...                         0.040842
1809  2018-09-03           ...                         0.057395
1810  2018-09-03           ...                         0.091287
1811  2018-09-03           ...                        -0.016185
1812  2018-09-03           ...                        -0.010764
1813  2018-09-03           ...                         0.054300
1814  2018-09-03           ...                         0.053746
1815  2018-09-03           ...                        -0.026425
1816  2018-09-03           ...                        -0.023154
1817  2018-09-03           ...                         0.025644
1818  2018-09-03           ...                        -0.005275
1819  2018-09-03           ...                         0.011122
1820  2018-09-03           ...                         0.011723
1821  2018-09-03           ...                         0.063271
1822  2018-09-03           ...                         0.017506
1823  2018-09-03           ...                        -0.024446
1824  2018-09-03           ...                         0.003615
1825  2018-09-03           ...                        -0.086932
```

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1828  2018-09-03           ...                          0.042027
1829  2018-09-03           ...                         -0.015150
1830  2018-09-03           ...                         -0.094548
1831  2018-09-03           ...                         -0.040843
1832  2018-09-03           ...                          0.136813
1833  2018-09-03           ...                          0.047060
1834  2018-09-03           ...                         -0.046894
1835  2018-09-03           ...                          0.017670

[27527 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'JBGS.N' 'RBC.N' 'REV.N']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-17           ...                         -0.001294
1     2018-08-17           ...                          0.027304
2     2018-08-17           ...                               NaN
3     2018-08-17           ...                         -0.042349
4     2018-08-17           ...                         -0.013894
5     2018-08-17           ...                         -0.176592
6     2018-08-17           ...                         -0.176456
7     2018-08-17           ...                               NaN
8     2018-08-17           ...                          0.036336
9     2018-08-17           ...                         -0.090323
10    2018-08-17           ...                         -0.040231
11    2018-08-17           ...                          0.020229
12    2018-08-17           ...                         -0.129248
13    2018-08-17           ...                         -0.070304
14    2018-08-17           ...                          0.015796
15    2018-08-17           ...                         -0.008814
16    2018-08-17           ...                          0.036275
17    2018-08-17           ...                          0.006797
18    2018-08-17           ...                         -0.021983
19    2018-08-17           ...                         -0.014770
20    2018-08-17           ...                          0.069163
21    2018-08-17           ...                         -0.004666
22    2018-08-17           ...                         -0.041261
23    2018-08-17           ...                         -0.003433
24    2018-08-17           ...                         -0.009964
25    2018-08-17           ...                         -0.006476
26    2018-08-17           ...                         -0.030031
27    2018-08-17           ...                          0.008464
28    2018-08-17           ...                          0.006666
29    2018-08-17           ...                          0.006381
...          ...           ...                               ...
1804  2018-09-07           ...                          0.001314
1805  2018-09-07           ...                         -0.054470
1806  2018-09-07           ...                          0.031806
1807  2018-09-07           ...                          0.077980
1808  2018-09-07           ...                          0.052022
1809  2018-09-07           ...                         -0.014538
1810  2018-09-07           ...                          0.012193
1811  2018-09-07           ...                          0.022262
1812  2018-09-07           ...                          0.041605
1813  2018-09-07           ...                         -0.019263
1814  2018-09-07           ...                          0.007187
1815  2018-09-07           ...                          0.022064
1816  2018-09-07           ...                          0.017666
1817  2018-09-07           ...                          0.059807
1818  2018-09-07           ...                          0.009031
1819  2018-09-07           ...                          0.079420
1820  2018-09-07           ...                          0.006413
1821  2018-09-07           ...                         -0.011960
```

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1824  2018-09-07           ...                          0.032412
1825  2018-09-07           ...                         -0.006912
1826  2018-09-07           ...                          0.032741
1827  2018-09-07           ...                         -0.022200
1828  2018-09-07           ...                         -0.059760
1829  2018-09-07           ...                         -0.023226
1830  2018-09-07           ...                          0.138449
1831  2018-09-07           ...                          0.014500
1832  2018-09-07           ...                         -0.032260
1833  2018-09-07           ...                          0.011733

[27531 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'REV.N' 'BHF.O' 'NGHC.O']
total 1896 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-18           ...                          0.040529
1     2018-08-18           ...                          0.051642
2     2018-08-18           ...                               NaN
3     2018-08-18           ...                         -0.039790
4     2018-08-18           ...                         -0.011345
5     2018-08-18           ...                         -0.187811
6     2018-08-18           ...                         -0.228719
7     2018-08-18           ...                          0.020770
8     2018-08-18           ...                         -0.011465
9     2018-08-18           ...                         -0.110025
10    2018-08-18           ...                         -0.028496
11    2018-08-18           ...                          0.010070
12    2018-08-18           ...                         -0.104000
13    2018-08-18           ...                         -0.044674
14    2018-08-18           ...                          0.030069
15    2018-08-18           ...                          0.053073
16    2018-08-18           ...                          0.011218
17    2018-08-18           ...                         -0.030163
18    2018-08-18           ...                         -0.000745
19    2018-08-18           ...                          0.089570
20    2018-08-18           ...                          0.008338
21    2018-08-18           ...                         -0.017206
22    2018-08-18           ...                         -0.001359
23    2018-08-18           ...                          0.001584
24    2018-08-18           ...                         -0.016461
25    2018-08-18           ...                         -0.009093
26    2018-08-18           ...                          0.001180
27    2018-08-18           ...                          0.005730
28    2018-08-18           ...                         -0.015426
29    2018-08-18           ...                               NaN
...          ...           ...                                ...
1805  2018-09-08           ...                         -0.022060
1806  2018-09-08           ...                         -0.099297
1807  2018-09-08           ...                          0.021904
1808  2018-09-08           ...                          0.114694
1809  2018-09-08           ...                          0.101447
1810  2018-09-08           ...                          0.005025
1811  2018-09-08           ...                          0.051892
1812  2018-09-08           ...                         -0.010799
1813  2018-09-08           ...                          0.056757
1814  2018-09-08           ...                          0.007234
1815  2018-09-08           ...                          0.012910
1816  2018-09-08           ...                          0.029753
1817  2018-09-08           ...                          0.056851
1818  2018-09-08           ...                          0.066747
1819  2018-09-08           ...                          0.000912
1820  2018-09-08           ...                          0.030495
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1823  2018-09-08           ...                         -0.026379
1824  2018-09-08           ...                         -0.043607
1825  2018-09-08           ...                          0.034437
1826  2018-09-08           ...                         -0.008188
1827  2018-09-08           ...                         -0.006106
1828  2018-09-08           ...                          0.003305
1829  2018-09-08           ...                         -0.046286
1830  2018-09-08           ...                         -0.030916
1831  2018-09-08           ...                          0.161305
1832  2018-09-08           ...                          0.004406
1833  2018-09-08           ...                         -0.048036
1834  2018-09-08           ...                          0.021864

[27534 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AXON.O' 'LBRDA.O' 'MGP.N']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-19           ...                          0.034425
1     2018-08-19           ...                          0.050896
2     2018-08-19           ...                               NaN
3     2018-08-19           ...                         -0.041875
4     2018-08-19           ...                         -0.018797
5     2018-08-19           ...                         -0.173558
6     2018-08-19           ...                         -0.188070
7     2018-08-19           ...                          0.026502
8     2018-08-19           ...                         -0.074171
9     2018-08-19           ...                         -0.108998
10    2018-08-19           ...                         -0.023846
11    2018-08-19           ...                          0.006732
12    2018-08-19           ...                         -0.021946
13    2018-08-19           ...                         -0.036841
14    2018-08-19           ...                          0.016129
15    2018-08-19           ...                          0.055021
16    2018-08-19           ...                          0.021923
17    2018-08-19           ...                         -0.006464
18    2018-08-19           ...                         -0.028502
19    2018-08-19           ...                          0.059255
20    2018-08-19           ...                          0.024548
21    2018-08-19           ...                          0.049610
22    2018-08-19           ...                         -0.006852
23    2018-08-19           ...                         -0.019015
24    2018-08-19           ...                         -0.015025
25    2018-08-19           ...                          0.010212
26    2018-08-19           ...                         -0.014372
27    2018-08-19           ...                          0.011759
28    2018-08-19           ...                         -0.027820
29    2018-08-19           ...                               NaN
...          ...           ...                                ...
1805  2018-09-09           ...                         -0.006083
1806  2018-09-09           ...                         -0.101096
1807  2018-09-09           ...                          0.026747
1808  2018-09-09           ...                          0.093686
1809  2018-09-09           ...                          0.117451
1810  2018-09-09           ...                          0.019046
1811  2018-09-09           ...                          0.034405
1812  2018-09-09           ...                         -0.005828
1813  2018-09-09           ...                          0.023141
1814  2018-09-09           ...                          0.013584
1815  2018-09-09           ...                          0.017954
1816  2018-09-09           ...                          0.028395
1817  2018-09-09           ...                          0.044728
1818  2018-09-09           ...                          0.063999
```

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1821  2018-09-09           ...                         -0.001228
1822  2018-09-09           ...                          0.004723
1823  2018-09-09           ...                          0.013324
1824  2018-09-09           ...                         -0.019584
1825  2018-09-09           ...                          0.022356
1826  2018-09-09           ...                          0.001845
1827  2018-09-09           ...                         -0.004551
1828  2018-09-09           ...                         -0.009065
1829  2018-09-09           ...                         -0.020420
1830  2018-09-09           ...                         -0.033879
1831  2018-09-09           ...                          0.071946
1832  2018-09-09           ...                         -0.019390
1833  2018-09-09           ...                          0.031693
1834  2018-09-09           ...                          0.021317

[27538 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MGP.N' 'NEO.O' 'TK.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-20           ...                          0.010516
1     2018-08-20           ...                          0.030388
2     2018-08-20           ...                          0.087213
3     2018-08-20           ...                         -0.078010
4     2018-08-20           ...                         -0.016502
5     2018-08-20           ...                          0.297498
6     2018-08-20           ...                         -0.068487
7     2018-08-20           ...                          0.018953
8     2018-08-20           ...                         -0.068255
9     2018-08-20           ...                         -0.063317
10    2018-08-20           ...                         -0.046891
11    2018-08-20           ...                         -0.000382
12    2018-08-20           ...                          0.056894
13    2018-08-20           ...                         -0.014770
14    2018-08-20           ...                          0.047662
15    2018-08-20           ...                          0.016443
16    2018-08-20           ...                          0.045135
17    2018-08-20           ...                          0.021966
18    2018-08-20           ...                         -0.039561
19    2018-08-20           ...                          0.053496
20    2018-08-20           ...                          0.044092
21    2018-08-20           ...                          0.032509
22    2018-08-20           ...                          0.005730
23    2018-08-20           ...                         -0.065700
24    2018-08-20           ...                         -0.017726
25    2018-08-20           ...                          0.064761
26    2018-08-20           ...                         -0.044959
27    2018-08-20           ...                          0.007502
28    2018-08-20           ...                          0.040411
29    2018-08-20           ...                               NaN
...          ...           ...                               ...
1806  2018-09-10           ...                         -0.004131
1807  2018-09-10           ...                         -0.151994
1808  2018-09-10           ...                         -0.009780
1809  2018-09-10           ...                          0.087660
1810  2018-09-10           ...                          0.085425
1811  2018-09-10           ...                          0.025065
1812  2018-09-10           ...                          0.031212
1813  2018-09-10           ...                         -0.000243
1814  2018-09-10           ...                          0.011958
1815  2018-09-10           ...                          0.058261
1816  2018-09-10           ...                         -0.014198
1817  2018-09-10           ...                          0.033048
```

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1820  2018-09-10           ...                          -0.015772
1821  2018-09-10           ...                           0.081823
1822  2018-09-10           ...                          -0.001702
1823  2018-09-10           ...                          -0.021323
1824  2018-09-10           ...                           0.052620
1825  2018-09-10           ...                          -0.028683
1826  2018-09-10           ...                           0.003840
1827  2018-09-10           ...                           0.008934
1828  2018-09-10           ...                          -0.018347
1829  2018-09-10           ...                           0.020685
1830  2018-09-10           ...                          -0.024313
1831  2018-09-10           ...                          -0.063588
1832  2018-09-10           ...                           0.094499
1833  2018-09-10           ...                           0.020654
1834  2018-09-10           ...                           0.033308
1835  2018-09-10           ...                           0.043590

[27545 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TK.N' 'LTC.N' 'PRIM.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-23           ...                           0.014986
1     2018-08-23           ...                           0.019840
2     2018-08-23           ...                           0.079987
3     2018-08-23           ...                          -0.087305
4     2018-08-23           ...                           0.013100
5     2018-08-23           ...                           0.360394
6     2018-08-23           ...                          -0.031172
7     2018-08-23           ...                           0.014155
8     2018-08-23           ...                          -0.030458
9     2018-08-23           ...                          -0.048228
10    2018-08-23           ...                          -0.046613
11    2018-08-23           ...                           0.002840
12    2018-08-23           ...                           0.037640
13    2018-08-23           ...                           0.008998
14    2018-08-23           ...                           0.043784
15    2018-08-23           ...                          -0.007638
16    2018-08-23           ...                           0.032359
17    2018-08-23           ...                           0.015579
18    2018-08-23           ...                           0.006390
19    2018-08-23           ...                           0.030494
20    2018-08-23           ...                           0.031440
21    2018-08-23           ...                           0.015262
22    2018-08-23           ...                           0.003977
23    2018-08-23           ...                          -0.051904
24    2018-08-23           ...                           0.042533
25    2018-08-23           ...                           0.053320
26    2018-08-23           ...                          -0.039017
27    2018-08-23           ...                           0.008358
28    2018-08-23           ...                           0.028981
29    2018-08-23           ...                                NaN
...          ...           ...                                ...
1807  2018-09-13           ...                           0.009258
1808  2018-09-13           ...                           0.011744
1809  2018-09-13           ...                          -0.034250
1810  2018-09-13           ...                           0.026714
1811  2018-09-13           ...                           0.018957
1812  2018-09-13           ...                           0.018826
1813  2018-09-13           ...                          -0.034456
1814  2018-09-13           ...                          -0.023288
1815  2018-09-13           ...                           0.030722
1816  2018-09-13           ...                           0.002026
```

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1819  2018-09-13           ...                          0.054147
1820  2018-09-13           ...                          0.049155
1821  2018-09-13           ...                         -0.028316
1822  2018-09-13           ...                          0.112171
1823  2018-09-13           ...                          0.003380
1824  2018-09-13           ...                         -0.000978
1825  2018-09-13           ...                          0.029315
1826  2018-09-13           ...                         -0.071796
1827  2018-09-13           ...                          0.010259
1828  2018-09-13           ...                         -0.002341
1829  2018-09-13           ...                         -0.004686
1830  2018-09-13           ...                         -0.007041
1831  2018-09-13           ...                         -0.076874
1832  2018-09-13           ...                         -0.059666
1833  2018-09-13           ...                         -0.031731
1834  2018-09-13           ...                          0.001880
1835  2018-09-13           ...                         -0.009561
1836  2018-09-13           ...                          0.038231

[27550 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ALEX.N' 'DVAX.O' 'GOGL.O']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-24           ...                          0.012001
1     2018-08-24           ...                          0.016056
2     2018-08-24           ...                          0.062556
3     2018-08-24           ...                         -0.080506
4     2018-08-24           ...                          0.033027
5     2018-08-24           ...                          0.128229
6     2018-08-24           ...                         -0.014149
7     2018-08-24           ...                          0.011264
8     2018-08-24           ...                         -0.016189
9     2018-08-24           ...                         -0.090327
10    2018-08-24           ...                         -0.043052
11    2018-08-24           ...                          0.000954
12    2018-08-24           ...                          0.016181
13    2018-08-24           ...                          0.013100
14    2018-08-24           ...                          0.032371
15    2018-08-24           ...                         -0.004952
16    2018-08-24           ...                          0.024890
17    2018-08-24           ...                          0.017756
18    2018-08-24           ...                          0.018730
19    2018-08-24           ...                          0.031427
20    2018-08-24           ...                          0.028398
21    2018-08-24           ...                         -0.011676
22    2018-08-24           ...                          0.012802
23    2018-08-24           ...                         -0.034265
24    2018-08-24           ...                         -0.016848
25    2018-08-24           ...                          0.039857
26    2018-08-24           ...                         -0.049299
27    2018-08-24           ...                          0.016029
28    2018-08-24           ...                          0.055061
29    2018-08-24           ...                               NaN
...          ...           ...                               ...
1808  2018-09-14           ...                          0.007120
1809  2018-09-14           ...                         -0.012387
1810  2018-09-14           ...                         -0.033374
1811  2018-09-14           ...                          0.041142
1812  2018-09-14           ...                         -0.014383
1813  2018-09-14           ...                          0.001901
1814  2018-09-14           ...                         -0.050650
1815  2018-09-14           ...                         -0.042950
```

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1818  2018-09-14           ...                         -0.018744
1819  2018-09-14           ...                          0.011190
1820  2018-09-14           ...                          0.055919
1821  2018-09-14           ...                          0.067317
1822  2018-09-14           ...                         -0.012208
1823  2018-09-14           ...                          0.150863
1824  2018-09-14           ...                          0.019921
1825  2018-09-14           ...                          0.020071
1826  2018-09-14           ...                          0.061844
1827  2018-09-14           ...                         -0.052496
1828  2018-09-14           ...                          0.005548
1829  2018-09-14           ...                         -0.015022
1830  2018-09-14           ...                          0.028904
1831  2018-09-14           ...                          0.025881
1832  2018-09-14           ...                         -0.065542
1833  2018-09-14           ...                         -0.049893
1834  2018-09-14           ...                         -0.124604
1835  2018-09-14           ...                          0.013429
1836  2018-09-14           ...                          0.016297
1837  2018-09-14           ...                          0.030408

[27553 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GOGL.O' 'GOLF.N' 'LPSN.O']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-25           ...                          0.036232
1     2018-08-25           ...                          0.010310
2     2018-08-25           ...                          0.091216
3     2018-08-25           ...                         -0.083928
4     2018-08-25           ...                          0.018921
5     2018-08-25           ...                         -0.027314
6     2018-08-25           ...                         -0.064067
7     2018-08-25           ...                          0.007720
8     2018-08-25           ...                          0.008506
9     2018-08-25           ...                         -0.075657
10    2018-08-25           ...                         -0.016020
11    2018-08-25           ...                         -0.000788
12    2018-08-25           ...                          0.010688
13    2018-08-25           ...                          0.029178
14    2018-08-25           ...                          0.031941
15    2018-08-25           ...                         -0.004140
16    2018-08-25           ...                          0.027449
17    2018-08-25           ...                          0.012735
18    2018-08-25           ...                          0.009697
19    2018-08-25           ...                         -0.037778
20    2018-08-25           ...                          0.016194
21    2018-08-25           ...                         -0.008947
22    2018-08-25           ...                          0.007136
23    2018-08-25           ...                         -0.061319
24    2018-08-25           ...                         -0.073130
25    2018-08-25           ...                          0.039956
26    2018-08-25           ...                         -0.085310
27    2018-08-25           ...                          0.007688
28    2018-08-25           ...                          0.104912
29    2018-08-25           ...                               NaN
...          ...           ...                               ...
1806  2018-09-15           ...                          0.011671
1807  2018-09-15           ...                          0.008057
1808  2018-09-15           ...                         -0.030737
1809  2018-09-15           ...                         -0.024188
1810  2018-09-15           ...                          0.000767
1811  2018-09-15           ...                         -0.002087
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1814  2018-09-15          ...                        -0.016656
1815  2018-09-15          ...                        -0.055935
1816  2018-09-15          ...                        -0.008098
1817  2018-09-15          ...                        -0.002908
1818  2018-09-15          ...                         0.068991
1819  2018-09-15          ...                         0.057835
1820  2018-09-15          ...                         0.009456
1821  2018-09-15          ...                         0.238854
1822  2018-09-15          ...                         0.012360
1823  2018-09-15          ...                         0.027261
1824  2018-09-15          ...                         0.066278
1825  2018-09-15          ...                        -0.061654
1826  2018-09-15          ...                         0.013795
1827  2018-09-15          ...                        -0.007916
1828  2018-09-15          ...                         0.028839
1829  2018-09-15          ...                         0.017756
1830  2018-09-15          ...                        -0.060048
1831  2018-09-15          ...                        -0.021339
1832  2018-09-15          ...                        -0.169048
1833  2018-09-15          ...                         0.023193
1834  2018-09-15          ...                         0.018377
1835  2018-09-15          ...                         0.023904

[27551 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GOGL.O' 'GOLF.N' 'LPSN.O']
total 1886 df
            time          ...          returnsOpenPrevMktres10
0     2018-08-26          ...                         0.049612
1     2018-08-26          ...                         0.070270
2     2018-08-26          ...                         0.107713
3     2018-08-26          ...                        -0.092976
4     2018-08-26          ...                         0.024728
5     2018-08-26          ...                         0.052898
6     2018-08-26          ...                        -0.068947
7     2018-08-26          ...                         0.007517
8     2018-08-26          ...                         0.028502
9     2018-08-26          ...                        -0.019511
10    2018-08-26          ...                        -0.007041
11    2018-08-26          ...                        -0.007578
12    2018-08-26          ...                         0.001118
13    2018-08-26          ...                         0.022622
14    2018-08-26          ...                         0.041760
15    2018-08-26          ...                        -0.015144
16    2018-08-26          ...                         0.027346
17    2018-08-26          ...                         0.009160
18    2018-08-26          ...                         0.033840
19    2018-08-26          ...                        -0.029147
20    2018-08-26          ...                         0.022317
21    2018-08-26          ...                         0.004705
22    2018-08-26          ...                         0.009227
23    2018-08-26          ...                        -0.035117
24    2018-08-26          ...                         0.056244
25    2018-08-26          ...                         0.036442
26    2018-08-26          ...                        -0.041746
27    2018-08-26          ...                         0.003480
28    2018-08-26          ...                         0.120132
29    2018-08-26          ...                              NaN
...          ...          ...                              ...
1809  2018-09-16          ...                         0.023179
1810  2018-09-16          ...                        -0.007877
1811  2018-09-16          ...                        -0.010525
1812  2018-09-16          ...                         0.017507
```

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1815  2018-09-16          ...                        -0.102663
1816  2018-09-16          ...                        -0.034726
1817  2018-09-16          ...                        -0.037321
1818  2018-09-16          ...                        -0.035139
1819  2018-09-16          ...                        -0.007639
1820  2018-09-16          ...                        -0.001821
1821  2018-09-16          ...                         0.022323
1822  2018-09-16          ...                         0.046852
1823  2018-09-16          ...                         0.016228
1824  2018-09-16          ...                         0.112087
1825  2018-09-16          ...                         0.013346
1826  2018-09-16          ...                         0.040034
1827  2018-09-16          ...                         0.061701
1828  2018-09-16          ...                        -0.115807
1829  2018-09-16          ...                         0.016727
1830  2018-09-16          ...                        -0.006132
1831  2018-09-16          ...                         0.039364
1832  2018-09-16          ...                         0.019506
1833  2018-09-16          ...                        -0.113479
1834  2018-09-16          ...                        -0.025864
1835  2018-09-16          ...                        -0.139840
1836  2018-09-16          ...                         0.048541
1837  2018-09-16          ...                        -0.001560
1838  2018-09-16          ...                         0.026876

[27550 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KL.N' 'MYOK.O' 'TOUR.O']
total 1880 df
            time          ...          returnsOpenPrevMktres10
0     2018-08-27          ...                         0.075963
1     2018-08-27          ...                         0.120432
2     2018-08-27          ...                         0.134214
3     2018-08-27          ...                        -0.113148
4     2018-08-27          ...                        -0.038752
5     2018-08-27          ...                        -0.033163
6     2018-08-27          ...                        -0.132587
7     2018-08-27          ...                         0.018930
8     2018-08-27          ...                         0.021017
9     2018-08-27          ...                        -0.052820
10    2018-08-27          ...                         0.015948
11    2018-08-27          ...                         0.022159
12    2018-08-27          ...                        -0.002818
13    2018-08-27          ...                         0.005226
14    2018-08-27          ...                         0.023427
15    2018-08-27          ...                        -0.006450
16    2018-08-27          ...                         0.026867
17    2018-08-27          ...                         0.004200
18    2018-08-27          ...                        -0.000986
19    2018-08-27          ...                         0.078863
20    2018-08-27          ...                         0.021115
21    2018-08-27          ...                         0.005302
22    2018-08-27          ...                         0.002164
23    2018-08-27          ...                        -0.115194
24    2018-08-27          ...                         0.113635
25    2018-08-27          ...                         0.027963
26    2018-08-27          ...                        -0.020064
27    2018-08-27          ...                         0.003394
28    2018-08-27          ...                         0.140673
29    2018-08-27          ...                         0.099405
...          ...          ...                              ...
1807  2018-09-17          ...                         0.046298
1808  2018-09-17          ...                        -0.034185
```

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1811  2018-09-17          ...                          0.055153
1812  2018-09-17          ...                          0.024201
1813  2018-09-17          ...                         -0.106745
1814  2018-09-17          ...                         -0.023029
1815  2018-09-17          ...                         -0.059369
1816  2018-09-17          ...                         -0.008982
1817  2018-09-17          ...                         -0.005219
1818  2018-09-17          ...                         -0.000351
1819  2018-09-17          ...                          0.002940
1820  2018-09-17          ...                          0.040171
1821  2018-09-17          ...                          0.021751
1822  2018-09-17          ...                          0.118394
1823  2018-09-17          ...                          0.013179
1824  2018-09-17          ...                          0.043773
1825  2018-09-17          ...                          0.026960
1826  2018-09-17          ...                         -0.055186
1827  2018-09-17          ...                          0.020481
1828  2018-09-17          ...                          0.000803
1829  2018-09-17          ...                          0.041730
1830  2018-09-17          ...                          0.027075
1831  2018-09-17          ...                         -0.064434
1832  2018-09-17          ...                         -0.043338
1833  2018-09-17          ...                         -0.105464
1834  2018-09-17          ...                          0.000812
1835  2018-09-17          ...                          0.063372
1836  2018-09-17          ...                          0.031359

[27553 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FDS.N' 'JOE.N' 'RDFN.O']
total 1881 df
            time          ...          returnsOpenPrevMktres10
0     2018-08-30          ...                          0.052232
1     2018-08-30          ...                          0.087456
2     2018-08-30          ...                          0.093147
3     2018-08-30          ...                         -0.069724
4     2018-08-30          ...                          0.004136
5     2018-08-30          ...                         -0.066199
6     2018-08-30          ...                         -0.082123
7     2018-08-30          ...                          0.006781
8     2018-08-30          ...                          0.058552
9     2018-08-30          ...                         -0.026015
10    2018-08-30          ...                          0.007296
11    2018-08-30          ...                          0.017464
12    2018-08-30          ...                         -0.017208
13    2018-08-30          ...                         -0.018857
14    2018-08-30          ...                          0.027033
15    2018-08-30          ...                         -0.031087
16    2018-08-30          ...                          0.017747
17    2018-08-30          ...                          0.036872
18    2018-08-30          ...                          0.033803
19    2018-08-30          ...                          0.045373
20    2018-08-30          ...                          0.018169
21    2018-08-30          ...                         -0.002346
22    2018-08-30          ...                          0.000107
23    2018-08-30          ...                         -0.112614
24    2018-08-30          ...                          0.130002
25    2018-08-30          ...                          0.027387
26    2018-08-30          ...                         -0.023195
27    2018-08-30          ...                          0.009933
28    2018-08-30          ...                          0.201092
29    2018-08-30          ...                         -0.001079
...          ...          ...                               ...
1807  2018-09-30                                       0.011821
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1809  2018-09-20           ...                          0.026092
1810  2018-09-20           ...                         -0.008541
1811  2018-09-20           ...                          0.002555
1812  2018-09-20           ...                          0.022168
1813  2018-09-20           ...                         -0.089579
1814  2018-09-20           ...                         -0.053962
1815  2018-09-20           ...                         -0.032667
1816  2018-09-20           ...                         -0.008844
1817  2018-09-20           ...                          0.000775
1818  2018-09-20           ...                          0.005731
1819  2018-09-20           ...                          0.024384
1820  2018-09-20           ...                          0.041692
1821  2018-09-20           ...                          0.011992
1822  2018-09-20           ...                          0.118036
1823  2018-09-20           ...                         -0.021897
1824  2018-09-20           ...                          0.063011
1825  2018-09-20           ...                          0.006876
1826  2018-09-20           ...                         -0.032995
1827  2018-09-20           ...                          0.025947
1828  2018-09-20           ...                         -0.006600
1829  2018-09-20           ...                          0.029746
1830  2018-09-20           ...                          0.021517
1831  2018-09-20           ...                         -0.043728
1832  2018-09-20           ...                         -0.011996
1833  2018-09-20           ...                         -0.088517
1834  2018-09-20           ...                         -0.010616
1835  2018-09-20           ...                          0.076825
1836  2018-09-20           ...                          0.023350

[27550 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RDFN.O' 'ANGI.O' 'BGG.N']
total 1881 df
            time           ...           returnsOpenPrevMktres10
0     2018-08-31           ...                          0.040227
1     2018-08-31           ...                          0.116314
2     2018-08-31           ...                          0.028664
3     2018-08-31           ...                         -0.059542
4     2018-08-31           ...                          0.094534
5     2018-08-31           ...                         -0.084263
6     2018-08-31           ...                          0.136087
7     2018-08-31           ...                          0.010827
8     2018-08-31           ...                          0.108784
9     2018-08-31           ...                          0.048123
10    2018-08-31           ...                         -0.004935
11    2018-08-31           ...                          0.009448
12    2018-08-31           ...                         -0.025746
13    2018-08-31           ...                          0.040260
14    2018-08-31           ...                          0.020038
15    2018-08-31           ...                         -0.044215
16    2018-08-31           ...                          0.018334
17    2018-08-31           ...                          0.110456
18    2018-08-31           ...                          0.051061
19    2018-08-31           ...                         -0.000743
20    2018-08-31           ...                         -0.015555
21    2018-08-31           ...                         -0.057610
22    2018-08-31           ...                          0.004401
23    2018-08-31           ...                         -0.052467
24    2018-08-31           ...                          0.168308
25    2018-08-31           ...                         -0.012071
26    2018-08-31           ...                         -0.023359
27    2018-08-31           ...                          0.009683
28    2018-08-31           ...                         -0.091428
29    2018-08-31           ...                          0.046509
```

```
1810  2018-09-21           ...                          -0.006404
1811  2018-09-21           ...                           0.041824
1812  2018-09-21           ...                          -0.023208
1813  2018-09-21           ...                           0.011884
1814  2018-09-21           ...                           0.014832
1815  2018-09-21           ...                          -0.116273
1816  2018-09-21           ...                          -0.054386
1817  2018-09-21           ...                          -0.027655
1818  2018-09-21           ...                          -0.027949
1819  2018-09-21           ...                          -0.015579
1820  2018-09-21           ...                           0.013705
1821  2018-09-21           ...                           0.011342
1822  2018-09-21           ...                          -0.043517
1823  2018-09-21           ...                           0.012018
1824  2018-09-21           ...                           0.083314
1825  2018-09-21           ...                          -0.007447
1826  2018-09-21           ...                           0.070166
1827  2018-09-21           ...                           0.002050
1828  2018-09-21           ...                          -0.034471
1829  2018-09-21           ...                           0.032533
1830  2018-09-21           ...                           0.000158
1831  2018-09-21           ...                           0.035972
1832  2018-09-21           ...                           0.041980
1833  2018-09-21           ...                          -0.044502
1834  2018-09-21           ...                          -0.007287
1835  2018-09-21           ...                          -0.079544
1836  2018-09-21           ...                           0.014670
1837  2018-09-21           ...                           0.033810
1838  2018-09-21           ...                           0.022412

[27549 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'APOG.O' 'FLXN.O' 'HEI.N']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-01           ...                           0.012595
1     2018-09-01           ...                           0.140788
2     2018-09-01           ...                           0.038840
3     2018-09-01           ...                          -0.064467
4     2018-09-01           ...                           0.055975
5     2018-09-01           ...                          -0.059822
6     2018-09-01           ...                           0.161236
7     2018-09-01           ...                           0.025645
8     2018-09-01           ...                           0.089565
9     2018-09-01           ...                           0.038578
10    2018-09-01           ...                          -0.010092
11    2018-09-01           ...                           0.035753
12    2018-09-01           ...                          -0.032969
13    2018-09-01           ...                           0.028609
14    2018-09-01           ...                           0.010838
15    2018-09-01           ...                          -0.051904
16    2018-09-01           ...                           0.018128
17    2018-09-01           ...                           0.077224
18    2018-09-01           ...                           0.026898
19    2018-09-01           ...                           0.052196
20    2018-09-01           ...                          -0.016640
21    2018-09-01           ...                          -0.030900
22    2018-09-01           ...                          -0.005686
23    2018-09-01           ...                          -0.071210
24    2018-09-01           ...                           0.174059
25    2018-09-01           ...                          -0.014230
26    2018-09-01           ...                           0.009373
27    2018-09-01                                         0.000813
```

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...          ...          ...                          ...
1811  2018-09-22          ...                     0.027939
1812  2018-09-22          ...                     0.028144
1813  2018-09-22          ...                     0.062272
1814  2018-09-22          ...                    -0.051670
1815  2018-09-22          ...                    -0.042161
1816  2018-09-22          ...                    -0.006463
1817  2018-09-22          ...                    -0.159902
1818  2018-09-22          ...                    -0.042373
1819  2018-09-22          ...                    -0.032439
1820  2018-09-22          ...                    -0.035401
1821  2018-09-22          ...                    -0.007367
1822  2018-09-22          ...                     0.009553
1823  2018-09-22          ...                    -0.001038
1824  2018-09-22          ...                    -0.047924
1825  2018-09-22          ...                     0.019425
1826  2018-09-22          ...                     0.080857
1827  2018-09-22          ...                    -0.005870
1828  2018-09-22          ...                     0.054047
1829  2018-09-22          ...                    -0.017178
1830  2018-09-22          ...                    -0.065342
1831  2018-09-22          ...                     0.019766
1832  2018-09-22          ...                    -0.008903
1833  2018-09-22          ...                     0.057659
1834  2018-09-22          ...                     0.016961
1835  2018-09-22          ...                    -0.063416
1836  2018-09-22          ...                     0.022518
1837  2018-09-22          ...                    -0.080719
1838  2018-09-22          ...                     0.043093
1839  2018-09-22          ...                     0.060697
1840  2018-09-22          ...                    -0.001562

[27547 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NGG.N' 'NGVT.N' 'WDAY.O']
total 1875 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-02          ...                         0.032215
1     2018-09-02          ...                         0.119919
2     2018-09-02          ...                         0.022841
3     2018-09-02          ...                        -0.076656
4     2018-09-02          ...                        -0.011376
5     2018-09-02          ...                        -0.061552
6     2018-09-02          ...                         0.072813
7     2018-09-02          ...                         0.019596
8     2018-09-02          ...                         0.062536
9     2018-09-02          ...                         0.007088
10    2018-09-02          ...                        -0.003417
11    2018-09-02          ...                         0.049668
12    2018-09-02          ...                        -0.013221
13    2018-09-02          ...                         0.030104
14    2018-09-02          ...                         0.014585
15    2018-09-02          ...                        -0.048113
16    2018-09-02          ...                         0.013467
17    2018-09-02          ...                         0.047157
18    2018-09-02          ...                        -0.008031
19    2018-09-02          ...                         0.114664
20    2018-09-02          ...                         0.006784
21    2018-09-02          ...                        -0.000216
22    2018-09-02          ...                         0.000256
23    2018-09-02          ...                        -0.078246
24    2018-09-02          ...                         0.089435
25    2018-09-02                                      0.027394
```

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28    2018-09-02          ...                        -0.071803
29    2018-09-02          ...                        -0.077658
...          ...          ...                              ...
1810  2018-09-23          ...                         0.024257
1811  2018-09-23          ...                         0.018284
1812  2018-09-23          ...                         0.070705
1813  2018-09-23          ...                        -0.074908
1814  2018-09-23          ...                        -0.019611
1815  2018-09-23          ...                        -0.016108
1816  2018-09-23          ...                        -0.114633
1817  2018-09-23          ...                        -0.068640
1818  2018-09-23          ...                         0.024695
1819  2018-09-23          ...                        -0.018075
1820  2018-09-23          ...                         0.010925
1821  2018-09-23          ...                         0.019444
1822  2018-09-23          ...                         0.013787
1823  2018-09-23          ...                        -0.042209
1824  2018-09-23          ...                        -0.002122
1825  2018-09-23          ...                         0.031226
1826  2018-09-23          ...                         0.002050
1827  2018-09-23          ...                         0.063604
1828  2018-09-23          ...                        -0.038897
1829  2018-09-23          ...                        -0.032521
1830  2018-09-23          ...                         0.006140
1831  2018-09-23          ...                        -0.005232
1832  2018-09-23          ...                         0.031156
1833  2018-09-23          ...                         0.026774
1834  2018-09-23          ...                        -0.031992
1835  2018-09-23          ...                         0.047381
1836  2018-09-23          ...                        -0.028838
1837  2018-09-23          ...                         0.060005
1838  2018-09-23          ...                         0.021081
1839  2018-09-23          ...                        -0.003404

[27552 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NGVT.N' 'WDAY.O' 'NEWM.N']
total 1869 df
            time          ...           returnsOpenPrevMktres10
0     2018-09-03          ...                         0.054433
1     2018-09-03          ...                         0.114917
2     2018-09-03          ...                         0.045255
3     2018-09-03          ...                        -0.061409
4     2018-09-03          ...                        -0.051264
5     2018-09-03          ...                        -0.075440
6     2018-09-03          ...                        -0.034762
7     2018-09-03          ...                         0.023894
8     2018-09-03          ...                         0.014318
9     2018-09-03          ...                        -0.063437
10    2018-09-03          ...                         0.007759
11    2018-09-03          ...                         0.063450
12    2018-09-03          ...                         0.014194
13    2018-09-03          ...                         0.019336
14    2018-09-03          ...                         0.012299
15    2018-09-03          ...                        -0.017863
16    2018-09-03          ...                         0.029180
17    2018-09-03          ...                         0.049268
18    2018-09-03          ...                        -0.040960
19    2018-09-03          ...                         0.107694
20    2018-09-03          ...                         0.014532
21    2018-09-03          ...                         0.030451
22    2018-09-03          ...                         0.005164
23    2018-09-03                                     -0.066516
```

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26    2018-09-03           ...                          0.046343
27    2018-09-03           ...                          0.006357
28    2018-09-03           ...                         -0.066306
29    2018-09-03           ...                         -0.027663
...          ...           ...                               ...
1810  2018-09-24           ...                          0.024041
1811  2018-09-24           ...                          0.080974
1812  2018-09-24           ...                          0.063207
1813  2018-09-24           ...                         -0.111954
1814  2018-09-24           ...                          0.025222
1815  2018-09-24           ...                         -0.020592
1816  2018-09-24           ...                         -0.103138
1817  2018-09-24           ...                         -0.049497
1818  2018-09-24           ...                          0.057999
1819  2018-09-24           ...                         -0.033165
1820  2018-09-24           ...                          0.028381
1821  2018-09-24           ...                          0.016759
1822  2018-09-24           ...                         -0.006680
1823  2018-09-24           ...                         -0.048425
1824  2018-09-24           ...                          0.011431
1825  2018-09-24           ...                         -0.023531
1826  2018-09-24           ...                         -0.002712
1827  2018-09-24           ...                          0.073522
1828  2018-09-24           ...                         -0.091507
1829  2018-09-24           ...                         -0.032707
1830  2018-09-24           ...                          0.001529
1831  2018-09-24           ...                         -0.026736
1832  2018-09-24           ...                          0.044156
1833  2018-09-24           ...                         -0.014656
1834  2018-09-24           ...                         -0.022274
1835  2018-09-24           ...                          0.070675
1836  2018-09-24           ...                          0.001207
1837  2018-09-24           ...                          0.011659
1838  2018-09-24           ...                          0.026862
1839  2018-09-24           ...                         -0.024085

[27560 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NEWM.N' 'BIP.N' 'SPPI.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-07           ...                          0.030162
1     2018-09-07           ...                          0.113981
2     2018-09-07           ...                          0.023016
3     2018-09-07           ...                         -0.048145
4     2018-09-07           ...                         -0.026833
5     2018-09-07           ...                         -0.104569
6     2018-09-07           ...                         -0.038527
7     2018-09-07           ...                          0.023366
8     2018-09-07           ...                          0.020146
9     2018-09-07           ...                         -0.083110
10    2018-09-07           ...                          0.018228
11    2018-09-07           ...                          0.041930
12    2018-09-07           ...                         -0.000001
13    2018-09-07           ...                         -0.006184
14    2018-09-07           ...                          0.011863
15    2018-09-07           ...                         -0.004098
16    2018-09-07           ...                          0.023370
17    2018-09-07           ...                          0.071401
18    2018-09-07           ...                         -0.023892
19    2018-09-07           ...                          0.099270
20    2018-09-07           ...                          0.019518
21    2018-09-07                                        -0.000168
```

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24    2018-09-07           ...                          0.017077
25    2018-09-07           ...                          0.019623
26    2018-09-07           ...                          0.041012
27    2018-09-07           ...                          0.003390
28    2018-09-07           ...                         -0.040712
29    2018-09-07           ...                         -0.031239
...          ...           ...                               ...
1816  2018-09-27           ...                          0.022370
1817  2018-09-27           ...                         -0.072883
1818  2018-09-27           ...                          0.079436
1819  2018-09-27           ...                         -0.115507
1820  2018-09-27           ...                          0.097077
1821  2018-09-27           ...                         -0.011386
1822  2018-09-27           ...                         -0.097184
1823  2018-09-27           ...                         -0.038229
1824  2018-09-27           ...                          0.030254
1825  2018-09-27           ...                         -0.024872
1826  2018-09-27           ...                          0.034935
1827  2018-09-27           ...                          0.019299
1828  2018-09-27           ...                         -0.022159
1829  2018-09-27           ...                          0.009509
1830  2018-09-27           ...                          0.023781
1831  2018-09-27           ...                          0.024776
1832  2018-09-27           ...                         -0.020654
1833  2018-09-27           ...                          0.074090
1834  2018-09-27           ...                         -0.019673
1835  2018-09-27           ...                         -0.018575
1836  2018-09-27           ...                         -0.012300
1837  2018-09-27           ...                         -0.020638
1838  2018-09-27           ...                          0.054412
1839  2018-09-27           ...                         -0.028776
1840  2018-09-27           ...                         -0.014911
1841  2018-09-27           ...                          0.057209
1842  2018-09-27           ...                          0.010682
1843  2018-09-27           ...                          0.017302
1844  2018-09-27           ...                          0.024098
1845  2018-09-27           ...                         -0.028468

[27570 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RGR.N' 'TSLX.N' 'TYPE.O']
total 1873 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-08           ...                          0.029519
1     2018-09-08           ...                          0.098352
2     2018-09-08           ...                          0.012287
3     2018-09-08           ...                         -0.075122
4     2018-09-08           ...                         -0.026478
5     2018-09-08           ...                         -0.098905
6     2018-09-08           ...                         -0.032118
7     2018-09-08           ...                          0.019020
8     2018-09-08           ...                          0.028830
9     2018-09-08           ...                         -0.021908
10    2018-09-08           ...                          0.014504
11    2018-09-08           ...                          0.037440
12    2018-09-08           ...                          0.002513
13    2018-09-08           ...                         -0.001354
14    2018-09-08           ...                          0.013311
15    2018-09-08           ...                         -0.006178
16    2018-09-08           ...                          0.029570
17    2018-09-08           ...                          0.058287
18    2018-09-08           ...                         -0.027299
19    2018-09-08           ...                          0.089461
```

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22    2018-09-08          ...                        -0.022649
23    2018-09-08          ...                        -0.044483
24    2018-09-08          ...                         0.023119
25    2018-09-08          ...                         0.022268
26    2018-09-08          ...                         0.041677
27    2018-09-08          ...                         0.001984
28    2018-09-08          ...                        -0.022657
29    2018-09-08          ...                         0.006899
...          ...          ...                              ...
1814  2018-09-28          ...                         0.036464
1815  2018-09-28          ...                        -0.033587
1816  2018-09-28          ...                         0.079378
1817  2018-09-28          ...                        -0.118760
1818  2018-09-28          ...                         0.126913
1819  2018-09-28          ...                         0.010193
1820  2018-09-28          ...                        -0.059252
1821  2018-09-28          ...                        -0.058873
1822  2018-09-28          ...                         0.016562
1823  2018-09-28          ...                        -0.007055
1824  2018-09-28          ...                         0.030888
1825  2018-09-28          ...                         0.021272
1826  2018-09-28          ...                        -0.041375
1827  2018-09-28          ...                        -0.035544
1828  2018-09-28          ...                        -0.010787
1829  2018-09-28          ...                        -0.025423
1830  2018-09-28          ...                        -0.050536
1831  2018-09-28          ...                         0.069815
1832  2018-09-28          ...                        -0.025919
1833  2018-09-28          ...                        -0.006425
1834  2018-09-28          ...                        -0.004018
1835  2018-09-28          ...                        -0.011442
1836  2018-09-28          ...                         0.022296
1837  2018-09-28          ...                        -0.070931
1838  2018-09-28          ...                        -0.012360
1839  2018-09-28          ...                         0.059204
1840  2018-09-28          ...                         0.041861
1841  2018-09-28          ...                         0.011379
1842  2018-09-28          ...                         0.019711
1843  2018-09-28          ...                        -0.028210

[27580 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TSLX.N' 'TYPE.O' 'WIFI.O']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-09          ...                         0.022906
1     2018-09-09          ...                         0.079317
2     2018-09-09          ...                        -0.009731
3     2018-09-09          ...                        -0.033590
4     2018-09-09          ...                        -0.050148
5     2018-09-09          ...                        -0.054948
6     2018-09-09          ...                        -0.029715
7     2018-09-09          ...                         0.013027
8     2018-09-09          ...                         0.018077
9     2018-09-09          ...                        -0.027256
10    2018-09-09          ...                         0.016322
11    2018-09-09          ...                         0.059068
12    2018-09-09          ...                         0.003719
13    2018-09-09          ...                         0.013839
14    2018-09-09          ...                         0.032316
15    2018-09-09          ...                        -0.010232
16    2018-09-09          ...                         0.023290
17    2018-09-09          ...                         0.054051
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20    2018-09-09          ...                         0.012902
21    2018-09-09          ...                        -0.010754
22    2018-09-09          ...                        -0.023842
23    2018-09-09          ...                        -0.042451
24    2018-09-09          ...                         0.046209
25    2018-09-09          ...                         0.010612
26    2018-09-09          ...                         0.042315
27    2018-09-09          ...                         0.013228
28    2018-09-09          ...                        -0.006005
29    2018-09-09          ...                         0.039176
...          ...          ...                              ...
1810  2018-09-29          ...                         0.040248
1811  2018-09-29          ...                        -0.046733
1812  2018-09-29          ...                         0.082562
1813  2018-09-29          ...                        -0.089823
1814  2018-09-29          ...                         0.135263
1815  2018-09-29          ...                         0.011577
1816  2018-09-29          ...                        -0.060627
1817  2018-09-29          ...                        -0.062227
1818  2018-09-29          ...                         0.032638
1819  2018-09-29          ...                         0.001710
1820  2018-09-29          ...                         0.035361
1821  2018-09-29          ...                         0.007505
1822  2018-09-29          ...                        -0.043819
1823  2018-09-29          ...                        -0.028275
1824  2018-09-29          ...                         0.041309
1825  2018-09-29          ...                        -0.065178
1826  2018-09-29          ...                        -0.051190
1827  2018-09-29          ...                         0.089263
1828  2018-09-29          ...                         0.062141
1829  2018-09-29          ...                        -0.032070
1830  2018-09-29          ...                        -0.005444
1831  2018-09-29          ...                        -0.011387
1832  2018-09-29          ...                         0.032839
1833  2018-09-29          ...                        -0.067849
1834  2018-09-29          ...                        -0.040839
1835  2018-09-29          ...                         0.070720
1836  2018-09-29          ...                         0.034295
1837  2018-09-29          ...                        -0.026050
1838  2018-09-29          ...                        -0.010262
1839  2018-09-29          ...                        -0.035271

[27585 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TSLX.N' 'TYPE.O' 'WIFI.O']
total 1870 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-10          ...                         0.029687
1     2018-09-10          ...                         0.063252
2     2018-09-10          ...                        -0.026156
3     2018-09-10          ...                        -0.015668
4     2018-09-10          ...                        -0.071597
5     2018-09-10          ...                        -0.151089
6     2018-09-10          ...                        -0.030077
7     2018-09-10          ...                        -0.000459
8     2018-09-10          ...                         0.024893
9     2018-09-10          ...                        -0.035583
10    2018-09-10          ...                         0.026665
11    2018-09-10          ...                         0.116260
12    2018-09-10          ...                         0.040461
13    2018-09-10          ...                         0.019196
14    2018-09-10          ...                         0.025906
15    2018-09-10          ...                         0.006265
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18    2018-09-10          ...                        -0.025179
19    2018-09-10          ...                         0.105424
20    2018-09-10          ...                         0.007422
21    2018-09-10          ...                        -0.013730
22    2018-09-10          ...                        -0.062750
23    2018-09-10          ...                        -0.034930
24    2018-09-10          ...                        -0.069051
25    2018-09-10          ...                         0.021455
26    2018-09-10          ...                         0.042971
27    2018-09-10          ...                         0.039186
28    2018-09-10          ...                        -0.023148
29    2018-09-10          ...                         0.036635
...          ...          ...                              ...
1809  2018-09-30          ...                         0.038694
1810  2018-09-30          ...                        -0.062878
1811  2018-09-30          ...                         0.056156
1812  2018-09-30          ...                        -0.124757
1813  2018-09-30          ...                         0.113714
1814  2018-09-30          ...                         0.017379
1815  2018-09-30          ...                        -0.047978
1816  2018-09-30          ...                        -0.058122
1817  2018-09-30          ...                         0.057737
1818  2018-09-30          ...                         0.006728
1819  2018-09-30          ...                         0.042422
1820  2018-09-30          ...                         0.001634
1821  2018-09-30          ...                        -0.013322
1822  2018-09-30          ...                        -0.016657
1823  2018-09-30          ...                         0.087250
1824  2018-09-30          ...                         0.021683
1825  2018-09-30          ...                        -0.064639
1826  2018-09-30          ...                         0.071677
1827  2018-09-30          ...                         0.081612
1828  2018-09-30          ...                         0.003661
1829  2018-09-30          ...                        -0.015855
1830  2018-09-30          ...                         0.001866
1831  2018-09-30          ...                         0.017329
1832  2018-09-30          ...                        -0.052533
1833  2018-09-30          ...                         0.006955
1834  2018-09-30          ...                         0.091598
1835  2018-09-30          ...                         0.024581
1836  2018-09-30          ...                        -0.060604
1837  2018-09-30          ...                        -0.015347
1838  2018-09-30          ...                        -0.034392

[27589 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WIFI.O' 'AKCA.O' 'VNDA.O']
total 1871 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-13          ...                         0.026228
1     2018-09-13          ...                        -0.001509
2     2018-09-13          ...                         0.010962
3     2018-09-13          ...                        -0.000585
4     2018-09-13          ...                        -0.042365
5     2018-09-13          ...                        -0.100934
6     2018-09-13          ...                        -0.045848
7     2018-09-13          ...                         0.000106
8     2018-09-13          ...                        -0.002663
9     2018-09-13          ...                        -0.038019
10    2018-09-13          ...                         0.024462
11    2018-09-13          ...                         0.128135
12    2018-09-13          ...                         0.033119
13    2018-09-13          ...                         0.010329
```

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16    2018-09-13          ...                        0.036970
17    2018-09-13          ...                        0.006611
18    2018-09-13          ...                       -0.015200
19    2018-09-13          ...                        0.078545
20    2018-09-13          ...                        0.016240
21    2018-09-13          ...                       -0.017269
22    2018-09-13          ...                       -0.011093
23    2018-09-13          ...                       -0.004115
24    2018-09-13          ...                       -0.120402
25    2018-09-13          ...                        0.000247
26    2018-09-13          ...                        0.032127
27    2018-09-13          ...                        0.027145
28    2018-09-13          ...                       -0.032983
29    2018-09-13          ...                        0.019835
...          ...          ...                             ...
1804  2018-10-01          ...                        0.009935
1805  2018-10-01          ...                       -0.014441
1806  2018-10-01          ...                        0.036997
1807  2018-10-01          ...                       -0.136998
1808  2018-10-01          ...                        0.124200
1809  2018-10-01          ...                        0.017495
1810  2018-10-01          ...                       -0.024205
1811  2018-10-01          ...                       -0.075593
1812  2018-10-01          ...                        0.109954
1813  2018-10-01          ...                       -0.007948
1814  2018-10-01          ...                        0.050126
1815  2018-10-01          ...                       -0.015171
1816  2018-10-01          ...                       -0.018049
1817  2018-10-01          ...                       -0.027867
1818  2018-10-01          ...                        0.075235
1819  2018-10-01          ...                       -0.037187
1820  2018-10-01          ...                       -0.063366
1821  2018-10-01          ...                        0.089790
1822  2018-10-01          ...                        0.080603
1823  2018-10-01          ...                       -0.014185
1824  2018-10-01          ...                       -0.033279
1825  2018-10-01          ...                       -0.006448
1826  2018-10-01          ...                        0.027123
1827  2018-10-01          ...                       -0.046328
1828  2018-10-01          ...                       -0.008705
1829  2018-10-01          ...                        0.123698
1830  2018-10-01          ...                        0.053216
1831  2018-10-01          ...                       -0.030762
1832  2018-10-01          ...                       -0.075188
1833  2018-10-01          ...                       -0.049240

[27587 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VNDA.O' 'ANF.N' 'ENLC.N']
total 1871 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-14          ...                        0.034555
1     2018-09-14          ...                        0.026569
2     2018-09-14          ...                        0.048744
3     2018-09-14          ...                       -0.025551
4     2018-09-14          ...                       -0.075100
5     2018-09-14          ...                       -0.091328
6     2018-09-14          ...                       -0.111213
7     2018-09-14          ...                        0.007600
8     2018-09-14          ...                       -0.029611
9     2018-09-14          ...                       -0.056471
10    2018-09-14          ...                        0.011545
11    2018-09-14          ...                        0.125922
```

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14    2018-09-14          ...                        0.042925
15    2018-09-14          ...                        0.065121
16    2018-09-14          ...                        0.032489
17    2018-09-14          ...                       -0.015792
18    2018-09-14          ...                       -0.034742
19    2018-09-14          ...                        0.054115
20    2018-09-14          ...                        0.021019
21    2018-09-14          ...                       -0.008166
22    2018-09-14          ...                       -0.003009
23    2018-09-14          ...                       -0.019254
24    2018-09-14          ...                       -0.114892
25    2018-09-14          ...                        0.000287
26    2018-09-14          ...                       -0.002671
27    2018-09-14          ...                        0.029088
28    2018-09-14          ...                       -0.093918
29    2018-09-14          ...                       -0.012596
...          ...          ...                             ...
1802  2018-10-04          ...                        0.032431
1803  2018-10-04          ...                       -0.021101
1804  2018-10-04          ...                        0.040793
1805  2018-10-04          ...                       -0.131895
1806  2018-10-04          ...                        0.130147
1807  2018-10-04          ...                        0.015357
1808  2018-10-04          ...                       -0.054400
1809  2018-10-04          ...                       -0.082887
1810  2018-10-04          ...                        0.106196
1811  2018-10-04          ...                       -0.041663
1812  2018-10-04          ...                        0.032686
1813  2018-10-04          ...                       -0.022420
1814  2018-10-04          ...                       -0.020144
1815  2018-10-04          ...                       -0.011901
1816  2018-10-04          ...                        0.119593
1817  2018-10-04          ...                       -0.069191
1818  2018-10-04          ...                       -0.051310
1819  2018-10-04          ...                        0.068844
1820  2018-10-04          ...                        0.123997
1821  2018-10-04          ...                       -0.022771
1822  2018-10-04          ...                       -0.034416
1823  2018-10-04          ...                        0.007745
1824  2018-10-04          ...                        0.021924
1825  2018-10-04          ...                       -0.027016
1826  2018-10-04          ...                       -0.007974
1827  2018-10-04          ...                        0.102237
1828  2018-10-04          ...                       -0.000227
1829  2018-10-04          ...                       -0.032661
1830  2018-10-04          ...                       -0.105254
1831  2018-10-04          ...                       -0.050886

[27582 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ANF.N' 'ENLC.N' 'CUK.N']
total 1871 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-15          ...                        0.028132
1     2018-09-15          ...                        0.015216
2     2018-09-15          ...                        0.093141
3     2018-09-15          ...                       -0.024007
4     2018-09-15          ...                       -0.053087
5     2018-09-15          ...                       -0.095088
6     2018-09-15          ...                       -0.070435
7     2018-09-15          ...                       -0.009667
8     2018-09-15          ...                       -0.021186
9     2018-09-15          ...                       -0.064534
```

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12    2018-09-15          ...                         0.012127
13    2018-09-15          ...                        -0.042876
14    2018-09-15          ...                         0.059505
15    2018-09-15          ...                         0.056606
16    2018-09-15          ...                         0.012687
17    2018-09-15          ...                        -0.045870
18    2018-09-15          ...                        -0.030346
19    2018-09-15          ...                         0.066345
20    2018-09-15          ...                         0.011186
21    2018-09-15          ...                         0.012227
22    2018-09-15          ...                         0.006056
23    2018-09-15          ...                        -0.040362
24    2018-09-15          ...                        -0.052489
25    2018-09-15          ...                         0.003815
26    2018-09-15          ...                        -0.003654
27    2018-09-15          ...                         0.022106
28    2018-09-15          ...                         0.236603
29    2018-09-15          ...                        -0.024603
...          ...          ...                               ...
1805  2018-10-05          ...                         0.032126
1806  2018-10-05          ...                        -0.006969
1807  2018-10-05          ...                         0.027968
1808  2018-10-05          ...                        -0.133553
1809  2018-10-05          ...                         0.143115
1810  2018-10-05          ...                         0.009361
1811  2018-10-05          ...                        -0.047679
1812  2018-10-05          ...                        -0.043516
1813  2018-10-05          ...                         0.096988
1814  2018-10-05          ...                        -0.066915
1815  2018-10-05          ...                         0.051855
1816  2018-10-05          ...                        -0.021308
1817  2018-10-05          ...                        -0.008914
1818  2018-10-05          ...                        -0.005536
1819  2018-10-05          ...                         0.169879
1820  2018-10-05          ...                        -0.117366
1821  2018-10-05          ...                        -0.056704
1822  2018-10-05          ...                         0.057807
1823  2018-10-05          ...                         0.172638
1824  2018-10-05          ...                        -0.023065
1825  2018-10-05          ...                        -0.058303
1826  2018-10-05          ...                         0.004475
1827  2018-10-05          ...                         0.013306
1828  2018-10-05          ...                        -0.040357
1829  2018-10-05          ...                        -0.014054
1830  2018-10-05          ...                         0.110435
1831  2018-10-05          ...                         0.017939
1832  2018-10-05          ...                        -0.047605
1833  2018-10-05          ...                        -0.072138
1834  2018-10-05          ...                        -0.063842

[27579 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AKBA.O' 'SHEN.O' 'VRNS.O']
total 1872 df
            time          ...           returnsOpenPrevMktres10
0     2018-09-16          ...                         0.019471
1     2018-09-16          ...                        -0.004897
2     2018-09-16          ...                         0.073073
3     2018-09-16          ...                        -0.005096
4     2018-09-16          ...                        -0.046492
5     2018-09-16          ...                        -0.095688
6     2018-09-16          ...                        -0.029246
7     2018-09-16          ...                        -0.032636
```

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10    2018-09-16          ...                          0.026982
11    2018-09-16          ...                          0.109660
12    2018-09-16          ...                          0.005359
13    2018-09-16          ...                         -0.026861
14    2018-09-16          ...                          0.050914
15    2018-09-16          ...                          0.065424
16    2018-09-16          ...                          0.013123
17    2018-09-16          ...                         -0.040773
18    2018-09-16          ...                         -0.037084
19    2018-09-16          ...                          0.003960
20    2018-09-16          ...                          0.014601
21    2018-09-16          ...                          0.004985
22    2018-09-16          ...                          0.012014
23    2018-09-16          ...                         -0.028493
24    2018-09-16          ...                         -0.078976
25    2018-09-16          ...                         -0.003288
26    2018-09-16          ...                         -0.008943
27    2018-09-16          ...                          0.009747
28    2018-09-16          ...                          0.123995
29    2018-09-16          ...                          0.008782
...          ...          ...                               ...
1802  2018-10-06          ...                          0.015821
1803  2018-10-06          ...                         -0.016562
1804  2018-10-06          ...                          0.038082
1805  2018-10-06          ...                         -0.115755
1806  2018-10-06          ...                          0.180454
1807  2018-10-06          ...                          0.007255
1808  2018-10-06          ...                         -0.006687
1809  2018-10-06          ...                         -0.023573
1810  2018-10-06          ...                          0.108024
1811  2018-10-06          ...                         -0.080758
1812  2018-10-06          ...                          0.042496
1813  2018-10-06          ...                         -0.011922
1814  2018-10-06          ...                          0.013811
1815  2018-10-06          ...                          0.013761
1816  2018-10-06          ...                          0.173258
1817  2018-10-06          ...                         -0.065640
1818  2018-10-06          ...                         -0.060150
1819  2018-10-06          ...                          0.026336
1820  2018-10-06          ...                          0.160361
1821  2018-10-06          ...                          0.010380
1822  2018-10-06          ...                         -0.036891
1823  2018-10-06          ...                         -0.006304
1824  2018-10-06          ...                          0.018932
1825  2018-10-06          ...                         -0.028626
1826  2018-10-06          ...                          0.010339
1827  2018-10-06          ...                          0.099281
1828  2018-10-06          ...                          0.067169
1829  2018-10-06          ...                         -0.072612
1830  2018-10-06          ...                         -0.149281
1831  2018-10-06          ...                         -0.061109

[27575 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SHEN.O' 'VRNS.O' 'ABM.N']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-17          ...                          0.019780
1     2018-09-17          ...                          0.005307
2     2018-09-17          ...                          0.051589
3     2018-09-17          ...                         -0.022165
4     2018-09-17          ...                         -0.047096
5     2018-09-17          ...                         -0.081654
```

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8     2018-09-17           ...                        -0.039625
9     2018-09-17           ...                        -0.006777
10    2018-09-17           ...                         0.034909
11    2018-09-17           ...                         0.143718
12    2018-09-17           ...                        -0.003919
13    2018-09-17           ...                        -0.012524
14    2018-09-17           ...                         0.057710
15    2018-09-17           ...                         0.056519
16    2018-09-17           ...                         0.012683
17    2018-09-17           ...                        -0.029352
18    2018-09-17           ...                        -0.045016
19    2018-09-17           ...                        -0.004529
20    2018-09-17           ...                         0.012862
21    2018-09-17           ...                         0.012337
22    2018-09-17           ...                        -0.007186
23    2018-09-17           ...                         0.007809
24    2018-09-17           ...                        -0.089603
25    2018-09-17           ...                        -0.012184
26    2018-09-17           ...                        -0.011087
27    2018-09-17           ...                         0.019555
28    2018-09-17           ...                         0.129517
29    2018-09-17           ...                         0.003910
...          ...           ...                              ...
1804  2018-10-07           ...                         0.010204
1805  2018-10-07           ...                        -0.037342
1806  2018-10-07           ...                         0.046749
1807  2018-10-07           ...                        -0.053690
1808  2018-10-07           ...                         0.136135
1809  2018-10-07           ...                         0.000868
1810  2018-10-07           ...                         0.006943
1811  2018-10-07           ...                         0.001469
1812  2018-10-07           ...                         0.065354
1813  2018-10-07           ...                        -0.059723
1814  2018-10-07           ...                         0.027727
1815  2018-10-07           ...                        -0.010579
1816  2018-10-07           ...                         0.008420
1817  2018-10-07           ...                        -0.012575
1818  2018-10-07           ...                         0.180359
1819  2018-10-07           ...                        -0.076999
1820  2018-10-07           ...                        -0.075530
1821  2018-10-07           ...                         0.010664
1822  2018-10-07           ...                         0.150313
1823  2018-10-07           ...                         0.014226
1824  2018-10-07           ...                        -0.026375
1825  2018-10-07           ...                        -0.004793
1826  2018-10-07           ...                         0.035435
1827  2018-10-07           ...                        -0.025304
1828  2018-10-07           ...                         0.019554
1829  2018-10-07           ...                         0.090487
1830  2018-10-07           ...                         0.137086
1831  2018-10-07           ...                        -0.093725
1832  2018-10-07           ...                        -0.158772
1833  2018-10-07           ...                        -0.072052

[27570 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CYTK.O' 'GATX.N' 'SBCF.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-20           ...                         0.013543
1     2018-09-20           ...                        -0.001030
2     2018-09-20           ...                         0.061981
3     2018-09-20           ...                        -0.008644
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6     2018-09-20           ...                        -0.027646
7     2018-09-20           ...                        -0.028689
8     2018-09-20           ...                        -0.039601
9     2018-09-20           ...                        -0.011845
10    2018-09-20           ...                         0.023826
11    2018-09-20           ...                         0.104205
12    2018-09-20           ...                        -0.005052
13    2018-09-20           ...                        -0.012208
14    2018-09-20           ...                         0.065108
15    2018-09-20           ...                         0.028760
16    2018-09-20           ...                         0.003839
17    2018-09-20           ...                        -0.057582
18    2018-09-20           ...                        -0.048292
19    2018-09-20           ...                        -0.004813
20    2018-09-20           ...                         0.012456
21    2018-09-20           ...                         0.013300
22    2018-09-20           ...                        -0.012860
23    2018-09-20           ...                        -0.049786
24    2018-09-20           ...                        -0.093578
25    2018-09-20           ...                        -0.029655
26    2018-09-20           ...                        -0.022589
27    2018-09-20           ...                         0.018486
28    2018-09-20           ...                         0.047032
29    2018-09-20           ...                        -0.047508
...          ...           ...                              ...
1801  2018-10-08           ...                         0.021386
1802  2018-10-08           ...                        -0.045337
1803  2018-10-08           ...                         0.069388
1804  2018-10-08           ...                        -0.077765
1805  2018-10-08           ...                         0.138726
1806  2018-10-08           ...                         0.006150
1807  2018-10-08           ...                        -0.004110
1808  2018-10-08           ...                        -0.032955
1809  2018-10-08           ...                         0.059935
1810  2018-10-08           ...                        -0.034611
1811  2018-10-08           ...                         0.038958
1812  2018-10-08           ...                        -0.018019
1813  2018-10-08           ...                        -0.005320
1814  2018-10-08           ...                        -0.054589
1815  2018-10-08           ...                         0.171468
1816  2018-10-08           ...                        -0.110426
1817  2018-10-08           ...                        -0.081777
1818  2018-10-08           ...                         0.052013
1819  2018-10-08           ...                         0.123082
1820  2018-10-08           ...                         0.003920
1821  2018-10-08           ...                        -0.028155
1822  2018-10-08           ...                         0.017352
1823  2018-10-08           ...                         0.020589
1824  2018-10-08           ...                        -0.047143
1825  2018-10-08           ...                         0.002274
1826  2018-10-08           ...                         0.130052
1827  2018-10-08           ...                         0.125385
1828  2018-10-08           ...                        -0.089299
1829  2018-10-08           ...                        -0.142797
1830  2018-10-08           ...                        -0.081209

[27564 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'INGN.O' 'SCHL.O' 'SUPV.N']
total 1875 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-21           ...                         0.031458
1     2018-09-21           ...                        -0.008644
```

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4     2018-09-21           ...                          -0.142366
5     2018-09-21           ...                           0.130619
6     2018-09-21           ...                          -0.034423
7     2018-09-21           ...                          -0.025796
8     2018-09-21           ...                          -0.053010
9     2018-09-21           ...                          -0.011700
10    2018-09-21           ...                           0.012091
11    2018-09-21           ...                           0.066385
12    2018-09-21           ...                          -0.018924
13    2018-09-21           ...                          -0.011306
14    2018-09-21           ...                           0.054552
15    2018-09-21           ...                           0.022680
16    2018-09-21           ...                           0.009886
17    2018-09-21           ...                          -0.059896
18    2018-09-21           ...                          -0.049259
19    2018-09-21           ...                          -0.014730
20    2018-09-21           ...                           0.014066
21    2018-09-21           ...                           0.038207
22    2018-09-21           ...                          -0.009423
23    2018-09-21           ...                          -0.078400
24    2018-09-21           ...                           0.006436
25    2018-09-21           ...                          -0.012383
26    2018-09-21           ...                          -0.020075
27    2018-09-21           ...                           0.031662
28    2018-09-21           ...                           0.035106
29    2018-09-21           ...                          -0.064298
...          ...           ...                                ...
1803  2018-10-11           ...                           0.029425
1804  2018-10-11           ...                          -0.015396
1805  2018-10-11           ...                           0.075914
1806  2018-10-11           ...                          -0.115121
1807  2018-10-11           ...                           0.115186
1808  2018-10-11           ...                           0.002934
1809  2018-10-11           ...                          -0.087815
1810  2018-10-11           ...                          -0.045089
1811  2018-10-11           ...                           0.079056
1812  2018-10-11           ...                          -0.062376
1813  2018-10-11           ...                           0.043337
1814  2018-10-11           ...                          -0.023568
1815  2018-10-11           ...                          -0.019376
1816  2018-10-11           ...                          -0.099949
1817  2018-10-11           ...                           0.136395
1818  2018-10-11           ...                          -0.105376
1819  2018-10-11           ...                          -0.061103
1820  2018-10-11           ...                           0.093669
1821  2018-10-11           ...                           0.066986
1822  2018-10-11           ...                           0.030818
1823  2018-10-11           ...                          -0.027859
1824  2018-10-11           ...                           0.002429
1825  2018-10-11           ...                           0.028572
1826  2018-10-11           ...                          -0.081469
1827  2018-10-11           ...                           0.036323
1828  2018-10-11           ...                           0.147944
1829  2018-10-11           ...                           0.048255
1830  2018-10-11           ...                          -0.102056
1831  2018-10-11           ...                          -0.127922
1832  2018-10-11           ...                          -0.083062

[27560 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NS.N' 'SHLX.N' 'TXMD.O']
total 1879 df
            time           ...           returnsOpenPrevMktres10
```

```
2     2018-09-22          ...                          0.084500
3     2018-09-22          ...                         -0.020578
4     2018-09-22          ...                         -0.100992
5     2018-09-22          ...                          0.139606
6     2018-09-22          ...                         -0.071351
7     2018-09-22          ...                         -0.027638
8     2018-09-22          ...                         -0.029611
9     2018-09-22          ...                         -0.043286
10    2018-09-22          ...                          0.006945
11    2018-09-22          ...                          0.058432
12    2018-09-22          ...                         -0.039070
13    2018-09-22          ...                         -0.008852
14    2018-09-22          ...                          0.048432
15    2018-09-22          ...                         -0.001470
16    2018-09-22          ...                         -0.011645
17    2018-09-22          ...                         -0.041897
18    2018-09-22          ...                         -0.045884
19    2018-09-22          ...                         -0.014678
20    2018-09-22          ...                         -0.009947
21    2018-09-22          ...                          0.042629
22    2018-09-22          ...                          0.007746
23    2018-09-22          ...                         -0.115791
24    2018-09-22          ...                          0.050698
25    2018-09-22          ...                         -0.015353
26    2018-09-22          ...                          0.001981
27    2018-09-22          ...                          0.018545
28    2018-09-22          ...                          0.027336
29    2018-09-22          ...                         -0.088702
...          ...          ...                               ...
1803  2018-10-12          ...                          0.037370
1804  2018-10-12          ...                         -0.019804
1805  2018-10-12          ...                          0.075232
1806  2018-10-12          ...                         -0.116379
1807  2018-10-12          ...                          0.109522
1808  2018-10-12          ...                          0.003405
1809  2018-10-12          ...                         -0.100690
1810  2018-10-12          ...                         -0.035175
1811  2018-10-12          ...                          0.091191
1812  2018-10-12          ...                         -0.070103
1813  2018-10-12          ...                          0.026644
1814  2018-10-12          ...                         -0.015514
1815  2018-10-12          ...                          0.006929
1816  2018-10-12          ...                         -0.050435
1817  2018-10-12          ...                          0.149121
1818  2018-10-12          ...                         -0.014417
1819  2018-10-12          ...                         -0.037676
1820  2018-10-12          ...                          0.139090
1821  2018-10-12          ...                          0.110513
1822  2018-10-12          ...                          0.006930
1823  2018-10-12          ...                         -0.038349
1824  2018-10-12          ...                         -0.011816
1825  2018-10-12          ...                          0.041830
1826  2018-10-12          ...                         -0.047803
1827  2018-10-12          ...                          0.016647
1828  2018-10-12          ...                          0.112313
1829  2018-10-12          ...                          0.006670
1830  2018-10-12          ...                         -0.071670
1831  2018-10-12          ...                         -0.117882
1832  2018-10-12          ...                         -0.068402

[27554 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TXMD.O' 'IRT.N' 'KRNY.O']
```

```
0
0     2018-09-23           ...                         0.020216
1     2018-09-23           ...                         0.074126
2     2018-09-23           ...                         0.079734
3     2018-09-23           ...                        -0.033529
4     2018-09-23           ...                        -0.064143
5     2018-09-23           ...                         0.043215
6     2018-09-23           ...                        -0.044646
7     2018-09-23           ...                        -0.034465
8     2018-09-23           ...                         0.016421
9     2018-09-23           ...                         0.017198
10    2018-09-23           ...                         0.004087
11    2018-09-23           ...                         0.051509
12    2018-09-23           ...                        -0.044050
13    2018-09-23           ...                        -0.004271
14    2018-09-23           ...                         0.042575
15    2018-09-23           ...                        -0.003231
16    2018-09-23           ...                        -0.001313
17    2018-09-23           ...                        -0.069523
18    2018-09-23           ...                        -0.037794
19    2018-09-23           ...                        -0.009950
20    2018-09-23           ...                        -0.006928
21    2018-09-23           ...                         0.029621
22    2018-09-23           ...                         0.006283
23    2018-09-23           ...                        -0.084378
24    2018-09-23           ...                         0.044956
25    2018-09-23           ...                        -0.007014
26    2018-09-23           ...                        -0.003314
27    2018-09-23           ...                         0.023591
28    2018-09-23           ...                        -0.001017
29    2018-09-23           ...                        -0.077757
...          ...           ...                              ...
1798  2018-10-13           ...                         0.042016
1799  2018-10-13           ...                        -0.010005
1800  2018-10-13           ...                         0.057727
1801  2018-10-13           ...                        -0.084449
1802  2018-10-13           ...                         0.089840
1803  2018-10-13           ...                         0.001761
1804  2018-10-13           ...                        -0.083582
1805  2018-10-13           ...                        -0.101994
1806  2018-10-13           ...                         0.078964
1807  2018-10-13           ...                        -0.074194
1808  2018-10-13           ...                         0.013790
1809  2018-10-13           ...                         0.001930
1810  2018-10-13           ...                        -0.020914
1811  2018-10-13           ...                        -0.053467
1812  2018-10-13           ...                         0.087752
1813  2018-10-13           ...                        -0.015915
1814  2018-10-13           ...                        -0.028204
1815  2018-10-13           ...                         0.099809
1816  2018-10-13           ...                         0.014124
1817  2018-10-13           ...                         0.006675
1818  2018-10-13           ...                        -0.037410
1819  2018-10-13           ...                        -0.011051
1820  2018-10-13           ...                         0.037194
1821  2018-10-13           ...                        -0.049237
1822  2018-10-13           ...                         0.010413
1823  2018-10-13           ...                         0.089242
1824  2018-10-13           ...                        -0.010320
1825  2018-10-13           ...                        -0.046401
1826  2018-10-13           ...                        -0.026422
1827  2018-10-13           ...                        -0.051939
```

```
['A.N' 'AA.N' 'AABA.O' ... 'ALV.N' 'FFIN.O' 'ITCI.O']
total 1879 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-24           ...                          0.015619
1     2018-09-24           ...                          0.038221
2     2018-09-24           ...                          0.062454
3     2018-09-24           ...                          0.005058
4     2018-09-24           ...                         -0.047934
5     2018-09-24           ...                          0.078960
6     2018-09-24           ...                         -0.015426
7     2018-09-24           ...                         -0.049096
8     2018-09-24           ...                          0.013375
9     2018-09-24           ...                          0.032334
10    2018-09-24           ...                          0.004650
11    2018-09-24           ...                          0.006087
12    2018-09-24           ...                         -0.048367
13    2018-09-24           ...                         -0.001011
14    2018-09-24           ...                          0.031113
15    2018-09-24           ...                         -0.005780
16    2018-09-24           ...                         -0.004209
17    2018-09-24           ...                         -0.047616
18    2018-09-24           ...                         -0.028226
19    2018-09-24           ...                          0.004993
20    2018-09-24           ...                         -0.016091
21    2018-09-24           ...                          0.027371
22    2018-09-24           ...                          0.061214
23    2018-09-24           ...                         -0.084466
24    2018-09-24           ...                          0.081866
25    2018-09-24           ...                         -0.004425
26    2018-09-24           ...                          0.020698
27    2018-09-24           ...                         -0.005277
28    2018-09-24           ...                          0.005112
29    2018-09-24           ...                         -0.095033
...          ...           ...                               ...
1799  2018-10-14           ...                          0.035947
1800  2018-10-14           ...                          0.006548
1801  2018-10-14           ...                          0.054597
1802  2018-10-14           ...                         -0.143095
1803  2018-10-14           ...                          0.108248
1804  2018-10-14           ...                          0.001152
1805  2018-10-14           ...                         -0.107059
1806  2018-10-14           ...                         -0.186758
1807  2018-10-14           ...                          0.080987
1808  2018-10-14           ...                         -0.051917
1809  2018-10-14           ...                          0.025643
1810  2018-10-14           ...                          0.007340
1811  2018-10-14           ...                         -0.044983
1812  2018-10-14           ...                         -0.028303
1813  2018-10-14           ...                          0.019326
1814  2018-10-14           ...                         -0.023295
1815  2018-10-14           ...                         -0.030248
1816  2018-10-14           ...                          0.092641
1817  2018-10-14           ...                          0.032344
1818  2018-10-14           ...                         -0.011099
1819  2018-10-14           ...                         -0.021193
1820  2018-10-14           ...                         -0.019400
1821  2018-10-14           ...                          0.032625
1822  2018-10-14           ...                         -0.038370
1823  2018-10-14           ...                         -0.013656
1824  2018-10-14           ...                          0.075433
1825  2018-10-14           ...                         -0.040276
1826  2018-10-14           ...                         -0.036019
```

```
[27530 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NTLA.O' 'QLYS.O' 'VNTR.N']
total 1883 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-27           ...                          0.006806
1     2018-09-27           ...                          0.062691
2     2018-09-27           ...                          0.045017
3     2018-09-27           ...                          0.027903
4     2018-09-27           ...                         -0.073579
5     2018-09-27           ...                          0.043474
6     2018-09-27           ...                          0.015661
7     2018-09-27           ...                         -0.061194
8     2018-09-27           ...                          0.019963
9     2018-09-27           ...                          0.023922
10    2018-09-27           ...                          0.002896
11    2018-09-27           ...                         -0.015430
12    2018-09-27           ...                         -0.054518
13    2018-09-27           ...                          0.000991
14    2018-09-27           ...                          0.032102
15    2018-09-27           ...                          0.009155
16    2018-09-27           ...                         -0.004057
17    2018-09-27           ...                         -0.036965
18    2018-09-27           ...                         -0.036292
19    2018-09-27           ...                         -0.011712
20    2018-09-27           ...                         -0.038409
21    2018-09-27           ...                          0.043526
22    2018-09-27           ...                          0.014846
23    2018-09-27           ...                         -0.068036
24    2018-09-27           ...                          0.085680
25    2018-09-27           ...                         -0.007427
26    2018-09-27           ...                          0.036020
27    2018-09-27           ...                          0.009464
28    2018-09-27           ...                         -0.026246
29    2018-09-27           ...                         -0.118728
...          ...           ...                               ...
1778  2018-10-15           ...                          0.037560
1779  2018-10-15           ...                         -0.058290
1780  2018-10-15           ...                          0.050587
1781  2018-10-15           ...                         -0.143465
1782  2018-10-15           ...                          0.154119
1783  2018-10-15           ...                          0.009281
1784  2018-10-15           ...                         -0.074524
1785  2018-10-15           ...                         -0.151733
1786  2018-10-15           ...                          0.049224
1787  2018-10-15           ...                         -0.008694
1788  2018-10-15           ...                          0.028525
1789  2018-10-15           ...                          0.029054
1790  2018-10-15           ...                         -0.053465
1791  2018-10-15           ...                          0.010799
1792  2018-10-15           ...                          0.022985
1793  2018-10-15           ...                          0.020176
1794  2018-10-15           ...                         -0.040842
1795  2018-10-15           ...                          0.085770
1796  2018-10-15           ...                          0.042929
1797  2018-10-15           ...                         -0.022702
1798  2018-10-15           ...                          0.000938
1799  2018-10-15           ...                          0.001831
1800  2018-10-15           ...                          0.006701
1801  2018-10-15           ...                         -0.065550
1802  2018-10-15           ...                         -0.025250
1803  2018-10-15           ...                          0.044656
```

```
1806  2018-10-15          ...                        0.069831
1807  2018-10-15          ...                       -0.017852

[27498 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VNTR.N' 'AAAP.O' 'BKE.N']
total 1884 df
            time          ...          returnsOpenPrevMktres10
0     2018-09-28          ...                       -0.024934
1     2018-09-28          ...                        0.015625
2     2018-09-28          ...                       -0.001903
3     2018-09-28          ...                        0.029864
4     2018-09-28          ...                       -0.057060
5     2018-09-28          ...                        0.045835
6     2018-09-28          ...                        0.063187
7     2018-09-28          ...                       -0.066127
8     2018-09-28          ...                        0.004363
9     2018-09-28          ...                        0.028165
10    2018-09-28          ...                        0.007732
11    2018-09-28          ...                       -0.023576
12    2018-09-28          ...                       -0.039736
13    2018-09-28          ...                       -0.001324
14    2018-09-28          ...                        0.020133
15    2018-09-28          ...                        0.001422
16    2018-09-28          ...                       -0.000099
17    2018-09-28          ...                       -0.040274
18    2018-09-28          ...                       -0.047994
19    2018-09-28          ...                        0.008658
20    2018-09-28          ...                       -0.058475
21    2018-09-28          ...                        0.047204
22    2018-09-28          ...                        0.006518
23    2018-09-28          ...                       -0.039861
24    2018-09-28          ...                        0.022305
25    2018-09-28          ...                       -0.016802
26    2018-09-28          ...                        0.077443
27    2018-09-28          ...                        0.008791
28    2018-09-28          ...                       -0.004518
29    2018-09-28          ...                       -0.034341
...          ...          ...                             ...
1781  2018-10-18          ...                        0.039900
1782  2018-10-18          ...                        0.009995
1783  2018-10-18          ...                        0.039990
1784  2018-10-18          ...                       -0.129109
1785  2018-10-18          ...                        0.107267
1786  2018-10-18          ...                        0.017271
1787  2018-10-18          ...                       -0.077008
1788  2018-10-18          ...                       -0.129596
1789  2018-10-18          ...                        0.019602
1790  2018-10-18          ...                        0.006673
1791  2018-10-18          ...                        0.038921
1792  2018-10-18          ...                        0.024663
1793  2018-10-18          ...                       -0.056959
1794  2018-10-18          ...                       -0.009484
1795  2018-10-18          ...                        0.026447
1796  2018-10-18          ...                        0.070300
1797  2018-10-18          ...                       -0.018508
1798  2018-10-18          ...                        0.084232
1799  2018-10-18          ...                        0.052948
1800  2018-10-18          ...                       -0.026860
1801  2018-10-18          ...                       -0.013284
1802  2018-10-18          ...                       -0.009152
1803  2018-10-18          ...                        0.009002
1804  2018-10-18          ...                       -0.065237
```

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1807  2018-10-18           ...                         -0.048319
1808  2018-10-18           ...                         -0.002375
1809  2018-10-18           ...                          0.091403
1810  2018-10-18           ...                         -0.004399

[27463 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HUBS.N' 'NCI.N' 'RGNX.O']
total 1886 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-29           ...                         -0.026823
1     2018-09-29           ...                          0.018302
2     2018-09-29           ...                         -0.004814
3     2018-09-29           ...                          0.015143
4     2018-09-29           ...                         -0.057141
5     2018-09-29           ...                          0.107480
6     2018-09-29           ...                          0.016779
7     2018-09-29           ...                         -0.038216
8     2018-09-29           ...                         -0.029614
9     2018-09-29           ...                          0.013318
10    2018-09-29           ...                         -0.000931
11    2018-09-29           ...                         -0.043140
12    2018-09-29           ...                         -0.025993
13    2018-09-29           ...                          0.003318
14    2018-09-29           ...                         -0.018580
15    2018-09-29           ...                          0.012885
16    2018-09-29           ...                          0.008896
17    2018-09-29           ...                         -0.055538
18    2018-09-29           ...                         -0.038567
19    2018-09-29           ...                          0.002265
20    2018-09-29           ...                         -0.058698
21    2018-09-29           ...                          0.060642
22    2018-09-29           ...                          0.006682
23    2018-09-29           ...                         -0.035211
24    2018-09-29           ...                         -0.015227
25    2018-09-29           ...                         -0.033884
26    2018-09-29           ...                          0.073585
27    2018-09-29           ...                          0.004721
28    2018-09-29           ...                         -0.002460
29    2018-09-29           ...                         -0.018714
...          ...           ...                               ...
1782  2018-10-19           ...                          0.038008
1783  2018-10-19           ...                          0.016831
1784  2018-10-19           ...                          0.035647
1785  2018-10-19           ...                         -0.106801
1786  2018-10-19           ...                          0.077816
1787  2018-10-19           ...                          0.014222
1788  2018-10-19           ...                         -0.104070
1789  2018-10-19           ...                         -0.187963
1790  2018-10-19           ...                          0.004685
1791  2018-10-19           ...                          0.050143
1792  2018-10-19           ...                          0.020259
1793  2018-10-19           ...                          0.024047
1794  2018-10-19           ...                         -0.066861
1795  2018-10-19           ...                         -0.042886
1796  2018-10-19           ...                         -0.013708
1797  2018-10-19           ...                          0.122235
1798  2018-10-19           ...                         -0.014542
1799  2018-10-19           ...                          0.053900
1800  2018-10-19           ...                          0.061567
1801  2018-10-19           ...                         -0.038316
1802  2018-10-19           ...                          0.000107
1803  2018-10-19           ...                         -0.007779
```

```
1806  2018-10-19           ...                          -0.034215
1807  2018-10-19           ...                           0.025009
1808  2018-10-19           ...                          -0.073996
1809  2018-10-19           ...                          -0.007493
1810  2018-10-19           ...                           0.034655
1811  2018-10-19           ...                           0.005271

[27431 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RGNX.O' 'EVTC.N' 'NR.N']
total 1884 df
            time           ...           returnsOpenPrevMktres10
0     2018-09-30           ...                          -0.021927
1     2018-09-30           ...                           0.013358
2     2018-09-30           ...                          -0.008974
3     2018-09-30           ...                          -0.009585
4     2018-09-30           ...                          -0.026413
5     2018-09-30           ...                           0.084375
6     2018-09-30           ...                          -0.001929
7     2018-09-30           ...                          -0.033424
8     2018-09-30           ...                          -0.012075
9     2018-09-30           ...                           0.023275
10    2018-09-30           ...                           0.001866
11    2018-09-30           ...                          -0.039107
12    2018-09-30           ...                          -0.013418
13    2018-09-30           ...                           0.002512
14    2018-09-30           ...                          -0.021658
15    2018-09-30           ...                           0.021069
16    2018-09-30           ...                           0.051701
17    2018-09-30           ...                          -0.039690
18    2018-09-30           ...                          -0.029564
19    2018-09-30           ...                           0.037630
20    2018-09-30           ...                          -0.081240
21    2018-09-30           ...                           0.091375
22    2018-09-30           ...                           0.006263
23    2018-09-30           ...                          -0.034187
24    2018-09-30           ...                           0.022209
25    2018-09-30           ...                           0.001896
26    2018-09-30           ...                           0.086131
27    2018-09-30           ...                          -0.018879
28    2018-09-30           ...                          -0.000524
29    2018-09-30           ...                          -0.043920
...          ...           ...                                ...
1779  2018-10-20           ...                           0.037470
1780  2018-10-20           ...                           0.023723
1781  2018-10-20           ...                           0.023480
1782  2018-10-20           ...                          -0.107344
1783  2018-10-20           ...                           0.106629
1784  2018-10-20           ...                           0.014036
1785  2018-10-20           ...                          -0.089726
1786  2018-10-20           ...                          -0.168615
1787  2018-10-20           ...                          -0.027083
1788  2018-10-20           ...                           0.071827
1789  2018-10-20           ...                           0.027575
1790  2018-10-20           ...                          -0.018982
1791  2018-10-20           ...                          -0.092061
1792  2018-10-20           ...                          -0.073454
1793  2018-10-20           ...                          -0.020717
1794  2018-10-20           ...                           0.081759
1795  2018-10-20           ...                          -0.017763
1796  2018-10-20           ...                           0.068037
1797  2018-10-20           ...                           0.039996
1798  2018-10-20           ...                          -0.031395
```

```
1801  2018-10-20           ...                         -0.002954
1802  2018-10-20           ...                         -0.070743
1803  2018-10-20           ...                         -0.031731
1804  2018-10-20           ...                          0.016945
1805  2018-10-20           ...                         -0.062227
1806  2018-10-20           ...                         -0.004943
1807  2018-10-20           ...                          0.060342
1808  2018-10-20           ...                          0.010275

[27400 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'EVTC.N' 'NR.N' 'MFGP.N']
total 1882 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-01           ...                         -0.040434
1     2018-10-01           ...                          0.026957
2     2018-10-01           ...                         -0.025381
3     2018-10-01           ...                          0.040717
4     2018-10-01           ...                          0.019940
5     2018-10-01           ...                          0.131072
6     2018-10-01           ...                          0.001764
7     2018-10-01           ...                         -0.040525
8     2018-10-01           ...                          0.010020
9     2018-10-01           ...                          0.019179
10    2018-10-01           ...                         -0.006825
11    2018-10-01           ...                         -0.054836
12    2018-10-01           ...                          0.001725
13    2018-10-01           ...                          0.000372
14    2018-10-01           ...                         -0.030014
15    2018-10-01           ...                          0.021598
16    2018-10-01           ...                          0.031873
17    2018-10-01           ...                         -0.058365
18    2018-10-01           ...                         -0.017361
19    2018-10-01           ...                          0.042398
20    2018-10-01           ...                         -0.100666
21    2018-10-01           ...                          0.077338
22    2018-10-01           ...                          0.021326
23    2018-10-01           ...                         -0.040450
24    2018-10-01           ...                          0.081982
25    2018-10-01           ...                         -0.004890
26    2018-10-01           ...                          0.092786
27    2018-10-01           ...                          0.002973
28    2018-10-01           ...                         -0.024631
29    2018-10-01           ...                         -0.045311
...          ...           ...                               ...
1778  2018-10-21           ...                          0.041085
1779  2018-10-21           ...                          0.038296
1780  2018-10-21           ...                          0.013926
1781  2018-10-21           ...                         -0.049366
1782  2018-10-21           ...                          0.069984
1783  2018-10-21           ...                          0.007655
1784  2018-10-21           ...                         -0.101695
1785  2018-10-21           ...                         -0.182283
1786  2018-10-21           ...                         -0.031963
1787  2018-10-21           ...                          0.047006
1788  2018-10-21           ...                          0.007264
1789  2018-10-21           ...                         -0.020765
1790  2018-10-21           ...                         -0.065473
1791  2018-10-21           ...                         -0.050340
1792  2018-10-21           ...                         -0.006149
1793  2018-10-21           ...                          0.096313
1794  2018-10-21           ...                          0.006047
1795  2018-10-21           ...                          0.055841
1796  2018-10-21           ...                          0.021000
```

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1798  2018-10-21           ...                          0.018377
1799  2018-10-21           ...                          0.019446
1800  2018-10-21           ...                          0.000734
1801  2018-10-21           ...                         -0.035867
1802  2018-10-21           ...                         -0.045834
1803  2018-10-21           ...                         -0.015109
1804  2018-10-21           ...                         -0.116274
1805  2018-10-21           ...                          0.009334
1806  2018-10-21           ...                          0.112576
1807  2018-10-21           ...                          0.025366

[27369 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FDP.N' 'IEX.N' 'SSNI.N']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-04           ...                         -0.051633
1     2018-10-04           ...                          0.011400
2     2018-10-04           ...                         -0.029350
3     2018-10-04           ...                          0.033256
4     2018-10-04           ...                          0.047062
5     2018-10-04           ...                          0.134826
6     2018-10-04           ...                         -0.005193
7     2018-10-04           ...                         -0.053156
8     2018-10-04           ...                         -0.021321
9     2018-10-04           ...                          0.017267
10    2018-10-04           ...                         -0.000543
11    2018-10-04           ...                         -0.043559
12    2018-10-04           ...                         -0.003268
13    2018-10-04           ...                         -0.006206
14    2018-10-04           ...                         -0.069275
15    2018-10-04           ...                          0.058389
16    2018-10-04           ...                          0.028777
17    2018-10-04           ...                         -0.069154
18    2018-10-04           ...                         -0.016750
19    2018-10-04           ...                         -0.013969
20    2018-10-04           ...                         -0.112033
21    2018-10-04           ...                          0.061162
22    2018-10-04           ...                          0.014155
23    2018-10-04           ...                          0.007884
24    2018-10-04           ...                          0.059930
25    2018-10-04           ...                         -0.010441
26    2018-10-04           ...                          0.086916
27    2018-10-04           ...                         -0.017086
28    2018-10-04           ...                         -0.011153
29    2018-10-04           ...                         -0.014234
...          ...           ...                               ...
1778  2018-10-22           ...                          0.018582
1779  2018-10-22           ...                          0.055248
1780  2018-10-22           ...                          0.068287
1781  2018-10-22           ...                          0.024720
1782  2018-10-22           ...                         -0.116565
1783  2018-10-22           ...                          0.089921
1784  2018-10-22           ...                          0.013096
1785  2018-10-22           ...                         -0.128551
1786  2018-10-22           ...                         -0.181173
1787  2018-10-22           ...                          0.002027
1788  2018-10-22           ...                          0.044237
1789  2018-10-22           ...                          0.031360
1790  2018-10-22           ...                         -0.007627
1791  2018-10-22           ...                         -0.064635
1792  2018-10-22           ...                         -0.052977
1793  2018-10-22           ...                         -0.006566
1794  2018-10-22                                        0.115054
```

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1797  2018-10-22           ...                          0.045733
1798  2018-10-22           ...                         -0.043701
1799  2018-10-22           ...                          0.034980
1800  2018-10-22           ...                          0.018047
1801  2018-10-22           ...                          0.016637
1802  2018-10-22           ...                         -0.038971
1803  2018-10-22           ...                         -0.035324
1804  2018-10-22           ...                         -0.011094
1805  2018-10-22           ...                          0.040879
1806  2018-10-22           ...                          0.114694
1807  2018-10-22           ...                          0.019762

[27343 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FCPT.N' 'FMSA.N' 'GGG.N']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-05           ...                         -0.048302
1     2018-10-05           ...                          0.037398
2     2018-10-05           ...                         -0.032935
3     2018-10-05           ...                          0.049651
4     2018-10-05           ...                          0.153899
5     2018-10-05           ...                         -0.045088
6     2018-10-05           ...                          0.002690
7     2018-10-05           ...                         -0.051669
8     2018-10-05           ...                          0.001641
9     2018-10-05           ...                          0.023090
10    2018-10-05           ...                         -0.007672
11    2018-10-05           ...                         -0.039771
12    2018-10-05           ...                          0.010932
13    2018-10-05           ...                          0.001502
14    2018-10-05           ...                         -0.072785
15    2018-10-05           ...                          0.053606
16    2018-10-05           ...                          0.024911
17    2018-10-05           ...                         -0.059316
18    2018-10-05           ...                         -0.021586
19    2018-10-05           ...                         -0.000946
20    2018-10-05           ...                         -0.128971
21    2018-10-05           ...                          0.080259
22    2018-10-05           ...                          0.024101
23    2018-10-05           ...                          0.025476
24    2018-10-05           ...                          0.015470
25    2018-10-05           ...                         -0.008338
26    2018-10-05           ...                          0.092281
27    2018-10-05           ...                         -0.038219
28    2018-10-05           ...                          0.046163
29    2018-10-05           ...                          0.001890
...          ...           ...                               ...
1777  2018-10-25           ...                          0.015206
1778  2018-10-25           ...                          0.029329
1779  2018-10-25           ...                          0.051996
1780  2018-10-25           ...                          0.010957
1781  2018-10-25           ...                         -0.176194
1782  2018-10-25           ...                          0.086408
1783  2018-10-25           ...                          0.015589
1784  2018-10-25           ...                         -0.100207
1785  2018-10-25           ...                         -0.209920
1786  2018-10-25           ...                          0.003845
1787  2018-10-25           ...                          0.078557
1788  2018-10-25           ...                          0.044743
1789  2018-10-25           ...                         -0.016908
1790  2018-10-25           ...                         -0.070621
1791  2018-10-25                                       -0.046606
```

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1794  2018-10-25           ...                          -0.033766
1795  2018-10-25           ...                           0.027112
1796  2018-10-25           ...                           0.026548
1797  2018-10-25           ...                          -0.078520
1798  2018-10-25           ...                           0.048515
1799  2018-10-25           ...                           0.008115
1800  2018-10-25           ...                          -0.002341
1801  2018-10-25           ...                          -0.000174
1802  2018-10-25           ...                          -0.072613
1803  2018-10-25           ...                          -0.007085
1804  2018-10-25           ...                           0.073021
1805  2018-10-25           ...                           0.150313
1806  2018-10-25           ...                           0.024895

[27318 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GGG.N' 'CCC.N' 'MTN.N']
total 1880 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-06           ...                          -0.050608
1     2018-10-06           ...                           0.013190
2     2018-10-06           ...                          -0.031902
3     2018-10-06           ...                           0.117712
4     2018-10-06           ...                           0.156360
5     2018-10-06           ...                          -0.061150
6     2018-10-06           ...                           0.006473
7     2018-10-06           ...                          -0.040772
8     2018-10-06           ...                           0.015592
9     2018-10-06           ...                           0.039448
10    2018-10-06           ...                          -0.007194
11    2018-10-06           ...                          -0.081332
12    2018-10-06           ...                           0.013823
13    2018-10-06           ...                           0.005503
14    2018-10-06           ...                          -0.049908
15    2018-10-06           ...                                NaN
16    2018-10-06           ...                           0.051078
17    2018-10-06           ...                           0.039222
18    2018-10-06           ...                          -0.025417
19    2018-10-06           ...                          -0.011318
20    2018-10-06           ...                           0.019794
21    2018-10-06           ...                          -0.118516
22    2018-10-06           ...                           0.084737
23    2018-10-06           ...                           0.031756
24    2018-10-06           ...                           0.039565
25    2018-10-06           ...                           0.034910
26    2018-10-06           ...                          -0.004933
27    2018-10-06           ...                           0.059756
28    2018-10-06           ...                          -0.038723
29    2018-10-06           ...                           0.040794
...          ...           ...                                ...
1776  2018-10-26           ...                           0.026067
1777  2018-10-26           ...                          -0.002145
1778  2018-10-26           ...                           0.062289
1779  2018-10-26           ...                          -0.009410
1780  2018-10-26           ...                          -0.148063
1781  2018-10-26           ...                          -0.005473
1782  2018-10-26           ...                           0.014467
1783  2018-10-26           ...                          -0.107655
1784  2018-10-26           ...                          -0.187856
1785  2018-10-26           ...                           0.000952
1786  2018-10-26           ...                           0.075389
1787  2018-10-26           ...                           0.037412
1788  2018-10-26                                         -0.018189
```

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1791  2018-10-26           ...                          0.047068
1792  2018-10-26           ...                          0.017547
1793  2018-10-26           ...                         -0.032837
1794  2018-10-26           ...                         -0.013527
1795  2018-10-26           ...                          0.044292
1796  2018-10-26           ...                         -0.068182
1797  2018-10-26           ...                          0.050183
1798  2018-10-26           ...                          0.025559
1799  2018-10-26           ...                          0.006169
1800  2018-10-26           ...                         -0.022758
1801  2018-10-26           ...                         -0.058536
1802  2018-10-26           ...                         -0.036775
1803  2018-10-26           ...                          0.038734
1804  2018-10-26           ...                          0.142293
1805  2018-10-26           ...                          0.017488

[27289 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GGG.N' 'CCC.N' 'MTN.N']
total 1876 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-07           ...                         -0.041863
1     2018-10-07           ...                          0.004873
2     2018-10-07           ...                         -0.036910
3     2018-10-07           ...                          0.105805
4     2018-10-07           ...                          0.160114
5     2018-10-07           ...                         -0.043069
6     2018-10-07           ...                          0.000791
7     2018-10-07           ...                         -0.027477
8     2018-10-07           ...                         -0.020547
9     2018-10-07           ...                          0.025146
10    2018-10-07           ...                         -0.013066
11    2018-10-07           ...                         -0.119274
12    2018-10-07           ...                          0.022627
13    2018-10-07           ...                          0.006618
14    2018-10-07           ...                         -0.073255
15    2018-10-07           ...                               NaN
16    2018-10-07           ...                          0.047046
17    2018-10-07           ...                          0.041081
18    2018-10-07           ...                          0.021855
19    2018-10-07           ...                         -0.012239
20    2018-10-07           ...                          0.057226
21    2018-10-07           ...                         -0.121286
22    2018-10-07           ...                          0.103989
23    2018-10-07           ...                          0.023682
24    2018-10-07           ...                         -0.001504
25    2018-10-07           ...                          0.030993
26    2018-10-07           ...                         -0.011593
27    2018-10-07           ...                          0.061143
28    2018-10-07           ...                         -0.051397
29    2018-10-07           ...                         -0.034138
...          ...           ...                               ...
1772  2018-10-27           ...                          0.021287
1773  2018-10-27           ...                         -0.008352
1774  2018-10-27           ...                          0.048118
1775  2018-10-27           ...                         -0.016852
1776  2018-10-27           ...                         -0.151942
1777  2018-10-27           ...                         -0.030208
1778  2018-10-27           ...                          0.015461
1779  2018-10-27           ...                         -0.113068
1780  2018-10-27           ...                         -0.148180
1781  2018-10-27           ...                         -0.002023
1782  2018-10-27                                        0.075670
```

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1785  2018-10-27           ...                         -0.046842
1786  2018-10-27           ...                          0.022105
1787  2018-10-27           ...                          0.057851
1788  2018-10-27           ...                          0.040345
1789  2018-10-27           ...                         -0.036291
1790  2018-10-27           ...                         -0.046758
1791  2018-10-27           ...                          0.050287
1792  2018-10-27           ...                         -0.060719
1793  2018-10-27           ...                          0.046202
1794  2018-10-27           ...                          0.015116
1795  2018-10-27           ...                          0.005621
1796  2018-10-27           ...                         -0.007482
1797  2018-10-27           ...                         -0.054231
1798  2018-10-27           ...                         -0.023724
1799  2018-10-27           ...                          0.024258
1800  2018-10-27           ...                          0.098097
1801  2018-10-27           ...                          0.010207

[27259 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CCC.N' 'MTN.N' 'WEB.O']
total 1876 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-08           ...                         -0.059395
1     2018-10-08           ...                          0.026394
2     2018-10-08           ...                         -0.047207
3     2018-10-08           ...                          0.064974
4     2018-10-08           ...                          0.141994
5     2018-10-08           ...                         -0.020511
6     2018-10-08           ...                          0.004644
7     2018-10-08           ...                         -0.017277
8     2018-10-08           ...                         -0.026907
9     2018-10-08           ...                          0.023351
10    2018-10-08           ...                         -0.027374
11    2018-10-08           ...                         -0.152458
12    2018-10-08           ...                         -0.009687
13    2018-10-08           ...                          0.002162
14    2018-10-08           ...                         -0.097515
15    2018-10-08           ...                               NaN
16    2018-10-08           ...                          0.029977
17    2018-10-08           ...                          0.047823
18    2018-10-08           ...                         -0.010628
19    2018-10-08           ...                          0.013849
20    2018-10-08           ...                         -0.045181
21    2018-10-08           ...                         -0.129791
22    2018-10-08           ...                          0.100415
23    2018-10-08           ...                          0.011773
24    2018-10-08           ...                         -0.023050
25    2018-10-08           ...                          0.044081
26    2018-10-08           ...                         -0.024414
27    2018-10-08           ...                          0.064527
28    2018-10-08           ...                         -0.043772
29    2018-10-08           ...                         -0.034324
...          ...           ...                               ...
1770  2018-10-28           ...                          0.030244
1771  2018-10-28           ...                         -0.013330
1772  2018-10-28           ...                          0.026980
1773  2018-10-28           ...                         -0.072017
1774  2018-10-28           ...                         -0.095014
1775  2018-10-28           ...                         -0.035021
1776  2018-10-28           ...                          0.012612
1777  2018-10-28           ...                         -0.101032
1778  2018-10-28           ...                         -0.034921
```

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1781  2018-10-28           ...                          0.010816
1782  2018-10-28           ...                          0.005715
1783  2018-10-28           ...                         -0.000533
1784  2018-10-28           ...                          0.009879
1785  2018-10-28           ...                          0.096646
1786  2018-10-28           ...                         -0.053321
1787  2018-10-28           ...                         -0.025034
1788  2018-10-28           ...                         -0.063308
1789  2018-10-28           ...                         -0.005357
1790  2018-10-28           ...                         -0.030131
1791  2018-10-28           ...                          0.044537
1792  2018-10-28           ...                          0.023932
1793  2018-10-28           ...                         -0.005655
1794  2018-10-28           ...                         -0.032927
1795  2018-10-28           ...                         -0.027366
1796  2018-10-28           ...                         -0.030112
1797  2018-10-28           ...                          0.025361
1798  2018-10-28           ...                          0.014573
1799  2018-10-28           ...                          0.004773

[27225 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MTN.N' 'WEB.O' 'CSGP.O']
total 1867 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-11           ...                         -0.052598
1     2018-10-11           ...                          0.008301
2     2018-10-11           ...                         -0.038652
3     2018-10-11           ...                          0.066261
4     2018-10-11           ...                          0.118605
5     2018-10-11           ...                          0.069337
6     2018-10-11           ...                         -0.006386
7     2018-10-11           ...                         -0.017775
8     2018-10-11           ...                         -0.043834
9     2018-10-11           ...                          0.036303
10    2018-10-11           ...                         -0.028110
11    2018-10-11           ...                         -0.143174
12    2018-10-11           ...                         -0.058089
13    2018-10-11           ...                         -0.004243
14    2018-10-11           ...                         -0.092882
15    2018-10-11           ...                               NaN
16    2018-10-11           ...                          0.022555
17    2018-10-11           ...                          0.027227
18    2018-10-11           ...                         -0.018272
19    2018-10-11           ...                          0.000833
20    2018-10-11           ...                         -0.035415
21    2018-10-11           ...                         -0.117190
22    2018-10-11           ...                          0.110663
23    2018-10-11           ...                          0.016900
24    2018-10-11           ...                         -0.041746
25    2018-10-11           ...                          0.085619
26    2018-10-11           ...                         -0.012497
27    2018-10-11           ...                          0.066282
28    2018-10-11           ...                         -0.049229
29    2018-10-11           ...                         -0.055763
...          ...           ...                               ...
1771  2018-10-29           ...                          0.002898
1772  2018-10-29           ...                         -0.038389
1773  2018-10-29           ...                          0.043411
1774  2018-10-29           ...                         -0.050721
1775  2018-10-29           ...                         -0.112270
1776  2018-10-29           ...                         -0.066860
1777  2018-10-29           ...                          0.001617
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1780  2018-10-29           ...                          0.004564
1781  2018-10-29           ...                          0.064326
1782  2018-10-29           ...                         -0.058209
1783  2018-10-29           ...                         -0.010125
1784  2018-10-29           ...                          0.008965
1785  2018-10-29           ...                          0.007245
1786  2018-10-29           ...                          0.063065
1787  2018-10-29           ...                         -0.102668
1788  2018-10-29           ...                         -0.019761
1789  2018-10-29           ...                         -0.082921
1790  2018-10-29           ...                         -0.057924
1791  2018-10-29           ...                         -0.044035
1792  2018-10-29           ...                          0.029264
1793  2018-10-29           ...                          0.009131
1794  2018-10-29           ...                         -0.000800
1795  2018-10-29           ...                         -0.016630
1796  2018-10-29           ...                         -0.030612
1797  2018-10-29           ...                         -0.003385
1798  2018-10-29           ...                          0.003099
1799  2018-10-29           ...                          0.015244
1800  2018-10-29           ...                         -0.018403

[27195 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BKI.N' 'CMPR.O' 'GBX.N']
total 1868 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-12           ...                         -0.029396
1     2018-10-12           ...                          0.008535
2     2018-10-12           ...                          0.002734
3     2018-10-12           ...                          0.059993
4     2018-10-12           ...                          0.082200
5     2018-10-12           ...                          0.074195
6     2018-10-12           ...                         -0.047868
7     2018-10-12           ...                         -0.031236
8     2018-10-12           ...                         -0.032829
9     2018-10-12           ...                          0.032859
10    2018-10-12           ...                         -0.011916
11    2018-10-12           ...                         -0.111312
12    2018-10-12           ...                         -0.069889
13    2018-10-12           ...                         -0.003703
14    2018-10-12           ...                         -0.055377
15    2018-10-12           ...                               NaN
16    2018-10-12           ...                          0.037535
17    2018-10-12           ...                          0.019057
18    2018-10-12           ...                         -0.023478
19    2018-10-12           ...                         -0.005180
20    2018-10-12           ...                         -0.052828
21    2018-10-12           ...                         -0.090119
22    2018-10-12           ...                          0.082212
23    2018-10-12           ...                          0.016096
24    2018-10-12           ...                         -0.073995
25    2018-10-12           ...                          0.067467
26    2018-10-12           ...                         -0.007334
27    2018-10-12           ...                          0.040688
28    2018-10-12           ...                         -0.039597
29    2018-10-12           ...                         -0.040009
...          ...           ...                               ...
1773  2018-11-01           ...                          0.019237
1774  2018-11-01           ...                         -0.047557
1775  2018-11-01           ...                         -0.010022
1776  2018-11-01           ...                         -0.039978
1777  2018-11-01           ...                         -0.119844
```

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1780  2018-11-01           ...                        -0.116872
1781  2018-11-01           ...                        -0.071410
1782  2018-11-01           ...                         0.007565
1783  2018-11-01           ...                         0.084936
1784  2018-11-01           ...                        -0.080896
1785  2018-11-01           ...                        -0.017121
1786  2018-11-01           ...                        -0.001865
1787  2018-11-01           ...                         0.004709
1788  2018-11-01           ...                         0.059371
1789  2018-11-01           ...                        -0.195574
1790  2018-11-01           ...                        -0.038854
1791  2018-11-01           ...                        -0.116773
1792  2018-11-01           ...                        -0.133777
1793  2018-11-01           ...                        -0.061638
1794  2018-11-01           ...                         0.037264
1795  2018-11-01           ...                         0.026133
1796  2018-11-01           ...                        -0.003270
1797  2018-11-01           ...                        -0.035635
1798  2018-11-01           ...                        -0.061317
1799  2018-11-01           ...                        -0.019239
1800  2018-11-01           ...                         0.002162
1801  2018-11-01           ...                         0.023257
1802  2018-11-01           ...                        -0.022231

[27165 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ACLS.O' 'BLDP.O' 'ECPG.O']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-13           ...                        -0.019864
1     2018-10-13           ...                        -0.000781
2     2018-10-13           ...                         0.002321
3     2018-10-13           ...                         0.077337
4     2018-10-13           ...                         0.036936
5     2018-10-13           ...                         0.063870
6     2018-10-13           ...                        -0.041432
7     2018-10-13           ...                        -0.043191
8     2018-10-13           ...                        -0.015364
9     2018-10-13           ...                         0.031835
10    2018-10-13           ...                         0.000147
11    2018-10-13           ...                        -0.068410
12    2018-10-13           ...                        -0.064138
13    2018-10-13           ...                        -0.003781
14    2018-10-13           ...                        -0.011944
15    2018-10-13           ...                              NaN
16    2018-10-13           ...                         0.024606
17    2018-10-13           ...                         0.026128
18    2018-10-13           ...                        -0.020556
19    2018-10-13           ...                        -0.002181
20    2018-10-13           ...                        -0.055269
21    2018-10-13           ...                        -0.072692
22    2018-10-13           ...                         0.070196
23    2018-10-13           ...                         0.001344
24    2018-10-13           ...                        -0.081579
25    2018-10-13           ...                         0.052253
26    2018-10-13           ...                         0.007344
27    2018-10-13           ...                         0.039208
28    2018-10-13           ...                        -0.021906
29    2018-10-13           ...                        -0.063553
...          ...           ...                              ...
1773  2018-11-02           ...                         0.018766
1774  2018-11-02           ...                        -0.050426
1775  2018-11-02           ...                        -0.001940
```

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1778  2018-11-02           ...                        -0.012855
1779  2018-11-02           ...                         0.009180
1780  2018-11-02           ...                        -0.109949
1781  2018-11-02           ...                        -0.042265
1782  2018-11-02           ...                         0.007672
1783  2018-11-02           ...                         0.067674
1784  2018-11-02           ...                        -0.088972
1785  2018-11-02           ...                        -0.015948
1786  2018-11-02           ...                         0.057191
1787  2018-11-02           ...                         0.020452
1788  2018-11-02           ...                         0.058099
1789  2018-11-02           ...                        -0.236792
1790  2018-11-02           ...                        -0.031807
1791  2018-11-02           ...                        -0.094919
1792  2018-11-02           ...                        -0.153794
1793  2018-11-02           ...                        -0.047096
1794  2018-11-02           ...                         0.043188
1795  2018-11-02           ...                         0.012498
1796  2018-11-02           ...                         0.026544
1797  2018-11-02           ...                        -0.011285
1798  2018-11-02           ...                        -0.044586
1799  2018-11-02           ...                        -0.030990
1800  2018-11-02           ...                         0.009617
1801  2018-11-02           ...                         0.068045
1802  2018-11-02           ...                        -0.033695

[27135 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DIN.N' 'GTLS.O' 'TPR.N']
total 1864 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-14           ...                        -0.025024
1     2018-10-14           ...                         0.013723
2     2018-10-14           ...                        -0.012872
3     2018-10-14           ...                         0.061082
4     2018-10-14           ...                        -0.062930
5     2018-10-14           ...                         0.076749
6     2018-10-14           ...                        -0.038702
7     2018-10-14           ...                        -0.053144
8     2018-10-14           ...                        -0.003821
9     2018-10-14           ...                         0.018685
10    2018-10-14           ...                        -0.003137
11    2018-10-14           ...                        -0.055549
12    2018-10-14           ...                        -0.027929
13    2018-10-14           ...                        -0.000834
14    2018-10-14           ...                        -0.007976
15    2018-10-14           ...                              NaN
16    2018-10-14           ...                         0.013124
17    2018-10-14           ...                        -0.015465
18    2018-10-14           ...                        -0.039118
19    2018-10-14           ...                        -0.027655
20    2018-10-14           ...                        -0.042155
21    2018-10-14           ...                        -0.058352
22    2018-10-14           ...                         0.046416
23    2018-10-14           ...                         0.000519
24    2018-10-14           ...                        -0.045499
25    2018-10-14           ...                         0.001912
26    2018-10-14           ...                        -0.014326
27    2018-10-14           ...                         0.059765
28    2018-10-14           ...                         0.018395
29    2018-10-14           ...                        -0.003115
...          ...           ...                               ...
1771  2018-11-03           ...                         0.030953
```

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1774  2018-11-03           ...                        -0.005816
1775  2018-11-03           ...                        -0.072994
1776  2018-11-03           ...                        -0.011017
1777  2018-11-03           ...                         0.001327
1778  2018-11-03           ...                        -0.143885
1779  2018-11-03           ...                        -0.017909
1780  2018-11-03           ...                         0.063018
1781  2018-11-03           ...                         0.073293
1782  2018-11-03           ...                        -0.081492
1783  2018-11-03           ...                         0.053557
1784  2018-11-03           ...                         0.051690
1785  2018-11-03           ...                         0.075205
1786  2018-11-03           ...                         0.069516
1787  2018-11-03           ...                        -0.248884
1788  2018-11-03           ...                        -0.040317
1789  2018-11-03           ...                        -0.108194
1790  2018-11-03           ...                        -0.105511
1791  2018-11-03           ...                        -0.056173
1792  2018-11-03           ...                         0.045639
1793  2018-11-03           ...                        -0.077384
1794  2018-11-03           ...                         0.039262
1795  2018-11-03           ...                         0.001607
1796  2018-11-03           ...                        -0.044114
1797  2018-11-03           ...                        -0.018900
1798  2018-11-03           ...                         0.026659
1799  2018-11-03           ...                         0.104865
1800  2018-11-03           ...                        -0.026175

[27108 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CONN.O' 'PPBI.O' 'SNBR.O']
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-15           ...                        -0.005379
1     2018-10-15           ...                         0.011861
2     2018-10-15           ...                              NaN
3     2018-10-15           ...                        -0.017230
4     2018-10-15           ...                         0.037787
5     2018-10-15           ...                        -0.107630
6     2018-10-15           ...                        -0.117897
7     2018-10-15           ...                        -0.043575
8     2018-10-15           ...                        -0.050388
9     2018-10-15           ...                        -0.002733
10    2018-10-15           ...                         0.043113
11    2018-10-15           ...                         0.011884
12    2018-10-15           ...                        -0.048877
13    2018-10-15           ...                        -0.013771
14    2018-10-15           ...                        -0.002236
15    2018-10-15           ...                         0.027397
16    2018-10-15           ...                              NaN
17    2018-10-15           ...                         0.012063
18    2018-10-15           ...                         0.015732
19    2018-10-15           ...                        -0.040048
20    2018-10-15           ...                        -0.008666
21    2018-10-15           ...                        -0.020861
22    2018-10-15           ...                        -0.054828
23    2018-10-15           ...                         0.067742
24    2018-10-15           ...                        -0.003090
25    2018-10-15           ...                        -0.060714
26    2018-10-15           ...                        -0.033936
27    2018-10-15           ...                         0.000221
28    2018-10-15           ...                         0.073710
29    2018-10-15           ...                         0.010644
```

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1769  2018-11-04           ...                        -0.035952
1770  2018-11-04           ...                        -0.008799
1771  2018-11-04           ...                        -0.023633
1772  2018-11-04           ...                        -0.138138
1773  2018-11-04           ...                         0.004416
1774  2018-11-04           ...                         0.010169
1775  2018-11-04           ...                        -0.195644
1776  2018-11-04           ...                        -0.020028
1777  2018-11-04           ...                         0.056058
1778  2018-11-04           ...                         0.076235
1779  2018-11-04           ...                        -0.082337
1780  2018-11-04           ...                         0.037462
1781  2018-11-04           ...                         0.030652
1782  2018-11-04           ...                         0.045127
1783  2018-11-04           ...                         0.059013
1784  2018-11-04           ...                        -0.256171
1785  2018-11-04           ...                         0.024133
1786  2018-11-04           ...                        -0.122162
1787  2018-11-04           ...                        -0.105470
1788  2018-11-04           ...                        -0.073485
1789  2018-11-04           ...                         0.026250
1790  2018-11-04           ...                        -0.062662
1791  2018-11-04           ...                        -0.000434
1792  2018-11-04           ...                         0.062209
1793  2018-11-04           ...                        -0.042491
1794  2018-11-04           ...                        -0.028077
1795  2018-11-04           ...                         0.018688
1796  2018-11-04           ...                         0.174097
1797  2018-11-04           ...                        -0.018817

[27077 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CONN.O' 'PPBI.O' 'SNBR.O']
total 1839 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-18           ...                        -0.003183
1     2018-10-18           ...                         0.012485
2     2018-10-18           ...                              NaN
3     2018-10-18           ...                        -0.021961
4     2018-10-18           ...                         0.050873
5     2018-10-18           ...                        -0.095603
6     2018-10-18           ...                        -0.150744
7     2018-10-18           ...                        -0.072789
8     2018-10-18           ...                        -0.032008
9     2018-10-18           ...                         0.007521
10    2018-10-18           ...                         0.064313
11    2018-10-18           ...                        -0.005135
12    2018-10-18           ...                        -0.041842
13    2018-10-18           ...                        -0.045236
14    2018-10-18           ...                         0.002561
15    2018-10-18           ...                         0.037095
16    2018-10-18           ...                              NaN
17    2018-10-18           ...                        -0.010088
18    2018-10-18           ...                         0.017412
19    2018-10-18           ...                        -0.017210
20    2018-10-18           ...                         0.013691
21    2018-10-18           ...                        -0.014121
22    2018-10-18           ...                        -0.043757
23    2018-10-18           ...                         0.093594
24    2018-10-18           ...                         0.003270
25    2018-10-18           ...                        -0.094507
26    2018-10-18           ...                        -0.026952
27    2018-10-18           ...                         0.013802
```

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...          ...          ...                          ...
1765  2018-11-05          ...                     0.003807
1766  2018-11-05          ...                    -0.039714
1767  2018-11-05          ...                    -0.083534
1768  2018-11-05          ...                    -0.023914
1769  2018-11-05          ...                    -0.072982
1770  2018-11-05          ...                     0.014369
1771  2018-11-05          ...                     0.003953
1772  2018-11-05          ...                    -0.172968
1773  2018-11-05          ...                    -0.115991
1774  2018-11-05          ...                     0.081447
1775  2018-11-05          ...                     0.045481
1776  2018-11-05          ...                    -0.123279
1777  2018-11-05          ...                     0.041851
1778  2018-11-05          ...                     0.009724
1779  2018-11-05          ...                     0.058326
1780  2018-11-05          ...                     0.058019
1781  2018-11-05          ...                    -0.234093
1782  2018-11-05          ...                     0.023029
1783  2018-11-05          ...                    -0.080059
1784  2018-11-05          ...                    -0.108140
1785  2018-11-05          ...                    -0.072106
1786  2018-11-05          ...                    -0.008840
1787  2018-11-05          ...                    -0.113013
1788  2018-11-05          ...                    -0.002577
1789  2018-11-05          ...                     0.037285
1790  2018-11-05          ...                    -0.078789
1791  2018-11-05          ...                    -0.019633
1792  2018-11-05          ...                    -0.005601
1793  2018-11-05          ...                     0.118140
1794  2018-11-05          ...                     0.033190

[27064 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'DBVT.O' 'MSGN.N' 'TLK.N']
total 1842 df
            time          ...          returnsOpenPrevMktres10
0     2018-10-19          ...                        -0.012267
1     2018-10-19          ...                        -0.002568
2     2018-10-19          ...                              NaN
3     2018-10-19          ...                        -0.021132
4     2018-10-19          ...                         0.066543
5     2018-10-19          ...                        -0.093690
6     2018-10-19          ...                        -0.228406
7     2018-10-19          ...                        -0.084873
8     2018-10-19          ...                        -0.003306
9     2018-10-19          ...                        -0.032508
10    2018-10-19          ...                         0.036455
11    2018-10-19          ...                        -0.011033
12    2018-10-19          ...                        -0.038627
13    2018-10-19          ...                        -0.053793
14    2018-10-19          ...                        -0.003480
15    2018-10-19          ...                         0.027458
16    2018-10-19          ...                              NaN
17    2018-10-19          ...                        -0.016761
18    2018-10-19          ...                         0.016091
19    2018-10-19          ...                        -0.039601
20    2018-10-19          ...                         0.047736
21    2018-10-19          ...                        -0.040653
22    2018-10-19          ...                        -0.054272
23    2018-10-19          ...                         0.037941
24    2018-10-19          ...                        -0.004774
25    2018-10-19          ...                        -0.102146
```

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28    2018-10-19           ...                          0.017259
29    2018-10-19           ...                          0.025137
...          ...           ...                               ...
1766  2018-11-08           ...                          0.007576
1767  2018-11-08           ...                         -0.020576
1768  2018-11-08           ...                         -0.063012
1769  2018-11-08           ...                         -0.001114
1770  2018-11-08           ...                         -0.014418
1771  2018-11-08           ...                          0.033316
1772  2018-11-08           ...                          0.000007
1773  2018-11-08           ...                         -0.101747
1774  2018-11-08           ...                         -0.207867
1775  2018-11-08           ...                          0.085046
1776  2018-11-08           ...                          0.076571
1777  2018-11-08           ...                         -0.141934
1778  2018-11-08           ...                          0.041267
1779  2018-11-08           ...                          0.024962
1780  2018-11-08           ...                          0.062875
1781  2018-11-08           ...                          0.069309
1782  2018-11-08           ...                         -0.220353
1783  2018-11-08           ...                          0.028248
1784  2018-11-08           ...                         -0.038397
1785  2018-11-08           ...                         -0.054585
1786  2018-11-08           ...                         -0.040799
1787  2018-11-08           ...                         -0.057413
1788  2018-11-08           ...                         -0.119374
1789  2018-11-08           ...                          0.023244
1790  2018-11-08           ...                          0.063389
1791  2018-11-08           ...                         -0.041606
1792  2018-11-08           ...                         -0.012325
1793  2018-11-08           ...                          0.000083
1794  2018-11-08           ...                          0.082104
1795  2018-11-08           ...                          0.041821

[27049 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MSGN.N' 'TLK.N' 'NVMI.O']
total 1842 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-20           ...                         -0.020900
1     2018-10-20           ...                         -0.038869
2     2018-10-20           ...                               NaN
3     2018-10-20           ...                         -0.044641
4     2018-10-20           ...                         -0.014178
5     2018-10-20           ...                         -0.120190
6     2018-10-20           ...                         -0.203196
7     2018-10-20           ...                         -0.024513
8     2018-10-20           ...                          0.000338
9     2018-10-20           ...                         -0.082046
10    2018-10-20           ...                          0.014158
11    2018-10-20           ...                         -0.019461
12    2018-10-20           ...                         -0.016485
13    2018-10-20           ...                         -0.032440
14    2018-10-20           ...                         -0.003830
15    2018-10-20           ...                         -0.012798
16    2018-10-20           ...                               NaN
17    2018-10-20           ...                         -0.005619
18    2018-10-20           ...                          0.028304
19    2018-10-20           ...                         -0.064405
20    2018-10-20           ...                          0.064392
21    2018-10-20           ...                         -0.014291
22    2018-10-20           ...                         -0.051329
23    2018-10-20           ...                          0.020316
```

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26    2018-10-20          ...                        -0.059531
27    2018-10-20          ...                         0.000642
28    2018-10-20          ...                         0.030287
29    2018-10-20          ...                         0.033775
...          ...          ...                              ...
1764  2018-11-09          ...                        -0.001397
1765  2018-11-09          ...                        -0.018130
1766  2018-11-09          ...                        -0.076101
1767  2018-11-09          ...                        -0.000071
1768  2018-11-09          ...                        -0.045477
1769  2018-11-09          ...                         0.091778
1770  2018-11-09          ...                        -0.001429
1771  2018-11-09          ...                        -0.124880
1772  2018-11-09          ...                        -0.138084
1773  2018-11-09          ...                         0.080182
1774  2018-11-09          ...                         0.080645
1775  2018-11-09          ...                        -0.145544
1776  2018-11-09          ...                         0.035470
1777  2018-11-09          ...                         0.016210
1778  2018-11-09          ...                         0.062998
1779  2018-11-09          ...                         0.040508
1780  2018-11-09          ...                        -0.291789
1781  2018-11-09          ...                         0.034436
1782  2018-11-09          ...                        -0.106734
1783  2018-11-09          ...                        -0.096641
1784  2018-11-09          ...                        -0.057864
1785  2018-11-09          ...                        -0.058070
1786  2018-11-09          ...                        -0.127547
1787  2018-11-09          ...                        -0.022747
1788  2018-11-09          ...                         0.110401
1789  2018-11-09          ...                        -0.043837
1790  2018-11-09          ...                         0.007853
1791  2018-11-09          ...                         0.018077
1792  2018-11-09          ...                         0.125679
1793  2018-11-09          ...                         0.067349

[27031 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MSGN.N' 'TLK.N' 'NVMI.O']
total 1838 df
            time          ...          returnsOpenPrevMktres10
0     2018-10-21          ...                        -0.006483
1     2018-10-21          ...                        -0.043671
2     2018-10-21          ...                              NaN
3     2018-10-21          ...                        -0.026310
4     2018-10-21          ...                        -0.008536
5     2018-10-21          ...                        -0.109197
6     2018-10-21          ...                        -0.263267
7     2018-10-21          ...                        -0.071934
8     2018-10-21          ...                        -0.000425
9     2018-10-21          ...                        -0.089539
10    2018-10-21          ...                         0.037729
11    2018-10-21          ...                         0.003381
12    2018-10-21          ...                         0.055225
13    2018-10-21          ...                        -0.041572
14    2018-10-21          ...                        -0.005328
15    2018-10-21          ...                        -0.008722
16    2018-10-21          ...                        -0.029925
17    2018-10-21          ...                        -0.008571
18    2018-10-21          ...                         0.030603
19    2018-10-21          ...                        -0.033164
20    2018-10-21          ...                         0.092135
21    2018-10-21          ...                        -0.105754
```

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24    2018-10-21          ...                         0.003661
25    2018-10-21          ...                        -0.098404
26    2018-10-21          ...                        -0.055152
27    2018-10-21          ...                         0.010196
28    2018-10-21          ...                        -0.015604
29    2018-10-21          ...                         0.024581
...          ...          ...                              ...
1762  2018-11-10          ...                         0.008038
1763  2018-11-10          ...                        -0.064121
1764  2018-11-10          ...                        -0.060508
1765  2018-11-10          ...                         0.005662
1766  2018-11-10          ...                        -0.115155
1767  2018-11-10          ...                         0.002854
1768  2018-11-10          ...                        -0.003828
1769  2018-11-10          ...                        -0.121980
1770  2018-11-10          ...                        -0.070234
1771  2018-11-10          ...                         0.072912
1772  2018-11-10          ...                         0.104244
1773  2018-11-10          ...                        -0.163499
1774  2018-11-10          ...                         0.021602
1775  2018-11-10          ...                         0.008206
1776  2018-11-10          ...                         0.022929
1777  2018-11-10          ...                         0.039029
1778  2018-11-10          ...                        -0.313648
1779  2018-11-10          ...                         0.049189
1780  2018-11-10          ...                        -0.057560
1781  2018-11-10          ...                        -0.084461
1782  2018-11-10          ...                        -0.039149
1783  2018-11-10          ...                        -0.042769
1784  2018-11-10          ...                        -0.133157
1785  2018-11-10          ...                        -0.024662
1786  2018-11-10          ...                         0.101655
1787  2018-11-10          ...                        -0.041340
1788  2018-11-10          ...                        -0.049856
1789  2018-11-10          ...                         0.008645
1790  2018-11-10          ...                         0.084990
1791  2018-11-10          ...                         0.048729

[27014 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'TLK.N' 'NVMI.O' 'ANAB.O']
total 1835 df
            time          ...          returnsOpenPrevMktres10
0     2018-10-22          ...                        -0.000650
1     2018-10-22          ...                        -0.033463
2     2018-10-22          ...                              NaN
3     2018-10-22          ...                        -0.020203
4     2018-10-22          ...                        -0.023499
5     2018-10-22          ...                        -0.093858
6     2018-10-22          ...                        -0.206687
7     2018-10-22          ...                        -0.043805
8     2018-10-22          ...                        -0.017253
9     2018-10-22          ...                        -0.056270
10    2018-10-22          ...                        -0.018536
11    2018-10-22          ...                         0.014120
12    2018-10-22          ...                         0.059467
13    2018-10-22          ...                        -0.023528
14    2018-10-22          ...                        -0.002936
15    2018-10-22          ...                         0.024293
16    2018-10-22          ...                        -0.029222
17    2018-10-22          ...                        -0.022119
18    2018-10-22          ...                         0.023117
19    2018-10-22          ...                        -0.056964
```

```
22    2018-10-22           ...                          -0.050571
23    2018-10-22           ...                           0.020056
24    2018-10-22           ...                           0.011622
25    2018-10-22           ...                          -0.045913
26    2018-10-22           ...                          -0.027091
27    2018-10-22           ...                           0.014672
28    2018-10-22           ...                           0.005432
29    2018-10-22           ...                           0.035290
...          ...           ...                                ...
1751  2018-11-11           ...                          -0.004237
1752  2018-11-11           ...                          -0.038538
1753  2018-11-11           ...                          -0.092904
1754  2018-11-11           ...                           0.042404
1755  2018-11-11           ...                          -0.103061
1756  2018-11-11           ...                           0.003496
1757  2018-11-11           ...                          -0.003123
1758  2018-11-11           ...                          -0.063106
1759  2018-11-11           ...                          -0.054926
1760  2018-11-11           ...                           0.064177
1761  2018-11-11           ...                           0.088150
1762  2018-11-11           ...                          -0.134042
1763  2018-11-11           ...                           0.011515
1764  2018-11-11           ...                           0.005040
1765  2018-11-11           ...                           0.029980
1766  2018-11-11           ...                           0.037546
1767  2018-11-11           ...                          -0.288682
1768  2018-11-11           ...                           0.045334
1769  2018-11-11           ...                          -0.062104
1770  2018-11-11           ...                          -0.071001
1771  2018-11-11           ...                          -0.049642
1772  2018-11-11           ...                          -0.062655
1773  2018-11-11           ...                          -0.134597
1774  2018-11-11           ...                          -0.050838
1775  2018-11-11           ...                           0.123790
1776  2018-11-11           ...                          -0.025509
1777  2018-11-11           ...                          -0.052843
1778  2018-11-11           ...                           0.007040
1779  2018-11-11           ...                           0.082929
1780  2018-11-11           ...                           0.066793

[26987 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ANAB.O' 'AXDX.O' 'REVG.N']
total 1834 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-25           ...                          -0.016876
1     2018-10-25           ...                          -0.015329
2     2018-10-25           ...                                NaN
3     2018-10-25           ...                          -0.032544
4     2018-10-25           ...                          -0.041731
5     2018-10-25           ...                          -0.123559
6     2018-10-25           ...                          -0.233762
7     2018-10-25           ...                          -0.043065
8     2018-10-25           ...                          -0.031839
9     2018-10-25           ...                          -0.025324
10    2018-10-25           ...                          -0.056179
11    2018-10-25           ...                           0.012238
12    2018-10-25           ...                           0.040677
13    2018-10-25           ...                           0.032030
14    2018-10-25           ...                          -0.004074
15    2018-10-25           ...                           0.009086
16    2018-10-25           ...                          -0.044386
17    2018-10-25           ...                          -0.034214
```

```
20    2018-10-25           ...                          0.034209
21    2018-10-25           ...                         -0.041242
22    2018-10-25           ...                         -0.059768
23    2018-10-25           ...                          0.008104
24    2018-10-25           ...                          0.023011
25    2018-10-25           ...                         -0.016602
26    2018-10-25           ...                         -0.085813
27    2018-10-25           ...                         -0.012958
28    2018-10-25           ...                          0.009434
29    2018-10-25           ...                          0.040744
...          ...           ...                               ...
1752  2018-11-12           ...                          0.022677
1753  2018-11-12           ...                         -0.013533
1754  2018-11-12           ...                         -0.026934
1755  2018-11-12           ...                         -0.014978
1756  2018-11-12           ...                         -0.080516
1757  2018-11-12           ...                          0.040964
1758  2018-11-12           ...                          0.007828
1759  2018-11-12           ...                         -0.090866
1760  2018-11-12           ...                         -0.063585
1761  2018-11-12           ...                          0.033084
1762  2018-11-12           ...                          0.084394
1763  2018-11-12           ...                         -0.055224
1764  2018-11-12           ...                          0.017600
1765  2018-11-12           ...                          0.001535
1766  2018-11-12           ...                         -0.015248
1767  2018-11-12           ...                         -0.004092
1768  2018-11-12           ...                         -0.157156
1769  2018-11-12           ...                          0.031140
1770  2018-11-12           ...                         -0.023667
1771  2018-11-12           ...                          0.002258
1772  2018-11-12           ...                         -0.054382
1773  2018-11-12           ...                         -0.069333
1774  2018-11-12           ...                         -0.106056
1775  2018-11-12           ...                         -0.067040
1776  2018-11-12           ...                          0.150793
1777  2018-11-12           ...                         -0.056596
1778  2018-11-12           ...                         -0.062917
1779  2018-11-12           ...                          0.038488
1780  2018-11-12           ...                          0.106799
1781  2018-11-12           ...                          0.082956

[26961 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'FMX.N' 'MLNX.O' 'SSTK.N']
total 1836 df
            time           ...           returnsOpenPrevMktres10
0     2018-10-26           ...                         -0.011886
1     2018-10-26           ...                          0.000942
2     2018-10-26           ...                               NaN
3     2018-10-26           ...                         -0.048628
4     2018-10-26           ...                         -0.060326
5     2018-10-26           ...                         -0.102859
6     2018-10-26           ...                         -0.253030
7     2018-10-26           ...                         -0.035592
8     2018-10-26           ...                         -0.023907
9     2018-10-26           ...                         -0.006217
10    2018-10-26           ...                         -0.061666
11    2018-10-26           ...                         -0.004480
12    2018-10-26           ...                          0.026255
13    2018-10-26           ...                          0.039371
14    2018-10-26           ...                         -0.001944
15    2018-10-26           ...                         -0.030005
```

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18    2018-10-26          ...                          0.022437
19    2018-10-26          ...                         -0.079576
20    2018-10-26          ...                          0.054094
21    2018-10-26          ...                         -0.042202
22    2018-10-26          ...                         -0.085354
23    2018-10-26          ...                          0.006098
24    2018-10-26          ...                          0.028253
25    2018-10-26          ...                          0.025041
26    2018-10-26          ...                         -0.062290
27    2018-10-26          ...                         -0.009742
28    2018-10-26          ...                         -0.011050
29    2018-10-26          ...                          0.030933
...          ...          ...                               ...
1752  2018-11-15          ...                          0.008913
1753  2018-11-15          ...                         -0.023464
1754  2018-11-15          ...                         -0.009990
1755  2018-11-15          ...                         -0.087601
1756  2018-11-15          ...                          0.025392
1757  2018-11-15          ...                         -0.003076
1758  2018-11-15          ...                         -0.306178
1759  2018-11-15          ...                         -0.098648
1760  2018-11-15          ...                          0.037757
1761  2018-11-15          ...                          0.065677
1762  2018-11-15          ...                         -0.039509
1763  2018-11-15          ...                          0.024684
1764  2018-11-15          ...                          0.012823
1765  2018-11-15          ...                         -0.052396
1766  2018-11-15          ...                         -0.059272
1767  2018-11-15          ...                          0.000134
1768  2018-11-15          ...                          0.062559
1769  2018-11-15          ...                          0.045577
1770  2018-11-15          ...                          0.044974
1771  2018-11-15          ...                         -0.044119
1772  2018-11-15          ...                         -0.046716
1773  2018-11-15          ...                         -0.105031
1774  2018-11-15          ...                         -0.067824
1775  2018-11-15          ...                          0.161355
1776  2018-11-15          ...                         -0.032266
1777  2018-11-15          ...                               NaN
1778  2018-11-15          ...                         -0.066144
1779  2018-11-15          ...                          0.021088
1780  2018-11-15          ...                          0.131596
1781  2018-11-15          ...                          0.078120

[26936 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SSTK.N' 'GOGL.O' 'ZGNX.O']
total 1837 df
            time          ...          returnsOpenPrevMktres10
0     2018-10-27          ...                          0.002111
1     2018-10-27          ...                          0.052083
2     2018-10-27          ...                               NaN
3     2018-10-27          ...                         -0.051166
4     2018-10-27          ...                         -0.064760
5     2018-10-27          ...                         -0.088428
6     2018-10-27          ...                         -0.304222
7     2018-10-27          ...                         -0.075047
8     2018-10-27          ...                         -0.011539
9     2018-10-27          ...                         -0.028640
10    2018-10-27          ...                         -0.087446
11    2018-10-27          ...                         -0.005062
12    2018-10-27          ...                         -0.003179
13    2018-10-27          ...                          0.035236
```

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16    2018-10-27          ...                        -0.043768
17    2018-10-27          ...                         0.006239
18    2018-10-27          ...                         0.003510
19    2018-10-27          ...                        -0.079299
20    2018-10-27          ...                         0.072472
21    2018-10-27          ...                        -0.026837
22    2018-10-27          ...                        -0.090574
23    2018-10-27          ...                        -0.007330
24    2018-10-27          ...                         0.031316
25    2018-10-27          ...                        -0.252980
26    2018-10-27          ...                        -0.056724
27    2018-10-27          ...                        -0.022507
28    2018-10-27          ...                        -0.023753
29    2018-10-27          ...                         0.026931
...          ...          ...                              ...
1749  2018-11-16          ...                         0.009124
1750  2018-11-16          ...                        -0.053154
1751  2018-11-16          ...                        -0.018792
1752  2018-11-16          ...                        -0.091369
1753  2018-11-16          ...                        -0.048495
1754  2018-11-16          ...                        -0.006344
1755  2018-11-16          ...                        -0.261659
1756  2018-11-16          ...                        -0.110737
1757  2018-11-16          ...                         0.056441
1758  2018-11-16          ...                         0.067243
1759  2018-11-16          ...                        -0.066041
1760  2018-11-16          ...                         0.016823
1761  2018-11-16          ...                        -0.031978
1762  2018-11-16          ...                        -0.034883
1763  2018-11-16          ...                        -0.058448
1764  2018-11-16          ...                        -0.001247
1765  2018-11-16          ...                         0.068021
1766  2018-11-16          ...                         0.039702
1767  2018-11-16          ...                         0.043828
1768  2018-11-16          ...                        -0.056823
1769  2018-11-16          ...                        -0.058376
1770  2018-11-16          ...                        -0.076955
1771  2018-11-16          ...                        -0.083129
1772  2018-11-16          ...                         0.149255
1773  2018-11-16          ...                        -0.049043
1774  2018-11-16          ...                              NaN
1775  2018-11-16          ...                        -0.032260
1776  2018-11-16          ...                         0.005287
1777  2018-11-16          ...                         0.056277
1778  2018-11-16          ...                         0.088974

[26909 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'GOGL.O' 'ZGNX.O' 'AY.O']
total 1833 df
            time          ...          returnsOpenPrevMktres10
0     2018-10-28          ...                         0.007259
1     2018-10-28          ...                         0.050645
2     2018-10-28          ...                              NaN
3     2018-10-28          ...                        -0.061604
4     2018-10-28          ...                        -0.032854
5     2018-10-28          ...                        -0.026261
6     2018-10-28          ...                        -0.345404
7     2018-10-28          ...                        -0.070026
8     2018-10-28          ...                        -0.000754
9     2018-10-28          ...                        -0.034100
10    2018-10-28          ...                        -0.092139
11    2018-10-28          ...                         0.021569
```

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14    2018-10-28          ...                        -0.001112
15    2018-10-28          ...                        -0.054403
16    2018-10-28          ...                        -0.023974
17    2018-10-28          ...                         0.011021
18    2018-10-28          ...                         0.018930
19    2018-10-28          ...                        -0.087540
20    2018-10-28          ...                         0.075349
21    2018-10-28          ...                        -0.024363
22    2018-10-28          ...                        -0.069526
23    2018-10-28          ...                         0.017128
24    2018-10-28          ...                         0.022776
25    2018-10-28          ...                        -0.275955
26    2018-10-28          ...                        -0.048782
27    2018-10-28          ...                         0.012763
28    2018-10-28          ...                        -0.031067
29    2018-10-28          ...                         0.046502
...          ...          ...                              ...
1751  2018-11-17          ...                        -0.025472
1752  2018-11-17          ...                        -0.005697
1753  2018-11-17          ...                        -0.096481
1754  2018-11-17          ...                        -0.085337
1755  2018-11-17          ...                        -0.003962
1756  2018-11-17          ...                        -0.171823
1757  2018-11-17          ...                        -0.151730
1758  2018-11-17          ...                         0.039383
1759  2018-11-17          ...                         0.062282
1760  2018-11-17          ...                        -0.077712
1761  2018-11-17          ...                        -0.012392
1762  2018-11-17          ...                        -0.021427
1763  2018-11-17          ...                              NaN
1764  2018-11-17          ...                        -0.068932
1765  2018-11-17          ...                        -0.066111
1766  2018-11-17          ...                        -0.082793
1767  2018-11-17          ...                         0.052063
1768  2018-11-17          ...                         0.022458
1769  2018-11-17          ...                        -0.001440
1770  2018-11-17          ...                        -0.042817
1771  2018-11-17          ...                        -0.030995
1772  2018-11-17          ...                         0.012090
1773  2018-11-17          ...                        -0.073499
1774  2018-11-17          ...                         0.081283
1775  2018-11-17          ...                        -0.036654
1776  2018-11-17          ...                              NaN
1777  2018-11-17          ...                        -0.002432
1778  2018-11-17          ...                        -0.012282
1779  2018-11-17          ...                         0.048839
1780  2018-11-17          ...                         0.063412

[26888 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SFNC.O' 'SMI.N' 'YEXT.N']
total 1835 df
            time          ...          returnsOpenPrevMktres10
0     2018-10-29          ...                        -0.008427
1     2018-10-29          ...                        -0.019621
2     2018-10-29          ...                              NaN
3     2018-10-29          ...                        -0.046763
4     2018-10-29          ...                        -0.124574
5     2018-10-29          ...                        -0.103066
6     2018-10-29          ...                        -0.210480
7     2018-10-29          ...                        -0.014666
8     2018-10-29          ...                         0.005994
9     2018-10-29          ...                        -0.051802
```

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12    2018-10-29          ...                          0.005529
13    2018-10-29          ...                         -0.015889
14    2018-10-29          ...                         -0.001510
15    2018-10-29          ...                         -0.100578
16    2018-10-29          ...                         -0.054319
17    2018-10-29          ...                          0.037600
18    2018-10-29          ...                          0.010315
19    2018-10-29          ...                         -0.164818
20    2018-10-29          ...                          0.074206
21    2018-10-29          ...                         -0.041423
22    2018-10-29          ...                         -0.100791
23    2018-10-29          ...                         -0.019302
24    2018-10-29          ...                          0.027771
25    2018-10-29          ...                         -0.267615
26    2018-10-29          ...                         -0.098137
27    2018-10-29          ...                          0.007675
28    2018-10-29          ...                         -0.032493
29    2018-10-29          ...                          0.040728
...          ...          ...                               ...
1749  2018-11-18          ...                         -0.021199
1750  2018-11-18          ...                         -0.007599
1751  2018-11-18          ...                         -0.046826
1752  2018-11-18          ...                         -0.097204
1753  2018-11-18          ...                         -0.024423
1754  2018-11-18          ...                         -0.155691
1755  2018-11-18          ...                         -0.145265
1756  2018-11-18          ...                          0.048098
1757  2018-11-18          ...                          0.084752
1758  2018-11-18          ...                         -0.066585
1759  2018-11-18          ...                         -0.002033
1760  2018-11-18          ...                         -0.017028
1761  2018-11-18          ...                               NaN
1762  2018-11-18          ...                         -0.051675
1763  2018-11-18          ...                         -0.063909
1764  2018-11-18          ...                         -0.037414
1765  2018-11-18          ...                         -0.006077
1766  2018-11-18          ...                          0.033337
1767  2018-11-18          ...                          0.251349
1768  2018-11-18          ...                         -0.010744
1769  2018-11-18          ...                         -0.022816
1770  2018-11-18          ...                         -0.028917
1771  2018-11-18          ...                         -0.059449
1772  2018-11-18          ...                          0.027881
1773  2018-11-18          ...                         -0.022095
1774  2018-11-18          ...                               NaN
1775  2018-11-18          ...                          0.017673
1776  2018-11-18          ...                          0.000745
1777  2018-11-18          ...                          0.007803
1778  2018-11-18          ...                          0.076262

[26867 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'YEXT.N' 'LCI.N' 'PQG.N']
total 1834 df
            time          ...          returnsOpenPrevMktres10
0     2018-11-01          ...                         -0.005592
1     2018-11-01          ...                         -0.022640
2     2018-11-01          ...                          0.123515
3     2018-11-01          ...                         -0.034448
4     2018-11-01          ...                         -0.167668
5     2018-11-01          ...                         -0.157778
6     2018-11-01          ...                         -0.251659
7     2018-11-01          ...                         -0.041799
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10    2018-11-01          ...                         -0.130033
11    2018-11-01          ...                          0.008895
12    2018-11-01          ...                         -0.003504
13    2018-11-01          ...                         -0.030008
14    2018-11-01          ...                         -0.005892
15    2018-11-01          ...                         -0.104529
16    2018-11-01          ...                         -0.066706
17    2018-11-01          ...                          0.019800
18    2018-11-01          ...                          0.000609
19    2018-11-01          ...                         -0.175592
20    2018-11-01          ...                          0.086765
21    2018-11-01          ...                         -0.036997
22    2018-11-01          ...                         -0.093143
23    2018-11-01          ...                         -0.006942
24    2018-11-01          ...                          0.013978
25    2018-11-01          ...                         -0.288726
26    2018-11-01          ...                         -0.150382
27    2018-11-01          ...                          0.005434
28    2018-11-01          ...                               NaN
29    2018-11-01          ...                         -0.034569
...          ...          ...                               ...
1749  2018-11-19          ...                         -0.022175
1750  2018-11-19          ...                          0.004455
1751  2018-11-19          ...                         -0.009157
1752  2018-11-19          ...                         -0.069362
1753  2018-11-19          ...                         -0.029059
1754  2018-11-19          ...                         -0.149291
1755  2018-11-19          ...                          0.005639
1756  2018-11-19          ...                          0.021006
1757  2018-11-19          ...                          0.079974
1758  2018-11-19          ...                         -0.044200
1759  2018-11-19          ...                         -0.012728
1760  2018-11-19          ...                         -0.004460
1761  2018-11-19          ...                               NaN
1762  2018-11-19          ...                         -0.027789
1763  2018-11-19          ...                         -0.062956
1764  2018-11-19          ...                         -0.041326
1765  2018-11-19          ...                          0.001298
1766  2018-11-19          ...                          0.052376
1767  2018-11-19          ...                          0.235685
1768  2018-11-19          ...                          0.034440
1769  2018-11-19          ...                         -0.019122
1770  2018-11-19          ...                          0.012766
1771  2018-11-19          ...                         -0.054487
1772  2018-11-19          ...                          0.054898
1773  2018-11-19          ...                          0.038840
1774  2018-11-19          ...                               NaN
1775  2018-11-19          ...                         -0.015229
1776  2018-11-19          ...                         -0.003124
1777  2018-11-19          ...                          0.002174
1778  2018-11-19          ...                          0.040039

[26845 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NMIH.O' 'OSTK.O' 'RXDX.O']
total 1837 df
            time          ...          returnsOpenPrevMktres10
0     2018-11-02          ...                          0.005658
1     2018-11-02          ...                         -0.049020
2     2018-11-02          ...                          0.084182
3     2018-11-02          ...                         -0.007308
4     2018-11-02          ...                         -0.174809
5     2018-11-02          ...                         -0.179572
```

```
8     2018-11-02          ...                         0.045338
9     2018-11-02          ...                        -0.058912
10    2018-11-02          ...                        -0.099606
11    2018-11-02          ...                         0.036198
12    2018-11-02          ...                        -0.013155
13    2018-11-02          ...                        -0.021054
14    2018-11-02          ...                        -0.001468
15    2018-11-02          ...                        -0.095532
16    2018-11-02          ...                        -0.060178
17    2018-11-02          ...                         0.030329
18    2018-11-02          ...                        -0.012006
19    2018-11-02          ...                        -0.142825
20    2018-11-02          ...                         0.077552
21    2018-11-02          ...                        -0.037617
22    2018-11-02          ...                        -0.082094
23    2018-11-02          ...                        -0.039287
24    2018-11-02          ...                         0.009550
25    2018-11-02          ...                        -0.324003
26    2018-11-02          ...                        -0.116002
27    2018-11-02          ...                        -0.008654
28    2018-11-02          ...                              NaN
29    2018-11-02          ...                        -0.024638
...          ...          ...                              ...
1748  2018-11-22          ...                        -0.026357
1749  2018-11-22          ...                        -0.003633
1750  2018-11-22          ...                         0.051837
1751  2018-11-22          ...                        -0.033973
1752  2018-11-22          ...                        -0.020929
1753  2018-11-22          ...                        -0.175068
1754  2018-11-22          ...                         0.156743
1755  2018-11-22          ...                         0.019025
1756  2018-11-22          ...                         0.019069
1757  2018-11-22          ...                        -0.027771
1758  2018-11-22          ...                         0.003223
1759  2018-11-22          ...                         0.029656
1760  2018-11-22          ...                              NaN
1761  2018-11-22          ...                         0.021244
1762  2018-11-22          ...                        -0.039187
1763  2018-11-22          ...                        -0.041638
1764  2018-11-22          ...                        -0.001812
1765  2018-11-22          ...                         0.006211
1766  2018-11-22          ...                         0.141979
1767  2018-11-22          ...                         0.018809
1768  2018-11-22          ...                         0.032779
1769  2018-11-22          ...                         0.020844
1770  2018-11-22          ...                        -0.022543
1771  2018-11-22          ...                         0.018659
1772  2018-11-22          ...                         0.020194
1773  2018-11-22          ...                              NaN
1774  2018-11-22          ...                        -0.001088
1775  2018-11-22          ...                         0.001240
1776  2018-11-22          ...                         0.031147
1777  2018-11-22          ...                         0.015397

[26820 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NMIH.O' 'OSTK.O' 'RXDX.O']
total 1834 df
            time          ...          returnsOpenPrevMktres10
0     2018-11-03          ...                         0.017891
1     2018-11-03          ...                         0.012446
2     2018-11-03          ...                         0.101202
3     2018-11-03          ...                         0.025560
```

```
7     2018-11-03           ...                         -0.065016
8     2018-11-03           ...                          0.056408
9     2018-11-03           ...                         -0.020759
10    2018-11-03           ...                         -0.093682
11    2018-11-03           ...                          0.064701
12    2018-11-03           ...                         -0.031568
13    2018-11-03           ...                         -0.030380
14    2018-11-03           ...                         -0.000850
15    2018-11-03           ...                         -0.090177
16    2018-11-03           ...                         -0.064916
17    2018-11-03           ...                          0.093849
18    2018-11-03           ...                         -0.036438
19    2018-11-03           ...                         -0.154754
20    2018-11-03           ...                          0.068266
21    2018-11-03           ...                         -0.075196
22    2018-11-03           ...                         -0.082913
23    2018-11-03           ...                         -0.020020
24    2018-11-03           ...                          0.004709
25    2018-11-03           ...                         -0.339095
26    2018-11-03           ...                         -0.099495
27    2018-11-03           ...                         -0.002378
28    2018-11-03           ...                               NaN
29    2018-11-03           ...                         -0.029762
...          ...           ...                               ...
1746  2018-11-23           ...                         -0.022974
1747  2018-11-23           ...                         -0.007849
1748  2018-11-23           ...                          0.000557
1749  2018-11-23           ...                         -0.056579
1750  2018-11-23           ...                         -0.024745
1751  2018-11-23           ...                         -0.204963
1752  2018-11-23           ...                          0.038633
1753  2018-11-23           ...                          0.042324
1754  2018-11-23           ...                          0.034263
1755  2018-11-23           ...                         -0.021635
1756  2018-11-23           ...                          0.013624
1757  2018-11-23           ...                          0.035576
1758  2018-11-23           ...                               NaN
1759  2018-11-23           ...                          0.027257
1760  2018-11-23           ...                         -0.055593
1761  2018-11-23           ...                          0.005569
1762  2018-11-23           ...                         -0.006190
1763  2018-11-23           ...                          0.012708
1764  2018-11-23           ...                          0.250860
1765  2018-11-23           ...                          0.006003
1766  2018-11-23           ...                          0.058693
1767  2018-11-23           ...                          0.024140
1768  2018-11-23           ...                         -0.004359
1769  2018-11-23           ...                          0.004874
1770  2018-11-23           ...                         -0.001889
1771  2018-11-23           ...                               NaN
1772  2018-11-23           ...                          0.023215
1773  2018-11-23           ...                          0.028459
1774  2018-11-23           ...                         -0.024246
1775  2018-11-23           ...                          0.015304

[26793 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'OSTK.O' 'RXDX.O' 'FTS.N']
total 1830 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-04           ...                          0.013174
1     2018-11-04           ...                         -0.000117
2     2018-11-04                                        0.083310
```

```
5     2018-11-04          ...                        -0.240441
6     2018-11-04          ...                        -0.165672
7     2018-11-04          ...                        -0.064725
8     2018-11-04          ...                         0.068242
9     2018-11-04          ...                        -0.026600
10    2018-11-04          ...                        -0.144258
11    2018-11-04          ...                         0.028394
12    2018-11-04          ...                        -0.056211
13    2018-11-04          ...                        -0.045353
14    2018-11-04          ...                        -0.003901
15    2018-11-04          ...                        -0.101380
16    2018-11-04          ...                         0.069837
17    2018-11-04          ...                        -0.051578
18    2018-11-04          ...                        -0.198832
19    2018-11-04          ...                         0.147363
20    2018-11-04          ...                        -0.070519
21    2018-11-04          ...                        -0.066745
22    2018-11-04          ...                        -0.067058
23    2018-11-04          ...                        -0.014662
24    2018-11-04          ...                        -0.385402
25    2018-11-04          ...                        -0.088997
26    2018-11-04          ...                         0.028759
27    2018-11-04          ...                              NaN
28    2018-11-04          ...                        -0.023803
29    2018-11-04          ...                         0.059917
...          ...          ...                              ...
1746  2018-11-24          ...                        -0.043693
1747  2018-11-24          ...                        -0.016386
1748  2018-11-24          ...                         0.033356
1749  2018-11-24          ...                        -0.019886
1750  2018-11-24          ...                        -0.027898
1751  2018-11-24          ...                        -0.262729
1752  2018-11-24          ...                        -0.028512
1753  2018-11-24          ...                         0.052255
1754  2018-11-24          ...                         0.046218
1755  2018-11-24          ...                         0.008514
1756  2018-11-24          ...                         0.000921
1757  2018-11-24          ...                         0.036624
1758  2018-11-24          ...                              NaN
1759  2018-11-24          ...                         0.021165
1760  2018-11-24          ...                        -0.123113
1761  2018-11-24          ...                         0.107921
1762  2018-11-24          ...                        -0.011019
1763  2018-11-24          ...                         0.034886
1764  2018-11-24          ...                         0.398981
1765  2018-11-24          ...                        -0.010404
1766  2018-11-24          ...                         0.041056
1767  2018-11-24          ...                         0.061052
1768  2018-11-24          ...                        -0.041563
1769  2018-11-24          ...                         0.014422
1770  2018-11-24          ...                        -0.002665
1771  2018-11-24          ...                              NaN
1772  2018-11-24          ...                         0.053345
1773  2018-11-24          ...                         0.083956
1774  2018-11-24          ...                        -0.026437
1775  2018-11-24          ...                         0.068438

[26768 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CLH.N' 'ETH.N' 'VHI.N']
total 1830 df
            time          ...           returnsOpenPrevMktres10
0     2018-11-05                                        0.006687
```

```
3     2018-11-05          ...                          0.032924
4     2018-11-05          ...                         -0.141238
5     2018-11-05          ...                         -0.225602
6     2018-11-05          ...                         -0.118474
7     2018-11-05          ...                         -0.069394
8     2018-11-05          ...                          0.113871
9     2018-11-05          ...                         -0.043829
10    2018-11-05          ...                         -0.039359
11    2018-11-05          ...                          0.029226
12    2018-11-05          ...                         -0.071465
13    2018-11-05          ...                         -0.114586
14    2018-11-05          ...                         -0.098067
15    2018-11-05          ...                          0.086425
16    2018-11-05          ...                         -0.040059
17    2018-11-05          ...                         -0.159797
18    2018-11-05          ...                          0.084795
19    2018-11-05          ...                         -0.028512
20    2018-11-05          ...                         -0.069869
21    2018-11-05          ...                         -0.029850
22    2018-11-05          ...                         -0.064864
23    2018-11-05          ...                         -0.380294
24    2018-11-05          ...                         -0.165078
25    2018-11-05          ...                         -0.053780
26    2018-11-05          ...                               NaN
27    2018-11-05          ...                         -0.015473
28    2018-11-05          ...                          0.042438
29    2018-11-05          ...                         -0.016866
...          ...          ...                               ...
1739  2018-11-26          ...                         -0.020350
1740  2018-11-26          ...                         -0.030309
1741  2018-11-26          ...                          0.004497
1742  2018-11-26          ...                         -0.020607
1743  2018-11-26          ...                         -0.027156
1744  2018-11-26          ...                         -0.223930
1745  2018-11-26          ...                         -0.052989
1746  2018-11-26          ...                          0.046628
1747  2018-11-26          ...                          0.063523
1748  2018-11-26          ...                          0.005546
1749  2018-11-26          ...                          0.004702
1750  2018-11-26          ...                          0.023265
1751  2018-11-26          ...                               NaN
1752  2018-11-26          ...                          0.035353
1753  2018-11-26          ...                         -0.137829
1754  2018-11-26          ...                          0.087539
1755  2018-11-26          ...                         -0.016964
1756  2018-11-26          ...                          0.037690
1757  2018-11-26          ...                          0.465313
1758  2018-11-26          ...                          0.012984
1759  2018-11-26          ...                          0.044179
1760  2018-11-26          ...                          0.056895
1761  2018-11-26          ...                         -0.018614
1762  2018-11-26          ...                          0.001116
1763  2018-11-26          ...                         -0.002543
1764  2018-11-26          ...                               NaN
1765  2018-11-26          ...                          0.052393
1766  2018-11-26          ...                          0.073851
1767  2018-11-26          ...                         -0.048749
1768  2018-11-26          ...                          0.056131

[26739 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'VHI.N' 'CRAY.O' 'DORM.O']
total 1824 df
```

```
1     2018-11-08          ...                    -0.026568
2     2018-11-08          ...                     0.093295
3     2018-11-08          ...                     0.028641
4     2018-11-08          ...                    -0.126664
5     2018-11-08          ...                    -0.186757
6     2018-11-08          ...                    -0.117084
7     2018-11-08          ...                    -0.054313
8     2018-11-08          ...                     0.102618
9     2018-11-08          ...                    -0.070041
10    2018-11-08          ...                     0.004364
11    2018-11-08          ...                     0.030668
12    2018-11-08          ...                    -0.050899
13    2018-11-08          ...                    -0.102410
14    2018-11-08          ...                    -0.084693
15    2018-11-08          ...                     0.112452
16    2018-11-08          ...                    -0.022482
17    2018-11-08          ...                    -0.147708
18    2018-11-08          ...                     0.074976
19    2018-11-08          ...                    -0.038101
20    2018-11-08          ...                    -0.051829
21    2018-11-08          ...                    -0.016123
22    2018-11-08          ...                    -0.076224
23    2018-11-08          ...                    -0.368535
24    2018-11-08          ...                    -0.201081
25    2018-11-08          ...                    -0.047154
26    2018-11-08          ...                          NaN
27    2018-11-08          ...                     0.008810
28    2018-11-08          ...                     0.030646
29    2018-11-08          ...                     0.002738
...          ...          ...                          ...
1741  2018-11-29          ...                    -0.047545
1742  2018-11-29          ...                    -0.000450
1743  2018-11-29          ...                     0.023280
1744  2018-11-29          ...                    -0.080910
1745  2018-11-29          ...                    -0.037537
1746  2018-11-29          ...                    -0.237867
1747  2018-11-29          ...                    -0.049322
1748  2018-11-29          ...                     0.053972
1749  2018-11-29          ...                     0.052708
1750  2018-11-29          ...                     0.002569
1751  2018-11-29          ...                    -0.003158
1752  2018-11-29          ...                     0.011692
1753  2018-11-29          ...                          NaN
1754  2018-11-29          ...                     0.035179
1755  2018-11-29          ...                    -0.144744
1756  2018-11-29          ...                    -0.007918
1757  2018-11-29          ...                     0.006109
1758  2018-11-29          ...                     0.045049
1759  2018-11-29          ...                     0.420335
1760  2018-11-29          ...                     0.026742
1761  2018-11-29          ...                     0.040566
1762  2018-11-29          ...                     0.040362
1763  2018-11-29          ...                    -0.014633
1764  2018-11-29          ...                     0.005049
1765  2018-11-29          ...                     0.025656
1766  2018-11-29          ...                          NaN
1767  2018-11-29          ...                     0.039572
1768  2018-11-29          ...                     0.042214
1769  2018-11-29          ...                    -0.085895
1770  2018-11-29          ...                     0.072943

[26715 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2018-11-09	...	-0.005195
1	2018-11-09	...	-0.042789
2	2018-11-09	...	0.140590
3	2018-11-09	...	0.051785
4	2018-11-09	...	-0.177625
5	2018-11-09	...	-0.239193
6	2018-11-09	...	-0.146413
7	2018-11-09	...	-0.037471
8	2018-11-09	...	0.126735
9	2018-11-09	...	-0.155441
10	2018-11-09	...	-0.024248
11	2018-11-09	...	0.045322
12	2018-11-09	...	-0.044750
13	2018-11-09	...	-0.095998
14	2018-11-09	...	-0.102344
15	2018-11-09	...	0.117200
16	2018-11-09	...	-0.029247
17	2018-11-09	...	-0.207678
18	2018-11-09	...	0.095112
19	2018-11-09	...	-0.091073
20	2018-11-09	...	-0.048919
21	2018-11-09	...	-0.000937
22	2018-11-09	...	-0.071170
23	2018-11-09	...	-0.429522
24	2018-11-09	...	-0.244135
25	2018-11-09	...	-0.081229
26	2018-11-09	...	NaN
27	2018-11-09	...	0.032293
28	2018-11-09	...	0.049816
29	2018-11-09	...	0.015709
...	...	...	...
1740	2018-11-30	...	-0.019227
1741	2018-11-30	...	-0.018922
1742	2018-11-30	...	0.005479
1743	2018-11-30	...	-0.136743
1744	2018-11-30	...	-0.033550
1745	2018-11-30	...	-0.054625
1746	2018-11-30	...	-0.041113
1747	2018-11-30	...	0.036157
1748	2018-11-30	...	0.071430
1749	2018-11-30	...	0.002309
1750	2018-11-30	...	-0.000571
1751	2018-11-30	...	-0.017890
1752	2018-11-30	...	NaN
1753	2018-11-30	...	0.027949
1754	2018-11-30	...	-0.116217
1755	2018-11-30	...	0.003732
1756	2018-11-30	...	0.010323
1757	2018-11-30	...	0.037603
1758	2018-11-30	...	0.356792
1759	2018-11-30	...	0.051348
1760	2018-11-30	...	0.022003
1761	2018-11-30	...	0.046356
1762	2018-11-30	...	-0.033224
1763	2018-11-30	...	0.003264
1764	2018-11-30	...	0.040680
1765	2018-11-30	...	-0.097372
1766	2018-11-30	...	0.045277
1767	2018-11-30	...	0.063041
1768	2018-11-30	...	-0.083215
1769	2018-11-30	...	0.078409

```
['A.N' 'AA.N' 'AAAP.O' ... 'PDS.N' 'SSD.N' 'WGL.N']
total 1827 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-10           ...                          -0.018374
1     2018-11-10           ...                          -0.079404
2     2018-11-10           ...                           0.099686
3     2018-11-10           ...                           0.052240
4     2018-11-10           ...                          -0.213269
5     2018-11-10           ...                          -0.225389
6     2018-11-10           ...                          -0.053741
7     2018-11-10           ...                          -0.027320
8     2018-11-10           ...                           0.128581
9     2018-11-10           ...                          -0.101905
10    2018-11-10           ...                          -0.033087
11    2018-11-10           ...                           0.037288
12    2018-11-10           ...                          -0.005455
13    2018-11-10           ...                          -0.089247
14    2018-11-10           ...                          -0.111728
15    2018-11-10           ...                           0.099729
16    2018-11-10           ...                          -0.017892
17    2018-11-10           ...                          -0.189320
18    2018-11-10           ...                           0.057099
19    2018-11-10           ...                          -0.052535
20    2018-11-10           ...                          -0.031350
21    2018-11-10           ...                          -0.026159
22    2018-11-10           ...                          -0.066506
23    2018-11-10           ...                          -0.187080
24    2018-11-10           ...                          -0.230706
25    2018-11-10           ...                          -0.087050
26    2018-11-10           ...                                NaN
27    2018-11-10           ...                           0.033660
28    2018-11-10           ...                           0.041616
29    2018-11-10           ...                           0.019445
...          ...           ...                                ...
1741  2018-12-01           ...                          -0.011954
1742  2018-12-01           ...                          -0.043979
1743  2018-12-01           ...                          -0.062443
1744  2018-12-01           ...                          -0.111721
1745  2018-12-01           ...                          -0.028705
1746  2018-12-01           ...                          -0.220569
1747  2018-12-01           ...                          -0.047207
1748  2018-12-01           ...                           0.015975
1749  2018-12-01           ...                           0.073655
1750  2018-12-01           ...                           0.024014
1751  2018-12-01           ...                          -0.003550
1752  2018-12-01           ...                          -0.022669
1753  2018-12-01           ...                                NaN
1754  2018-12-01           ...                          -0.047938
1755  2018-12-01           ...                          -0.133850
1756  2018-12-01           ...                           0.052845
1757  2018-12-01           ...                           0.021597
1758  2018-12-01           ...                           0.058132
1759  2018-12-01           ...                           0.249671
1760  2018-12-01           ...                           0.006103
1761  2018-12-01           ...                           0.004081
1762  2018-12-01           ...                           0.027258
1763  2018-12-01           ...                          -0.065531
1764  2018-12-01           ...                           0.027242
1765  2018-12-01           ...                          -0.004783
1766  2018-12-01           ...                          -0.085339
1767  2018-12-01           ...                           0.014901
1768  2018-12-01           ...                           0.050483
```

```
[26666 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'AZUL.N' 'BXS.N' 'QLYS.O']
total 1827 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-11           ...                          -0.018285
1     2018-11-11           ...                          -0.115970
2     2018-11-11           ...                           0.150234
3     2018-11-11           ...                           0.046427
4     2018-11-11           ...                          -0.234603
5     2018-11-11           ...                          -0.210082
6     2018-11-11           ...                           0.057208
7     2018-11-11           ...                          -0.001946
8     2018-11-11           ...                           0.127074
9     2018-11-11           ...                          -0.126271
10    2018-11-11           ...                          -0.096597
11    2018-11-11           ...                           0.004569
12    2018-11-11           ...                           0.005677
13    2018-11-11           ...                          -0.108886
14    2018-11-11           ...                          -0.114570
15    2018-11-11           ...                           0.119936
16    2018-11-11           ...                          -0.009965
17    2018-11-11           ...                          -0.175935
18    2018-11-11           ...                           0.076024
19    2018-11-11           ...                          -0.129788
20    2018-11-11           ...                          -0.051364
21    2018-11-11           ...                          -0.051245
22    2018-11-11           ...                          -0.063458
23    2018-11-11           ...                          -0.198486
24    2018-11-11           ...                          -0.218429
25    2018-11-11           ...                          -0.091115
26    2018-11-11           ...                                NaN
27    2018-11-11           ...                           0.024048
28    2018-11-11           ...                           0.023430
29    2018-11-11           ...                           0.037753
...          ...           ...                                ...
1738  2018-12-02           ...                          -0.010635
1739  2018-12-02           ...                          -0.052672
1740  2018-12-02           ...                          -0.066345
1741  2018-12-02           ...                          -0.070239
1742  2018-12-02           ...                          -0.014025
1743  2018-12-02           ...                          -0.222549
1744  2018-12-02           ...                          -0.045291
1745  2018-12-02           ...                           0.022271
1746  2018-12-02           ...                           0.056949
1747  2018-12-02           ...                          -0.004288
1748  2018-12-02           ...                          -0.009766
1749  2018-12-02           ...                          -0.040665
1750  2018-12-02           ...                                NaN
1751  2018-12-02           ...                          -0.077482
1752  2018-12-02           ...                          -0.082707
1753  2018-12-02           ...                           0.040363
1754  2018-12-02           ...                           0.030711
1755  2018-12-02           ...                           0.048374
1756  2018-12-02           ...                           0.138716
1757  2018-12-02           ...                          -0.035076
1758  2018-12-02           ...                          -0.028302
1759  2018-12-02           ...                           0.013427
1760  2018-12-02           ...                          -0.080098
1761  2018-12-02           ...                           0.047170
1762  2018-12-02           ...                          -0.045280
1763  2018-12-02           ...                          -0.057450
```

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1766  2018-12-02           ...                          0.008922
1767  2018-12-02           ...                          0.066947

[26642 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'QLYS.O' 'CARG.O' 'ITRI.O']
total 1816 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-12           ...                         -0.018837
1     2018-11-12           ...                         -0.113277
2     2018-11-12           ...                          0.185874
3     2018-11-12           ...                          0.050255
4     2018-11-12           ...                         -0.098924
5     2018-11-12           ...                         -0.067123
6     2018-11-12           ...                          0.137976
7     2018-11-12           ...                         -0.039909
8     2018-11-12           ...                          0.109468
9     2018-11-12           ...                         -0.145442
10    2018-11-12           ...                         -0.075891
11    2018-11-12           ...                          0.007665
12    2018-11-12           ...                          0.019436
13    2018-11-12           ...                         -0.044417
14    2018-11-12           ...                         -0.079217
15    2018-11-12           ...                          0.080823
16    2018-11-12           ...                         -0.010116
17    2018-11-12           ...                         -0.062227
18    2018-11-12           ...                          0.049050
19    2018-11-12           ...                         -0.153614
20    2018-11-12           ...                         -0.006708
21    2018-11-12           ...                         -0.034758
22    2018-11-12           ...                         -0.050097
23    2018-11-12           ...                         -0.164621
24    2018-11-12           ...                         -0.169043
25    2018-11-12           ...                         -0.079774
26    2018-11-12           ...                               NaN
27    2018-11-12           ...                          0.013584
28    2018-11-12           ...                          0.005685
29    2018-11-12           ...                          0.068691
...          ...           ...                               ...
1740  2018-12-03           ...                         -0.045210
1741  2018-12-03           ...                         -0.037111
1742  2018-12-03           ...                         -0.057422
1743  2018-12-03           ...                         -0.047567
1744  2018-12-03           ...                          0.002686
1745  2018-12-03           ...                         -0.260491
1746  2018-12-03           ...                         -0.047825
1747  2018-12-03           ...                          0.047965
1748  2018-12-03           ...                          0.045469
1749  2018-12-03           ...                         -0.040067
1750  2018-12-03           ...                          0.008041
1751  2018-12-03           ...                         -0.039036
1752  2018-12-03           ...                          0.059434
1753  2018-12-03           ...                         -0.057112
1754  2018-12-03           ...                         -0.081650
1755  2018-12-03           ...                         -0.060633
1756  2018-12-03           ...                          0.039494
1757  2018-12-03           ...                          0.041143
1758  2018-12-03           ...                         -0.021103
1759  2018-12-03           ...                         -0.057396
1760  2018-12-03           ...                         -0.032780
1761  2018-12-03           ...                         -0.002182
1762  2018-12-03           ...                         -0.076556
1763  2018-12-03           ...                          0.053659
```

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1766  2018-12-03           ...                         -0.026900
1767  2018-12-03           ...                         -0.012148
1768  2018-12-03           ...                          0.017509
1769  2018-12-03           ...                          0.064024

[26631 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'TOUR.O' 'TWO.N' 'VRNS.O']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-15           ...                         -0.018525
1     2018-11-15           ...                         -0.103576
2     2018-11-15           ...                          0.008027
3     2018-11-15           ...                          0.039247
4     2018-11-15           ...                         -0.037020
5     2018-11-15           ...                         -0.051382
6     2018-11-15           ...                          0.143266
7     2018-11-15           ...                         -0.017072
8     2018-11-15           ...                          0.061993
9     2018-11-15           ...                         -0.137275
10    2018-11-15           ...                         -0.073134
11    2018-11-15           ...                         -0.001166
12    2018-11-15           ...                          0.040426
13    2018-11-15           ...                         -0.018268
14    2018-11-15           ...                         -0.042689
15    2018-11-15           ...                          0.075642
16    2018-11-15           ...                         -0.008241
17    2018-11-15           ...                         -0.045510
18    2018-11-15           ...                         -0.179579
19    2018-11-15           ...                          0.009449
20    2018-11-15           ...                         -0.045666
21    2018-11-15           ...                         -0.045689
22    2018-11-15           ...                         -0.120054
23    2018-11-15           ...                         -0.119611
24    2018-11-15           ...                         -0.054061
25    2018-11-15           ...                          0.052576
26    2018-11-15           ...                         -0.013940
27    2018-11-15           ...                          0.002345
28    2018-11-15           ...                          0.029277
29    2018-11-15           ...                          0.041945
...          ...           ...                               ...
1738  2018-12-06           ...                         -0.036603
1739  2018-12-06           ...                         -0.041010
1740  2018-12-06           ...                         -0.088195
1741  2018-12-06           ...                         -0.080760
1742  2018-12-06           ...                         -0.003407
1743  2018-12-06           ...                         -0.265270
1744  2018-12-06           ...                         -0.103567
1745  2018-12-06           ...                          0.038115
1746  2018-12-06           ...                          0.042204
1747  2018-12-06           ...                         -0.040975
1748  2018-12-06           ...                          0.007274
1749  2018-12-06           ...                         -0.028108
1750  2018-12-06           ...                         -0.001799
1751  2018-12-06           ...                         -0.081064
1752  2018-12-06           ...                         -0.076009
1753  2018-12-06           ...                         -0.046905
1754  2018-12-06           ...                          0.042727
1755  2018-12-06           ...                          0.026416
1756  2018-12-06           ...                          0.073599
1757  2018-12-06           ...                         -0.065357
1758  2018-12-06           ...                         -0.038588
1759  2018-12-06           ...                         -0.031121
```

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1762  2018-12-06           ...                         -0.059755
1763  2018-12-06           ...                         -0.022233
1764  2018-12-06           ...                          0.012897
1765  2018-12-06           ...                         -0.033580
1766  2018-12-06           ...                          0.037680
1767  2018-12-06           ...                          0.059366

[26617 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'VRNS.O' 'CALD.O' 'JLL.N']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-16           ...                         -0.013016
1     2018-11-16           ...                         -0.093808
2     2018-11-16           ...                          0.003182
3     2018-11-16           ...                          0.005783
4     2018-11-16           ...                         -0.040319
5     2018-11-16           ...                         -0.042292
6     2018-11-16           ...                          0.046488
7     2018-11-16           ...                          0.160719
8     2018-11-16           ...                          0.033998
9     2018-11-16           ...                         -0.135806
10    2018-11-16           ...                         -0.088746
11    2018-11-16           ...                         -0.029333
12    2018-11-16           ...                          0.041374
13    2018-11-16           ...                         -0.021434
14    2018-11-16           ...                         -0.033899
15    2018-11-16           ...                          0.084058
16    2018-11-16           ...                          0.010041
17    2018-11-16           ...                         -0.052282
18    2018-11-16           ...                         -0.231348
19    2018-11-16           ...                          0.043969
20    2018-11-16           ...                         -0.014112
21    2018-11-16           ...                         -0.042184
22    2018-11-16           ...                         -0.096047
23    2018-11-16           ...                         -0.134421
24    2018-11-16           ...                         -0.053380
25    2018-11-16           ...                          0.073126
26    2018-11-16           ...                         -0.005437
27    2018-11-16           ...                         -0.000072
28    2018-11-16           ...                          0.082059
29    2018-11-16           ...                          0.039148
...          ...           ...                               ...
1740  2018-12-07           ...                         -0.045690
1741  2018-12-07           ...                         -0.031331
1742  2018-12-07           ...                         -0.137512
1743  2018-12-07           ...                         -0.094631
1744  2018-12-07           ...                          0.004487
1745  2018-12-07           ...                         -0.183716
1746  2018-12-07           ...                         -0.115752
1747  2018-12-07           ...                         -0.005122
1748  2018-12-07           ...                          0.025307
1749  2018-12-07           ...                         -0.045775
1750  2018-12-07           ...                         -0.000003
1751  2018-12-07           ...                         -0.060495
1752  2018-12-07           ...                          0.003532
1753  2018-12-07           ...                         -0.086914
1754  2018-12-07           ...                         -0.059297
1755  2018-12-07           ...                         -0.125637
1756  2018-12-07           ...                          0.037422
1757  2018-12-07           ...                          0.012658
1758  2018-12-07           ...                          0.062924
1759  2018-12-07           ...                         -0.071922
```

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1762  2018-12-07           ...                         -0.087520
1763  2018-12-07           ...                          0.011260
1764  2018-12-07           ...                         -0.063979
1765  2018-12-07           ...                         -0.115337
1766  2018-12-07           ...                          0.032152
1767  2018-12-07           ...                         -0.060997
1768  2018-12-07           ...                          0.006899
1769  2018-12-07           ...                          0.029213

[26605 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'APTV.N' 'NVRO.N' 'SITE.N']
total 1816 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-17           ...                         -0.001067
1     2018-11-17           ...                         -0.115363
2     2018-11-17           ...                          0.034036
3     2018-11-17           ...                         -0.018724
4     2018-11-17           ...                         -0.047136
5     2018-11-17           ...                         -0.070223
6     2018-11-17           ...                          0.036494
7     2018-11-17           ...                          0.081512
8     2018-11-17           ...                          0.015706
9     2018-11-17           ...                         -0.124810
10    2018-11-17           ...                         -0.057058
11    2018-11-17           ...                         -0.031224
12    2018-11-17           ...                          0.038095
13    2018-11-17           ...                         -0.034617
14    2018-11-17           ...                         -0.043689
15    2018-11-17           ...                          0.009812
16    2018-11-17           ...                          0.015215
17    2018-11-17           ...                         -0.044612
18    2018-11-17           ...                         -0.171790
19    2018-11-17           ...                          0.016804
20    2018-11-17           ...                         -0.007607
21    2018-11-17           ...                         -0.033449
22    2018-11-17           ...                         -0.118276
23    2018-11-17           ...                         -0.144046
24    2018-11-17           ...                         -0.040831
25    2018-11-17           ...                          0.049434
26    2018-11-17           ...                         -0.030973
27    2018-11-17           ...                          0.025676
28    2018-11-17           ...                         -0.236164
29    2018-11-17           ...                          0.020230
...          ...           ...                               ...
1736  2018-12-08           ...                         -0.054440
1737  2018-12-08           ...                         -0.052693
1738  2018-12-08           ...                         -0.099589
1739  2018-12-08           ...                         -0.061086
1740  2018-12-08           ...                          0.006140
1741  2018-12-08           ...                         -0.108653
1742  2018-12-08           ...                         -0.083550
1743  2018-12-08           ...                         -0.022443
1744  2018-12-08           ...                          0.014141
1745  2018-12-08           ...                         -0.023603
1746  2018-12-08           ...                         -0.013312
1747  2018-12-08           ...                         -0.070406
1748  2018-12-08           ...                         -0.013056
1749  2018-12-08           ...                         -0.093559
1750  2018-12-08           ...                         -0.100743
1751  2018-12-08           ...                         -0.150964
1752  2018-12-08           ...                          0.036651
1753  2018-12-08           ...                          0.004100
```

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1756  2018-12-08           ...                         -0.062209
1757  2018-12-08           ...                         -0.010320
1758  2018-12-08           ...                         -0.076446
1759  2018-12-08           ...                         -0.013245
1760  2018-12-08           ...                         -0.043034
1761  2018-12-08           ...                         -0.083921
1762  2018-12-08           ...                          0.011627
1763  2018-12-08           ...                         -0.071074
1764  2018-12-08           ...                         -0.019468
1765  2018-12-08           ...                          0.013801

[26592 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NVRO.N' 'SITE.N' 'QD.N']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-18           ...                         -0.002714
1     2018-11-18           ...                         -0.083329
2     2018-11-18           ...                          0.022388
3     2018-11-18           ...                         -0.019561
4     2018-11-18           ...                         -0.015313
5     2018-11-18           ...                         -0.016248
6     2018-11-18           ...                          0.127303
7     2018-11-18           ...                          0.101949
8     2018-11-18           ...                          0.031511
9     2018-11-18           ...                         -0.114820
10    2018-11-18           ...                         -0.040997
11    2018-11-18           ...                         -0.016284
12    2018-11-18           ...                          0.022515
13    2018-11-18           ...                          0.003741
14    2018-11-18           ...                         -0.021828
15    2018-11-18           ...                          0.027450
16    2018-11-18           ...                          0.016953
17    2018-11-18           ...                         -0.028680
18    2018-11-18           ...                         -0.182900
19    2018-11-18           ...                         -0.008056
20    2018-11-18           ...                          0.035952
21    2018-11-18           ...                         -0.010683
22    2018-11-18           ...                         -0.083881
23    2018-11-18           ...                         -0.130111
24    2018-11-18           ...                         -0.084542
25    2018-11-18           ...                          0.083533
26    2018-11-18           ...                         -0.020269
27    2018-11-18           ...                          0.021923
28    2018-11-18           ...                         -0.356438
29    2018-11-18           ...                          0.001261
...          ...           ...                               ...
1735  2018-12-09           ...                         -0.036556
1736  2018-12-09           ...                         -0.054750
1737  2018-12-09           ...                         -0.057722
1738  2018-12-09           ...                         -0.082287
1739  2018-12-09           ...                         -0.002543
1740  2018-12-09           ...                         -0.089296
1741  2018-12-09           ...                         -0.013998
1742  2018-12-09           ...                         -0.029667
1743  2018-12-09           ...                         -0.001827
1744  2018-12-09           ...                          0.008220
1745  2018-12-09           ...                         -0.007905
1746  2018-12-09           ...                         -0.128000
1747  2018-12-09           ...                         -0.025802
1748  2018-12-09           ...                         -0.083161
1749  2018-12-09           ...                         -0.063212
1750  2018-12-09           ...                         -0.163355
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1753  2018-12-09           ...                        -0.083891
1754  2018-12-09           ...                        -0.029580
1755  2018-12-09           ...                        -0.059819
1756  2018-12-09           ...                        -0.001751
1757  2018-12-09           ...                        -0.069476
1758  2018-12-09           ...                        -0.002160
1759  2018-12-09           ...                        -0.028206
1760  2018-12-09           ...                        -0.135708
1761  2018-12-09           ...                         0.019796
1762  2018-12-09           ...                        -0.105770
1763  2018-12-09           ...                        -0.039276
1764  2018-12-09           ...                         0.010332

[26576 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'QD.N' 'PEGA.O' 'SPTN.O']
total 1812 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-19           ...                         0.005611
1     2018-11-19           ...                        -0.114631
2     2018-11-19           ...                         0.000116
3     2018-11-19           ...                        -0.004629
4     2018-11-19           ...                         0.008467
5     2018-11-19           ...                         0.014960
6     2018-11-19           ...                         0.141682
7     2018-11-19           ...                         0.123924
8     2018-11-19           ...                        -0.014754
9     2018-11-19           ...                        -0.129264
10    2018-11-19           ...                        -0.041658
11    2018-11-19           ...                        -0.043171
12    2018-11-19           ...                         0.027870
13    2018-11-19           ...                         0.092566
14    2018-11-19           ...                        -0.015801
15    2018-11-19           ...                         0.021111
16    2018-11-19           ...                         0.013622
17    2018-11-19           ...                        -0.010641
18    2018-11-19           ...                        -0.219767
19    2018-11-19           ...                         0.033700
20    2018-11-19           ...                         0.022915
21    2018-11-19           ...                         0.001389
22    2018-11-19           ...                        -0.023131
23    2018-11-19           ...                        -0.041228
24    2018-11-19           ...                        -0.025791
25    2018-11-19           ...                         0.058689
26    2018-11-19           ...                        -0.027313
27    2018-11-19           ...                         0.019932
28    2018-11-19           ...                        -0.381438
29    2018-11-19           ...                        -0.026674
...          ...           ...                              ...
1737  2018-12-10           ...                        -0.061249
1738  2018-12-10           ...                        -0.020550
1739  2018-12-10           ...                        -0.060807
1740  2018-12-10           ...                        -0.084806
1741  2018-12-10           ...                        -0.013215
1742  2018-12-10           ...                        -0.193809
1743  2018-12-10           ...                         0.003702
1744  2018-12-10           ...                        -0.006688
1745  2018-12-10           ...                         0.021939
1746  2018-12-10           ...                        -0.018634
1747  2018-12-10           ...                        -0.009732
1748  2018-12-10           ...                        -0.095649
1749  2018-12-10           ...                        -0.008262
1750  2018-12-10           ...                        -0.079355
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1753  2018-12-10           ...                          0.029390
1754  2018-12-10           ...                          0.034171
1755  2018-12-10           ...                          0.022273
1756  2018-12-10           ...                         -0.036304
1757  2018-12-10           ...                         -0.053636
1758  2018-12-10           ...                         -0.020036
1759  2018-12-10           ...                         -0.069062
1760  2018-12-10           ...                          0.041823
1761  2018-12-10           ...                         -0.040322
1762  2018-12-10           ...                         -0.096822
1763  2018-12-10           ...                          0.022373
1764  2018-12-10           ...                         -0.071164
1765  2018-12-10           ...                          0.002717
1766  2018-12-10           ...                          0.036486

[26564 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MULE.N' 'TPC.N' 'WLL.N']
total 1813 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-22           ...                          0.019934
1     2018-11-22           ...                         -0.076357
2     2018-11-22           ...                          0.032145
3     2018-11-22           ...                          0.031815
4     2018-11-22           ...                         -0.013193
5     2018-11-22           ...                         -0.015919
6     2018-11-22           ...                          0.118300
7     2018-11-22           ...                          0.050502
8     2018-11-22           ...                          0.004297
9     2018-11-22           ...                         -0.092021
10    2018-11-22           ...                         -0.003685
11    2018-11-22           ...                         -0.015660
12    2018-11-22           ...                          0.013437
13    2018-11-22           ...                          0.038026
14    2018-11-22           ...                         -0.004571
15    2018-11-22           ...                          0.035598
16    2018-11-22           ...                          0.002392
17    2018-11-22           ...                         -0.021108
18    2018-11-22           ...                         -0.172370
19    2018-11-22           ...                         -0.005273
20    2018-11-22           ...                          0.039989
21    2018-11-22           ...                          0.017284
22    2018-11-22           ...                         -0.030506
23    2018-11-22           ...                          0.014140
24    2018-11-22           ...                         -0.008704
25    2018-11-22           ...                         -0.020358
26    2018-11-22           ...                         -0.021294
27    2018-11-22           ...                          0.021024
28    2018-11-22           ...                         -0.270968
29    2018-11-22           ...                          0.005475
...          ...           ...                               ...
1735  2018-12-13           ...                         -0.056640
1736  2018-12-13           ...                         -0.033881
1737  2018-12-13           ...                         -0.052292
1738  2018-12-13           ...                         -0.089517
1739  2018-12-13           ...                         -0.011981
1740  2018-12-13           ...                         -0.178723
1741  2018-12-13           ...                         -0.014401
1742  2018-12-13           ...                          0.007193
1743  2018-12-13           ...                          0.009203
1744  2018-12-13           ...                         -0.030153
1745  2018-12-13           ...                         -0.011912
1746  2018-12-13           ...                         -0.106241
```

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1749  2018-12-13           ...                         -0.075530
1750  2018-12-13           ...                          0.021495
1751  2018-12-13           ...                          0.029510
1752  2018-12-13           ...                          0.054711
1753  2018-12-13           ...                          0.041435
1754  2018-12-13           ...                         -0.064310
1755  2018-12-13           ...                         -0.056564
1756  2018-12-13           ...                         -0.039178
1757  2018-12-13           ...                         -0.081060
1758  2018-12-13           ...                          0.029212
1759  2018-12-13           ...                         -0.063039
1760  2018-12-13           ...                         -0.120123
1761  2018-12-13           ...                          0.025001
1762  2018-12-13           ...                         -0.068710
1763  2018-12-13           ...                         -0.003116
1764  2018-12-13           ...                          0.034869

[26550 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'GOLF.N' 'RDY.N' 'SE.N']
total 1815 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-23           ...                          0.026874
1     2018-11-23           ...                         -0.082670
2     2018-11-23           ...                          0.014130
3     2018-11-23           ...                          0.011740
4     2018-11-23           ...                          0.003515
5     2018-11-23           ...                          0.010894
6     2018-11-23           ...                          0.112704
7     2018-11-23           ...                          0.110379
8     2018-11-23           ...                         -0.008154
9     2018-11-23           ...                         -0.040886
10    2018-11-23           ...                          0.024294
11    2018-11-23           ...                         -0.018788
12    2018-11-23           ...                          0.005048
13    2018-11-23           ...                          0.036753
14    2018-11-23           ...                          0.006157
15    2018-11-23           ...                          0.006509
16    2018-11-23           ...                          0.003568
17    2018-11-23           ...                         -0.013100
18    2018-11-23           ...                         -0.129779
19    2018-11-23           ...                          0.005183
20    2018-11-23           ...                          0.045457
21    2018-11-23           ...                          0.001190
22    2018-11-23           ...                         -0.046517
23    2018-11-23           ...                          0.034257
24    2018-11-23           ...                          0.022164
25    2018-11-23           ...                          0.029017
26    2018-11-23           ...                          0.000188
27    2018-11-23           ...                          0.019361
28    2018-11-23           ...                         -0.261971
29    2018-11-23           ...                          0.005896
...          ...           ...                               ...
1734  2018-12-14           ...                         -0.066094
1735  2018-12-14           ...                         -0.039253
1736  2018-12-14           ...                         -0.049077
1737  2018-12-14           ...                         -0.035270
1738  2018-12-14           ...                         -0.016672
1739  2018-12-14           ...                         -0.214413
1740  2018-12-14           ...                          0.014983
1741  2018-12-14           ...                         -0.012226
1742  2018-12-14           ...                          0.007192
1743  2018-12-14           ...                         -0.031404
```

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1746  2018-12-14           ...                         -0.073618
1747  2018-12-14           ...                         -0.066681
1748  2018-12-14           ...                         -0.082958
1749  2018-12-14           ...                          0.062123
1750  2018-12-14           ...                          0.006156
1751  2018-12-14           ...                          0.047224
1752  2018-12-14           ...                          0.108211
1753  2018-12-14           ...                         -0.066808
1754  2018-12-14           ...                          0.013598
1755  2018-12-14           ...                         -0.032180
1756  2018-12-14           ...                         -0.081270
1757  2018-12-14           ...                          0.050448
1758  2018-12-14           ...                         -0.062889
1759  2018-12-14           ...                         -0.087276
1760  2018-12-14           ...                         -0.006098
1761  2018-12-14           ...                         -0.062066
1762  2018-12-14           ...                          0.002655
1763  2018-12-14           ...                          0.035788

[26536 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SE.N' 'CADE.N' 'KRNY.O']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-24           ...                          0.009008
1     2018-11-24           ...                         -0.143825
2     2018-11-24           ...                         -0.047252
3     2018-11-24           ...                         -0.009206
4     2018-11-24           ...                          0.076552
5     2018-11-24           ...                          0.059453
6     2018-11-24           ...                          0.147518
7     2018-11-24           ...                          0.192563
8     2018-11-24           ...                         -0.030785
9     2018-11-24           ...                         -0.083422
10    2018-11-24           ...                          0.049905
11    2018-11-24           ...                         -0.043447
12    2018-11-24           ...                          0.016185
13    2018-11-24           ...                          0.103471
14    2018-11-24           ...                          0.041852
15    2018-11-24           ...                          0.004211
16    2018-11-24           ...                          0.027539
17    2018-11-24           ...                          0.028508
18    2018-11-24           ...                         -0.228128
19    2018-11-24           ...                          0.035130
20    2018-11-24           ...                          0.052273
21    2018-11-24           ...                          0.019181
22    2018-11-24           ...                          0.074792
23    2018-11-24           ...                          0.057066
24    2018-11-24           ...                          0.015946
25    2018-11-24           ...                          0.110121
26    2018-11-24           ...                          0.010013
27    2018-11-24           ...                          0.020740
28    2018-11-24           ...                         -0.386376
29    2018-11-24           ...                          0.005858
...          ...           ...                               ...
1728  2018-12-15           ...                         -0.068481
1729  2018-12-15           ...                         -0.033129
1730  2018-12-15           ...                         -0.003341
1731  2018-12-15           ...                         -0.002447
1732  2018-12-15           ...                         -0.015888
1733  2018-12-15           ...                         -0.167791
1734  2018-12-15           ...                         -0.003209
1735  2018-12-15           ...                         -0.000564
```

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1738  2018-12-15           ...                          -0.032791
1739  2018-12-15           ...                          -0.082525
1740  2018-12-15           ...                          -0.122017
1741  2018-12-15           ...                          -0.056615
1742  2018-12-15           ...                          -0.087926
1743  2018-12-15           ...                          -0.016423
1744  2018-12-15           ...                          -0.009424
1745  2018-12-15           ...                           0.013516
1746  2018-12-15           ...                           0.095678
1747  2018-12-15           ...                          -0.051546
1748  2018-12-15           ...                           0.018907
1749  2018-12-15           ...                          -0.035157
1750  2018-12-15           ...                          -0.092087
1751  2018-12-15           ...                           0.017857
1752  2018-12-15           ...                          -0.054810
1753  2018-12-15           ...                          -0.071540
1754  2018-12-15           ...                          -0.007637
1755  2018-12-15           ...                          -0.077063
1756  2018-12-15           ...                          -0.024963
1757  2018-12-15           ...                           0.024123

[26518 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SE.N' 'CADE.N' 'KRNY.O']
total 1811 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-26           ...                           0.004828
1     2018-11-26           ...                          -0.094524
2     2018-11-26           ...                          -0.062446
3     2018-11-26           ...                          -0.006618
4     2018-11-26           ...                           0.099624
5     2018-11-26           ...                           0.066026
6     2018-11-26           ...                           0.087142
7     2018-11-26           ...                           0.213000
8     2018-11-26           ...                          -0.034408
9     2018-11-26           ...                          -0.072445
10    2018-11-26           ...                           0.106386
11    2018-11-26           ...                          -0.036646
12    2018-11-26           ...                           0.004541
13    2018-11-26           ...                           0.136434
14    2018-11-26           ...                           0.053634
15    2018-11-26           ...                          -0.022207
16    2018-11-26           ...                           0.026025
17    2018-11-26           ...                           0.063330
18    2018-11-26           ...                          -0.118902
19    2018-11-26           ...                           0.040629
20    2018-11-26           ...                           0.017320
21    2018-11-26           ...                           0.014367
22    2018-11-26           ...                           0.138575
23    2018-11-26           ...                           0.081615
24    2018-11-26           ...                          -0.000979
25    2018-11-26           ...                           0.067435
26    2018-11-26           ...                           0.009761
27    2018-11-26           ...                           0.013643
28    2018-11-26           ...                          -0.434293
29    2018-11-26           ...                          -0.029679
...          ...           ...                                ...
1725  2018-12-16           ...                          -0.101100
1726  2018-12-16           ...                          -0.005856
1727  2018-12-16           ...                           0.068387
1728  2018-12-16           ...                          -0.014635
1729  2018-12-16           ...                          -0.015913
1730  2018-12-16           ...                          -0.142677
```

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1733  2018-12-16           ...                          0.011766
1734  2018-12-16           ...                         -0.047461
1735  2018-12-16           ...                         -0.026538
1736  2018-12-16           ...                         -0.039400
1737  2018-12-16           ...                         -0.104330
1738  2018-12-16           ...                         -0.012508
1739  2018-12-16           ...                         -0.064817
1740  2018-12-16           ...                          0.031116
1741  2018-12-16           ...                         -0.017691
1742  2018-12-16           ...                          0.018945
1743  2018-12-16           ...                          0.181636
1744  2018-12-16           ...                          0.009654
1745  2018-12-16           ...                          0.044426
1746  2018-12-16           ...                         -0.034009
1747  2018-12-16           ...                         -0.074171
1748  2018-12-16           ...                          0.031936
1749  2018-12-16           ...                          0.013357
1750  2018-12-16           ...                         -0.068868
1751  2018-12-16           ...                         -0.037431
1752  2018-12-16           ...                         -0.019741
1753  2018-12-16           ...                         -0.029999
1754  2018-12-16           ...                          0.020912

[26497 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'FANH.O' 'LHCG.O' 'PETS.O']
total 1807 df
            time           ...           returnsOpenPrevMktres10
0     2018-11-29           ...                          0.014415
1     2018-11-29           ...                         -0.092125
2     2018-11-29           ...                         -0.075989
3     2018-11-29           ...                         -0.013182
4     2018-11-29           ...                          0.101606
5     2018-11-29           ...                          0.023135
6     2018-11-29           ...                          0.144076
7     2018-11-29           ...                          0.224457
8     2018-11-29           ...                         -0.044780
9     2018-11-29           ...                         -0.053079
10    2018-11-29           ...                          0.094769
11    2018-11-29           ...                         -0.042127
12    2018-11-29           ...                          0.018145
13    2018-11-29           ...                          0.127330
14    2018-11-29           ...                          0.051217
15    2018-11-29           ...                         -0.019798
16    2018-11-29           ...                          0.030304
17    2018-11-29           ...                          0.071469
18    2018-11-29           ...                         -0.157727
19    2018-11-29           ...                          0.056230
20    2018-11-29           ...                          0.020400
21    2018-11-29           ...                         -0.000051
22    2018-11-29           ...                          0.145232
23    2018-11-29           ...                          0.112066
24    2018-11-29           ...                         -0.017299
25    2018-11-29           ...                          0.082942
26    2018-11-29           ...                         -0.005962
27    2018-11-29           ...                          0.015750
28    2018-11-29           ...                         -0.472039
29    2018-11-29           ...                          0.004483
...          ...           ...                               ...
1724  2018-12-17           ...                         -0.093270
1725  2018-12-17           ...                          0.000898
1726  2018-12-17           ...                         -0.005908
1727  2018-12-17           ...                         -0.019211
```

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1730  2018-12-17          ...                          0.270568
1731  2018-12-17          ...                         -0.036792
1732  2018-12-17          ...                          0.000745
1733  2018-12-17          ...                         -0.025427
1734  2018-12-17          ...                         -0.038997
1735  2018-12-17          ...                         -0.027634
1736  2018-12-17          ...                         -0.101430
1737  2018-12-17          ...                         -0.029465
1738  2018-12-17          ...                         -0.061342
1739  2018-12-17          ...                          0.126640
1740  2018-12-17          ...                         -0.026745
1741  2018-12-17          ...                          0.004168
1742  2018-12-17          ...                          0.137284
1743  2018-12-17          ...                         -0.005527
1744  2018-12-17          ...                          0.043260
1745  2018-12-17          ...                         -0.036271
1746  2018-12-17          ...                         -0.068924
1747  2018-12-17          ...                          0.020395
1748  2018-12-17          ...                         -0.007918
1749  2018-12-17          ...                         -0.048450
1750  2018-12-17          ...                         -0.022488
1751  2018-12-17          ...                         -0.016456
1752  2018-12-17          ...                         -0.047391
1753  2018-12-17          ...                          0.004450

[26482 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'LHCG.O' 'PETS.O' 'PSDO.O']
total 1808 df
            time          ...          returnsOpenPrevMktres10
0     2018-11-30          ...                          0.024675
1     2018-11-30          ...                         -0.112853
2     2018-11-30          ...                         -0.081635
3     2018-11-30          ...                         -0.030820
4     2018-11-30          ...                          0.087074
5     2018-11-30          ...                          0.061594
6     2018-11-30          ...                          0.111263
7     2018-11-30          ...                          0.224357
8     2018-11-30          ...                         -0.042101
9     2018-11-30          ...                         -0.055663
10    2018-11-30          ...                          0.097529
11    2018-11-30          ...                         -0.038955
12    2018-11-30          ...                          0.035944
13    2018-11-30          ...                          0.126731
14    2018-11-30          ...                          0.057072
15    2018-11-30          ...                         -0.017487
16    2018-11-30          ...                          0.040901
17    2018-11-30          ...                          0.073712
18    2018-11-30          ...                         -0.172553
19    2018-11-30          ...                          0.039127
20    2018-11-30          ...                          0.024945
21    2018-11-30          ...                          0.013241
22    2018-11-30          ...                          0.158631
23    2018-11-30          ...                          0.061067
24    2018-11-30          ...                         -0.030332
25    2018-11-30          ...                          0.045157
26    2018-11-30          ...                          0.007729
27    2018-11-30          ...                          0.011511
28    2018-11-30          ...                         -0.470447
29    2018-11-30          ...                          0.005886
...          ...          ...                               ...
1724  2018-12-20          ...                         -0.066209
1725  2018-12-20          ...                          0.019782
```

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1728  2018-12-20           ...                         -0.022572
1729  2018-12-20           ...                         -0.172523
1730  2018-12-20           ...                          0.362494
1731  2018-12-20           ...                         -0.024202
1732  2018-12-20           ...                          0.033824
1733  2018-12-20           ...                         -0.036816
1734  2018-12-20           ...                         -0.037092
1735  2018-12-20           ...                          0.009585
1736  2018-12-20           ...                         -0.032693
1737  2018-12-20           ...                         -0.015841
1738  2018-12-20           ...                         -0.099782
1739  2018-12-20           ...                          0.141713
1740  2018-12-20           ...                         -0.038240
1741  2018-12-20           ...                          0.021679
1742  2018-12-20           ...                          0.178955
1743  2018-12-20           ...                          0.015151
1744  2018-12-20           ...                          0.046111
1745  2018-12-20           ...                          0.002528
1746  2018-12-20           ...                         -0.104760
1747  2018-12-20           ...                          0.043029
1748  2018-12-20           ...                          0.012645
1749  2018-12-20           ...                         -0.074159
1750  2018-12-20           ...                         -0.045506
1751  2018-12-20           ...                          0.035440
1752  2018-12-20           ...                         -0.047471
1753  2018-12-20           ...                         -0.004121

[26465 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'PFG.O' 'TLRD.N' 'WLH.N']
total 1809 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-01           ...                          0.008563
1     2018-12-01           ...                         -0.139378
2     2018-12-01           ...                         -0.065652
3     2018-12-01           ...                         -0.041545
4     2018-12-01           ...                          0.064450
5     2018-12-01           ...                          0.128803
6     2018-12-01           ...                          0.213505
7     2018-12-01           ...                          0.133637
8     2018-12-01           ...                         -0.040308
9     2018-12-01           ...                         -0.102448
10    2018-12-01           ...                          0.017936
11    2018-12-01           ...                         -0.052454
12    2018-12-01           ...                          0.046030
13    2018-12-01           ...                          0.101815
14    2018-12-01           ...                          0.013524
15    2018-12-01           ...                         -0.023239
16    2018-12-01           ...                          0.026464
17    2018-12-01           ...                          0.045188
18    2018-12-01           ...                         -0.208985
19    2018-12-01           ...                          0.023999
20    2018-12-01           ...                          0.028359
21    2018-12-01           ...                         -0.000605
22    2018-12-01           ...                          0.088843
23    2018-12-01           ...                         -0.015627
24    2018-12-01           ...                         -0.040965
25    2018-12-01           ...                          0.024864
26    2018-12-01           ...                         -0.017962
27    2018-12-01           ...                          0.009402
28    2018-12-01           ...                         -0.439962
29    2018-12-01           ...                          0.005468
...          ...           ...                               ...
```

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1726  2018-12-21          ...                          0.097061
1727  2018-12-21          ...                         -0.006814
1728  2018-12-21          ...                         -0.044109
1729  2018-12-21          ...                         -0.273456
1730  2018-12-21          ...                          0.448680
1731  2018-12-21          ...                          0.012139
1732  2018-12-21          ...                          0.041735
1733  2018-12-21          ...                         -0.034660
1734  2018-12-21          ...                         -0.034912
1735  2018-12-21          ...                          0.077689
1736  2018-12-21          ...                         -0.008614
1737  2018-12-21          ...                          0.005102
1738  2018-12-21          ...                         -0.129596
1739  2018-12-21          ...                          0.278173
1740  2018-12-21          ...                         -0.050607
1741  2018-12-21          ...                          0.033742
1742  2018-12-21          ...                          0.331774
1743  2018-12-21          ...                          0.045104
1744  2018-12-21          ...                          0.080817
1745  2018-12-21          ...                          0.023266
1746  2018-12-21          ...                         -0.091060
1747  2018-12-21          ...                          0.097854
1748  2018-12-21          ...                          0.043776
1749  2018-12-21          ...                          0.004350
1750  2018-12-21          ...                         -0.069542
1751  2018-12-21          ...                          0.075726
1752  2018-12-21          ...                         -0.040236
1753  2018-12-21          ...                          0.029139

[26449 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NCLH.N' 'PFS.N' 'UFPI.O']
total 1812 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-02          ...                         -0.017162
1     2018-12-02          ...                         -0.124560
2     2018-12-02          ...                         -0.027903
3     2018-12-02          ...                         -0.023169
4     2018-12-02          ...                          0.012922
5     2018-12-02          ...                          0.044627
6     2018-12-02          ...                          0.175242
7     2018-12-02          ...                          0.164929
8     2018-12-02          ...                         -0.010153
9     2018-12-02          ...                         -0.107017
10    2018-12-02          ...                         -0.033897
11    2018-12-02          ...                         -0.045542
12    2018-12-02          ...                          0.041154
13    2018-12-02          ...                          0.058475
14    2018-12-02          ...                         -0.015414
15    2018-12-02          ...                         -0.001212
16    2018-12-02          ...                          0.015715
17    2018-12-02          ...                         -0.014251
18    2018-12-02          ...                         -0.191433
19    2018-12-02          ...                          0.028314
20    2018-12-02          ...                          0.021742
21    2018-12-02          ...                         -0.012943
22    2018-12-02          ...                          0.014932
23    2018-12-02          ...                         -0.069123
24    2018-12-02          ...                         -0.053172
25    2018-12-02          ...                          0.002418
26    2018-12-02          ...                          0.000174
27    2018-12-02          ...                         -0.000891
28    2018-12-02          ...                         -0.137141
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1722  2018-12-22           ...                          0.059389
1723  2018-12-22           ...                          0.099972
1724  2018-12-22           ...                               NaN
1725  2018-12-22           ...                         -0.055789
1726  2018-12-22           ...                         -0.047059
1727  2018-12-22           ...                         -0.257573
1728  2018-12-22           ...                          0.413563
1729  2018-12-22           ...                          0.021316
1730  2018-12-22           ...                          0.053456
1731  2018-12-22           ...                         -0.042894
1732  2018-12-22           ...                         -0.025762
1733  2018-12-22           ...                          0.080164
1734  2018-12-22           ...                         -0.002143
1735  2018-12-22           ...                          0.012469
1736  2018-12-22           ...                         -0.104670
1737  2018-12-22           ...                          0.235361
1738  2018-12-22           ...                         -0.061313
1739  2018-12-22           ...                          0.051739
1740  2018-12-22           ...                          0.385636
1741  2018-12-22           ...                          0.063626
1742  2018-12-22           ...                          0.085061
1743  2018-12-22           ...                          0.036445
1744  2018-12-22           ...                         -0.060292
1745  2018-12-22           ...                          0.072244
1746  2018-12-22           ...                          0.060903
1747  2018-12-22           ...                          0.008070
1748  2018-12-22           ...                         -0.031825
1749  2018-12-22           ...                          0.052105
1750  2018-12-22           ...                         -0.016809
1751  2018-12-22           ...                          0.025516

[26430 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'PEP.O' 'RDSb.N' 'XNET.O']
total 1817 df
500             time           ...           returnsOpenPrevMktres1
0
0     2018-12-03           ...                         -0.012160
1     2018-12-03           ...                         -0.133847
2     2018-12-03           ...                         -0.003021
3     2018-12-03           ...                         -0.029067
4     2018-12-03           ...                         -0.035502
5     2018-12-03           ...                         -0.014312
6     2018-12-03           ...                          0.150099
7     2018-12-03           ...                          0.153090
8     2018-12-03           ...                          0.001955
9     2018-12-03           ...                         -0.123665
10    2018-12-03           ...                         -0.075990
11    2018-12-03           ...                         -0.040343
12    2018-12-03           ...                          0.038088
13    2018-12-03           ...                         -0.004868
14    2018-12-03           ...                         -0.045657
15    2018-12-03           ...                          0.019555
16    2018-12-03           ...                          0.013154
17    2018-12-03           ...                         -0.018800
18    2018-12-03           ...                         -0.176589
19    2018-12-03           ...                          0.032966
20    2018-12-03           ...                         -0.011132
21    2018-12-03           ...                         -0.038298
22    2018-12-03           ...                         -0.093373
23    2018-12-03           ...                         -0.115516
24    2018-12-03           ...                         -0.054709
25    2018-12-03           ...                          0.011570
```

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28    2018-12-03          ...                         -0.087066
29    2018-12-03          ...                          0.003826
...          ...          ...                               ...
1724  2018-12-23          ...                          0.034225
1725  2018-12-23          ...                          0.100566
1726  2018-12-23          ...                               NaN
1727  2018-12-23          ...                          0.006118
1728  2018-12-23          ...                         -0.023041
1729  2018-12-23          ...                         -0.180927
1730  2018-12-23          ...                          0.301873
1731  2018-12-23          ...                          0.018114
1732  2018-12-23          ...                          0.038062
1733  2018-12-23          ...                         -0.053385
1734  2018-12-23          ...                         -0.029749
1735  2018-12-23          ...                          0.109645
1736  2018-12-23          ...                         -0.038202
1737  2018-12-23          ...                          0.003771
1738  2018-12-23          ...                         -0.088180
1739  2018-12-23          ...                          0.252385
1740  2018-12-23          ...                         -0.063308
1741  2018-12-23          ...                          0.046219
1742  2018-12-23          ...                          0.319993
1743  2018-12-23          ...                          0.043076
1744  2018-12-23          ...                          0.066309
1745  2018-12-23          ...                          0.016807
1746  2018-12-23          ...                         -0.034058
1747  2018-12-23          ...                          0.025850
1748  2018-12-23          ...                          0.042586
1749  2018-12-23          ...                          0.045401
1750  2018-12-23          ...                         -0.019213
1751  2018-12-23          ...                          0.056959
1752  2018-12-23          ...                         -0.009270
1753  2018-12-23          ...                          0.022612

[26416 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'AQUA.N' 'NSIT.O' 'WOW.N']
total 1817 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-06          ...                         -0.021033
1     2018-12-06          ...                         -0.107234
2     2018-12-06          ...                          0.014862
3     2018-12-06          ...                         -0.010037
4     2018-12-06          ...                         -0.037570
5     2018-12-06          ...                         -0.001603
6     2018-12-06          ...                          0.155473
7     2018-12-06          ...                          0.132366
8     2018-12-06          ...                          0.025893
9     2018-12-06          ...                         -0.098718
10    2018-12-06          ...                         -0.018771
11    2018-12-06          ...                          0.027489
12    2018-12-06          ...                         -0.017414
13    2018-12-06          ...                         -0.042122
14    2018-12-06          ...                          0.034674
15    2018-12-06          ...                          0.003961
16    2018-12-06          ...                         -0.016532
17    2018-12-06          ...                         -0.183668
18    2018-12-06          ...                          0.024241
19    2018-12-06          ...                         -0.004963
20    2018-12-06          ...                         -0.021448
21    2018-12-06          ...                         -0.119219
22    2018-12-06          ...                         -0.129179
23    2018-12-06          ...                         -0.044578
24    2018-12-06          ...                          0.000022
```

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26    2018-12-06          ...                          0.002265
27    2018-12-06          ...                         -0.114087
28    2018-12-06          ...                          0.015791
29    2018-12-06          ...                          0.014930
...          ...          ...                               ...
1724  2018-12-24          ...                         -0.000867
1725  2018-12-24          ...                          0.187656
1726  2018-12-24          ...                               NaN
1727  2018-12-24          ...                         -0.025988
1728  2018-12-24          ...                         -0.008831
1729  2018-12-24          ...                         -0.170942
1730  2018-12-24          ...                          0.286752
1731  2018-12-24          ...                         -0.007777
1732  2018-12-24          ...                          0.001492
1733  2018-12-24          ...                         -0.048787
1734  2018-12-24          ...                         -0.036249
1735  2018-12-24          ...                          0.047533
1736  2018-12-24          ...                         -0.051653
1737  2018-12-24          ...                         -0.043725
1738  2018-12-24          ...                         -0.056498
1739  2018-12-24          ...                          0.216457
1740  2018-12-24          ...                         -0.040307
1741  2018-12-24          ...                          0.013268
1742  2018-12-24          ...                          0.175118
1743  2018-12-24          ...                          0.018887
1744  2018-12-24          ...                          0.053438
1745  2018-12-24          ...                          0.016732
1746  2018-12-24          ...                         -0.052291
1747  2018-12-24          ...                         -0.016035
1748  2018-12-24          ...                          0.016766
1749  2018-12-24          ...                          0.010473
1750  2018-12-24          ...                         -0.024647
1751  2018-12-24          ...                          0.015076
1752  2018-12-24          ...                         -0.008795
1753  2018-12-24          ...                         -0.006032

[26400 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NSIT.O' 'WOW.N' 'MLHR.O']
total 1814 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-07          ...                         -0.055471
1     2018-12-07          ...                         -0.105858
2     2018-12-07          ...                          0.013414
3     2018-12-07          ...                         -0.059692
4     2018-12-07          ...                         -0.019303
5     2018-12-07          ...                         -0.046330
6     2018-12-07          ...                          0.124929
7     2018-12-07          ...                          0.198738
8     2018-12-07          ...                          0.009896
9     2018-12-07          ...                         -0.101811
10    2018-12-07          ...                         -0.029467
11    2018-12-07          ...                          0.017915
12    2018-12-07          ...                          0.037135
13    2018-12-07          ...                         -0.012061
14    2018-12-07          ...                         -0.021898
15    2018-12-07          ...                         -0.021710
16    2018-12-07          ...                         -0.029167
17    2018-12-07          ...                         -0.192023
18    2018-12-07          ...                          0.028675
19    2018-12-07          ...                         -0.020980
20    2018-12-07          ...                         -0.034992
21    2018-12-07          ...                         -0.119576
22    2018-12-07                                      -0.055277
```

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24    2018-12-07          ...                          0.000254
25    2018-12-07          ...                         -0.015680
26    2018-12-07          ...                          0.009883
27    2018-12-07          ...                         -0.125534
28    2018-12-07          ...                         -0.015370
29    2018-12-07          ...                         -0.049498
...          ...          ...                               ...
1725  2018-12-28          ...                         -0.003094
1726  2018-12-28          ...                          0.187499
1727  2018-12-28          ...                               NaN
1728  2018-12-28          ...                          0.007570
1729  2018-12-28          ...                         -0.001798
1730  2018-12-28          ...                         -0.185011
1731  2018-12-28          ...                          0.294832
1732  2018-12-28          ...                          0.128404
1733  2018-12-28          ...                          0.020355
1734  2018-12-28          ...                         -0.034336
1735  2018-12-28          ...                         -0.034580
1736  2018-12-28          ...                          0.021841
1737  2018-12-28          ...                         -0.068522
1738  2018-12-28          ...                         -0.055540
1739  2018-12-28          ...                         -0.025015
1740  2018-12-28          ...                          0.140265
1741  2018-12-28          ...                         -0.036368
1742  2018-12-28          ...                         -0.012563
1743  2018-12-28          ...                          0.124341
1744  2018-12-28          ...                          0.044932
1745  2018-12-28          ...                          0.050819
1746  2018-12-28          ...                          0.042937
1747  2018-12-28          ...                         -0.058424
1748  2018-12-28          ...                         -0.014437
1749  2018-12-28          ...                          0.037816
1750  2018-12-28          ...                          0.006048
1751  2018-12-28          ...                         -0.025854
1752  2018-12-28          ...                          0.022003
1753  2018-12-28          ...                          0.033963
1754  2018-12-28          ...                         -0.003184

[26387 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MLHR.O' 'CTMX.O' 'RYAM.N']
total 1815 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-08          ...                         -0.064042
1     2018-12-08          ...                         -0.098700
2     2018-12-08          ...                          0.009178
3     2018-12-08          ...                         -0.067159
4     2018-12-08          ...                         -0.011043
5     2018-12-08          ...                         -0.020463
6     2018-12-08          ...                          0.065813
7     2018-12-08          ...                          0.111032
8     2018-12-08          ...                         -0.009441
9     2018-12-08          ...                         -0.070362
10    2018-12-08          ...                         -0.026273
11    2018-12-08          ...                          0.024052
12    2018-12-08          ...                          0.060190
13    2018-12-08          ...                         -0.017053
14    2018-12-08          ...                         -0.028233
15    2018-12-08          ...                         -0.011146
16    2018-12-08          ...                         -0.020129
17    2018-12-08          ...                         -0.075360
18    2018-12-08          ...                          0.026999
19    2018-12-08          ...                         -0.049571
20    2018-12-08                                      -0.042725
```

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23    2018-12-08          ...                         -0.069883
24    2018-12-08          ...                         -0.102368
25    2018-12-08          ...                         -0.020053
26    2018-12-08          ...                          0.003579
27    2018-12-08          ...                         -0.149044
28    2018-12-08          ...                          0.011458
29    2018-12-08          ...                         -0.069046
...          ...          ...                               ...
1719  2018-12-29          ...                          0.002385
1720  2018-12-29          ...                          0.214575
1721  2018-12-29          ...                               NaN
1722  2018-12-29          ...                         -0.038321
1723  2018-12-29          ...                          0.002831
1724  2018-12-29          ...                         -0.153789
1725  2018-12-29          ...                          0.247421
1726  2018-12-29          ...                          0.161470
1727  2018-12-29          ...                          0.020341
1728  2018-12-29          ...                         -0.030677
1729  2018-12-29          ...                         -0.016028
1730  2018-12-29          ...                          0.013412
1731  2018-12-29          ...                         -0.054850
1732  2018-12-29          ...                         -0.054873
1733  2018-12-29          ...                         -0.019520
1734  2018-12-29          ...                          0.120229
1735  2018-12-29          ...                         -0.018753
1736  2018-12-29          ...                         -0.026588
1737  2018-12-29          ...                          0.088785
1738  2018-12-29          ...                          0.027762
1739  2018-12-29          ...                         -0.013671
1740  2018-12-29          ...                          0.045119
1741  2018-12-29          ...                         -0.055580
1742  2018-12-29          ...                         -0.007420
1743  2018-12-29          ...                          0.024872
1744  2018-12-29          ...                          0.061672
1745  2018-12-29          ...                         -0.012263
1746  2018-12-29          ...                         -0.010202
1747  2018-12-29          ...                          0.041108
1748  2018-12-29          ...                          0.001404

[26366 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'MLHR.O' 'CTMX.O' 'RYAM.N']
total 1810 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-09          ...                         -0.049686
1     2018-12-09          ...                         -0.057652
2     2018-12-09          ...                          0.009434
3     2018-12-09          ...                         -0.040966
4     2018-12-09          ...                         -0.012457
5     2018-12-09          ...                          0.016257
6     2018-12-09          ...                          0.010788
7     2018-12-09          ...                          0.097055
8     2018-12-09          ...                         -0.017209
9     2018-12-09          ...                         -0.056301
10    2018-12-09          ...                         -0.015708
11    2018-12-09          ...                         -0.000848
12    2018-12-09          ...                          0.042636
13    2018-12-09          ...                         -0.056586
14    2018-12-09          ...                         -0.045073
15    2018-12-09          ...                         -0.022941
16    2018-12-09          ...                         -0.054841
17    2018-12-09          ...                         -0.043467
18    2018-12-09                                       0.017183
```

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21    2018-12-09           ...                          -0.032308
22    2018-12-09           ...                          -0.013169
23    2018-12-09           ...                          -0.054236
24    2018-12-09           ...                          -0.137298
25    2018-12-09           ...                          -0.013368
26    2018-12-09           ...                           0.000069
27    2018-12-09           ...                          -0.141687
28    2018-12-09           ...                           0.014427
29    2018-12-09           ...                          -0.040843
...          ...           ...                                ...
1721  2018-12-30           ...                           0.002599
1722  2018-12-30           ...                           0.218544
1723  2018-12-30           ...                                NaN
1724  2018-12-30           ...                          -0.075865
1725  2018-12-30           ...                           0.011307
1726  2018-12-30           ...                          -0.135542
1727  2018-12-30           ...                           0.277298
1728  2018-12-30           ...                           0.203817
1729  2018-12-30           ...                           0.000417
1730  2018-12-30           ...                          -0.026679
1731  2018-12-30           ...                          -0.008704
1732  2018-12-30           ...                           0.017986
1733  2018-12-30           ...                          -0.049039
1734  2018-12-30           ...                          -0.037468
1735  2018-12-30           ...                           0.025631
1736  2018-12-30           ...                           0.160350
1737  2018-12-30           ...                          -0.010359
1738  2018-12-30           ...                          -0.004429
1739  2018-12-30           ...                           0.108893
1740  2018-12-30           ...                           0.024658
1741  2018-12-30           ...                          -0.011392
1742  2018-12-30           ...                           0.056877
1743  2018-12-30           ...                          -0.040963
1744  2018-12-30           ...                          -0.002451
1745  2018-12-30           ...                           0.029404
1746  2018-12-30           ...                           0.079793
1747  2018-12-30           ...                          -0.020785
1748  2018-12-30           ...                          -0.010540
1749  2018-12-30           ...                           0.076843
1750  2018-12-30           ...                          -0.005184

[26351 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SAVE.N' 'SOGO.N' 'UBSH.O']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-10           ...                          -0.030433
1     2018-12-10           ...                          -0.107783
2     2018-12-10           ...                           0.014307
3     2018-12-10           ...                          -0.012912
4     2018-12-10           ...                           0.000338
5     2018-12-10           ...                           0.018034
6     2018-12-10           ...                           0.049604
7     2018-12-10           ...                           0.097671
8     2018-12-10           ...                          -0.011953
9     2018-12-10           ...                          -0.079528
10    2018-12-10           ...                          -0.013982
11    2018-12-10           ...                           0.010836
12    2018-12-10           ...                          -0.005632
13    2018-12-10           ...                          -0.033216
14    2018-12-10           ...                          -0.028653
15    2018-12-10           ...                          -0.019903
16    2018-12-10                                        -0.046394
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19    2018-12-10           ...                         -0.009455
20    2018-12-10           ...                         -0.043257
21    2018-12-10           ...                         -0.089296
22    2018-12-10           ...                         -0.065973
23    2018-12-10           ...                         -0.065947
24    2018-12-10           ...                         -0.039163
25    2018-12-10           ...                         -0.015897
26    2018-12-10           ...                          0.005352
27    2018-12-10           ...                         -0.212794
28    2018-12-10           ...                          0.036620
29    2018-12-10           ...                         -0.001673
...          ...           ...                               ...
1727  2018-12-31           ...                          0.012735
1728  2018-12-31           ...                          0.201058
1729  2018-12-31           ...                               NaN
1730  2018-12-31           ...                         -0.058689
1731  2018-12-31           ...                          0.004685
1732  2018-12-31           ...                         -0.195588
1733  2018-12-31           ...                          0.121539
1734  2018-12-31           ...                          0.202391
1735  2018-12-31           ...                          0.006297
1736  2018-12-31           ...                         -0.014423
1737  2018-12-31           ...                         -0.003397
1738  2018-12-31           ...                          0.003095
1739  2018-12-31           ...                         -0.045916
1740  2018-12-31           ...                         -0.028883
1741  2018-12-31           ...                          0.020494
1742  2018-12-31           ...                          0.130219
1743  2018-12-31           ...                         -0.015763
1744  2018-12-31           ...                          0.001235
1745  2018-12-31           ...                          0.053369
1746  2018-12-31           ...                         -0.015361
1747  2018-12-31           ...                         -0.010123
1748  2018-12-31           ...                          0.068965
1749  2018-12-31           ...                         -0.044016
1750  2018-12-31           ...                         -0.007175
1751  2018-12-31           ...                         -0.008079
1752  2018-12-31           ...                          0.150534
1753  2018-12-31           ...                         -0.004863
1754  2018-12-31           ...                         -0.024174
1755  2018-12-31           ...                          0.083407
1756  2018-12-31           ...                         -0.007444

[26343 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'LILKV.O' 'MEDP.O' 'PPDF.N']
total 1821 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-13           ...                         -0.026885
1     2018-12-13           ...                         -0.086231
2     2018-12-13           ...                          0.013000
3     2018-12-13           ...                         -0.006652
4     2018-12-13           ...                         -0.011218
5     2018-12-13           ...                          0.026928
6     2018-12-13           ...                          0.050581
7     2018-12-13           ...                          0.118485
8     2018-12-13           ...                         -0.015763
9     2018-12-13           ...                         -0.084798
10    2018-12-13           ...                         -0.019443
11    2018-12-13           ...                          0.017307
12    2018-12-13           ...                          0.014226
13    2018-12-13           ...                         -0.026388
14    2018-12-13           ...                         -0.008578
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17    2018-12-13           ...                         -0.118982
18    2018-12-13           ...                          0.025118
19    2018-12-13           ...                         -0.026455
20    2018-12-13           ...                         -0.044222
21    2018-12-13           ...                         -0.063673
22    2018-12-13           ...                         -0.086047
23    2018-12-13           ...                         -0.073577
24    2018-12-13           ...                         -0.082688
25    2018-12-13           ...                         -0.007361
26    2018-12-13           ...                          0.016155
27    2018-12-13           ...                         -0.216035
28    2018-12-13           ...                         -0.006509
29    2018-12-13           ...                         -0.024130
...          ...           ...                               ...
1729  2019-01-04           ...                          0.001885
1730  2019-01-04           ...                          0.241668
1731  2019-01-04           ...                               NaN
1732  2019-01-04           ...                         -0.072640
1733  2019-01-04           ...                         -0.000139
1734  2019-01-04           ...                         -0.096137
1735  2019-01-04           ...                          0.036489
1736  2019-01-04           ...                          0.243322
1737  2019-01-04           ...                          0.002950
1738  2019-01-04           ...                         -0.015912
1739  2019-01-04           ...                         -0.002051
1740  2019-01-04           ...                          0.004718
1741  2019-01-04           ...                         -0.052917
1742  2019-01-04           ...                          0.010720
1743  2019-01-04           ...                          0.068269
1744  2019-01-04           ...                          0.106893
1745  2019-01-04           ...                         -0.023758
1746  2019-01-04           ...                         -0.008625
1747  2019-01-04           ...                          0.089935
1748  2019-01-04           ...                          0.013658
1749  2019-01-04           ...                         -0.005535
1750  2019-01-04           ...                          0.066446
1751  2019-01-04           ...                         -0.026344
1752  2019-01-04           ...                          0.003810
1753  2019-01-04           ...                         -0.000945
1754  2019-01-04           ...                          0.063261
1755  2019-01-04           ...                          0.029809
1756  2019-01-04           ...                         -0.032573
1757  2019-01-04           ...                          0.093159
1758  2019-01-04           ...                         -0.005949

[26335 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NTR.N' 'TOO.N' 'XEL.O']
total 1825 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-14           ...                         -0.034174
1     2018-12-14           ...                         -0.068281
2     2018-12-14           ...                          0.003432
3     2018-12-14           ...                         -0.008961
4     2018-12-14           ...                         -0.000465
5     2018-12-14           ...                         -0.034036
6     2018-12-14           ...                          0.108782
7     2018-12-14           ...                          0.138793
8     2018-12-14           ...                          0.002425
9     2018-12-14           ...                         -0.094681
10    2018-12-14           ...                         -0.032679
11    2018-12-14           ...                          0.012494
12    2018-12-14           ...                          0.013706
```

```
15    2018-12-14          ...                        -0.008515
16    2018-12-14          ...                        -0.047759
17    2018-12-14          ...                        -0.134915
18    2018-12-14          ...                         0.038130
19    2018-12-14          ...                        -0.056625
20    2018-12-14          ...                        -0.039485
21    2018-12-14          ...                        -0.095746
22    2018-12-14          ...                        -0.023720
23    2018-12-14          ...                        -0.072766
24    2018-12-14          ...                        -0.029283
25    2018-12-14          ...                        -0.013456
26    2018-12-14          ...                         0.016825
27    2018-12-14          ...                        -0.290976
28    2018-12-14          ...                        -0.009982
29    2018-12-14          ...                        -0.027711
...          ...          ...                              ...
1730  2019-01-05          ...                        -0.003322
1731  2019-01-05          ...                         0.213647
1732  2019-01-05          ...                              NaN
1733  2019-01-05          ...                        -0.028205
1734  2019-01-05          ...                         0.021385
1735  2019-01-05          ...                         0.048543
1736  2019-01-05          ...                        -0.039308
1737  2019-01-05          ...                         0.221648
1738  2019-01-05          ...                        -0.001192
1739  2019-01-05          ...                        -0.018569
1740  2019-01-05          ...                        -0.006827
1741  2019-01-05          ...                         0.016465
1742  2019-01-05          ...                        -0.053050
1743  2019-01-05          ...                         0.041873
1744  2019-01-05          ...                         0.122523
1745  2019-01-05          ...                         0.150530
1746  2019-01-05          ...                        -0.029652
1747  2019-01-05          ...                         0.012057
1748  2019-01-05          ...                         0.129871
1749  2019-01-05          ...                         0.018679
1750  2019-01-05          ...                        -0.015326
1751  2019-01-05          ...                         0.081914
1752  2019-01-05          ...                         0.004233
1753  2019-01-05          ...                        -0.010395
1754  2019-01-05          ...                         0.024275
1755  2019-01-05          ...                         0.005243
1756  2019-01-05          ...                        -0.012238
1757  2019-01-05          ...                        -0.041948
1758  2019-01-05          ...                         0.117322
1759  2019-01-05          ...                        -0.007429

[26330 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'NCS.N' 'RVNC.O' 'WTTR.N']
total 1827 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-15          ...                        -0.041989
1     2018-12-15          ...                        -0.052159
2     2018-12-15          ...                         0.003251
3     2018-12-15          ...                        -0.022576
4     2018-12-15          ...                        -0.013716
5     2018-12-15          ...                        -0.109683
6     2018-12-15          ...                         0.043910
7     2018-12-15          ...                         0.117873
8     2018-12-15          ...                         0.005253
9     2018-12-15          ...                        -0.050805
10    2018-12-15          ...                        -0.017633
```

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13    2018-12-15          ...                        -0.003322
14    2018-12-15          ...                        -0.002340
15    2018-12-15          ...                        -0.001248
16    2018-12-15          ...                        -0.028112
17    2018-12-15          ...                        -0.107538
18    2018-12-15          ...                         0.044022
19    2018-12-15          ...                        -0.054869
20    2018-12-15          ...                        -0.041378
21    2018-12-15          ...                        -0.067391
22    2018-12-15          ...                        -0.064630
23    2018-12-15          ...                        -0.064625
24    2018-12-15          ...                        -0.084361
25    2018-12-15          ...                        -0.014715
26    2018-12-15          ...                         0.022354
27    2018-12-15          ...                        -0.210531
28    2018-12-15          ...                        -0.010390
29    2018-12-15          ...                        -0.026595
...          ...          ...                              ...
1727  2019-01-06          ...                         0.017496
1728  2019-01-06          ...                         0.289713
1729  2019-01-06          ...                              NaN
1730  2019-01-06          ...                        -0.045539
1731  2019-01-06          ...                         0.044678
1732  2019-01-06          ...                         0.133046
1733  2019-01-06          ...                        -0.122014
1734  2019-01-06          ...                         0.270246
1735  2019-01-06          ...                         0.015598
1736  2019-01-06          ...                        -0.041854
1737  2019-01-06          ...                         0.005316
1738  2019-01-06          ...                         0.016397
1739  2019-01-06          ...                        -0.038392
1740  2019-01-06          ...                         0.087262
1741  2019-01-06          ...                         0.159003
1742  2019-01-06          ...                         0.159800
1743  2019-01-06          ...                        -0.040192
1744  2019-01-06          ...                         0.018917
1745  2019-01-06          ...                         0.107347
1746  2019-01-06          ...                         0.033969
1747  2019-01-06          ...                        -0.026436
1748  2019-01-06          ...                         0.064923
1749  2019-01-06          ...                         0.019216
1750  2019-01-06          ...                         0.018947
1751  2019-01-06          ...                         0.027920
1752  2019-01-06          ...                        -0.001272
1753  2019-01-06          ...                        -0.035372
1754  2019-01-06          ...                        -0.020283
1755  2019-01-06          ...                         0.176920
1756  2019-01-06          ...                        -0.010056

[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ALV.N' 'CALM.O' 'OSIS.O']
total 1824 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-16          ...                        -0.028968
1     2018-12-16          ...                        -0.034652
2     2018-12-16          ...                         0.003194
3     2018-12-16          ...                         0.005540
4     2018-12-16          ...                        -0.010918
5     2018-12-16          ...                        -0.049397
6     2018-12-16          ...                         0.046688
7     2018-12-16          ...                         0.014229
8     2018-12-16          ...                        -0.025218
```

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11    2018-12-16          ...                         0.013514
12    2018-12-16          ...                        -0.015844
13    2018-12-16          ...                         0.005195
14    2018-12-16          ...                        -0.006202
15    2018-12-16          ...                         0.026781
16    2018-12-16          ...                        -0.092910
17    2018-12-16          ...                         0.018262
18    2018-12-16          ...                        -0.046794
19    2018-12-16          ...                        -0.054681
20    2018-12-16          ...                        -0.077386
21    2018-12-16          ...                        -0.001888
22    2018-12-16          ...                        -0.038692
23    2018-12-16          ...                        -0.041576
24    2018-12-16          ...                        -0.018364
25    2018-12-16          ...                         0.034310
26    2018-12-16          ...                        -0.174440
27    2018-12-16          ...                        -0.009153
28    2018-12-16          ...                         0.022901
29    2018-12-16          ...                         0.005527
...          ...          ...                              ...
1726  2019-01-07          ...                         0.042090
1727  2019-01-07          ...                         0.257321
1728  2019-01-07          ...                              NaN
1729  2019-01-07          ...                        -0.032380
1730  2019-01-07          ...                         0.053437
1731  2019-01-07          ...                         0.089701
1732  2019-01-07          ...                        -0.223635
1733  2019-01-07          ...                         0.291519
1734  2019-01-07          ...                         0.020869
1735  2019-01-07          ...                        -0.044480
1736  2019-01-07          ...                         0.012620
1737  2019-01-07          ...                         0.012198
1738  2019-01-07          ...                        -0.038192
1739  2019-01-07          ...                         0.087975
1740  2019-01-07          ...                         0.177866
1741  2019-01-07          ...                         0.093502
1742  2019-01-07          ...                        -0.028278
1743  2019-01-07          ...                        -0.010921
1744  2019-01-07          ...                         0.141992
1745  2019-01-07          ...                        -0.025598
1746  2019-01-07          ...                        -0.031623
1747  2019-01-07          ...                         0.049611
1748  2019-01-07          ...                         0.025112
1749  2019-01-07          ...                         0.010205
1750  2019-01-07          ...                        -0.017637
1751  2019-01-07          ...                        -0.088477
1752  2019-01-07          ...                        -0.040880
1753  2019-01-07          ...                        -0.031971
1754  2019-01-07          ...                         0.174247
1755  2019-01-07          ...                        -0.016134

[26321 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CALM.O' 'OSIS.O' 'GATX.N']
total 1817 df
            time          ...          returnsOpenPrevMktres10
0     2018-12-17          ...                        -0.029375
1     2018-12-17          ...                         0.005160
2     2018-12-17          ...                         0.005371
3     2018-12-17          ...                        -0.004032
4     2018-12-17          ...                         0.009048
5     2018-12-17          ...                        -0.053994
6     2018-12-17          ...                         0.002533
```

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9     2018-12-17           ...                         0.010047
10    2018-12-17           ...                        -0.005135
11    2018-12-17           ...                         0.074591
12    2018-12-17           ...                         0.005148
13    2018-12-17           ...                        -0.022119
14    2018-12-17           ...                        -0.021057
15    2018-12-17           ...                         0.037163
16    2018-12-17           ...                        -0.092319
17    2018-12-17           ...                         0.010101
18    2018-12-17           ...                        -0.055636
19    2018-12-17           ...                        -0.048622
20    2018-12-17           ...                        -0.034533
21    2018-12-17           ...                         0.027523
22    2018-12-17           ...                        -0.033582
23    2018-12-17           ...                        -0.060539
24    2018-12-17           ...                        -0.024514
25    2018-12-17           ...                         0.034018
26    2018-12-17           ...                        -0.074753
27    2018-12-17           ...                        -0.008286
28    2018-12-17           ...                         0.009525
29    2018-12-17           ...                         0.014324
...          ...           ...                              ...
1727  2019-01-10           ...                         0.055269
1728  2019-01-10           ...                         0.236797
1729  2019-01-10           ...                         0.426934
1730  2019-01-10           ...                        -0.048380
1731  2019-01-10           ...                         0.037478
1732  2019-01-10           ...                         0.040676
1733  2019-01-10           ...                        -0.161825
1734  2019-01-10           ...                         0.286662
1735  2019-01-10           ...                         0.029469
1736  2019-01-10           ...                        -0.040494
1737  2019-01-10           ...                         0.003698
1738  2019-01-10           ...                         0.021487
1739  2019-01-10           ...                        -0.040723
1740  2019-01-10           ...                         0.066412
1741  2019-01-10           ...                         0.136222
1742  2019-01-10           ...                         0.000131
1743  2019-01-10           ...                        -0.019926
1744  2019-01-10           ...                        -0.011088
1745  2019-01-10           ...                         0.160172
1746  2019-01-10           ...                        -0.007633
1747  2019-01-10           ...                        -0.033888
1748  2019-01-10           ...                         0.064621
1749  2019-01-10           ...                         0.008336
1750  2019-01-10           ...                         0.006001
1751  2019-01-10           ...                        -0.008702
1752  2019-01-10           ...                        -0.064277
1753  2019-01-10           ...                        -0.038076
1754  2019-01-10           ...                        -0.040482
1755  2019-01-10           ...                         0.131884
1756  2019-01-10           ...                        -0.016734

[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'DHI.N' 'IMGN.O' 'SYNH.O']
total 1818 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-20           ...                        -0.010262
1     2018-12-20           ...                        -0.007903
2     2018-12-20           ...                         0.004420
3     2018-12-20           ...                         0.000288
4     2018-12-20           ...                         0.004387
```

```
7     2018-12-20           ...                          0.014426
8     2018-12-20           ...                          0.039384
9     2018-12-20           ...                          0.001205
10    2018-12-20           ...                          0.008434
11    2018-12-20           ...                          0.071742
12    2018-12-20           ...                          0.003466
13    2018-12-20           ...                         -0.022710
14    2018-12-20           ...                         -0.009855
15    2018-12-20           ...                          0.016002
16    2018-12-20           ...                         -0.154557
17    2018-12-20           ...                         -0.005262
18    2018-12-20           ...                         -0.053416
19    2018-12-20           ...                         -0.024862
20    2018-12-20           ...                         -0.072824
21    2018-12-20           ...                          0.019455
22    2018-12-20           ...                         -0.006876
23    2018-12-20           ...                          0.015135
24    2018-12-20           ...                         -0.057760
25    2018-12-20           ...                          0.040764
26    2018-12-20           ...                         -0.173430
27    2018-12-20           ...                         -0.017712
28    2018-12-20           ...                          0.007633
29    2018-12-20           ...                          0.034863
...          ...           ...                               ...
1724  2019-01-11           ...                          0.048980
1725  2019-01-11           ...                          0.190677
1726  2019-01-11           ...                          0.425595
1727  2019-01-11           ...                         -0.065278
1728  2019-01-11           ...                          0.026873
1729  2019-01-11           ...                         -0.034082
1730  2019-01-11           ...                         -0.088898
1731  2019-01-11           ...                          0.288305
1732  2019-01-11           ...                          0.036532
1733  2019-01-11           ...                         -0.026495
1734  2019-01-11           ...                          0.005205
1735  2019-01-11           ...                          0.047213
1736  2019-01-11           ...                         -0.053239
1737  2019-01-11           ...                          0.066299
1738  2019-01-11           ...                          0.128871
1739  2019-01-11           ...                          0.031857
1740  2019-01-11           ...                         -0.027636
1741  2019-01-11           ...                          0.001365
1742  2019-01-11           ...                          0.143912
1743  2019-01-11           ...                          0.015238
1744  2019-01-11           ...                         -0.016278
1745  2019-01-11           ...                          0.076296
1746  2019-01-11           ...                          0.007593
1747  2019-01-11           ...                          0.007790
1748  2019-01-11           ...                          0.023159
1749  2019-01-11           ...                         -0.028377
1750  2019-01-11           ...                         -0.036676
1751  2019-01-11           ...                         -0.027389
1752  2019-01-11           ...                          0.099432
1753  2019-01-11           ...                          0.004184

[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'IMGN.O' 'SYNH.O' 'HASI.N']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-21           ...                          0.031934
1     2018-12-21           ...                          0.025104
2     2018-12-21           ...                          0.004089
```

```
5     2018-12-21          ...                        -0.026865
6     2018-12-21          ...                        -0.041103
7     2018-12-21          ...                         0.034811
8     2018-12-21          ...                         0.072677
9     2018-12-21          ...                         0.008729
10    2018-12-21          ...                         0.016416
11    2018-12-21          ...                         0.036499
12    2018-12-21          ...                        -0.014292
13    2018-12-21          ...                         0.023083
14    2018-12-21          ...                         0.031914
15    2018-12-21          ...                         0.044376
16    2018-12-21          ...                        -0.193280
17    2018-12-21          ...                        -0.004467
18    2018-12-21          ...                        -0.033278
19    2018-12-21          ...                        -0.016538
20    2018-12-21          ...                        -0.066344
21    2018-12-21          ...                        -0.046385
22    2018-12-21          ...                         0.029186
23    2018-12-21          ...                         0.112145
24    2018-12-21          ...                        -0.069729
25    2018-12-21          ...                         0.037550
26    2018-12-21          ...                        -0.305397
27    2018-12-21          ...                         0.004555
28    2018-12-21          ...                         0.077766
29    2018-12-21          ...                         0.060915
...          ...          ...                              ...
1724  2019-01-12          ...                         0.030609
1725  2019-01-12          ...                         0.182300
1726  2019-01-12          ...                         0.337205
1727  2019-01-12          ...                        -0.095359
1728  2019-01-12          ...                         0.022098
1729  2019-01-12          ...                         0.049167
1730  2019-01-12          ...                        -0.040427
1731  2019-01-12          ...                         0.146597
1732  2019-01-12          ...                        -0.016304
1733  2019-01-12          ...                        -0.019800
1734  2019-01-12          ...                         0.002396
1735  2019-01-12          ...                         0.042057
1736  2019-01-12          ...                        -0.048396
1737  2019-01-12          ...                         0.028009
1738  2019-01-12          ...                         0.097950
1739  2019-01-12          ...                         0.063195
1740  2019-01-12          ...                        -0.019050
1741  2019-01-12          ...                         0.011379
1742  2019-01-12          ...                         0.089033
1743  2019-01-12          ...                         0.007435
1744  2019-01-12          ...                        -0.015957
1745  2019-01-12          ...                         0.047590
1746  2019-01-12          ...                         0.020527
1747  2019-01-12          ...                        -0.001791
1748  2019-01-12          ...                         0.008097
1749  2019-01-12          ...                         0.007596
1750  2019-01-12          ...                        -0.001949
1751  2019-01-12          ...                        -0.028954
1752  2019-01-12          ...                         0.084912
1753  2019-01-12          ...                        -0.001907

[26323 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CSGP.O' 'QGEN.N' 'STE.N']
total 1813 df
            time          ...           returnsOpenPrevMktres10
0     2018-12-22          ...                         0.026115
```

```
3     2018-12-22          ...                          0.049157
4     2018-12-22          ...                          0.015473
5     2018-12-22          ...                          0.003039
6     2018-12-22          ...                          0.005837
7     2018-12-22          ...                          0.038460
8     2018-12-22          ...                          0.055807
9     2018-12-22          ...                          0.009180
10    2018-12-22          ...                         -0.002172
11    2018-12-22          ...                          0.063195
12    2018-12-22          ...                          0.001526
13    2018-12-22          ...                          0.034519
14    2018-12-22          ...                          0.024705
15    2018-12-22          ...                          0.053787
16    2018-12-22          ...                         -0.220585
17    2018-12-22          ...                         -0.026026
18    2018-12-22          ...                         -0.031472
19    2018-12-22          ...                         -0.014019
20    2018-12-22          ...                         -0.059915
21    2018-12-22          ...                         -0.006573
22    2018-12-22          ...                          0.014329
23    2018-12-22          ...                          0.128685
24    2018-12-22          ...                         -0.075700
25    2018-12-22          ...                          0.038246
26    2018-12-22          ...                         -0.315887
27    2018-12-22          ...                         -0.021755
28    2018-12-22          ...                          0.077208
29    2018-12-22          ...                          0.065110
...          ...          ...                               ...
1720  2019-01-13          ...                         -0.001250
1721  2019-01-13          ...                          0.184395
1722  2019-01-13          ...                          0.026429
1723  2019-01-13          ...                         -0.070324
1724  2019-01-13          ...                          0.011946
1725  2019-01-13          ...                         -0.012699
1726  2019-01-13          ...                          0.018878
1727  2019-01-13          ...                          0.149808
1728  2019-01-13          ...                         -0.050062
1729  2019-01-13          ...                          0.025426
1730  2019-01-13          ...                         -0.007388
1731  2019-01-13          ...                          0.007725
1732  2019-01-13          ...                          0.024013
1733  2019-01-13          ...                          0.003872
1734  2019-01-13          ...                          0.073101
1735  2019-01-13          ...                          0.035178
1736  2019-01-13          ...                         -0.015615
1737  2019-01-13          ...                          0.000035
1738  2019-01-13          ...                          0.085131
1739  2019-01-13          ...                          0.038304
1740  2019-01-13          ...                         -0.023300
1741  2019-01-13          ...                          0.036022
1742  2019-01-13          ...                          0.007769
1743  2019-01-13          ...                         -0.015888
1744  2019-01-13          ...                          0.045837
1745  2019-01-13          ...                         -0.003559
1746  2019-01-13          ...                          0.025827
1747  2019-01-13          ...                         -0.024207
1748  2019-01-13          ...                          0.066711
1749  2019-01-13          ...                         -0.013693

[26319 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'STE.N' 'GGG.N' 'NDSN.O']
total 1803 df
```

```
1     2018-12-23          ...                    0.126453
2     2018-12-23          ...                    0.002231
3     2018-12-23          ...                    0.016693
4     2018-12-23          ...                    0.032935
5     2018-12-23          ...                   -0.041627
6     2018-12-23          ...                    0.014229
7     2018-12-23          ...                    0.026608
8     2018-12-23          ...                    0.040509
9     2018-12-23          ...                    0.006920
10    2018-12-23          ...                    0.007811
11    2018-12-23          ...                    0.073274
12    2018-12-23          ...                    0.037029
13    2018-12-23          ...                    0.033979
14    2018-12-23          ...                    0.028835
15    2018-12-23          ...                    0.089074
16    2018-12-23          ...                   -0.173199
17    2018-12-23          ...                   -0.036065
18    2018-12-23          ...                   -0.050479
19    2018-12-23          ...                   -0.033288
20    2018-12-23          ...                   -0.051847
21    2018-12-23          ...                   -0.018790
22    2018-12-23          ...                   -0.005030
23    2018-12-23          ...                    0.101463
24    2018-12-23          ...                   -0.080064
25    2018-12-23          ...                    0.063841
26    2018-12-23          ...                   -0.272613
27    2018-12-23          ...                   -0.021989
28    2018-12-23          ...                    0.016506
29    2018-12-23          ...                    0.047256
...          ...          ...                         ...
1722  2019-01-14          ...                   -0.047703
1723  2019-01-14          ...                    0.177478
1724  2019-01-14          ...                   -0.312690
1725  2019-01-14          ...                   -0.008572
1726  2019-01-14          ...                    0.014653
1727  2019-01-14          ...                   -0.088231
1728  2019-01-14          ...                    0.095148
1729  2019-01-14          ...                    0.151026
1730  2019-01-14          ...                   -0.019793
1731  2019-01-14          ...                   -0.007464
1732  2019-01-14          ...                   -0.006137
1733  2019-01-14          ...                   -0.029267
1734  2019-01-14          ...                   -0.033461
1735  2019-01-14          ...                   -0.029230
1736  2019-01-14          ...                    0.059910
1737  2019-01-14          ...                    0.092582
1738  2019-01-14          ...                   -0.013273
1739  2019-01-14          ...                   -0.011999
1740  2019-01-14          ...                    0.018944
1741  2019-01-14          ...                    0.030360
1742  2019-01-14          ...                   -0.016007
1743  2019-01-14          ...                    0.033066
1744  2019-01-14          ...                    0.001277
1745  2019-01-14          ...                   -0.027162
1746  2019-01-14          ...                    0.033764
1747  2019-01-14          ...                    0.061637
1748  2019-01-14          ...                    0.033709
1749  2019-01-14          ...                   -0.024895
1750  2019-01-14          ...                    0.083250
1751  2019-01-14          ...                   -0.009948

[26319 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2018-12-24	...	-0.008887
1	2018-12-24	...	0.174361
2	2018-12-24	...	0.000016
3	2018-12-24	...	0.002334
4	2018-12-24	...	0.011930
5	2018-12-24	...	-0.024587
6	2018-12-24	...	0.018062
7	2018-12-24	...	0.023589
8	2018-12-24	...	0.057378
9	2018-12-24	...	0.011066
10	2018-12-24	...	0.014010
11	2018-12-24	...	0.076710
12	2018-12-24	...	0.006062
13	2018-12-24	...	0.004591
14	2018-12-24	...	0.028715
15	2018-12-24	...	0.064791
16	2018-12-24	...	-0.122483
17	2018-12-24	...	-0.052554
18	2018-12-24	...	-0.047181
19	2018-12-24	...	-0.038853
20	2018-12-24	...	-0.056400
21	2018-12-24	...	-0.035469
22	2018-12-24	...	-0.018046
23	2018-12-24	...	-0.014868
24	2018-12-24	...	-0.073722
25	2018-12-24	...	0.050959
26	2018-12-24	...	-0.155397
27	2018-12-24	...	-0.014584
28	2018-12-24	...	-0.013358
29	2018-12-24	...	0.032931
...	...	...	...
1727	2019-01-18	...	-0.068932
1728	2019-01-18	...	0.217752
1729	2019-01-18	...	-0.436005
1730	2019-01-18	...	-0.004835
1731	2019-01-18	...	0.010166
1732	2019-01-18	...	-0.057014
1733	2019-01-18	...	0.179672
1734	2019-01-18	...	0.168239
1735	2019-01-18	...	0.003319
1736	2019-01-18	...	-0.018609
1737	2019-01-18	...	-0.010900
1738	2019-01-18	...	-0.017254
1739	2019-01-18	...	-0.051661
1740	2019-01-18	...	-0.039496
1741	2019-01-18	...	0.034001
1742	2019-01-18	...	0.139088
1743	2019-01-18	...	-0.006219
1744	2019-01-18	...	-0.023850
1745	2019-01-18	...	0.072143
1746	2019-01-18	...	0.016806
1747	2019-01-18	...	-0.007023
1748	2019-01-18	...	0.033345
1749	2019-01-18	...	-0.042486
1750	2019-01-18	...	-0.020112
1751	2019-01-18	...	0.011532
1752	2019-01-18	...	0.095491
1753	2019-01-18	...	0.014337
1754	2019-01-18	...	-0.013854
1755	2019-01-18	...	0.080927
1756	2019-01-18	...	-0.008634

```
['A.N' 'AA.N' 'AAAP.O' ... 'OGS.N' 'VNOM.O' 'WP.N']
total 1811 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-28           ...                          -0.015975
1     2018-12-28           ...                           0.205945
2     2018-12-28           ...                           0.000149
3     2018-12-28           ...                          -0.017936
4     2018-12-28           ...                           0.014339
5     2018-12-28           ...                          -0.021306
6     2018-12-28           ...                          -0.011013
7     2018-12-28           ...                           0.009185
8     2018-12-28           ...                           0.039688
9     2018-12-28           ...                           0.019956
10    2018-12-28           ...                           0.012613
11    2018-12-28           ...                           0.052368
12    2018-12-28           ...                           0.010427
13    2018-12-28           ...                          -0.010738
14    2018-12-28           ...                           0.032839
15    2018-12-28           ...                           0.071581
16    2018-12-28           ...                          -0.093481
17    2018-12-28           ...                          -0.069485
18    2018-12-28           ...                          -0.026665
19    2018-12-28           ...                          -0.035189
20    2018-12-28           ...                          -0.049266
21    2018-12-28           ...                          -0.067353
22    2018-12-28           ...                          -0.013467
23    2018-12-28           ...                           0.000132
24    2018-12-28           ...                          -0.076292
25    2018-12-28           ...                           0.021267
26    2018-12-28           ...                          -0.100936
27    2018-12-28           ...                           0.002176
28    2018-12-28           ...                           0.005997
29    2018-12-28           ...                           0.045914
...          ...           ...                                ...
1730  2019-01-19           ...                          -0.046544
1731  2019-01-19           ...                           0.220377
1732  2019-01-19           ...                          -0.276891
1733  2019-01-19           ...                          -0.029524
1734  2019-01-19           ...                           0.008582
1735  2019-01-19           ...                          -0.193714
1736  2019-01-19           ...                           0.181755
1737  2019-01-19           ...                           0.144159
1738  2019-01-19           ...                          -0.004860
1739  2019-01-19           ...                          -0.026490
1740  2019-01-19           ...                          -0.003499
1741  2019-01-19           ...                          -0.033707
1742  2019-01-19           ...                           0.005576
1743  2019-01-19           ...                          -0.035394
1744  2019-01-19           ...                           0.007395
1745  2019-01-19           ...                           0.135692
1746  2019-01-19           ...                          -0.009736
1747  2019-01-19           ...                          -0.006065
1748  2019-01-19           ...                           0.045267
1749  2019-01-19           ...                           0.023561
1750  2019-01-19           ...                           0.001982
1751  2019-01-19           ...                           0.047562
1752  2019-01-19           ...                          -0.035656
1753  2019-01-19           ...                          -0.034391
1754  2019-01-19           ...                           0.018751
1755  2019-01-19           ...                           0.086781
1756  2019-01-19           ...                          -0.006641
1757  2019-01-19           ...                          -0.026265
```

```
[26328 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'FDS.N' 'GES.N' 'ORAN.N']
total 1814 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-29           ...                          -0.009093
1     2018-12-29           ...                           0.211612
2     2018-12-29           ...                           0.000159
3     2018-12-29           ...                          -0.027535
4     2018-12-29           ...                           0.014856
5     2018-12-29           ...                           0.070049
6     2018-12-29           ...                          -0.021943
7     2018-12-29           ...                          -0.013108
8     2018-12-29           ...                           0.051926
9     2018-12-29           ...                           0.027485
10    2018-12-29           ...                           0.004651
11    2018-12-29           ...                           0.057568
12    2018-12-29           ...                           0.033592
13    2018-12-29           ...                          -0.032219
14    2018-12-29           ...                           0.024768
15    2018-12-29           ...                           0.084280
16    2018-12-29           ...                          -0.037586
17    2018-12-29           ...                          -0.066134
18    2018-12-29           ...                           0.019936
19    2018-12-29           ...                          -0.033147
20    2018-12-29           ...                          -0.043224
21    2018-12-29           ...                          -0.126349
22    2018-12-29           ...                          -0.008633
23    2018-12-29           ...                          -0.011955
24    2018-12-29           ...                          -0.066880
25    2018-12-29           ...                           0.019380
26    2018-12-29           ...                           0.036203
27    2018-12-29           ...                           0.000521
28    2018-12-29           ...                           0.012802
29    2018-12-29           ...                           0.050456
...          ...           ...                                ...
1730  2019-01-20           ...                          -0.032007
1731  2019-01-20           ...                           0.236245
1732  2019-01-20           ...                          -0.210997
1733  2019-01-20           ...                          -0.010253
1734  2019-01-20           ...                           0.003733
1735  2019-01-20           ...                          -0.213525
1736  2019-01-20           ...                           0.177318
1737  2019-01-20           ...                           0.198386
1738  2019-01-20           ...                          -0.024695
1739  2019-01-20           ...                          -0.050705
1740  2019-01-20           ...                          -0.000913
1741  2019-01-20           ...                          -0.038770
1742  2019-01-20           ...                           0.011108
1743  2019-01-20           ...                          -0.020569
1744  2019-01-20           ...                          -0.024578
1745  2019-01-20           ...                           0.150353
1746  2019-01-20           ...                          -0.003709
1747  2019-01-20           ...                          -0.060342
1748  2019-01-20           ...                           0.003023
1749  2019-01-20           ...                          -0.007195
1750  2019-01-20           ...                           0.010692
1751  2019-01-20           ...                           0.048928
1752  2019-01-20           ...                          -0.045435
1753  2019-01-20           ...                          -0.052700
1754  2019-01-20           ...                          -0.026485
1755  2019-01-20           ...                           0.142550
```

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1758  2019-01-20           ...                          0.089549
1759  2019-01-20           ...                          0.007624

[26333 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'ORAN.N' 'BABY.O' 'GTE.A']
total 1810 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-30           ...                         -0.008611
1     2018-12-30           ...                          0.258208
2     2018-12-30           ...                          0.000255
3     2018-12-30           ...                         -0.003579
4     2018-12-30           ...                          0.023189
5     2018-12-30           ...                          0.105752
6     2018-12-30           ...                         -0.064015
7     2018-12-30           ...                         -0.010626
8     2018-12-30           ...                          0.034727
9     2018-12-30           ...                          0.029374
10    2018-12-30           ...                          0.011155
11    2018-12-30           ...                          0.051451
12    2018-12-30           ...                          0.007939
13    2018-12-30           ...                         -0.024068
14    2018-12-30           ...                          0.028654
15    2018-12-30           ...                          0.076636
16    2018-12-30           ...                          0.023561
17    2018-12-30           ...                         -0.078934
18    2018-12-30           ...                          0.014888
19    2018-12-30           ...                         -0.029756
20    2018-12-30           ...                         -0.040895
21    2018-12-30           ...                         -0.078094
22    2018-12-30           ...                         -0.006966
23    2018-12-30           ...                          0.041556
24    2018-12-30           ...                         -0.055949
25    2018-12-30           ...                          0.011257
26    2018-12-30           ...                          0.056190
27    2018-12-30           ...                         -0.003723
28    2018-12-30           ...                          0.015596
29    2018-12-30           ...                          0.056518
...          ...           ...                               ...
1730  2019-01-21           ...                         -0.016067
1731  2019-01-21           ...                          0.113102
1732  2019-01-21           ...                         -0.165037
1733  2019-01-21           ...                         -0.028179
1734  2019-01-21           ...                         -0.007501
1735  2019-01-21           ...                         -0.243052
1736  2019-01-21           ...                          0.096444
1737  2019-01-21           ...                          0.179432
1738  2019-01-21           ...                         -0.028103
1739  2019-01-21           ...                         -0.037234
1740  2019-01-21           ...                          0.003808
1741  2019-01-21           ...                         -0.039998
1742  2019-01-21           ...                          0.006025
1743  2019-01-21           ...                          0.004636
1744  2019-01-21           ...                          0.015780
1745  2019-01-21           ...                          0.060219
1746  2019-01-21           ...                         -0.002346
1747  2019-01-21           ...                         -0.054004
1748  2019-01-21           ...                          0.051526
1749  2019-01-21           ...                         -0.015534
1750  2019-01-21           ...                         -0.016123
1751  2019-01-21           ...                          0.040069
1752  2019-01-21           ...                         -0.025775
1753  2019-01-21           ...                         -0.051954
```

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1756  2019-01-21           ...                          0.007865
1757  2019-01-21           ...                         -0.041767
1758  2019-01-21           ...                          0.088964
1759  2019-01-21           ...                          0.005837

[26344 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CROX.O' 'HEI.N' 'SUN.N']
total 1807 df
            time           ...           returnsOpenPrevMktres10
0     2018-12-31           ...                          0.003707
1     2018-12-31           ...                          0.337325
2     2018-12-31           ...                         -0.000301
3     2018-12-31           ...                         -0.020786
4     2018-12-31           ...                          0.020654
5     2018-12-31           ...                          0.058308
6     2018-12-31           ...                         -0.073046
7     2018-12-31           ...                         -0.014209
8     2018-12-31           ...                          0.023948
9     2018-12-31           ...                          0.019388
10    2018-12-31           ...                          0.001318
11    2018-12-31           ...                          0.039128
12    2018-12-31           ...                          0.044800
13    2018-12-31           ...                         -0.027826
14    2018-12-31           ...                          0.045480
15    2018-12-31           ...                          0.043773
16    2018-12-31           ...                          0.010322
17    2018-12-31           ...                         -0.065366
18    2018-12-31           ...                         -0.012344
19    2018-12-31           ...                         -0.002865
20    2018-12-31           ...                         -0.042869
21    2018-12-31           ...                         -0.120826
22    2018-12-31           ...                         -0.005539
23    2018-12-31           ...                          0.037058
24    2018-12-31           ...                         -0.065398
25    2018-12-31           ...                          0.017500
26    2018-12-31           ...                          0.014075
27    2018-12-31           ...                         -0.003504
28    2018-12-31           ...                         -0.014510
29    2018-12-31           ...                          0.071351
...          ...           ...                               ...
1731  2019-01-24           ...                         -0.067920
1732  2019-01-24           ...                          0.160862
1733  2019-01-24           ...                         -0.282900
1734  2019-01-24           ...                          0.012913
1735  2019-01-24           ...                         -0.008283
1736  2019-01-24           ...                         -0.194960
1737  2019-01-24           ...                          0.096910
1738  2019-01-24           ...                          0.206641
1739  2019-01-24           ...                         -0.033976
1740  2019-01-24           ...                         -0.005578
1741  2019-01-24           ...                          0.004166
1742  2019-01-24           ...                         -0.031718
1743  2019-01-24           ...                          0.004774
1744  2019-01-24           ...                          0.004549
1745  2019-01-24           ...                          0.027644
1746  2019-01-24           ...                          0.048693
1747  2019-01-24           ...                         -0.007131
1748  2019-01-24           ...                         -0.025204
1749  2019-01-24           ...                          0.048013
1750  2019-01-24           ...                         -0.030954
1751  2019-01-24           ...                         -0.002267
1752  2019-01-24           ...                          0.051679
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1755  2019-01-24           ...                          -0.034950
1756  2019-01-24           ...                           0.186422
1757  2019-01-24           ...                           0.027926
1758  2019-01-24           ...                          -0.019995
1759  2019-01-24           ...                           0.088877
1760  2019-01-24           ...                           0.006207

[26354 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'SUN.N' 'APOG.O' 'PDS.N']
total 1808 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-04           ...                           0.001503
1     2019-01-04           ...                           0.322347
2     2019-01-04           ...                          -0.000593
3     2019-01-04           ...                           0.015924
4     2019-01-04           ...                           0.020615
5     2019-01-04           ...                           0.091280
6     2019-01-04           ...                          -0.043048
7     2019-01-04           ...                          -0.024657
8     2019-01-04           ...                           0.005718
9     2019-01-04           ...                           0.030444
10    2019-01-04           ...                          -0.004991
11    2019-01-04           ...                           0.001316
12    2019-01-04           ...                           0.066818
13    2019-01-04           ...                                NaN
14    2019-01-04           ...                          -0.017148
15    2019-01-04           ...                           0.060382
16    2019-01-04           ...                           0.044771
17    2019-01-04           ...                           0.017393
18    2019-01-04           ...                          -0.058920
19    2019-01-04           ...                          -0.013908
20    2019-01-04           ...                           0.014630
21    2019-01-04           ...                          -0.001680
22    2019-01-04           ...                          -0.117666
23    2019-01-04           ...                           0.010261
24    2019-01-04           ...                           0.029283
25    2019-01-04           ...                          -0.040093
26    2019-01-04           ...                           0.005469
27    2019-01-04           ...                           0.001602
28    2019-01-04           ...                           0.005132
29    2019-01-04           ...                          -0.016552
...          ...           ...                                ...
1732  2019-01-25           ...                          -0.099553
1733  2019-01-25           ...                           0.239589
1734  2019-01-25           ...                          -0.264383
1735  2019-01-25           ...                           0.038876
1736  2019-01-25           ...                           0.003348
1737  2019-01-25           ...                          -0.164187
1738  2019-01-25           ...                           0.127976
1739  2019-01-25           ...                           0.242457
1740  2019-01-25           ...                          -0.051832
1741  2019-01-25           ...                          -0.031608
1742  2019-01-25           ...                           0.008000
1743  2019-01-25           ...                          -0.017554
1744  2019-01-25           ...                          -0.014049
1745  2019-01-25           ...                           0.007738
1746  2019-01-25           ...                           0.040738
1747  2019-01-25           ...                           0.147902
1748  2019-01-25           ...                          -0.003806
1749  2019-01-25           ...                          -0.024735
1750  2019-01-25           ...                          -0.035288
1751  2019-01-25           ...                          -0.027752
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1754  2019-01-25           ...                         -0.081302
1755  2019-01-25           ...                         -0.011472
1756  2019-01-25           ...                         -0.023249
1757  2019-01-25           ...                          0.251419
1758  2019-01-25           ...                          0.027896
1759  2019-01-25           ...                         -0.003089
1760  2019-01-25           ...                          0.096641
1761  2019-01-25           ...                         -0.003977

[26359 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'APOG.O' 'PDS.N' 'GWB.N']
total 1800 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-05           ...                         -0.002787
1     2019-01-05           ...                          0.318020
2     2019-01-05           ...                          0.001820
3     2019-01-05           ...                          0.042473
4     2019-01-05           ...                          0.025479
5     2019-01-05           ...                          0.050106
6     2019-01-05           ...                          0.029911
7     2019-01-05           ...                         -0.017196
8     2019-01-05           ...                         -0.006259
9     2019-01-05           ...                          0.018476
10    2019-01-05           ...                          0.005270
11    2019-01-05           ...                         -0.002499
12    2019-01-05           ...                          0.082955
13    2019-01-05           ...                               NaN
14    2019-01-05           ...                          0.014695
15    2019-01-05           ...                          0.067227
16    2019-01-05           ...                          0.087073
17    2019-01-05           ...                          0.043885
18    2019-01-05           ...                         -0.042789
19    2019-01-05           ...                         -0.005685
20    2019-01-05           ...                         -0.042300
21    2019-01-05           ...                          0.052773
22    2019-01-05           ...                         -0.087574
23    2019-01-05           ...                         -0.014182
24    2019-01-05           ...                         -0.000965
25    2019-01-05           ...                          0.009816
26    2019-01-05           ...                         -0.002075
27    2019-01-05           ...                          0.065820
28    2019-01-05           ...                          0.007087
29    2019-01-05           ...                          0.000744
...          ...           ...                               ...
1731  2019-01-26           ...                         -0.105661
1732  2019-01-26           ...                          0.233218
1733  2019-01-26           ...                         -0.209698
1734  2019-01-26           ...                          0.049056
1735  2019-01-26           ...                          0.005138
1736  2019-01-26           ...                         -0.111824
1737  2019-01-26           ...                          0.212957
1738  2019-01-26           ...                          0.223068
1739  2019-01-26           ...                         -0.024730
1740  2019-01-26           ...                         -0.043704
1741  2019-01-26           ...                          0.003986
1742  2019-01-26           ...                         -0.017722
1743  2019-01-26           ...                         -0.023424
1744  2019-01-26           ...                         -0.001848
1745  2019-01-26           ...                          0.023234
1746  2019-01-26           ...                          0.202492
1747  2019-01-26           ...                          0.003631
1748  2019-01-26           ...                         -0.019174
```

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1751  2019-01-26          ...                          0.004068
1752  2019-01-26          ...                          0.066880
1753  2019-01-26          ...                         -0.085316
1754  2019-01-26          ...                         -0.021126
1755  2019-01-26          ...                         -0.019194
1756  2019-01-26          ...                          0.270170
1757  2019-01-26          ...                          0.030342
1758  2019-01-26          ...                         -0.005768
1759  2019-01-26          ...                          0.136576
1760  2019-01-26          ...                         -0.011596

[26361 rows x 14 columns]
['A.N' 'AA.N' 'AAAP.O' ... 'CRSP.O' 'DLPH.N' 'OKTA.O']
total 1800 df
            time          ...           returnsOpenPrevMktres10
0     2019-01-06          ...                          0.028614
1     2019-01-06          ...                          0.312465
2     2019-01-06          ...                          0.070157
3     2019-01-06          ...                          0.002667
4     2019-01-06          ...                          0.022123
5     2019-01-06          ...                          0.006476
6     2019-01-06          ...                         -0.024004
7     2019-01-06          ...                         -0.027306
8     2019-01-06          ...                          0.026649
9     2019-01-06          ...                          0.008848
10    2019-01-06          ...                         -0.003424
11    2019-01-06          ...                          0.096875
12    2019-01-06          ...                               NaN
13    2019-01-06          ...                          0.037789
14    2019-01-06          ...                          0.068911
15    2019-01-06          ...                          0.079707
16    2019-01-06          ...                          0.043299
17    2019-01-06          ...                         -0.075751
18    2019-01-06          ...                         -0.020478
19    2019-01-06          ...                         -0.030190
20    2019-01-06          ...                          0.031653
21    2019-01-06          ...                         -0.054937
22    2019-01-06          ...                         -0.014466
23    2019-01-06          ...                          0.050454
24    2019-01-06          ...                          0.015709
25    2019-01-06          ...                          0.012660
26    2019-01-06          ...                          0.033102
27    2019-01-06          ...                          0.023048
28    2019-01-06          ...                          0.047050
29    2019-01-06          ...                          0.067732
...          ...          ...                               ...
1730  2019-01-27          ...                         -0.090050
1731  2019-01-27          ...                          0.204784
1732  2019-01-27          ...                         -0.266679
1733  2019-01-27          ...                          0.066130
1734  2019-01-27          ...                          0.007377
1735  2019-01-27          ...                         -0.183259
1736  2019-01-27          ...                          0.241269
1737  2019-01-27          ...                          0.252627
1738  2019-01-27          ...                          0.022058
1739  2019-01-27          ...                         -0.050000
1740  2019-01-27          ...                          0.007199
1741  2019-01-27          ...                         -0.040693
1742  2019-01-27          ...                         -0.030480
1743  2019-01-27          ...                          0.018054
1744  2019-01-27          ...                          0.055494
1745  2019-01-27          ...                          0.240740
```

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1748  2019-01-27           ...                          0.026838
1749  2019-01-27           ...                          0.008139
1750  2019-01-27           ...                          0.006460
1751  2019-01-27           ...                          0.097063
1752  2019-01-27           ...                         -0.121216
1753  2019-01-27           ...                         -0.029079
1754  2019-01-27           ...                          0.002085
1755  2019-01-27           ...                          0.202421
1756  2019-01-27           ...                         -0.001261
1757  2019-01-27           ...                         -0.016545
1758  2019-01-27           ...                          0.117282
1759  2019-01-27           ...                         -0.009657

[26361 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CRSP.O' 'DLPH.N' 'OKTA.O']
total 1794 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-07           ...                          0.010334
1     2019-01-07           ...                          0.257377
2     2019-01-07           ...                          0.056172
3     2019-01-07           ...                          0.002354
4     2019-01-07           ...                         -0.031285
5     2019-01-07           ...                          0.069780
6     2019-01-07           ...                         -0.027601
7     2019-01-07           ...                         -0.022774
8     2019-01-07           ...                          0.028724
9     2019-01-07           ...                          0.000796
10    2019-01-07           ...                         -0.026577
11    2019-01-07           ...                          0.108510
12    2019-01-07           ...                               NaN
13    2019-01-07           ...                          0.023015
14    2019-01-07           ...                          0.059876
15    2019-01-07           ...                          0.088227
16    2019-01-07           ...                          0.024901
17    2019-01-07           ...                         -0.074275
18    2019-01-07           ...                         -0.014255
19    2019-01-07           ...                          0.008834
20    2019-01-07           ...                         -0.054859
21    2019-01-07           ...                          0.006507
22    2019-01-07           ...                          0.057776
23    2019-01-07           ...                          0.012289
24    2019-01-07           ...                          0.012736
25    2019-01-07           ...                          0.029137
26    2019-01-07           ...                          0.017126
27    2019-01-07           ...                          0.054013
28    2019-01-07           ...                          0.056353
29    2019-01-07           ...                         -0.026869
...          ...           ...                               ...
1724  2019-01-28           ...                         -0.119520
1725  2019-01-28           ...                          0.180706
1726  2019-01-28           ...                         -0.171326
1727  2019-01-28           ...                          0.031245
1728  2019-01-28           ...                          0.018548
1729  2019-01-28           ...                         -0.070010
1730  2019-01-28           ...                          0.172608
1731  2019-01-28           ...                          0.240271
1732  2019-01-28           ...                          0.067298
1733  2019-01-28           ...                         -0.086239
1734  2019-01-28           ...                          0.025399
1735  2019-01-28           ...                         -0.029569
1736  2019-01-28           ...                         -0.115325
1737  2019-01-28           ...                          0.018080
1738  2019-01-28           ...                          0.040771
```

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1740  2019-01-28           ...                          0.083598
1741  2019-01-28           ...                         -0.018469
1742  2019-01-28           ...                          0.043122
1743  2019-01-28           ...                         -0.024759
1744  2019-01-28           ...                         -0.003676
1745  2019-01-28           ...                          0.092414
1746  2019-01-28           ...                         -0.108995
1747  2019-01-28           ...                         -0.037106
1748  2019-01-28           ...                         -0.022769
1749  2019-01-28           ...                          0.169779
1750  2019-01-28           ...                         -0.019070
1751  2019-01-28           ...                         -0.001441
1752  2019-01-28           ...                          0.117810
1753  2019-01-28           ...                          0.012091

[26358 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CRSP.O' 'DLPH.N' 'OKTA.O']
total 1792 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-10           ...                          0.015461
1     2019-01-10           ...                          0.249516
2     2019-01-10           ...                          0.043449
3     2019-01-10           ...                         -0.010932
4     2019-01-10           ...                         -0.002704
5     2019-01-10           ...                          0.050394
6     2019-01-10           ...                         -0.023784
7     2019-01-10           ...                         -0.001330
8     2019-01-10           ...                          0.030285
9     2019-01-10           ...                          0.012094
10    2019-01-10           ...                         -0.006359
11    2019-01-10           ...                          0.101928
12    2019-01-10           ...                               NaN
13    2019-01-10           ...                          0.030168
14    2019-01-10           ...                          0.049784
15    2019-01-10           ...                          0.081947
16    2019-01-10           ...                          0.029434
17    2019-01-10           ...                         -0.064543
18    2019-01-10           ...                         -0.011305
19    2019-01-10           ...                          0.006120
20    2019-01-10           ...                         -0.063771
21    2019-01-10           ...                          0.005614
22    2019-01-10           ...                          0.046751
23    2019-01-10           ...                         -0.009698
24    2019-01-10           ...                         -0.009677
25    2019-01-10           ...                          0.117446
26    2019-01-10           ...                          0.012310
27    2019-01-10           ...                          0.044431
28    2019-01-10           ...                          0.046451
29    2019-01-10           ...                         -0.038183
...          ...           ...                               ...
1725  2019-01-31           ...                         -0.097225
1726  2019-01-31           ...                          0.189157
1727  2019-01-31           ...                          0.059193
1728  2019-01-31           ...                         -0.039306
1729  2019-01-31           ...                          0.012169
1730  2019-01-31           ...                         -0.076942
1731  2019-01-31           ...                          0.107105
1732  2019-01-31           ...                          0.212312
1733  2019-01-31           ...                          0.036734
1734  2019-01-31           ...                         -0.074115
1735  2019-01-31           ...                          0.012039
1736  2019-01-31           ...                         -0.021111
1737  2019-01-31                                       -0.100884
```

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1740  2019-01-31           ...                          0.259985
1741  2019-01-31           ...                          0.001616
1742  2019-01-31           ...                         -0.049743
1743  2019-01-31           ...                          0.034863
1744  2019-01-31           ...                         -0.011932
1745  2019-01-31           ...                          0.007213
1746  2019-01-31           ...                          0.104851
1747  2019-01-31           ...                         -0.148980
1748  2019-01-31           ...                         -0.024318
1749  2019-01-31           ...                         -0.023850
1750  2019-01-31           ...                          0.133893
1751  2019-01-31           ...                         -0.020820
1752  2019-01-31           ...                         -0.040017
1753  2019-01-31           ...                          0.082214
1754  2019-01-31           ...                         -0.001654

[26357 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CEIX.N' 'HII.N' 'LSTR.O']
total 1794 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-11           ...                          0.018593
1     2019-01-11           ...                          0.283321
2     2019-01-11           ...                          0.032795
3     2019-01-11           ...                         -0.003814
4     2019-01-11           ...                          0.019820
5     2019-01-11           ...                         -0.002883
6     2019-01-11           ...                         -0.021692
7     2019-01-11           ...                         -0.006124
8     2019-01-11           ...                          0.025186
9     2019-01-11           ...                         -0.004469
10    2019-01-11           ...                          0.020519
11    2019-01-11           ...                          0.086264
12    2019-01-11           ...                               NaN
13    2019-01-11           ...                          0.032120
14    2019-01-11           ...                          0.055693
15    2019-01-11           ...                          0.071446
16    2019-01-11           ...                         -0.030462
17    2019-01-11           ...                         -0.046432
18    2019-01-11           ...                         -0.015701
19    2019-01-11           ...                         -0.018521
20    2019-01-11           ...                         -0.063197
21    2019-01-11           ...                          0.011002
22    2019-01-11           ...                          0.065802
23    2019-01-11           ...                         -0.021266
24    2019-01-11           ...                          0.005068
25    2019-01-11           ...                          0.074971
26    2019-01-11           ...                          0.009731
27    2019-01-11           ...                          0.032243
28    2019-01-11           ...                          0.052201
29    2019-01-11           ...                         -0.041906
...          ...           ...                               ...
1727  2019-02-01           ...                         -0.068484
1728  2019-02-01           ...                          0.004741
1729  2019-02-01           ...                          0.149368
1730  2019-02-01           ...                          0.005288
1731  2019-02-01           ...                         -0.004616
1732  2019-02-01           ...                         -0.127896
1733  2019-02-01           ...                          0.016627
1734  2019-02-01           ...                          0.057138
1735  2019-02-01           ...                         -0.041559
1736  2019-02-01           ...                         -0.045157
1737  2019-02-01                                        0.013131
```

```
1740  2019-02-01          ...                          0.060426
1741  2019-02-01          ...                         -0.057977
1742  2019-02-01          ...                          0.126733
1743  2019-02-01          ...                         -0.002651
1744  2019-02-01          ...                         -0.028486
1745  2019-02-01          ...                         -0.069714
1746  2019-02-01          ...                         -0.012133
1747  2019-02-01          ...                         -0.013809
1748  2019-02-01          ...                          0.029513
1749  2019-02-01          ...                         -0.050708
1750  2019-02-01          ...                         -0.024515
1751  2019-02-01          ...                         -0.016533
1752  2019-02-01          ...                          0.018547
1753  2019-02-01          ...                         -0.010789
1754  2019-02-01          ...                         -0.083885
1755  2019-02-01          ...                          0.025872
1756  2019-02-01          ...                          0.010243

[26357 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HOLI.O' 'IDA.N' 'SSW.N']
total 1793 df
            time          ...           returnsOpenPrevMktres10
0     2019-01-12          ...                          0.015419
1     2019-01-12          ...                          0.233794
2     2019-01-12          ...                          0.009933
3     2019-01-12          ...                          0.014950
4     2019-01-12          ...                          0.025345
5     2019-01-12          ...                         -0.016265
6     2019-01-12          ...                         -0.010483
7     2019-01-12          ...                          0.009826
8     2019-01-12          ...                          0.023580
9     2019-01-12          ...                         -0.004056
10    2019-01-12          ...                          0.030734
11    2019-01-12          ...                          0.062607
12    2019-01-12          ...                               NaN
13    2019-01-12          ...                          0.008743
14    2019-01-12          ...                          0.040487
15    2019-01-12          ...                          0.065119
16    2019-01-12          ...                          0.006145
17    2019-01-12          ...                         -0.059713
18    2019-01-12          ...                         -0.028855
19    2019-01-12          ...                         -0.003025
20    2019-01-12          ...                         -0.075835
21    2019-01-12          ...                          0.002898
22    2019-01-12          ...                          0.030019
23    2019-01-12          ...                         -0.026341
24    2019-01-12          ...                          0.021302
25    2019-01-12          ...                          0.089012
26    2019-01-12          ...                          0.002743
27    2019-01-12          ...                          0.012426
28    2019-01-12          ...                          0.039058
29    2019-01-12          ...                         -0.036855
...          ...          ...                               ...
1728  2019-02-02          ...                         -0.057121
1729  2019-02-02          ...                          0.000802
1730  2019-02-02          ...                          0.132363
1731  2019-02-02          ...                          0.023579
1732  2019-02-02          ...                         -0.011334
1733  2019-02-02          ...                         -0.047908
1734  2019-02-02          ...                          0.002004
1735  2019-02-02          ...                          0.098153
1736  2019-02-02                                       -0.021374
```

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1739  2019-02-02           ...                          -0.008984
1740  2019-02-02           ...                          -0.136757
1741  2019-02-02           ...                           0.071965
1742  2019-02-02           ...                          -0.070027
1743  2019-02-02           ...                           0.140690
1744  2019-02-02           ...                          -0.004407
1745  2019-02-02           ...                          -0.044004
1746  2019-02-02           ...                          -0.024196
1747  2019-02-02           ...                          -0.015790
1748  2019-02-02           ...                          -0.010103
1749  2019-02-02           ...                           0.066750
1750  2019-02-02           ...                          -0.066767
1751  2019-02-02           ...                           0.001116
1752  2019-02-02           ...                          -0.011193
1753  2019-02-02           ...                           0.069515
1754  2019-02-02           ...                          -0.003645
1755  2019-02-02           ...                          -0.050755
1756  2019-02-02           ...                           0.031314
1757  2019-02-02           ...                           0.006021

[26361 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'INXN.N' 'KND.N' 'LFIN.O']
total 1792 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-13           ...                          -0.006801
1     2019-01-13           ...                           0.246356
2     2019-01-13           ...                           0.015825
3     2019-01-13           ...                           0.031068
4     2019-01-13           ...                           0.015908
5     2019-01-13           ...                          -0.021492
6     2019-01-13           ...                          -0.007159
7     2019-01-13           ...                          -0.002062
8     2019-01-13           ...                           0.018693
9     2019-01-13           ...                           0.003160
10    2019-01-13           ...                           0.037164
11    2019-01-13           ...                           0.043836
12    2019-01-13           ...                                NaN
13    2019-01-13           ...                          -0.011320
14    2019-01-13           ...                           0.034271
15    2019-01-13           ...                           0.053447
16    2019-01-13           ...                           0.002757
17    2019-01-13           ...                          -0.066896
18    2019-01-13           ...                          -0.040209
19    2019-01-13           ...                           0.007595
20    2019-01-13           ...                          -0.054122
21    2019-01-13           ...                          -0.008968
22    2019-01-13           ...                          -0.018734
23    2019-01-13           ...                          -0.025594
24    2019-01-13           ...                           0.016703
25    2019-01-13           ...                           0.091088
26    2019-01-13           ...                           0.003650
27    2019-01-13           ...                          -0.000765
28    2019-01-13           ...                           0.020761
29    2019-01-13           ...                          -0.029895
...          ...           ...                                ...
1728  2019-02-03           ...                          -0.054279
1729  2019-02-03           ...                          -0.077049
1730  2019-02-03           ...                          -0.079514
1731  2019-02-03           ...                          -0.016657
1732  2019-02-03           ...                          -0.004768
1733  2019-02-03           ...                          -0.140882
1734  2019-02-03                                        -0.036693
```

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1737  2019-02-03           ...                          0.059017
1738  2019-02-03           ...                          0.018032
1739  2019-02-03           ...                         -0.005373
1740  2019-02-03           ...                         -0.086995
1741  2019-02-03           ...                          0.062727
1742  2019-02-03           ...                         -0.038985
1743  2019-02-03           ...                         -0.025698
1744  2019-02-03           ...                          0.007711
1745  2019-02-03           ...                          0.000089
1746  2019-02-03           ...                         -0.056775
1747  2019-02-03           ...                         -0.018978
1748  2019-02-03           ...                          0.001687
1749  2019-02-03           ...                          0.039547
1750  2019-02-03           ...                         -0.035735
1751  2019-02-03           ...                          0.042410
1752  2019-02-03           ...                         -0.012248
1753  2019-02-03           ...                          0.029035
1754  2019-02-03           ...                          0.000762
1755  2019-02-03           ...                         -0.066972
1756  2019-02-03           ...                         -0.039803
1757  2019-02-03           ...                         -0.006470

[26365 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AMG.N' 'TK.N' 'WCC.N']
total 1789 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-14           ...                         -0.035151
1     2019-01-14           ...                          0.218578
2     2019-01-14           ...                         -0.021082
3     2019-01-14           ...                          0.062096
4     2019-01-14           ...                          0.071828
5     2019-01-14           ...                          0.010168
6     2019-01-14           ...                         -0.014794
7     2019-01-14           ...                          0.015543
8     2019-01-14           ...                          0.017412
9     2019-01-14           ...                         -0.003707
10    2019-01-14           ...                          0.052110
11    2019-01-14           ...                          0.038698
12    2019-01-14           ...                               NaN
13    2019-01-14           ...                         -0.047131
14    2019-01-14           ...                          0.025451
15    2019-01-14           ...                          0.062273
16    2019-01-14           ...                          0.021362
17    2019-01-14           ...                         -0.047454
18    2019-01-14           ...                         -0.021426
19    2019-01-14           ...                          0.028524
20    2019-01-14           ...                         -0.037279
21    2019-01-14           ...                         -0.007390
22    2019-01-14           ...                         -0.090488
23    2019-01-14           ...                         -0.008917
24    2019-01-14           ...                          0.012766
25    2019-01-14           ...                          0.100510
26    2019-01-14           ...                          0.005258
27    2019-01-14           ...                         -0.033257
28    2019-01-14           ...                          0.020907
29    2019-01-14           ...                         -0.006785
...          ...           ...                               ...
1729  2019-02-04           ...                         -0.073371
1730  2019-02-04           ...                         -0.028131
1731  2019-02-04           ...                         -0.151019
1732  2019-02-04           ...                         -0.016702
1733  2019-02-04           ...                         -0.029644
```

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1736  2019-02-04           ...                          0.020094
1737  2019-02-04           ...                         -0.031021
1738  2019-02-04           ...                          0.028278
1739  2019-02-04           ...                          0.046247
1740  2019-02-04           ...                          0.055125
1741  2019-02-04           ...                         -0.084819
1742  2019-02-04           ...                          0.041650
1743  2019-02-04           ...                         -0.063809
1744  2019-02-04           ...                          0.036851
1745  2019-02-04           ...                          0.003896
1746  2019-02-04           ...                          0.022276
1747  2019-02-04           ...                         -0.051929
1748  2019-02-04           ...                          0.014972
1749  2019-02-04           ...                          0.025255
1750  2019-02-04           ...                          0.041936
1751  2019-02-04           ...                         -0.024750
1752  2019-02-04           ...                          0.058072
1753  2019-02-04           ...                          0.019661
1754  2019-02-04           ...                          0.068896
1755  2019-02-04           ...                          0.038295
1756  2019-02-04           ...                         -0.024201
1757  2019-02-04           ...                         -0.029109
1758  2019-02-04           ...                          0.007282

[26374 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'EURN.N' 'NHI.N' 'NMRK.O']
total 1792 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-18           ...                         -0.034723
1     2019-01-18           ...                          0.207352
2     2019-01-18           ...                         -0.034737
3     2019-01-18           ...                          0.058675
4     2019-01-18           ...                          0.080322
5     2019-01-18           ...                         -0.019119
6     2019-01-18           ...                         -0.014438
7     2019-01-18           ...                          0.039898
8     2019-01-18           ...                          0.021165
9     2019-01-18           ...                          0.003324
10    2019-01-18           ...                          0.050790
11    2019-01-18           ...                          0.036471
12    2019-01-18           ...                               NaN
13    2019-01-18           ...                         -0.055327
14    2019-01-18           ...                          0.024730
15    2019-01-18           ...                          0.085431
16    2019-01-18           ...                          0.055461
17    2019-01-18           ...                         -0.055019
18    2019-01-18           ...                         -0.020237
19    2019-01-18           ...                          0.013125
20    2019-01-18           ...                         -0.066744
21    2019-01-18           ...                         -0.029509
22    2019-01-18           ...                         -0.072553
23    2019-01-18           ...                         -0.017582
24    2019-01-18           ...                          0.008325
25    2019-01-18           ...                          0.060733
26    2019-01-18           ...                         -0.000967
27    2019-01-18           ...                         -0.025388
28    2019-01-18           ...                          0.033639
29    2019-01-18           ...                         -0.014704
...          ...           ...                               ...
1734  2019-02-07           ...                         -0.014653
1735  2019-02-07           ...                         -0.019834
1736  2019-02-07           ...                         -0.166976
```

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1739  2019-02-07           ...                          0.049393
1740  2019-02-07           ...                         -0.056903
1741  2019-02-07           ...                         -0.019540
1742  2019-02-07           ...                         -0.040618
1743  2019-02-07           ...                          0.016519
1744  2019-02-07           ...                          0.049498
1745  2019-02-07           ...                          0.035823
1746  2019-02-07           ...                         -0.019443
1747  2019-02-07           ...                          0.041675
1748  2019-02-07           ...                         -0.000666
1749  2019-02-07           ...                         -0.050580
1750  2019-02-07           ...                         -0.004531
1751  2019-02-07           ...                          0.038642
1752  2019-02-07           ...                         -0.002407
1753  2019-02-07           ...                          0.042422
1754  2019-02-07           ...                          0.006343
1755  2019-02-07           ...                         -0.000055
1756  2019-02-07           ...                          0.056589
1757  2019-02-07           ...                          0.042940
1758  2019-02-07           ...                          0.048172
1759  2019-02-07           ...                         -0.002601
1760  2019-02-07           ...                          0.014715
1761  2019-02-07           ...                         -0.043585
1762  2019-02-07           ...                         -0.048957
1763  2019-02-07           ...                          0.027485

[26386 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KTWO.O' 'SAP.N' 'SCHN.O']
total 1798 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-19           ...                         -0.023658
1     2019-01-19           ...                          0.215144
2     2019-01-19           ...                         -0.049864
3     2019-01-19           ...                          0.041402
4     2019-01-19           ...                          0.078851
5     2019-01-19           ...                         -0.036854
6     2019-01-19           ...                         -0.017245
7     2019-01-19           ...                          0.049128
8     2019-01-19           ...                          0.013182
9     2019-01-19           ...                          0.032712
10    2019-01-19           ...                          0.061083
11    2019-01-19           ...                          0.031804
12    2019-01-19           ...                               NaN
13    2019-01-19           ...                         -0.022628
14    2019-01-19           ...                          0.022294
15    2019-01-19           ...                          0.055823
16    2019-01-19           ...                          0.052561
17    2019-01-19           ...                         -0.056065
18    2019-01-19           ...                         -0.012555
19    2019-01-19           ...                         -0.008759
20    2019-01-19           ...                         -0.077847
21    2019-01-19           ...                         -0.037828
22    2019-01-19           ...                          0.002255
23    2019-01-19           ...                         -0.012618
24    2019-01-19           ...                          0.010194
25    2019-01-19           ...                          0.056341
26    2019-01-19           ...                          0.008624
27    2019-01-19           ...                         -0.028348
28    2019-01-19           ...                          0.049575
29    2019-01-19           ...                         -0.012047
...          ...           ...                               ...
1739  2019-02-08           ...                          0.016692
```

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1742  2019-02-08           ...                         -0.043299
1743  2019-02-08           ...                         -0.014200
1744  2019-02-08           ...                          0.062153
1745  2019-02-08           ...                         -0.062072
1746  2019-02-08           ...                         -0.000224
1747  2019-02-08           ...                         -0.049952
1748  2019-02-08           ...                          0.046454
1749  2019-02-08           ...                          0.016815
1750  2019-02-08           ...                         -0.002246
1751  2019-02-08           ...                          0.014385
1752  2019-02-08           ...                          0.052954
1753  2019-02-08           ...                          0.053207
1754  2019-02-08           ...                         -0.089609
1755  2019-02-08           ...                         -0.012558
1756  2019-02-08           ...                          0.057888
1757  2019-02-08           ...                          0.078466
1758  2019-02-08           ...                          0.030258
1759  2019-02-08           ...                         -0.009518
1760  2019-02-08           ...                         -0.020493
1761  2019-02-08           ...                          0.100395
1762  2019-02-08           ...                          0.032636
1763  2019-02-08           ...                          0.036758
1764  2019-02-08           ...                         -0.055868
1765  2019-02-08           ...                          0.000256
1766  2019-02-08           ...                         -0.049027
1767  2019-02-08           ...                         -0.010060
1768  2019-02-08           ...                          0.019042

[26398 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LMNX.O' 'RCI.N' 'SASR.O']
total 1803 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-20           ...                         -0.014987
1     2019-01-20           ...                          0.221171
2     2019-01-20           ...                         -0.069661
3     2019-01-20           ...                          0.016046
4     2019-01-20           ...                          0.076958
5     2019-01-20           ...                         -0.075820
6     2019-01-20           ...                         -0.019701
7     2019-01-20           ...                          0.060772
8     2019-01-20           ...                          0.015292
9     2019-01-20           ...                          0.024920
10    2019-01-20           ...                          0.050432
11    2019-01-20           ...                          0.029261
12    2019-01-20           ...                         -0.100339
13    2019-01-20           ...                         -0.033549
14    2019-01-20           ...                          0.029696
15    2019-01-20           ...                          0.013122
16    2019-01-20           ...                          0.052891
17    2019-01-20           ...                         -0.066728
18    2019-01-20           ...                          0.004491
19    2019-01-20           ...                         -0.039904
20    2019-01-20           ...                         -0.123532
21    2019-01-20           ...                         -0.034816
22    2019-01-20           ...                         -0.090167
23    2019-01-20           ...                         -0.038989
24    2019-01-20           ...                          0.015050
25    2019-01-20           ...                         -0.004204
26    2019-01-20           ...                          0.002555
27    2019-01-20           ...                         -0.033118
28    2019-01-20           ...                          0.053611
29    2019-01-20           ...                         -0.018497
```

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1738  2019-02-09           ...                          0.001420
1739  2019-02-09           ...                         -0.085405
1740  2019-02-09           ...                         -0.039220
1741  2019-02-09           ...                         -0.040711
1742  2019-02-09           ...                          0.047405
1743  2019-02-09           ...                         -0.083608
1744  2019-02-09           ...                         -0.002000
1745  2019-02-09           ...                         -0.056199
1746  2019-02-09           ...                          0.012724
1747  2019-02-09           ...                          0.005301
1748  2019-02-09           ...                          0.013636
1749  2019-02-09           ...                         -0.004424
1750  2019-02-09           ...                          0.044617
1751  2019-02-09           ...                          0.012803
1752  2019-02-09           ...                         -0.052177
1753  2019-02-09           ...                         -0.020990
1754  2019-02-09           ...                          0.014483
1755  2019-02-09           ...                          0.036248
1756  2019-02-09           ...                          0.020160
1757  2019-02-09           ...                         -0.006154
1758  2019-02-09           ...                         -0.011379
1759  2019-02-09           ...                          0.042792
1760  2019-02-09           ...                          0.113508
1761  2019-02-09           ...                          0.024646
1762  2019-02-09           ...                         -0.004724
1763  2019-02-09           ...                          0.007139
1764  2019-02-09           ...                         -0.023905
1765  2019-02-09           ...                         -0.018229
1766  2019-02-09           ...                         -0.009105

[26405 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RCI.N' 'SASR.O' 'FTS.N']
total 1802 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-21           ...                         -0.018926
1     2019-01-21           ...                          0.191958
2     2019-01-21           ...                         -0.044567
3     2019-01-21           ...                          0.046167
4     2019-01-21           ...                          0.069645
5     2019-01-21           ...                         -0.045673
6     2019-01-21           ...                         -0.014183
7     2019-01-21           ...                          0.034852
8     2019-01-21           ...                          0.011019
9     2019-01-21           ...                          0.016213
10    2019-01-21           ...                          0.032240
11    2019-01-21           ...                          0.027438
12    2019-01-21           ...                         -0.072180
13    2019-01-21           ...                         -0.007881
14    2019-01-21           ...                          0.031902
15    2019-01-21           ...                          0.009405
16    2019-01-21           ...                          0.045747
17    2019-01-21           ...                         -0.053850
18    2019-01-21           ...                         -0.005709
19    2019-01-21           ...                         -0.017811
20    2019-01-21           ...                         -0.154138
21    2019-01-21           ...                         -0.024216
22    2019-01-21           ...                         -0.127849
23    2019-01-21           ...                         -0.044906
24    2019-01-21           ...                          0.014802
25    2019-01-21           ...                          0.209661
26    2019-01-21           ...                         -0.019074
27    2019-01-21           ...                         -0.026218
```

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...          ...          ...                              ...
1741  2019-02-10          ...                        -0.003730
1742  2019-02-10          ...                         0.039861
1743  2019-02-10          ...                        -0.059919
1744  2019-02-10          ...                        -0.070126
1745  2019-02-10          ...                        -0.045286
1746  2019-02-10          ...                         0.077306
1747  2019-02-10          ...                        -0.099618
1748  2019-02-10          ...                         0.008269
1749  2019-02-10          ...                        -0.053380
1750  2019-02-10          ...                         0.036446
1751  2019-02-10          ...                         0.013308
1752  2019-02-10          ...                        -0.019054
1753  2019-02-10          ...                         0.010150
1754  2019-02-10          ...                         0.045077
1755  2019-02-10          ...                        -0.032704
1756  2019-02-10          ...                        -0.111586
1757  2019-02-10          ...                        -0.031073
1758  2019-02-10          ...                         0.012168
1759  2019-02-10          ...                         0.017246
1760  2019-02-10          ...                         0.040722
1761  2019-02-10          ...                         0.022587
1762  2019-02-10          ...                        -0.022233
1763  2019-02-10          ...                         0.064008
1764  2019-02-10          ...                         0.096404
1765  2019-02-10          ...                         0.042705
1766  2019-02-10          ...                         0.022950
1767  2019-02-10          ...                         0.045507
1768  2019-02-10          ...                         0.045351
1769  2019-02-10          ...                        -0.013211
1770  2019-02-10          ...                         0.007176

[26416 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SBCF.O' 'TKC.N' 'WST.N']
total 1806 df
            time          ...          returnsOpenPrevMktres10
0     2019-01-24          ...                         0.006222
1     2019-01-24          ...                         0.188345
2     2019-01-24          ...                        -0.046534
3     2019-01-24          ...                         0.030637
4     2019-01-24          ...                         0.103759
5     2019-01-24          ...                        -0.067123
6     2019-01-24          ...                        -0.023515
7     2019-01-24          ...                         0.035299
8     2019-01-24          ...                         0.007159
9     2019-01-24          ...                         0.027753
10    2019-01-24          ...                         0.037441
11    2019-01-24          ...                         0.039670
12    2019-01-24          ...                        -0.059398
13    2019-01-24          ...                        -0.006687
14    2019-01-24          ...                         0.033566
15    2019-01-24          ...                         0.011785
16    2019-01-24          ...                         0.046773
17    2019-01-24          ...                        -0.041410
18    2019-01-24          ...                         0.001639
19    2019-01-24          ...                         0.003352
20    2019-01-24          ...                        -0.164223
21    2019-01-24          ...                        -0.008841
22    2019-01-24          ...                        -0.105943
23    2019-01-24          ...                        -0.034791
24    2019-01-24          ...                         0.003972
25    2019-01-24          ...                         0.193324
```

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28    2019-01-24           ...                          0.047213
29    2019-01-24           ...                         -0.015377
...          ...           ...                               ...
1742  2019-02-11           ...                          0.028957
1743  2019-02-11           ...                          0.002710
1744  2019-02-11           ...                         -0.129388
1745  2019-02-11           ...                         -0.032726
1746  2019-02-11           ...                         -0.013140
1747  2019-02-11           ...                          0.045535
1748  2019-02-11           ...                         -0.091586
1749  2019-02-11           ...                         -0.011744
1750  2019-02-11           ...                         -0.080468
1751  2019-02-11           ...                          0.032286
1752  2019-02-11           ...                          0.014635
1753  2019-02-11           ...                         -0.068977
1754  2019-02-11           ...                          0.028950
1755  2019-02-11           ...                          0.048132
1756  2019-02-11           ...                          0.009715
1757  2019-02-11           ...                         -0.143322
1758  2019-02-11           ...                         -0.012904
1759  2019-02-11           ...                          0.033682
1760  2019-02-11           ...                          0.011443
1761  2019-02-11           ...                          0.004049
1762  2019-02-11           ...                         -0.033029
1763  2019-02-11           ...                         -0.031003
1764  2019-02-11           ...                          0.094017
1765  2019-02-11           ...                          0.074991
1766  2019-02-11           ...                         -0.015505
1767  2019-02-11           ...                         -0.002581
1768  2019-02-11           ...                          0.028105
1769  2019-02-11           ...                         -0.066641
1770  2019-02-11           ...                          0.006636
1771  2019-02-11           ...                          0.008877

[26428 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ICL.N' 'LII.N' 'MAIN.N']
total 1808 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-25           ...                         -0.007723
1     2019-01-25           ...                          0.244786
2     2019-01-25           ...                         -0.056075
3     2019-01-25           ...                          0.014321
4     2019-01-25           ...                          0.113596
5     2019-01-25           ...                         -0.073536
6     2019-01-25           ...                         -0.033910
7     2019-01-25           ...                          0.040427
8     2019-01-25           ...                          0.008087
9     2019-01-25           ...                          0.013686
10    2019-01-25           ...                          0.043649
11    2019-01-25           ...                          0.028782
12    2019-01-25           ...                         -0.099354
13    2019-01-25           ...                         -0.073394
14    2019-01-25           ...                          0.053947
15    2019-01-25           ...                          0.039638
16    2019-01-25           ...                          0.107491
17    2019-01-25           ...                         -0.031042
18    2019-01-25           ...                          0.009149
19    2019-01-25           ...                          0.030125
20    2019-01-25           ...                         -0.171273
21    2019-01-25           ...                         -0.018211
22    2019-01-25           ...                         -0.074151
23    2019-01-25           ...                         -0.024384
```

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26    2019-01-25          ...                        -0.006663
27    2019-01-25          ...                        -0.021306
28    2019-01-25          ...                         0.044520
29    2019-01-25          ...                         0.012683
...          ...          ...                              ...
1753  2019-02-14          ...                         0.025250
1754  2019-02-14          ...                        -0.016055
1755  2019-02-14          ...                        -0.166691
1756  2019-02-14          ...                        -0.002157
1757  2019-02-14          ...                        -0.014084
1758  2019-02-14          ...                         0.038263
1759  2019-02-14          ...                        -0.067413
1760  2019-02-14          ...                        -0.002310
1761  2019-02-14          ...                        -0.069162
1762  2019-02-14          ...                         0.017214
1763  2019-02-14          ...                         0.011646
1764  2019-02-14          ...                        -0.071994
1765  2019-02-14          ...                         0.017461
1766  2019-02-14          ...                         0.037486
1767  2019-02-14          ...                         0.011806
1768  2019-02-14          ...                        -0.131466
1769  2019-02-14          ...                        -0.000949
1770  2019-02-14          ...                         0.012989
1771  2019-02-14          ...                         0.054290
1772  2019-02-14          ...                         0.015827
1773  2019-02-14          ...                        -0.031916
1774  2019-02-14          ...                        -0.032862
1775  2019-02-14          ...                         0.081208
1776  2019-02-14          ...                         0.052057
1777  2019-02-14          ...                         0.018426
1778  2019-02-14          ...                        -0.003699
1779  2019-02-14          ...                         0.020082
1780  2019-02-14          ...                        -0.083540
1781  2019-02-14          ...                         0.012080
1782  2019-02-14          ...                         0.009254

[26450 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RHP.N' 'SUPV.N' 'WBC.N']
total 1820 df
           time          ...          returnsOpenPrevMktres10
0     2019-01-26          ...                        -0.025795
1     2019-01-26          ...                         0.249272
2     2019-01-26          ...                        -0.027945
3     2019-01-26          ...                        -0.050220
4     2019-01-26          ...                         0.062683
5     2019-01-26          ...                        -0.051540
6     2019-01-26          ...                        -0.034243
7     2019-01-26          ...                         0.041881
8     2019-01-26          ...                         0.022860
9     2019-01-26          ...                         0.019693
10    2019-01-26          ...                         0.025321
11    2019-01-26          ...                         0.051640
12    2019-01-26          ...                        -0.112544
13    2019-01-26          ...                        -0.064450
14    2019-01-26          ...                         0.072437
15    2019-01-26          ...                         0.098886
16    2019-01-26          ...                         0.214049
17    2019-01-26          ...                        -0.038097
18    2019-01-26          ...                         0.013197
19    2019-01-26          ...                         0.046291
20    2019-01-26          ...                        -0.162764
21    2019-01-26          ...                        -0.022528
```

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24    2019-01-26          ...                        -0.008631
25    2019-01-26          ...                         0.077701
26    2019-01-26          ...                        -0.008664
27    2019-01-26          ...                        -0.028626
28    2019-01-26          ...                         0.021489
29    2019-01-26          ...                         0.011030
...          ...          ...                              ...
1753  2019-02-15          ...                        -0.012296
1754  2019-02-15          ...                         0.011529
1755  2019-02-15          ...                        -0.109118
1756  2019-02-15          ...                        -0.026059
1757  2019-02-15          ...                        -0.033847
1758  2019-02-15          ...                         0.022277
1759  2019-02-15          ...                        -0.041090
1760  2019-02-15          ...                         0.012166
1761  2019-02-15          ...                        -0.071247
1762  2019-02-15          ...                         0.001522
1763  2019-02-15          ...                         0.022548
1764  2019-02-15          ...                        -0.072436
1765  2019-02-15          ...                         0.011009
1766  2019-02-15          ...                         0.053921
1767  2019-02-15          ...                         0.045745
1768  2019-02-15          ...                        -0.082832
1769  2019-02-15          ...                        -0.018097
1770  2019-02-15          ...                        -0.014038
1771  2019-02-15          ...                         0.032534
1772  2019-02-15          ...                         0.014073
1773  2019-02-15          ...                        -0.014531
1774  2019-02-15          ...                        -0.023837
1775  2019-02-15          ...                         0.050975
1776  2019-02-15          ...                         0.079521
1777  2019-02-15          ...                         0.017015
1778  2019-02-15          ...                         0.009907
1779  2019-02-15          ...                         0.006426
1780  2019-02-15          ...                        -0.049674
1781  2019-02-15          ...                         0.000709
1782  2019-02-15          ...                         0.011295

[26471 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ORBK.O' 'TEP.N' 'VC.O']
total 1818 df
            time          ...          returnsOpenPrevMktres10
0     2019-01-27          ...                        -0.028876
1     2019-01-27          ...                         0.294551
2     2019-01-27          ...                         0.007953
3     2019-01-27          ...                        -0.055027
4     2019-01-27          ...                         0.094446
5     2019-01-27          ...                        -0.024515
6     2019-01-27          ...                        -0.044012
7     2019-01-27          ...                         0.033530
8     2019-01-27          ...                         0.021407
9     2019-01-27          ...                         0.016893
10    2019-01-27          ...                         0.034373
11    2019-01-27          ...                         0.063982
12    2019-01-27          ...                        -0.098209
13    2019-01-27          ...                        -0.059465
14    2019-01-27          ...                         0.107515
15    2019-01-27          ...                         0.090808
16    2019-01-27          ...                         0.167686
17    2019-01-27          ...                        -0.024774
18    2019-01-27          ...                         0.014206
19    2019-01-27          ...                         0.016486
```

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22    2019-01-27          ...                        -0.017821
23    2019-01-27          ...                        -0.002588
24    2019-01-27          ...                        -0.012644
25    2019-01-27          ...                         0.028428
26    2019-01-27          ...                        -0.008757
27    2019-01-27          ...                        -0.045605
28    2019-01-27          ...                         0.048127
29    2019-01-27          ...                         0.018733
...          ...          ...                              ...
1754  2019-02-16          ...                        -0.027023
1755  2019-02-16          ...                         0.012204
1756  2019-02-16          ...                        -0.132072
1757  2019-02-16          ...                        -0.034933
1758  2019-02-16          ...                        -0.030493
1759  2019-02-16          ...                         0.058923
1760  2019-02-16          ...                        -0.005320
1761  2019-02-16          ...                         0.030650
1762  2019-02-16          ...                        -0.072925
1763  2019-02-16          ...                        -0.052515
1764  2019-02-16          ...                         0.029353
1765  2019-02-16          ...                        -0.079041
1766  2019-02-16          ...                         0.021164
1767  2019-02-16          ...                         0.061669
1768  2019-02-16          ...                         0.046763
1769  2019-02-16          ...                        -0.054808
1770  2019-02-16          ...                        -0.017281
1771  2019-02-16          ...                        -0.019097
1772  2019-02-16          ...                         0.015453
1773  2019-02-16          ...                         0.010244
1774  2019-02-16          ...                        -0.015164
1775  2019-02-16          ...                        -0.051566
1776  2019-02-16          ...                         0.038393
1777  2019-02-16          ...                         0.083743
1778  2019-02-16          ...                         0.022065
1779  2019-02-16          ...                         0.016911
1780  2019-02-16          ...                         0.018521
1781  2019-02-16          ...                        -0.042320
1782  2019-02-16          ...                         0.009007
1783  2019-02-16          ...                         0.006183

[26494 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AVYA.N' 'BGNE.O' 'CHU.N']
total 1821 df
           time          ...          returnsOpenPrevMktres10
0     2019-01-28          ...                        -0.011384
1     2019-01-28          ...                         0.242170
2     2019-01-28          ...                         0.015842
3     2019-01-28          ...                        -0.070867
4     2019-01-28          ...                         0.114600
5     2019-01-28          ...                         0.001637
6     2019-01-28          ...                        -0.061376
7     2019-01-28          ...                         0.043529
8     2019-01-28          ...                         0.017159
9     2019-01-28          ...                         0.087901
10    2019-01-28          ...                         0.021552
11    2019-01-28          ...                         0.058128
12    2019-01-28          ...                        -0.062722
13    2019-01-28          ...                        -0.030785
14    2019-01-28          ...                         0.096216
15    2019-01-28          ...                         0.061177
16    2019-01-28          ...                         0.140985
17    2019-01-28          ...                        -0.019281
```

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20    2019-01-28           ...                          -0.162610
21    2019-01-28           ...                          -0.012647
22    2019-01-28           ...                          -0.023859
23    2019-01-28           ...                          -0.001051
24    2019-01-28           ...                          -0.008170
25    2019-01-28           ...                          -0.027674
26    2019-01-28           ...                          -0.016478
27    2019-01-28           ...                          -0.042849
28    2019-01-28           ...                           0.024703
29    2019-01-28           ...                           0.010189
...          ...           ...                                ...
1755  2019-02-17           ...                          -0.026656
1756  2019-02-17           ...                           0.047799
1757  2019-02-17           ...                          -0.032472
1758  2019-02-17           ...                          -0.025889
1759  2019-02-17           ...                          -0.066560
1760  2019-02-17           ...                           0.098253
1761  2019-02-17           ...                           0.011454
1762  2019-02-17           ...                           0.045084
1763  2019-02-17           ...                          -0.043692
1764  2019-02-17           ...                          -0.067191
1765  2019-02-17           ...                           0.045773
1766  2019-02-17           ...                          -0.020000
1767  2019-02-17           ...                           0.021328
1768  2019-02-17           ...                           0.121558
1769  2019-02-17           ...                           0.017710
1770  2019-02-17           ...                           0.025387
1771  2019-02-17           ...                          -0.027458
1772  2019-02-17           ...                          -0.047163
1773  2019-02-17           ...                           0.094094
1774  2019-02-17           ...                           0.076520
1775  2019-02-17           ...                          -0.000227
1776  2019-02-17           ...                          -0.042015
1777  2019-02-17           ...                           0.037491
1778  2019-02-17           ...                           0.122847
1779  2019-02-17           ...                           0.085631
1780  2019-02-17           ...                           0.100554
1781  2019-02-17           ...                           0.050839
1782  2019-02-17           ...                          -0.014091
1783  2019-02-17           ...                           0.027743
1784  2019-02-17           ...                           0.075876

[26519 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CHU.N' 'ATKR.N' 'EVR.N']
total 1817 df
            time           ...           returnsOpenPrevMktres10
0     2019-01-31           ...                          -0.004919
1     2019-01-31           ...                           0.263413
2     2019-01-31           ...                           0.036916
3     2019-01-31           ...                          -0.108957
4     2019-01-31           ...                           0.068127
5     2019-01-31           ...                          -0.026598
6     2019-01-31           ...                          -0.075056
7     2019-01-31           ...                           0.011407
8     2019-01-31           ...                           0.004737
9     2019-01-31           ...                           0.136612
10    2019-01-31           ...                           0.005732
11    2019-01-31           ...                           0.052419
12    2019-01-31           ...                          -0.067869
13    2019-01-31           ...                          -0.026705
14    2019-01-31           ...                           0.088348
15    2019-01-31           ...                           0.038207
```

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18    2019-01-31          ...                        -0.031250
19    2019-01-31          ...                         0.001388
20    2019-01-31          ...                        -0.174581
21    2019-01-31          ...                        -0.037010
22    2019-01-31          ...                         0.027892
23    2019-01-31          ...                        -0.011771
24    2019-01-31          ...                        -0.005095
25    2019-01-31          ...                        -0.071767
26    2019-01-31          ...                        -0.015993
27    2019-01-31          ...                        -0.043859
28    2019-01-31          ...                         0.020915
29    2019-01-31          ...                         0.007996
...          ...          ...                              ...
1758  2019-02-18          ...                        -0.033245
1759  2019-02-18          ...                         0.051206
1760  2019-02-18          ...                         0.016099
1761  2019-02-18          ...                        -0.037223
1762  2019-02-18          ...                        -0.057405
1763  2019-02-18          ...                         0.077453
1764  2019-02-18          ...                         0.001403
1765  2019-02-18          ...                        -0.005975
1766  2019-02-18          ...                        -0.039135
1767  2019-02-18          ...                        -0.021719
1768  2019-02-18          ...                         0.016772
1769  2019-02-18          ...                        -0.055076
1770  2019-02-18          ...                         0.020873
1771  2019-02-18          ...                         0.092093
1772  2019-02-18          ...                         0.008000
1773  2019-02-18          ...                         0.011699
1774  2019-02-18          ...                        -0.025106
1775  2019-02-18          ...                        -0.075893
1776  2019-02-18          ...                         0.034741
1777  2019-02-18          ...                         0.047273
1778  2019-02-18          ...                         0.028248
1779  2019-02-18          ...                        -0.038072
1780  2019-02-18          ...                         0.030518
1781  2019-02-18          ...                         0.112504
1782  2019-02-18          ...                         0.064742
1783  2019-02-18          ...                         0.115104
1784  2019-02-18          ...                         0.020531
1785  2019-02-18          ...                        -0.025215
1786  2019-02-18          ...                        -0.014520
1787  2019-02-18          ...                         0.042893

[26553 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'OEC.N' 'PTCT.O' 'SSL.N']
total 1820 df
            time          ...          returnsOpenPrevMktres10
0     2019-02-01          ...                         0.008578
1     2019-02-01          ...                         0.053165
2     2019-02-01          ...                         0.012920
3     2019-02-01          ...                        -0.132348
4     2019-02-01          ...                        -0.000366
5     2019-02-01          ...                         0.009786
6     2019-02-01          ...                        -0.088006
7     2019-02-01          ...                        -0.023715
8     2019-02-01          ...                        -0.009605
9     2019-02-01          ...                         0.171257
10    2019-02-01          ...                         0.004452
11    2019-02-01          ...                         0.032239
12    2019-02-01          ...                        -0.024038
13    2019-02-01          ...                         0.027087
```

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16    2019-02-01          ...                          0.102902
17    2019-02-01          ...                         -0.027740
18    2019-02-01          ...                         -0.014933
19    2019-02-01          ...                         -0.016642
20    2019-02-01          ...                         -0.157050
21    2019-02-01          ...                         -0.030246
22    2019-02-01          ...                         -0.091489
23    2019-02-01          ...                          0.004879
24    2019-02-01          ...                         -0.004033
25    2019-02-01          ...                         -0.000525
26    2019-02-01          ...                         -0.031443
27    2019-02-01          ...                         -0.030025
28    2019-02-01          ...                          0.000956
29    2019-02-01          ...                          0.040200
...          ...          ...                               ...
1759  2019-02-22          ...                         -0.034010
1760  2019-02-22          ...                          0.038807
1761  2019-02-22          ...                          0.019693
1762  2019-02-22          ...                         -0.021963
1763  2019-02-22          ...                         -0.063603
1764  2019-02-22          ...                          0.054467
1765  2019-02-22          ...                          0.021327
1766  2019-02-22          ...                         -0.012261
1767  2019-02-22          ...                         -0.026460
1768  2019-02-22          ...                         -0.035871
1769  2019-02-22          ...                          0.004803
1770  2019-02-22          ...                         -0.060953
1771  2019-02-22          ...                          0.058854
1772  2019-02-22          ...                          0.141652
1773  2019-02-22          ...                          0.019477
1774  2019-02-22          ...                          0.025507
1775  2019-02-22          ...                         -0.037073
1776  2019-02-22          ...                         -0.100587
1777  2019-02-22          ...                          0.051506
1778  2019-02-22          ...                          0.068172
1779  2019-02-22          ...                          0.019011
1780  2019-02-22          ...                         -0.035263
1781  2019-02-22          ...                          0.014819
1782  2019-02-22          ...                          0.116833
1783  2019-02-22          ...                          0.064337
1784  2019-02-22          ...                          0.115978
1785  2019-02-22          ...                          0.033119
1786  2019-02-22          ...                          0.000050
1787  2019-02-22          ...                          0.024537
1788  2019-02-22          ...                          0.041469

[26587 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSL.N' 'ADMS.O' 'AWR.N']
total 1821 df
            time          ...          returnsOpenPrevMktres10
0     2019-02-02          ...                          0.002272
1     2019-02-02          ...                          0.054508
2     2019-02-02          ...                          0.066433
3     2019-02-02          ...                         -0.135520
4     2019-02-02          ...                          0.014091
5     2019-02-02          ...                          0.008074
6     2019-02-02          ...                         -0.082844
7     2019-02-02          ...                         -0.012534
8     2019-02-02          ...                         -0.003942
9     2019-02-02          ...                          0.108375
10    2019-02-02          ...                         -0.007280
11    2019-02-02          ...                          0.041990
```

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14    2019-02-02          ...                          0.080496
15    2019-02-02          ...                         -0.037587
16    2019-02-02          ...                          0.109201
17    2019-02-02          ...                         -0.025636
18    2019-02-02          ...                         -0.041762
19    2019-02-02          ...                          0.029757
20    2019-02-02          ...                         -0.095488
21    2019-02-02          ...                          0.004768
22    2019-02-02          ...                         -0.119203
23    2019-02-02          ...                          0.013585
24    2019-02-02          ...                         -0.007116
25    2019-02-02          ...                         -0.007710
26    2019-02-02          ...                         -0.019504
27    2019-02-02          ...                         -0.033969
28    2019-02-02          ...                         -0.032778
29    2019-02-02          ...                          0.023026
...          ...          ...                               ...
1763  2019-02-23          ...                          0.020592
1764  2019-02-23          ...                          0.089264
1765  2019-02-23          ...                          0.092444
1766  2019-02-23          ...                         -0.101750
1767  2019-02-23          ...                         -0.075680
1768  2019-02-23          ...                          0.033958
1769  2019-02-23          ...                          0.028494
1770  2019-02-23          ...                         -0.000396
1771  2019-02-23          ...                          0.006948
1772  2019-02-23          ...                         -0.045528
1773  2019-02-23          ...                          0.022573
1774  2019-02-23          ...                         -0.020679
1775  2019-02-23          ...                          0.055336
1776  2019-02-23          ...                          0.143815
1777  2019-02-23          ...                         -0.018536
1778  2019-02-23          ...                          0.060088
1779  2019-02-23          ...                         -0.043923
1780  2019-02-23          ...                         -0.146202
1781  2019-02-23          ...                          0.059855
1782  2019-02-23          ...                          0.091204
1783  2019-02-23          ...                          0.019896
1784  2019-02-23          ...                         -0.041861
1785  2019-02-23          ...                         -0.011271
1786  2019-02-23          ...                          0.166240
1787  2019-02-23          ...                          0.080613
1788  2019-02-23          ...                          0.139879
1789  2019-02-23          ...                          0.066217
1790  2019-02-23          ...                          0.024402
1791  2019-02-23          ...                          0.012423
1792  2019-02-23          ...                          0.054175

[26623 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MNRO.O' 'RPD.O' 'SXT.N']
total 1826 df
            time          ...          returnsOpenPrevMktres10
0     2019-02-03          ...                          0.006215
1     2019-02-03          ...                         -0.021830
2     2019-02-03          ...                          0.037246
3     2019-02-03          ...                         -0.085922
4     2019-02-03          ...                          0.004658
5     2019-02-03          ...                         -0.005699
6     2019-02-03          ...                         -0.078593
7     2019-02-03          ...                         -0.054418
8     2019-02-03          ...                         -0.006120
9     2019-02-03          ...                          0.073316
```

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12    2019-02-03          ...                          -0.022091
13    2019-02-03          ...                           0.042621
14    2019-02-03          ...                           0.054293
15    2019-02-03          ...                          -0.030087
16    2019-02-03          ...                           0.056997
17    2019-02-03          ...                          -0.010105
18    2019-02-03          ...                          -0.017496
19    2019-02-03          ...                           0.020425
20    2019-02-03          ...                          -0.046703
21    2019-02-03          ...                           0.021342
22    2019-02-03          ...                          -0.044382
23    2019-02-03          ...                           0.000106
24    2019-02-03          ...                          -0.003930
25    2019-02-03          ...                           0.021754
26    2019-02-03          ...                          -0.057969
27    2019-02-03          ...                           0.001774
28    2019-02-03          ...                          -0.051572
29    2019-02-03          ...                           0.041989
...          ...          ...                                ...
1766  2019-02-24          ...                          -0.001004
1767  2019-02-24          ...                           0.028658
1768  2019-02-24          ...                           0.036011
1769  2019-02-24          ...                          -0.112997
1770  2019-02-24          ...                          -0.039277
1771  2019-02-24          ...                           0.002752
1772  2019-02-24          ...                          -0.015170
1773  2019-02-24          ...                           0.043203
1774  2019-02-24          ...                          -0.002050
1775  2019-02-24          ...                          -0.016344
1776  2019-02-24          ...                           0.058314
1777  2019-02-24          ...                          -0.025931
1778  2019-02-24          ...                           0.082216
1779  2019-02-24          ...                           0.162223
1780  2019-02-24          ...                           0.005383
1781  2019-02-24          ...                           0.043501
1782  2019-02-24          ...                          -0.030171
1783  2019-02-24          ...                          -0.071837
1784  2019-02-24          ...                           0.080741
1785  2019-02-24          ...                           0.089842
1786  2019-02-24          ...                           0.015679
1787  2019-02-24          ...                          -0.024818
1788  2019-02-24          ...                           0.101194
1789  2019-02-24          ...                           0.041878
1790  2019-02-24          ...                           0.096599
1791  2019-02-24          ...                           0.109006
1792  2019-02-24          ...                           0.072819
1793  2019-02-24          ...                          -0.012071
1794  2019-02-24          ...                          -0.010129
1795  2019-02-24          ...                           0.105029

[26661 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MTH.N' 'RDY.N' 'SSD.N']
total 1829 df
            time          ...          returnsOpenPrevMktres10
0     2019-02-04          ...                          -0.005487
1     2019-02-04          ...                          -0.013096
2     2019-02-04          ...                           0.028165
3     2019-02-04          ...                          -0.096777
4     2019-02-04          ...                          -0.004432
5     2019-02-04          ...                          -0.008505
6     2019-02-04          ...                          -0.076352
7     2019-02-04          ...                          -0.068390
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10    2019-02-04          ...                        -0.023975
11    2019-02-04          ...                         0.004848
12    2019-02-04          ...                        -0.039260
13    2019-02-04          ...                         0.099125
14    2019-02-04          ...                         0.051567
15    2019-02-04          ...                        -0.016785
16    2019-02-04          ...                         0.082837
17    2019-02-04          ...                        -0.028797
18    2019-02-04          ...                         0.010414
19    2019-02-04          ...                         0.053865
20    2019-02-04          ...                         0.059596
21    2019-02-04          ...                         0.043714
22    2019-02-04          ...                         0.022886
23    2019-02-04          ...                        -0.000387
24    2019-02-04          ...                        -0.012032
25    2019-02-04          ...                        -0.104903
26    2019-02-04          ...                        -0.038588
27    2019-02-04          ...                        -0.000057
28    2019-02-04          ...                        -0.075520
29    2019-02-04          ...                         0.036884
...          ...          ...                              ...
1764  2019-02-25          ...                         0.024716
1765  2019-02-25          ...                        -0.008953
1766  2019-02-25          ...                         0.025088
1767  2019-02-25          ...                        -0.053057
1768  2019-02-25          ...                        -0.021709
1769  2019-02-25          ...                        -0.041786
1770  2019-02-25          ...                        -0.028870
1771  2019-02-25          ...                         0.008287
1772  2019-02-25          ...                        -0.012638
1773  2019-02-25          ...                        -0.036129
1774  2019-02-25          ...                         0.041970
1775  2019-02-25          ...                         0.054174
1776  2019-02-25          ...                         0.065375
1777  2019-02-25          ...                         0.116317
1778  2019-02-25          ...                         0.060340
1779  2019-02-25          ...                         0.026386
1780  2019-02-25          ...                         0.001047
1781  2019-02-25          ...                        -0.011530
1782  2019-02-25          ...                         0.078890
1783  2019-02-25          ...                         0.049316
1784  2019-02-25          ...                        -0.041365
1785  2019-02-25          ...                        -0.025974
1786  2019-02-25          ...                         0.157254
1787  2019-02-25          ...                         0.062274
1788  2019-02-25          ...                         0.055535
1789  2019-02-25          ...                         0.119093
1790  2019-02-25          ...                         0.011509
1791  2019-02-25          ...                        -0.089521
1792  2019-02-25          ...                         0.009748
1793  2019-02-25          ...                         0.081428

[26697 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CCMP.O' 'CWT.N' 'HUBG.O']
total 1829 df
            time          ...          returnsOpenPrevMktres10
0     2019-02-07          ...                         0.004649
1     2019-02-07          ...                        -0.058062
2     2019-02-07          ...                        -0.007934
3     2019-02-07          ...                        -0.015270
4     2019-02-07          ...                        -0.039729
5     2019-02-07          ...                         0.027040
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8     2019-02-07          ...                         -0.010107
9     2019-02-07          ...                          0.069695
10    2019-02-07          ...                          0.011380
11    2019-02-07          ...                          0.001521
12    2019-02-07          ...                         -0.039753
13    2019-02-07          ...                          0.104506
14    2019-02-07          ...                          0.037034
15    2019-02-07          ...                         -0.016985
16    2019-02-07          ...                          0.012372
17    2019-02-07          ...                         -0.025488
18    2019-02-07          ...                          0.009358
19    2019-02-07          ...                          0.012846
20    2019-02-07          ...                          0.026125
21    2019-02-07          ...                         -0.010129
22    2019-02-07          ...                         -0.051221
23    2019-02-07          ...                         -0.014757
24    2019-02-07          ...                         -0.006862
25    2019-02-07          ...                          0.026160
26    2019-02-07          ...                         -0.030370
27    2019-02-07          ...                          0.039499
28    2019-02-07          ...                         -0.023790
29    2019-02-07          ...                          0.028371
...          ...          ...                               ...
1770  2019-02-28          ...                          0.043862
1771  2019-02-28          ...                          0.070946
1772  2019-02-28          ...                          0.037200
1773  2019-02-28          ...                         -0.058430
1774  2019-02-28          ...                         -0.052246
1775  2019-02-28          ...                         -0.031181
1776  2019-02-28          ...                         -0.045718
1777  2019-02-28          ...                          0.067395
1778  2019-02-28          ...                         -0.023972
1779  2019-02-28          ...                         -0.033028
1780  2019-02-28          ...                          0.033214
1781  2019-02-28          ...                          0.086601
1782  2019-02-28          ...                          0.057605
1783  2019-02-28          ...                          0.102136
1784  2019-02-28          ...                          0.011210
1785  2019-02-28          ...                         -0.018809
1786  2019-02-28          ...                         -0.020715
1787  2019-02-28          ...                         -0.023679
1788  2019-02-28          ...                          0.079996
1789  2019-02-28          ...                          0.053647
1790  2019-02-28          ...                          0.019081
1791  2019-02-28          ...                         -0.018248
1792  2019-02-28          ...                          0.147933
1793  2019-02-28          ...                          0.066928
1794  2019-02-28          ...                          0.066978
1795  2019-02-28          ...                          0.099941
1796  2019-02-28          ...                          0.044953
1797  2019-02-28          ...                          0.010730
1798  2019-02-28          ...                         -0.007786
1799  2019-02-28          ...                          0.064772

[26738 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ORBC.O' 'PCTY.O' 'RELX.N']
total 1833 df
            time          ...          returnsOpenPrevMktres10
0     2019-02-08          ...                          0.012046
1     2019-02-08          ...                         -0.015729
2     2019-02-08          ...                          0.006309
3     2019-02-08          ...                          0.028559
```

```
6     2019-02-08           ...                          -0.004779
7     2019-02-08           ...                           0.003541
8     2019-02-08           ...                           0.006585
9     2019-02-08           ...                           0.020986
10    2019-02-08           ...                           0.033013
11    2019-02-08           ...                           0.019929
12    2019-02-08           ...                          -0.026344
13    2019-02-08           ...                           0.098774
14    2019-02-08           ...                          -0.002984
15    2019-02-08           ...                          -0.006841
16    2019-02-08           ...                          -0.064267
17    2019-02-08           ...                          -0.050653
18    2019-02-08           ...                          -0.005712
19    2019-02-08           ...                          -0.007461
20    2019-02-08           ...                           0.006980
21    2019-02-08           ...                          -0.025158
22    2019-02-08           ...                          -0.109559
23    2019-02-08           ...                          -0.013226
24    2019-02-08           ...                           0.003226
25    2019-02-08           ...                           0.099123
26    2019-02-08           ...                          -0.028800
27    2019-02-08           ...                           0.043104
28    2019-02-08           ...                           0.006011
29    2019-02-08           ...                          -0.006688
...          ...           ...                                ...
1775  2019-03-01           ...                           0.024606
1776  2019-03-01           ...                           0.071389
1777  2019-03-01           ...                           0.008279
1778  2019-03-01           ...                          -0.069335
1779  2019-03-01           ...                          -0.038382
1780  2019-03-01           ...                          -0.016403
1781  2019-03-01           ...                           0.002886
1782  2019-03-01           ...                           0.066634
1783  2019-03-01           ...                          -0.036605
1784  2019-03-01           ...                          -0.014877
1785  2019-03-01           ...                           0.034909
1786  2019-03-01           ...                           0.047158
1787  2019-03-01           ...                           0.071092
1788  2019-03-01           ...                           0.054461
1789  2019-03-01           ...                           0.025840
1790  2019-03-01           ...                          -0.030820
1791  2019-03-01           ...                          -0.030749
1792  2019-03-01           ...                          -0.003043
1793  2019-03-01           ...                          -0.027766
1794  2019-03-01           ...                          -0.000847
1795  2019-03-01           ...                           0.004244
1796  2019-03-01           ...                          -0.013200
1797  2019-03-01           ...                           0.138349
1798  2019-03-01           ...                           0.072884
1799  2019-03-01           ...                          -0.002833
1800  2019-03-01           ...                           0.113285
1801  2019-03-01           ...                           0.038944
1802  2019-03-01           ...                           0.046643
1803  2019-03-01           ...                          -0.003633
1804  2019-03-01           ...                           0.052848

[26779 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CLH.N' 'MATX.N' 'WGL.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-09           ...                           0.002486
1     2019-02-09           ...                          -0.017668
```

```
4     2019-02-09           ...                          0.066794
5     2019-02-09           ...                          0.039165
6     2019-02-09           ...                         -0.004127
7     2019-02-09           ...                         -0.014978
8     2019-02-09           ...                         -0.019676
9     2019-02-09           ...                          0.079557
10    2019-02-09           ...                         -0.014400
11    2019-02-09           ...                          0.005147
12    2019-02-09           ...                         -0.040501
13    2019-02-09           ...                          0.066401
14    2019-02-09           ...                         -0.012658
15    2019-02-09           ...                         -0.070004
16    2019-02-09           ...                         -0.049782
17    2019-02-09           ...                         -0.061307
18    2019-02-09           ...                         -0.024885
19    2019-02-09           ...                          0.028815
20    2019-02-09           ...                          0.046780
21    2019-02-09           ...                         -0.018445
22    2019-02-09           ...                         -0.078371
23    2019-02-09           ...                         -0.024686
24    2019-02-09           ...                          0.004964
25    2019-02-09           ...                          0.074728
26    2019-02-09           ...                          0.005389
27    2019-02-09           ...                          0.040639
28    2019-02-09           ...                          0.006411
29    2019-02-09           ...                          0.021145
...          ...           ...                               ...
1776  2019-03-02           ...                          0.063010
1777  2019-03-02           ...                          0.046754
1778  2019-03-02           ...                         -0.056571
1779  2019-03-02           ...                         -0.040849
1780  2019-03-02           ...                         -0.020730
1781  2019-03-02           ...                          0.004974
1782  2019-03-02           ...                          0.003186
1783  2019-03-02           ...                          0.048702
1784  2019-03-02           ...                         -0.014286
1785  2019-03-02           ...                         -0.019914
1786  2019-03-02           ...                          0.033874
1787  2019-03-02           ...                          0.075706
1788  2019-03-02           ...                          0.101720
1789  2019-03-02           ...                          0.069293
1790  2019-03-02           ...                         -0.008255
1791  2019-03-02           ...                         -0.054109
1792  2019-03-02           ...                          0.003042
1793  2019-03-02           ...                          0.036729
1794  2019-03-02           ...                          0.037993
1795  2019-03-02           ...                          0.041481
1796  2019-03-02           ...                         -0.003159
1797  2019-03-02           ...                         -0.008085
1798  2019-03-02           ...                          0.133926
1799  2019-03-02           ...                          0.066611
1800  2019-03-02           ...                          0.022593
1801  2019-03-02           ...                          0.116541
1802  2019-03-02           ...                          0.049672
1803  2019-03-02           ...                          0.010662
1804  2019-03-02           ...                         -0.002847
1805  2019-03-02           ...                          0.054217

[26816 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CR.N' 'MCY.N' 'WELL.N']
total 1838 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-19                                          0.000624
```

```
2     2019-02-10          ...                          -0.017729
3     2019-02-10          ...                           0.047807
4     2019-02-10          ...                           0.017262
5     2019-02-10          ...                           0.013450
6     2019-02-10          ...                          -0.008116
7     2019-02-10          ...                           0.010938
8     2019-02-10          ...                          -0.049608
9     2019-02-10          ...                           0.088758
10    2019-02-10          ...                           0.006242
11    2019-02-10          ...                          -0.002862
12    2019-02-10          ...                          -0.028372
13    2019-02-10          ...                           0.090406
14    2019-02-10          ...                          -0.031678
15    2019-02-10          ...                          -0.058139
16    2019-02-10          ...                          -0.019479
17    2019-02-10          ...                          -0.062862
18    2019-02-10          ...                          -0.007856
19    2019-02-10          ...                           0.039684
20    2019-02-10          ...                           0.032065
21    2019-02-10          ...                          -0.021003
22    2019-02-10          ...                          -0.106568
23    2019-02-10          ...                          -0.015703
24    2019-02-10          ...                           0.011923
25    2019-02-10          ...                           0.085225
26    2019-02-10          ...                           0.007157
27    2019-02-10          ...                           0.051875
28    2019-02-10          ...                          -0.020123
29    2019-02-10          ...                           0.013018
...          ...          ...                                ...
1776  2019-03-03          ...                           0.062856
1777  2019-03-03          ...                          -0.008554
1778  2019-03-03          ...                          -0.067146
1779  2019-03-03          ...                          -0.053088
1780  2019-03-03          ...                          -0.031649
1781  2019-03-03          ...                          -0.013360
1782  2019-03-03          ...                           0.000869
1783  2019-03-03          ...                           0.046972
1784  2019-03-03          ...                          -0.032643
1785  2019-03-03          ...                           0.022194
1786  2019-03-03          ...                           0.014756
1787  2019-03-03          ...                           0.106027
1788  2019-03-03          ...                           0.123000
1789  2019-03-03          ...                           0.044540
1790  2019-03-03          ...                          -0.004141
1791  2019-03-03          ...                          -0.027211
1792  2019-03-03          ...                           0.025882
1793  2019-03-03          ...                           0.047347
1794  2019-03-03          ...                           0.040224
1795  2019-03-03          ...                           0.051078
1796  2019-03-03          ...                           0.009758
1797  2019-03-03          ...                          -0.009903
1798  2019-03-03          ...                           0.142235
1799  2019-03-03          ...                           0.042965
1800  2019-03-03          ...                           0.045942
1801  2019-03-03          ...                           0.095115
1802  2019-03-03          ...                           0.028597
1803  2019-03-03          ...                           0.000152
1804  2019-03-03          ...                           0.024869
1805  2019-03-03          ...                           0.070726

[26855 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WELL.N' 'BDC.N' 'GNBC.O']
total 1837 df
```

```
1     2019-02-11          ...                    -0.047121
2     2019-02-11          ...                    -0.016051
3     2019-02-11          ...                     0.049355
4     2019-02-11          ...                     0.023822
5     2019-02-11          ...                     0.048741
6     2019-02-11          ...                     0.012563
7     2019-02-11          ...                     0.011269
8     2019-02-11          ...                    -0.022837
9     2019-02-11          ...                     0.009502
10    2019-02-11          ...                     0.032865
11    2019-02-11          ...                     0.011860
12    2019-02-11          ...                    -0.003933
13    2019-02-11          ...                     0.073482
14    2019-02-11          ...                    -0.029844
15    2019-02-11          ...                    -0.026267
16    2019-02-11          ...                    -0.021628
17    2019-02-11          ...                    -0.055669
18    2019-02-11          ...                     0.005807
19    2019-02-11          ...                     0.031584
20    2019-02-11          ...                     0.018143
21    2019-02-11          ...                    -0.026653
22    2019-02-11          ...                    -0.106651
23    2019-02-11          ...                    -0.016717
24    2019-02-11          ...                     0.009736
25    2019-02-11          ...                     0.125831
26    2019-02-11          ...                     0.011065
27    2019-02-11          ...                     0.054531
28    2019-02-11          ...                     0.024643
29    2019-02-11          ...                     0.024638
...          ...          ...                          ...
1776  2019-03-04          ...                     0.068180
1777  2019-03-04          ...                    -0.010932
1778  2019-03-04          ...                    -0.062993
1779  2019-03-04          ...                     0.001593
1780  2019-03-04          ...                     0.000670
1781  2019-03-04          ...                     0.001982
1782  2019-03-04          ...                     0.030811
1783  2019-03-04          ...                     0.074024
1784  2019-03-04          ...                    -0.052079
1785  2019-03-04          ...                     0.031237
1786  2019-03-04          ...                    -0.000586
1787  2019-03-04          ...                     0.055996
1788  2019-03-04          ...                     0.106172
1789  2019-03-04          ...                    -0.001334
1790  2019-03-04          ...                     0.015460
1791  2019-03-04          ...                    -0.022029
1792  2019-03-04          ...                     0.024645
1793  2019-03-04          ...                     0.053171
1794  2019-03-04          ...                    -0.001387
1795  2019-03-04          ...                     0.029002
1796  2019-03-04          ...                    -0.029750
1797  2019-03-04          ...                    -0.028344
1798  2019-03-04          ...                     0.207157
1799  2019-03-04          ...                     0.007702
1800  2019-03-04          ...                     0.016881
1801  2019-03-04          ...                     0.063558
1802  2019-03-04          ...                     0.005105
1803  2019-03-04          ...                    -0.007187
1804  2019-03-04          ...                     0.042485
1805  2019-03-04          ...                     0.042517

[26890 rows x 14 columns]
```

```
            time           ...           returnsOpenPrevMktres10
0     2019-02-14           ...                          0.015199
1     2019-02-14           ...                         -0.068840
2     2019-02-14           ...                         -0.022001
3     2019-02-14           ...                          0.030101
4     2019-02-14           ...                          0.020755
5     2019-02-14           ...                          0.031104
6     2019-02-14           ...                          0.013740
7     2019-02-14           ...                          0.003298
8     2019-02-14           ...                         -0.026149
9     2019-02-14           ...                         -0.006242
10    2019-02-14           ...                         -0.005079
11    2019-02-14           ...                          0.011815
12    2019-02-14           ...                               NaN
13    2019-02-14           ...                          0.006190
14    2019-02-14           ...                          0.071066
15    2019-02-14           ...                         -0.011713
16    2019-02-14           ...                         -0.027817
17    2019-02-14           ...                         -0.050050
18    2019-02-14           ...                         -0.032980
19    2019-02-14           ...                          0.018627
20    2019-02-14           ...                          0.011977
21    2019-02-14           ...                          0.031947
22    2019-02-14           ...                         -0.017087
23    2019-02-14           ...                         -0.100854
24    2019-02-14           ...                         -0.018557
25    2019-02-14           ...                          0.013580
26    2019-02-14           ...                          0.097489
27    2019-02-14           ...                          0.021174
28    2019-02-14           ...                          0.044350
29    2019-02-14           ...                          0.013640
...          ...           ...                               ...
1784  2019-03-07           ...                          0.092649
1785  2019-03-07           ...                          0.014318
1786  2019-03-07           ...                         -0.045021
1787  2019-03-07           ...                          0.032769
1788  2019-03-07           ...                          0.007199
1789  2019-03-07           ...                          0.202253
1790  2019-03-07           ...                          0.064518
1791  2019-03-07           ...                          0.098830
1792  2019-03-07           ...                         -0.012926
1793  2019-03-07           ...                         -0.000424
1794  2019-03-07           ...                         -0.005287
1795  2019-03-07           ...                          0.073898
1796  2019-03-07           ...                          0.122814
1797  2019-03-07           ...                          0.039396
1798  2019-03-07           ...                          0.021934
1799  2019-03-07           ...                         -0.032325
1800  2019-03-07           ...                          0.031721
1801  2019-03-07           ...                          0.075786
1802  2019-03-07           ...                          0.090454
1803  2019-03-07           ...                          0.057524
1804  2019-03-07           ...                         -0.032651
1805  2019-03-07           ...                         -0.014775
1806  2019-03-07           ...                          0.163020
1807  2019-03-07           ...                          0.053924
1808  2019-03-07           ...                          0.047781
1809  2019-03-07           ...                          0.066874
1810  2019-03-07           ...                          0.013076
1811  2019-03-07           ...                         -0.013815
1812  2019-03-07           ...                          0.039912
1813  2019-03-07                                        0.065738
```

```
['A.N' 'AA.N' 'AABA.O' ... 'RUSHA.O' 'SNHY.O' 'VIRT.O']
total 1849 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-15           ...                          0.007954
1     2019-02-15           ...                         -0.075881
2     2019-02-15           ...                         -0.017561
3     2019-02-15           ...                          0.027878
4     2019-02-15           ...                          0.024110
5     2019-02-15           ...                          0.012724
6     2019-02-15           ...                          0.037777
7     2019-02-15           ...                          0.003586
8     2019-02-15           ...                         -0.040785
9     2019-02-15           ...                          0.000322
10    2019-02-15           ...                          0.101680
11    2019-02-15           ...                          0.012588
12    2019-02-15           ...                         -0.005887
13    2019-02-15           ...                          0.069178
14    2019-02-15           ...                         -0.020437
15    2019-02-15           ...                         -0.016313
16    2019-02-15           ...                         -0.009266
17    2019-02-15           ...                         -0.019243
18    2019-02-15           ...                          0.011162
19    2019-02-15           ...                          0.000460
20    2019-02-15           ...                          0.049244
21    2019-02-15           ...                         -0.014123
22    2019-02-15           ...                         -0.075874
23    2019-02-15           ...                         -0.032084
24    2019-02-15           ...                          0.006267
25    2019-02-15           ...                          0.066494
26    2019-02-15           ...                         -0.001296
27    2019-02-15           ...                          0.047237
28    2019-02-15           ...                          0.013957
29    2019-02-15           ...                          0.005559
...          ...           ...                               ...
1783  2019-03-08           ...                          0.091547
1784  2019-03-08           ...                          0.021958
1785  2019-03-08           ...                         -0.043656
1786  2019-03-08           ...                          0.023771
1787  2019-03-08           ...                         -0.000437
1788  2019-03-08           ...                          0.189177
1789  2019-03-08           ...                          0.047312
1790  2019-03-08           ...                          0.112289
1791  2019-03-08           ...                         -0.046077
1792  2019-03-08           ...                         -0.004433
1793  2019-03-08           ...                         -0.012415
1794  2019-03-08           ...                          0.064593
1795  2019-03-08           ...                          0.066849
1796  2019-03-08           ...                         -0.012850
1797  2019-03-08           ...                         -0.013179
1798  2019-03-08           ...                         -0.004436
1799  2019-03-08           ...                          0.036085
1800  2019-03-08           ...                          0.056872
1801  2019-03-08           ...                          0.079166
1802  2019-03-08           ...                          0.111074
1803  2019-03-08           ...                         -0.024868
1804  2019-03-08           ...                         -0.013473
1805  2019-03-08           ...                          0.174508
1806  2019-03-08           ...                          0.074497
1807  2019-03-08           ...                          0.101770
1808  2019-03-08           ...                          0.076361
1809  2019-03-08           ...                          0.014857
1810  2019-03-08                                        0.012277
```

```
[26962 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VIRT.O' 'BANR.O' 'TTEK.O']
total 1848 df
550             time           ...           returnsOpenPrevMktres1
0
0     2019-02-16           ...                          0.005526
1     2019-02-16           ...                         -0.059670
2     2019-02-16           ...                         -0.035244
3     2019-02-16           ...                          0.015980
4     2019-02-16           ...                         -0.002774
5     2019-02-16           ...                         -0.010647
6     2019-02-16           ...                          0.027227
7     2019-02-16           ...                          0.024906
8     2019-02-16           ...                               NaN
9     2019-02-16           ...                         -0.049085
10    2019-02-16           ...                          0.029251
11    2019-02-16           ...                          0.044089
12    2019-02-16           ...                         -0.003800
13    2019-02-16           ...                         -0.012668
14    2019-02-16           ...                          0.086635
15    2019-02-16           ...                         -0.018162
16    2019-02-16           ...                         -0.031648
17    2019-02-16           ...                          0.014911
18    2019-02-16           ...                         -0.025248
19    2019-02-16           ...                          0.022897
20    2019-02-16           ...                          0.003351
21    2019-02-16           ...                         -0.017940
22    2019-02-16           ...                         -0.028365
23    2019-02-16           ...                         -0.093802
24    2019-02-16           ...                         -0.055199
25    2019-02-16           ...                          0.019155
26    2019-02-16           ...                          0.084958
27    2019-02-16           ...                         -0.012786
28    2019-02-16           ...                          0.049386
29    2019-02-16           ...                         -0.006710
...          ...           ...                               ...
1785  2019-03-09           ...                          0.063870
1786  2019-03-09           ...                         -0.034939
1787  2019-03-09           ...                         -0.037783
1788  2019-03-09           ...                          0.018923
1789  2019-03-09           ...                         -0.006369
1790  2019-03-09           ...                          0.204066
1791  2019-03-09           ...                          0.021708
1792  2019-03-09           ...                          0.114296
1793  2019-03-09           ...                         -0.029353
1794  2019-03-09           ...                         -0.040461
1795  2019-03-09           ...                         -0.004893
1796  2019-03-09           ...                          0.026655
1797  2019-03-09           ...                          0.060870
1798  2019-03-09           ...                         -0.031912
1799  2019-03-09           ...                         -0.033372
1800  2019-03-09           ...                          0.003807
1801  2019-03-09           ...                          0.040011
1802  2019-03-09           ...                          0.058830
1803  2019-03-09           ...                         -0.093444
1804  2019-03-09           ...                          0.113869
1805  2019-03-09           ...                         -0.027777
1806  2019-03-09           ...                         -0.014394
1807  2019-03-09           ...                          0.187796
1808  2019-03-09           ...                          0.026798
1809  2019-03-09           ...                          0.094336
```

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1812  2019-03-09           ...                         -0.003030
1813  2019-03-09           ...                          0.094430
1814  2019-03-09           ...                          0.014137

[26994 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'JRVR.O' 'MLI.N' 'RBC.N']
total 1848 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-17           ...                          0.071747
1     2019-02-17           ...                         -0.018966
2     2019-02-17           ...                          0.008300
3     2019-02-17           ...                         -0.010523
4     2019-02-17           ...                          0.163224
5     2019-02-17           ...                          0.000298
6     2019-02-17           ...                          0.043156
7     2019-02-17           ...                          0.092328
8     2019-02-17           ...                               NaN
9     2019-02-17           ...                         -0.038563
10    2019-02-17           ...                          0.056661
11    2019-02-17           ...                          0.047484
12    2019-02-17           ...                          0.006368
13    2019-02-17           ...                          0.005073
14    2019-02-17           ...                          0.132874
15    2019-02-17           ...                         -0.008737
16    2019-02-17           ...                         -0.012422
17    2019-02-17           ...                          0.087261
18    2019-02-17           ...                         -0.036715
19    2019-02-17           ...                          0.031988
20    2019-02-17           ...                          0.069112
21    2019-02-17           ...                          0.036895
22    2019-02-17           ...                          0.037589
23    2019-02-17           ...                         -0.041343
24    2019-02-17           ...                         -0.042323
25    2019-02-17           ...                          0.026008
26    2019-02-17           ...                          0.092687
27    2019-02-17           ...                          0.041836
28    2019-02-17           ...                          0.039453
29    2019-02-17           ...                         -0.010665
...          ...           ...                               ...
1792  2019-03-10           ...                          0.069087
1793  2019-03-10           ...                          0.000100
1794  2019-03-10           ...                         -0.040287
1795  2019-03-10           ...                          0.076517
1796  2019-03-10           ...                         -0.020538
1797  2019-03-10           ...                          0.216067
1798  2019-03-10           ...                          0.072770
1799  2019-03-10           ...                          0.068701
1800  2019-03-10           ...                         -0.034345
1801  2019-03-10           ...                         -0.027814
1802  2019-03-10           ...                          0.010061
1803  2019-03-10           ...                          0.036566
1804  2019-03-10           ...                          0.058733
1805  2019-03-10           ...                         -0.001538
1806  2019-03-10           ...                         -0.054142
1807  2019-03-10           ...                          0.011494
1808  2019-03-10           ...                          0.040307
1809  2019-03-10           ...                          0.007124
1810  2019-03-10           ...                         -0.021570
1811  2019-03-10           ...                          0.119347
1812  2019-03-10           ...                         -0.017893
1813  2019-03-10           ...                          0.014836
1814  2019-03-10           ...                          0.103550
```

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1817  2019-03-10           ...                          0.046860
1818  2019-03-10           ...                          0.006679
1819  2019-03-10           ...                          0.022645
1820  2019-03-10           ...                          0.097071
1821  2019-03-10           ...                         -0.002259

[27032 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PSO.N' 'TEGP.N' 'VRTU.O']
total 1855 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-18           ...                          0.032540
1     2019-02-18           ...                         -0.064227
2     2019-02-18           ...                          0.004684
3     2019-02-18           ...                         -0.005153
4     2019-02-18           ...                          0.119692
5     2019-02-18           ...                         -0.013798
6     2019-02-18           ...                          0.058595
7     2019-02-18           ...                          0.127498
8     2019-02-18           ...                               NaN
9     2019-02-18           ...                         -0.045257
10    2019-02-18           ...                          0.035408
11    2019-02-18           ...                          0.023737
12    2019-02-18           ...                          0.013851
13    2019-02-18           ...                          0.004361
14    2019-02-18           ...                          0.071385
15    2019-02-18           ...                         -0.009936
16    2019-02-18           ...                         -0.050932
17    2019-02-18           ...                          0.070151
18    2019-02-18           ...                         -0.003913
19    2019-02-18           ...                          0.006915
20    2019-02-18           ...                          0.046298
21    2019-02-18           ...                         -0.002916
22    2019-02-18           ...                         -0.004695
23    2019-02-18           ...                         -0.049648
24    2019-02-18           ...                         -0.057052
25    2019-02-18           ...                          0.024655
26    2019-02-18           ...                          0.078156
27    2019-02-18           ...                          0.052595
28    2019-02-18           ...                          0.056813
29    2019-02-18           ...                         -0.023048
...          ...           ...                               ...
1789  2019-03-11           ...                          0.068209
1790  2019-03-11           ...                          0.004443
1791  2019-03-11           ...                          0.005997
1792  2019-03-11           ...                          0.036552
1793  2019-03-11           ...                         -0.032931
1794  2019-03-11           ...                          0.220065
1795  2019-03-11           ...                          0.105384
1796  2019-03-11           ...                          0.061817
1797  2019-03-11           ...                         -0.019954
1798  2019-03-11           ...                         -0.031659
1799  2019-03-11           ...                          0.024131
1800  2019-03-11           ...                          0.020429
1801  2019-03-11           ...                          0.055043
1802  2019-03-11           ...                          0.012491
1803  2019-03-11           ...                         -0.081122
1804  2019-03-11           ...                          0.014518
1805  2019-03-11           ...                          0.035469
1806  2019-03-11           ...                         -0.032418
1807  2019-03-11           ...                         -0.116526
1808  2019-03-11           ...                          0.127225
1809  2019-03-11           ...                          0.013444
```

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1812  2019-03-11           ...                          0.076362
1813  2019-03-11           ...                          0.118297
1814  2019-03-11           ...                          0.008590
1815  2019-03-11           ...                          0.021821
1816  2019-03-11           ...                          0.050334
1817  2019-03-11           ...                          0.025751
1818  2019-03-11           ...                          0.000524

[27066 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'HSC.N' 'MB.O' 'MHO.N']
total 1857 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-22           ...                          0.017556
1     2019-02-22           ...                         -0.031302
2     2019-02-22           ...                          0.006193
3     2019-02-22           ...                         -0.009934
4     2019-02-22           ...                          0.130622
5     2019-02-22           ...                         -0.039233
6     2019-02-22           ...                          0.089274
7     2019-02-22           ...                          0.118291
8     2019-02-22           ...                               NaN
9     2019-02-22           ...                         -0.052652
10    2019-02-22           ...                          0.050783
11    2019-02-22           ...                          0.049093
12    2019-02-22           ...                          0.017320
13    2019-02-22           ...                         -0.003944
14    2019-02-22           ...                          0.101014
15    2019-02-22           ...                         -0.023026
16    2019-02-22           ...                         -0.053931
17    2019-02-22           ...                          0.084770
18    2019-02-22           ...                         -0.023403
19    2019-02-22           ...                         -0.005319
20    2019-02-22           ...                          0.062573
21    2019-02-22           ...                          0.107302
22    2019-02-22           ...                          0.022965
23    2019-02-22           ...                         -0.027225
24    2019-02-22           ...                         -0.054863
25    2019-02-22           ...                          0.044186
26    2019-02-22           ...                          0.057976
27    2019-02-22           ...                          0.077948
28    2019-02-22           ...                          0.039757
29    2019-02-22           ...                         -0.008453
...          ...           ...                               ...
1794  2019-03-14           ...                          0.071061
1795  2019-03-14           ...                         -0.035124
1796  2019-03-14           ...                         -0.020425
1797  2019-03-14           ...                          0.005999
1798  2019-03-14           ...                         -0.050704
1799  2019-03-14           ...                          0.248744
1800  2019-03-14           ...                          0.134672
1801  2019-03-14           ...                          0.044564
1802  2019-03-14           ...                         -0.006343
1803  2019-03-14           ...                         -0.042961
1804  2019-03-14           ...                          0.033616
1805  2019-03-14           ...                          0.032031
1806  2019-03-14           ...                         -0.035320
1807  2019-03-14           ...                         -0.021185
1808  2019-03-14           ...                         -0.075809
1809  2019-03-14           ...                          0.046357
1810  2019-03-14           ...                          0.028314
1811  2019-03-14           ...                         -0.078442
1812  2019-03-14           ...                         -0.141035
```

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1815  2019-03-14           ...                          0.007470
1816  2019-03-14           ...                         -0.021475
1817  2019-03-14           ...                          0.074566
1818  2019-03-14           ...                          0.158200
1819  2019-03-14           ...                          0.014349
1820  2019-03-14           ...                          0.005596
1821  2019-03-14           ...                          0.017727
1822  2019-03-14           ...                         -0.002596
1823  2019-03-14           ...                         -0.002402

[27102 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'POOL.O' 'SODA.O' 'WEB.O']
total 1862 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-23           ...                          0.010627
1     2019-02-23           ...                         -0.017418
2     2019-02-23           ...                          0.027504
3     2019-02-23           ...                          0.026511
4     2019-02-23           ...                          0.108990
5     2019-02-23           ...                          0.013460
6     2019-02-23           ...                          0.093950
7     2019-02-23           ...                          0.097746
8     2019-02-23           ...                               NaN
9     2019-02-23           ...                         -0.085919
10    2019-02-23           ...                          0.071896
11    2019-02-23           ...                          0.021766
12    2019-02-23           ...                          0.037113
13    2019-02-23           ...                          0.037388
14    2019-02-23           ...                          0.122602
15    2019-02-23           ...                         -0.029668
16    2019-02-23           ...                         -0.081112
17    2019-02-23           ...                          0.093355
18    2019-02-23           ...                         -0.036523
19    2019-02-23           ...                         -0.006457
20    2019-02-23           ...                          0.098953
21    2019-02-23           ...                          0.163748
22    2019-02-23           ...                          0.061793
23    2019-02-23           ...                          0.072098
24    2019-02-23           ...                         -0.054069
25    2019-02-23           ...                          0.047815
26    2019-02-23           ...                          0.010003
27    2019-02-23           ...                          0.121022
28    2019-02-23           ...                          0.052674
29    2019-02-23           ...                          0.004191
...          ...           ...                               ...
1796  2019-03-15           ...                          0.077867
1797  2019-03-15           ...                         -0.019475
1798  2019-03-15           ...                          0.052334
1799  2019-03-15           ...                          0.027927
1800  2019-03-15           ...                         -0.051355
1801  2019-03-15           ...                          0.286796
1802  2019-03-15           ...                          0.099481
1803  2019-03-15           ...                          0.056178
1804  2019-03-15           ...                          0.021059
1805  2019-03-15           ...                         -0.043496
1806  2019-03-15           ...                          0.022634
1807  2019-03-15           ...                          0.081065
1808  2019-03-15           ...                         -0.025520
1809  2019-03-15           ...                          0.020333
1810  2019-03-15           ...                         -0.088021
1811  2019-03-15           ...                          0.146915
1812  2019-03-15           ...                          0.023420
```

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1815  2019-03-15           ...                          0.226665
1816  2019-03-15           ...                          0.020085
1817  2019-03-15           ...                         -0.014544
1818  2019-03-15           ...                          0.013821
1819  2019-03-15           ...                          0.103932
1820  2019-03-15           ...                          0.222354
1821  2019-03-15           ...                          0.004149
1822  2019-03-15           ...                          0.007934
1823  2019-03-15           ...                          0.046640
1824  2019-03-15           ...                         -0.010198
1825  2019-03-15           ...                          0.015828

[27139 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WEB.O' 'AYR.N' 'VRNS.O']
total 1861 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-24           ...                          0.042500
1     2019-02-24           ...                         -0.030953
2     2019-02-24           ...                          0.027323
3     2019-02-24           ...                          0.041636
4     2019-02-24           ...                          0.134881
5     2019-02-24           ...                          0.014747
6     2019-02-24           ...                          0.052719
7     2019-02-24           ...                          0.110111
8     2019-02-24           ...                               NaN
9     2019-02-24           ...                         -0.060916
10    2019-02-24           ...                          0.052353
11    2019-02-24           ...                          0.071334
12    2019-02-24           ...                          0.026827
13    2019-02-24           ...                          0.039820
14    2019-02-24           ...                          0.152652
15    2019-02-24           ...                          0.001218
16    2019-02-24           ...                         -0.058882
17    2019-02-24           ...                          0.064627
18    2019-02-24           ...                          0.003628
19    2019-02-24           ...                          0.017553
20    2019-02-24           ...                          0.089268
21    2019-02-24           ...                          0.099874
22    2019-02-24           ...                          0.055170
23    2019-02-24           ...                         -0.013786
24    2019-02-24           ...                         -0.026220
25    2019-02-24           ...                          0.039404
26    2019-02-24           ...                          0.024698
27    2019-02-24           ...                          0.044360
28    2019-02-24           ...                          0.039984
29    2019-02-24           ...                          0.011035
...          ...           ...                               ...
1798  2019-03-16           ...                          0.047297
1799  2019-03-16           ...                         -0.013238
1800  2019-03-16           ...                          0.036407
1801  2019-03-16           ...                          0.000313
1802  2019-03-16           ...                         -0.053630
1803  2019-03-16           ...                          0.268214
1804  2019-03-16           ...                          0.087026
1805  2019-03-16           ...                          0.039866
1806  2019-03-16           ...                          0.005821
1807  2019-03-16           ...                          0.030360
1808  2019-03-16           ...                          0.029215
1809  2019-03-16           ...                          0.033139
1810  2019-03-16           ...                         -0.063079
1811  2019-03-16           ...                         -0.004317
1812  2019-03-16           ...                         -0.068780
```

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1815  2019-03-16           ...                        -0.059169
1816  2019-03-16           ...                        -0.129564
1817  2019-03-16           ...                         0.216612
1818  2019-03-16           ...                         0.030843
1819  2019-03-16           ...                        -0.003118
1820  2019-03-16           ...                         0.015538
1821  2019-03-16           ...                         0.059704
1822  2019-03-16           ...                         0.226696
1823  2019-03-16           ...                         0.003920
1824  2019-03-16           ...                        -0.006397
1825  2019-03-16           ...                         0.039624
1826  2019-03-16           ...                        -0.006317
1827  2019-03-16           ...                         0.027717

[27174 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'REI.A' 'TRUP.O' 'VRNT.O']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-25           ...                         0.029874
1     2019-02-25           ...                        -0.005253
2     2019-02-25           ...                         0.038796
3     2019-02-25           ...                         0.029709
4     2019-02-25           ...                         0.109058
5     2019-02-25           ...                        -0.007937
6     2019-02-25           ...                         0.079163
7     2019-02-25           ...                         0.084119
8     2019-02-25           ...                        -0.018255
9     2019-02-25           ...                         0.026980
10    2019-02-25           ...                         0.018468
11    2019-02-25           ...                         0.028400
12    2019-02-25           ...                         0.020798
13    2019-02-25           ...                         0.089455
14    2019-02-25           ...                        -0.007090
15    2019-02-25           ...                        -0.079517
16    2019-02-25           ...                         0.009225
17    2019-02-25           ...                         0.028416
18    2019-02-25           ...                        -0.010677
19    2019-02-25           ...                         0.134093
20    2019-02-25           ...                        -0.088001
21    2019-02-25           ...                         0.099859
22    2019-02-25           ...                         0.033960
23    2019-02-25           ...                        -0.026666
24    2019-02-25           ...                         0.028802
25    2019-02-25           ...                         0.012491
26    2019-02-25           ...                         0.048773
27    2019-02-25           ...                         0.047398
28    2019-02-25           ...                         0.030420
29    2019-02-25           ...                        -0.014938
...          ...           ...                               ...
1794  2019-03-17           ...                         0.044192
1795  2019-03-17           ...                         0.025810
1796  2019-03-17           ...                         0.086055
1797  2019-03-17           ...                         0.064232
1798  2019-03-17           ...                        -0.031930
1799  2019-03-17           ...                         0.273677
1800  2019-03-17           ...                         0.065997
1801  2019-03-17           ...                         0.033590
1802  2019-03-17           ...                         0.019770
1803  2019-03-17           ...                        -0.006342
1804  2019-03-17           ...                         0.027462
1805  2019-03-17           ...                         0.034399
1806  2019-03-17           ...                        -0.053136
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1809  2019-03-17           ...                          0.104279
1810  2019-03-17           ...                          0.003422
1811  2019-03-17           ...                         -0.054940
1812  2019-03-17           ...                         -0.120350
1813  2019-03-17           ...                          0.231824
1814  2019-03-17           ...                          0.016299
1815  2019-03-17           ...                         -0.005651
1816  2019-03-17           ...                          0.033071
1817  2019-03-17           ...                          0.081478
1818  2019-03-17           ...                          0.218426
1819  2019-03-17           ...                          0.031585
1820  2019-03-17           ...                         -0.006087
1821  2019-03-17           ...                          0.071939
1822  2019-03-17           ...                         -0.051632
1823  2019-03-17           ...                          0.019805

[27202 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SHLM.O' 'TGTX.O' 'VECO.O']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2019-02-28           ...                         -0.008624
1     2019-02-28           ...                         -0.036904
2     2019-02-28           ...                          0.025570
3     2019-02-28           ...                          0.044795
4     2019-02-28           ...                          0.074914
5     2019-02-28           ...                         -0.035348
6     2019-02-28           ...                          0.066337
7     2019-02-28           ...                          0.051628
8     2019-02-28           ...                         -0.055328
9     2019-02-28           ...                          0.000109
10    2019-02-28           ...                         -0.015829
11    2019-02-28           ...                         -0.016628
12    2019-02-28           ...                         -0.020923
13    2019-02-28           ...                          0.095545
14    2019-02-28           ...                         -0.014171
15    2019-02-28           ...                         -0.102741
16    2019-02-28           ...                          0.006135
17    2019-02-28           ...                          0.022872
18    2019-02-28           ...                         -0.022599
19    2019-02-28           ...                          0.083207
20    2019-02-28           ...                          0.001995
21    2019-02-28           ...                          0.082024
22    2019-02-28           ...                          0.042724
23    2019-02-28           ...                         -0.025765
24    2019-02-28           ...                          0.030804
25    2019-02-28           ...                         -0.014284
26    2019-02-28           ...                          0.052177
27    2019-02-28           ...                          0.063066
28    2019-02-28           ...                          0.005405
29    2019-02-28           ...                         -0.018367
...          ...           ...                               ...
1796  2019-03-18           ...                          0.030684
1797  2019-03-18           ...                          0.035924
1798  2019-03-18           ...                         -0.057463
1799  2019-03-18           ...                         -0.018899
1800  2019-03-18           ...                         -0.044061
1801  2019-03-18           ...                          0.265000
1802  2019-03-18           ...                          0.071922
1803  2019-03-18           ...                          0.017665
1804  2019-03-18           ...                          0.026181
1805  2019-03-18           ...                         -0.013744
1806  2019-03-18           ...                          0.037714
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1809  2019-03-18           ...                         -0.004310
1810  2019-03-18           ...                         -0.082182
1811  2019-03-18           ...                          0.071000
1812  2019-03-18           ...                          0.025703
1813  2019-03-18           ...                         -0.051819
1814  2019-03-18           ...                         -0.135147
1815  2019-03-18           ...                          0.206724
1816  2019-03-18           ...                          0.016257
1817  2019-03-18           ...                         -0.004838
1818  2019-03-18           ...                         -0.021810
1819  2019-03-18           ...                          0.102400
1820  2019-03-18           ...                          0.209104
1821  2019-03-18           ...                         -0.000024
1822  2019-03-18           ...                         -0.018798
1823  2019-03-18           ...                          0.090158
1824  2019-03-18           ...                         -0.052437
1825  2019-03-18           ...                          0.013212

[27234 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VECO.O' 'BEL.N' 'FG.N']
total 1866 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-01           ...                         -0.019695
1     2019-03-01           ...                         -0.044155
2     2019-03-01           ...                          0.013549
3     2019-03-01           ...                          0.075821
4     2019-03-01           ...                          0.062078
5     2019-03-01           ...                         -0.042209
6     2019-03-01           ...                          0.068269
7     2019-03-01           ...                          0.038730
8     2019-03-01           ...                         -0.042747
9     2019-03-01           ...                          0.005342
10    2019-03-01           ...                          0.048078
11    2019-03-01           ...                          0.004078
12    2019-03-01           ...                         -0.014797
13    2019-03-01           ...                          0.104402
14    2019-03-01           ...                         -0.008190
15    2019-03-01           ...                         -0.095910
16    2019-03-01           ...                          0.032375
17    2019-03-01           ...                          0.000508
18    2019-03-01           ...                         -0.017911
19    2019-03-01           ...                          0.090468
20    2019-03-01           ...                          0.025747
21    2019-03-01           ...                          0.089632
22    2019-03-01           ...                          0.016178
23    2019-03-01           ...                         -0.017114
24    2019-03-01           ...                          0.018242
25    2019-03-01           ...                         -0.045283
26    2019-03-01           ...                          0.023625
27    2019-03-01           ...                          0.059076
28    2019-03-01           ...                          0.022758
29    2019-03-01           ...                         -0.013978
...          ...           ...                               ...
1799  2019-03-21           ...                          0.032449
1800  2019-03-21           ...                         -0.004723
1801  2019-03-21           ...                         -0.074448
1802  2019-03-21           ...                         -0.032662
1803  2019-03-21           ...                         -0.023069
1804  2019-03-21           ...                          0.076889
1805  2019-03-21           ...                          0.066255
1806  2019-03-21           ...                          0.028807
1807  2019-03-21           ...                         -0.020231
```

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1810  2019-03-21           ...                        -0.000532
1811  2019-03-21           ...                        -0.070821
1812  2019-03-21           ...                        -0.034741
1813  2019-03-21           ...                        -0.080789
1814  2019-03-21           ...                         0.104538
1815  2019-03-21           ...                         0.027017
1816  2019-03-21           ...                        -0.046887
1817  2019-03-21           ...                        -0.175386
1818  2019-03-21           ...                         0.180810
1819  2019-03-21           ...                        -0.016796
1820  2019-03-21           ...                        -0.017854
1821  2019-03-21           ...                         0.024166
1822  2019-03-21           ...                         0.032647
1823  2019-03-21           ...                         0.179607
1824  2019-03-21           ...                        -0.068684
1825  2019-03-21           ...                        -0.009242
1826  2019-03-21           ...                         0.057186
1827  2019-03-21           ...                        -0.031602
1828  2019-03-21           ...                        -0.001859

[27263 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ENSG.O' 'HMY.N' 'PRIM.O']
total 1870 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-02           ...                        -0.027619
1     2019-03-02           ...                        -0.045487
2     2019-03-02           ...                         0.012758
3     2019-03-02           ...                         0.050085
4     2019-03-02           ...                         0.097967
5     2019-03-02           ...                        -0.037124
6     2019-03-02           ...                         0.054083
7     2019-03-02           ...                         0.188981
8     2019-03-02           ...                        -0.032840
9     2019-03-02           ...                         0.021902
10    2019-03-02           ...                        -0.087115
11    2019-03-02           ...                        -0.004290
12    2019-03-02           ...                        -0.032423
13    2019-03-02           ...                         0.127576
14    2019-03-02           ...                         0.016948
15    2019-03-02           ...                        -0.127761
16    2019-03-02           ...                        -0.096031
17    2019-03-02           ...                        -0.020847
18    2019-03-02           ...                         0.000759
19    2019-03-02           ...                         0.100594
20    2019-03-02           ...                         0.030024
21    2019-03-02           ...                         0.067833
22    2019-03-02           ...                         0.006595
23    2019-03-02           ...                        -0.017373
24    2019-03-02           ...                         0.019521
25    2019-03-02           ...                        -0.037172
26    2019-03-02           ...                         0.021753
27    2019-03-02           ...                         0.055281
28    2019-03-02           ...                         0.042122
29    2019-03-02           ...                         0.006278
...          ...           ...                              ...
1799  2019-03-22           ...                         0.029262
1800  2019-03-22           ...                         0.011870
1801  2019-03-22           ...                        -0.071310
1802  2019-03-22           ...                        -0.073788
1803  2019-03-22           ...                        -0.028104
1804  2019-03-22           ...                         0.083978
1805  2019-03-22           ...                         0.043169
```

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1808  2019-03-22           ...                          0.004594
1809  2019-03-22           ...                          0.061107
1810  2019-03-22           ...                          0.034644
1811  2019-03-22           ...                         -0.073853
1812  2019-03-22           ...                          0.018520
1813  2019-03-22           ...                         -0.058786
1814  2019-03-22           ...                          0.098843
1815  2019-03-22           ...                          0.019581
1816  2019-03-22           ...                         -0.035555
1817  2019-03-22           ...                         -0.127056
1818  2019-03-22           ...                          0.114368
1819  2019-03-22           ...                         -0.030995
1820  2019-03-22           ...                         -0.024259
1821  2019-03-22           ...                         -0.004454
1822  2019-03-22           ...                          0.025456
1823  2019-03-22           ...                          0.115169
1824  2019-03-22           ...                         -0.034525
1825  2019-03-22           ...                         -0.001231
1826  2019-03-22           ...                          0.049452
1827  2019-03-22           ...                         -0.039845
1828  2019-03-22           ...                          0.025720

[27287 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LZB.N' 'NCI.N' 'PRAA.O']
total 1874 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-03           ...                         -0.018548
1     2019-03-03           ...                         -0.042134
2     2019-03-03           ...                          0.022245
3     2019-03-03           ...                          0.048043
4     2019-03-03           ...                          0.134632
5     2019-03-03           ...                          0.051598
6     2019-03-03           ...                          0.061089
7     2019-03-03           ...                          0.266788
8     2019-03-03           ...                         -0.028029
9     2019-03-03           ...                          0.019883
10    2019-03-03           ...                         -0.051765
11    2019-03-03           ...                          0.023342
12    2019-03-03           ...                         -0.034304
13    2019-03-03           ...                          0.094789
14    2019-03-03           ...                          0.023189
15    2019-03-03           ...                         -0.134137
16    2019-03-03           ...                         -0.157374
17    2019-03-03           ...                         -0.003792
18    2019-03-03           ...                         -0.014513
19    2019-03-03           ...                          0.087181
20    2019-03-03           ...                          0.030194
21    2019-03-03           ...                          0.064294
22    2019-03-03           ...                          0.011414
23    2019-03-03           ...                         -0.000407
24    2019-03-03           ...                          0.011607
25    2019-03-03           ...                         -0.070743
26    2019-03-03           ...                         -0.001010
27    2019-03-03           ...                          0.062482
28    2019-03-03           ...                          0.041461
29    2019-03-03           ...                          0.007990
...          ...           ...                               ...
1803  2019-03-23           ...                          0.038732
1804  2019-03-23           ...                          0.025625
1805  2019-03-23           ...                         -0.083058
1806  2019-03-23           ...                         -0.061346
1807  2019-03-23           ...                         -0.011285
```

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1810  2019-03-23           ...                          0.021403
1811  2019-03-23           ...                         -0.030240
1812  2019-03-23           ...                          0.030093
1813  2019-03-23           ...                          0.059791
1814  2019-03-23           ...                          0.015474
1815  2019-03-23           ...                         -0.075850
1816  2019-03-23           ...                          0.015993
1817  2019-03-23           ...                         -0.042386
1818  2019-03-23           ...                          0.057243
1819  2019-03-23           ...                          0.029560
1820  2019-03-23           ...                         -0.027994
1821  2019-03-23           ...                          0.059509
1822  2019-03-23           ...                          0.095739
1823  2019-03-23           ...                         -0.023530
1824  2019-03-23           ...                         -0.024041
1825  2019-03-23           ...                          0.003614
1826  2019-03-23           ...                          0.073235
1827  2019-03-23           ...                          0.103657
1828  2019-03-23           ...                         -0.020996
1829  2019-03-23           ...                         -0.018427
1830  2019-03-23           ...                          0.086187
1831  2019-03-23           ...                         -0.081318
1832  2019-03-23           ...                          0.044936

[27314 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SSTK.N' 'TYPE.O' 'VICI.N']
total 1878 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-04           ...                         -0.084595
1     2019-03-04           ...                         -0.065333
2     2019-03-04           ...                          0.004543
3     2019-03-04           ...                          0.054510
4     2019-03-04           ...                          0.034498
5     2019-03-04           ...                          0.093539
6     2019-03-04           ...                          0.047636
7     2019-03-04           ...                          0.336053
8     2019-03-04           ...                         -0.036008
9     2019-03-04           ...                          0.013144
10    2019-03-04           ...                         -0.014345
11    2019-03-04           ...                         -0.005508
12    2019-03-04           ...                         -0.049221
13    2019-03-04           ...                          0.045373
14    2019-03-04           ...                          0.017238
15    2019-03-04           ...                         -0.155824
16    2019-03-04           ...                         -0.243977
17    2019-03-04           ...                          0.041403
18    2019-03-04           ...                               NaN
19    2019-03-04           ...                         -0.040235
20    2019-03-04           ...                          0.064855
21    2019-03-04           ...                         -0.034366
22    2019-03-04           ...                          0.010799
23    2019-03-04           ...                          0.013871
24    2019-03-04           ...                         -0.004164
25    2019-03-04           ...                         -0.013338
26    2019-03-04           ...                         -0.041388
27    2019-03-04           ...                         -0.007728
28    2019-03-04           ...                          0.050938
29    2019-03-04           ...                          0.047049
...          ...           ...                               ...
1803  2019-03-24           ...                         -0.017740
1804  2019-03-24           ...                          0.016945
1805  2019-03-24           ...                          0.031732
```

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1808  2019-03-24           ...                          0.018835
1809  2019-03-24           ...                          0.017987
1810  2019-03-24           ...                          0.028198
1811  2019-03-24           ...                         -0.035087
1812  2019-03-24           ...                          0.030132
1813  2019-03-24           ...                          0.039649
1814  2019-03-24           ...                         -0.002737
1815  2019-03-24           ...                         -0.045548
1816  2019-03-24           ...                          0.002505
1817  2019-03-24           ...                         -0.007497
1818  2019-03-24           ...                          0.034785
1819  2019-03-24           ...                          0.010616
1820  2019-03-24           ...                         -0.013805
1821  2019-03-24           ...                         -0.052964
1822  2019-03-24           ...                          0.069310
1823  2019-03-24           ...                         -0.012432
1824  2019-03-24           ...                         -0.051903
1825  2019-03-24           ...                          0.007774
1826  2019-03-24           ...                          0.077567
1827  2019-03-24           ...                          0.057868
1828  2019-03-24           ...                         -0.050881
1829  2019-03-24           ...                         -0.020724
1830  2019-03-24           ...                          0.070610
1831  2019-03-24           ...                         -0.097133
1832  2019-03-24           ...                          0.042453

[27341 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FTSI.N' 'GHDX.O' 'HEES.O']
total 1876 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-07           ...                         -0.045707
1     2019-03-07           ...                         -0.030412
2     2019-03-07           ...                         -0.005131
3     2019-03-07           ...                          0.044147
4     2019-03-07           ...                          0.102604
5     2019-03-07           ...                          0.083292
6     2019-03-07           ...                          0.042680
7     2019-03-07           ...                          0.396710
8     2019-03-07           ...                         -0.034186
9     2019-03-07           ...                          0.005178
10    2019-03-07           ...                         -0.016571
11    2019-03-07           ...                          0.024776
12    2019-03-07           ...                         -0.060132
13    2019-03-07           ...                          0.079522
14    2019-03-07           ...                          0.008652
15    2019-03-07           ...                         -0.121501
16    2019-03-07           ...                         -0.197255
17    2019-03-07           ...                          0.021864
18    2019-03-07           ...                               NaN
19    2019-03-07           ...                         -0.024221
20    2019-03-07           ...                          0.113272
21    2019-03-07           ...                         -0.052585
22    2019-03-07           ...                          0.066899
23    2019-03-07           ...                          0.027324
24    2019-03-07           ...                          0.026628
25    2019-03-07           ...                         -0.007418
26    2019-03-07           ...                         -0.037916
27    2019-03-07           ...                          0.010792
28    2019-03-07           ...                          0.052809
29    2019-03-07           ...                          0.067012
...          ...           ...                               ...
1810  2019-03-25           ...                         -0.008912
```

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1813  2019-03-25          ...                        -0.037498
1814  2019-03-25          ...                         0.004024
1815  2019-03-25          ...                         0.026090
1816  2019-03-25          ...                        -0.004736
1817  2019-03-25          ...                         0.051219
1818  2019-03-25          ...                        -0.046120
1819  2019-03-25          ...                         0.013799
1820  2019-03-25          ...                         0.036609
1821  2019-03-25          ...                         0.011232
1822  2019-03-25          ...                         0.025143
1823  2019-03-25          ...                         0.045118
1824  2019-03-25          ...                         0.005044
1825  2019-03-25          ...                         0.002729
1826  2019-03-25          ...                         0.014243
1827  2019-03-25          ...                         0.001289
1828  2019-03-25          ...                         0.057823
1829  2019-03-25          ...                         0.047930
1830  2019-03-25          ...                        -0.010134
1831  2019-03-25          ...                        -0.049565
1832  2019-03-25          ...                         0.055065
1833  2019-03-25          ...                         0.062824
1834  2019-03-25          ...                         0.058220
1835  2019-03-25          ...                         0.001304
1836  2019-03-25          ...                        -0.005567
1837  2019-03-25          ...                         0.046284
1838  2019-03-25          ...                        -0.029502
1839  2019-03-25          ...                         0.052589

[27375 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TBPH.O' 'TK.N' 'WAIR.N']
total 1884 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-08          ...                        -0.055068
1     2019-03-08          ...                        -0.016760
2     2019-03-08          ...                         0.017899
3     2019-03-08          ...                         0.037443
4     2019-03-08          ...                         0.078588
5     2019-03-08          ...                         0.081646
6     2019-03-08          ...                         0.029841
7     2019-03-08          ...                         0.302866
8     2019-03-08          ...                        -0.035744
9     2019-03-08          ...                        -0.016846
10    2019-03-08          ...                        -0.038656
11    2019-03-08          ...                         0.019005
12    2019-03-08          ...                        -0.036797
13    2019-03-08          ...                         0.043770
14    2019-03-08          ...                         0.012547
15    2019-03-08          ...                        -0.088722
16    2019-03-08          ...                        -0.193356
17    2019-03-08          ...                         0.028350
18    2019-03-08          ...                              NaN
19    2019-03-08          ...                        -0.004735
20    2019-03-08          ...                         0.100831
21    2019-03-08          ...                        -0.082791
22    2019-03-08          ...                         0.052023
23    2019-03-08          ...                         0.011811
24    2019-03-08          ...                         0.026142
25    2019-03-08          ...                        -0.022275
26    2019-03-08          ...                        -0.007325
27    2019-03-08          ...                         0.023434
28    2019-03-08          ...                         0.056248
29    2019-03-08          ...                         0.046863
```

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1818  2019-03-28           ...                          0.031273
1819  2019-03-28           ...                          0.027986
1820  2019-03-28           ...                         -0.017135
1821  2019-03-28           ...                          0.004781
1822  2019-03-28           ...                          0.009139
1823  2019-03-28           ...                         -0.002393
1824  2019-03-28           ...                          0.041888
1825  2019-03-28           ...                         -0.050444
1826  2019-03-28           ...                          0.006195
1827  2019-03-28           ...                          0.025362
1828  2019-03-28           ...                          0.020200
1829  2019-03-28           ...                          0.111032
1830  2019-03-28           ...                          0.089301
1831  2019-03-28           ...                          0.022100
1832  2019-03-28           ...                          0.015358
1833  2019-03-28           ...                          0.019769
1834  2019-03-28           ...                          0.031765
1835  2019-03-28           ...                          0.097690
1836  2019-03-28           ...                          0.053660
1837  2019-03-28           ...                         -0.024806
1838  2019-03-28           ...                         -0.031069
1839  2019-03-28           ...                          0.094056
1840  2019-03-28           ...                          0.083589
1841  2019-03-28           ...                          0.056062
1842  2019-03-28           ...                          0.044445
1843  2019-03-28           ...                          0.004225
1844  2019-03-28           ...                          0.063973
1845  2019-03-28           ...                          0.003425
1846  2019-03-28           ...                          0.056295

[27408 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ITRI.O' 'NEWM.N' 'PGTI.N']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-09           ...                         -0.048539
1     2019-03-09           ...                         -0.029242
2     2019-03-09           ...                         -0.010712
3     2019-03-09           ...                          0.027668
4     2019-03-09           ...                          0.125967
5     2019-03-09           ...                          0.008996
6     2019-03-09           ...                          0.018181
7     2019-03-09           ...                          0.392141
8     2019-03-09           ...                         -0.036160
9     2019-03-09           ...                         -0.046599
10    2019-03-09           ...                         -0.055697
11    2019-03-09           ...                          0.013789
12    2019-03-09           ...                         -0.061553
13    2019-03-09           ...                          0.025351
14    2019-03-09           ...                          0.024275
15    2019-03-09           ...                         -0.081155
16    2019-03-09           ...                         -0.200453
17    2019-03-09           ...                          0.052310
18    2019-03-09           ...                               NaN
19    2019-03-09           ...                          0.008332
20    2019-03-09           ...                          0.115622
21    2019-03-09           ...                         -0.073953
22    2019-03-09           ...                          0.083466
23    2019-03-09           ...                          0.006609
24    2019-03-09           ...                          0.027537
25    2019-03-09           ...                         -0.024986
26    2019-03-09           ...                         -0.024503
27    2019-03-09           ...                          0.050347
```

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...          ...          ...                          ...
1820  2019-03-29          ...                     0.062512
1821  2019-03-29          ...                     0.030499
1822  2019-03-29          ...                     0.014389
1823  2019-03-29          ...                    -0.046986
1824  2019-03-29          ...                    -0.005745
1825  2019-03-29          ...                     0.060611
1826  2019-03-29          ...                     0.013120
1827  2019-03-29          ...                     0.032637
1828  2019-03-29          ...                    -0.068784
1829  2019-03-29          ...                     0.008207
1830  2019-03-29          ...                     0.039551
1831  2019-03-29          ...                    -0.002720
1832  2019-03-29          ...                     0.082601
1833  2019-03-29          ...                     0.042550
1834  2019-03-29          ...                     0.033023
1835  2019-03-29          ...                    -0.028453
1836  2019-03-29          ...                     0.037977
1837  2019-03-29          ...                     0.005839
1838  2019-03-29          ...                     0.006657
1839  2019-03-29          ...                     0.044685
1840  2019-03-29          ...                    -0.041999
1841  2019-03-29          ...                    -0.016097
1842  2019-03-29          ...                     0.042842
1843  2019-03-29          ...                     0.063027
1844  2019-03-29          ...                     0.047806
1845  2019-03-29          ...                    -0.003991
1846  2019-03-29          ...                    -0.000785
1847  2019-03-29          ...                     0.048615
1848  2019-03-29          ...                     0.013228
1849  2019-03-29          ...                     0.048553

[27445 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GMLP.O' 'MGNX.O' 'SRG.N']
total 1893 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-10          ...                    -0.037123
1     2019-03-10          ...                    -0.012189
2     2019-03-10          ...                    -0.010224
3     2019-03-10          ...                     0.009822
4     2019-03-10          ...                     0.080644
5     2019-03-10          ...                     0.008388
6     2019-03-10          ...                     0.009421
7     2019-03-10          ...                     0.393013
8     2019-03-10          ...                    -0.036173
9     2019-03-10          ...                    -0.037207
10    2019-03-10          ...                    -0.035432
11    2019-03-10          ...                     0.028452
12    2019-03-10          ...                    -0.007423
13    2019-03-10          ...                     0.052045
14    2019-03-10          ...                     0.026558
15    2019-03-10          ...                    -0.076362
16    2019-03-10          ...                    -0.184270
17    2019-03-10          ...                     0.028680
18    2019-03-10          ...                          NaN
19    2019-03-10          ...                     0.005225
20    2019-03-10          ...                     0.094337
21    2019-03-10          ...                    -0.024684
22    2019-03-10          ...                     0.097239
23    2019-03-10          ...                     0.013523
24    2019-03-10          ...                     0.021757
25    2019-03-10          ...                    -0.020185
```

```
28    2019-03-10          ...                          0.063019
29    2019-03-10          ...                          0.043035
...          ...          ...                               ...
1819  2019-03-30          ...                          0.037272
1820  2019-03-30          ...                         -0.003779
1821  2019-03-30          ...                               NaN
1822  2019-03-30          ...                         -0.030743
1823  2019-03-30          ...                         -0.004893
1824  2019-03-30          ...                          0.111390
1825  2019-03-30          ...                          0.025380
1826  2019-03-30          ...                          0.025521
1827  2019-03-30          ...                         -0.039098
1828  2019-03-30          ...                         -0.042259
1829  2019-03-30          ...                          0.030240
1830  2019-03-30          ...                          0.027014
1831  2019-03-30          ...                          0.075366
1832  2019-03-30          ...                          0.022432
1833  2019-03-30          ...                         -0.016800
1834  2019-03-30          ...                          0.041132
1835  2019-03-30          ...                          0.048135
1836  2019-03-30          ...                          0.007521
1837  2019-03-30          ...                         -0.093167
1838  2019-03-30          ...                          0.065535
1839  2019-03-30          ...                         -0.010651
1840  2019-03-30          ...                         -0.003778
1841  2019-03-30          ...                          0.025447
1842  2019-03-30          ...                          0.067569
1843  2019-03-30          ...                          0.071990
1844  2019-03-30          ...                         -0.015855
1845  2019-03-30          ...                          0.011803
1846  2019-03-30          ...                          0.034138
1847  2019-03-30          ...                         -0.002555
1848  2019-03-30          ...                          0.031889

[27479 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RVNC.O' 'WAGE.N' 'XNCR.O']
total 1897 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-11          ...                         -0.027453
1     2019-03-11          ...                         -0.016565
2     2019-03-11          ...                         -0.023624
3     2019-03-11          ...                          0.015557
4     2019-03-11          ...                          0.072288
5     2019-03-11          ...                          0.029086
6     2019-03-11          ...                          0.005980
7     2019-03-11          ...                          0.380125
8     2019-03-11          ...                         -0.037677
9     2019-03-11          ...                         -0.017397
10    2019-03-11          ...                         -0.023005
11    2019-03-11          ...                          0.035043
12    2019-03-11          ...                          0.006296
13    2019-03-11          ...                          0.083923
14    2019-03-11          ...                          0.031568
15    2019-03-11          ...                         -0.055707
16    2019-03-11          ...                         -0.179178
17    2019-03-11          ...                          0.013569
18    2019-03-11          ...                               NaN
19    2019-03-11          ...                          0.001322
20    2019-03-11          ...                          0.025565
21    2019-03-11          ...                          0.149494
22    2019-03-11          ...                          0.045459
23    2019-03-11          ...                          0.022605
```

```
26    2019-03-11          ...                        -0.027729
27    2019-03-11          ...                         0.078579
28    2019-03-11          ...                         0.050123
29    2019-03-11          ...                         0.028889
...          ...          ...                              ...
1814  2019-03-31          ...                         0.032380
1815  2019-03-31          ...                        -0.017747
1816  2019-03-31          ...                              NaN
1817  2019-03-31          ...                        -0.051968
1818  2019-03-31          ...                        -0.014051
1819  2019-03-31          ...                         0.110955
1820  2019-03-31          ...                         0.020633
1821  2019-03-31          ...                         0.020002
1822  2019-03-31          ...                        -0.033725
1823  2019-03-31          ...                        -0.012032
1824  2019-03-31          ...                         0.031803
1825  2019-03-31          ...                         0.007270
1826  2019-03-31          ...                         0.014561
1827  2019-03-31          ...                         0.010430
1828  2019-03-31          ...                        -0.013716
1829  2019-03-31          ...                         0.006610
1830  2019-03-31          ...                         0.052441
1831  2019-03-31          ...                        -0.010457
1832  2019-03-31          ...                        -0.133380
1833  2019-03-31          ...                         0.057329
1834  2019-03-31          ...                        -0.022256
1835  2019-03-31          ...                         0.000949
1836  2019-03-31          ...                         0.005252
1837  2019-03-31          ...                         0.029330
1838  2019-03-31          ...                         0.062582
1839  2019-03-31          ...                        -0.015834
1840  2019-03-31          ...                         0.006867
1841  2019-03-31          ...                         0.017499
1842  2019-03-31          ...                        -0.003827
1843  2019-03-31          ...                         0.019227

[27501 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'WAGE.N' 'XNCR.O' 'MMSI.O']
total 1890 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-14          ...                        -0.010291
1     2019-03-14          ...                        -0.002046
2     2019-03-14          ...                        -0.036332
3     2019-03-14          ...                         0.026844
4     2019-03-14          ...                         0.046448
5     2019-03-14          ...                         0.001827
6     2019-03-14          ...                         0.007010
7     2019-03-14          ...                         0.381981
8     2019-03-14          ...                        -0.031666
9     2019-03-14          ...                        -0.011550
10    2019-03-14          ...                        -0.007296
11    2019-03-14          ...                         0.065542
12    2019-03-14          ...                         0.009521
13    2019-03-14          ...                         0.074814
14    2019-03-14          ...                         0.047835
15    2019-03-14          ...                        -0.026239
16    2019-03-14          ...                        -0.206916
17    2019-03-14          ...                        -0.005058
18    2019-03-14          ...                              NaN
19    2019-03-14          ...                        -0.006243
20    2019-03-14          ...                         0.054997
21    2019-03-14          ...                         0.197470
```

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24    2019-03-14          ...                          -0.009410
25    2019-03-14          ...                          -0.021176
26    2019-03-14          ...                          -0.031250
27    2019-03-14          ...                           0.101264
28    2019-03-14          ...                           0.040155
29    2019-03-14          ...                           0.033890
...          ...          ...                                ...
1817  2019-04-04          ...                           0.025638
1818  2019-04-04          ...                          -0.038930
1819  2019-04-04          ...                                NaN
1820  2019-04-04          ...                          -0.030222
1821  2019-04-04          ...                          -0.004015
1822  2019-04-04          ...                           0.067818
1823  2019-04-04          ...                          -0.000857
1824  2019-04-04          ...                           0.035467
1825  2019-04-04          ...                          -0.035615
1826  2019-04-04          ...                          -0.041743
1827  2019-04-04          ...                           0.026881
1828  2019-04-04          ...                          -0.002334
1829  2019-04-04          ...                           0.011155
1830  2019-04-04          ...                          -0.023188
1831  2019-04-04          ...                          -0.023875
1832  2019-04-04          ...                           0.048867
1833  2019-04-04          ...                           0.045502
1834  2019-04-04          ...                          -0.000416
1835  2019-04-04          ...                          -0.129393
1836  2019-04-04          ...                           0.063861
1837  2019-04-04          ...                          -0.004584
1838  2019-04-04          ...                          -0.003371
1839  2019-04-04          ...                           0.012269
1840  2019-04-04          ...                           0.041246
1841  2019-04-04          ...                           0.063045
1842  2019-04-04          ...                           0.012937
1843  2019-04-04          ...                           0.007517
1844  2019-04-04          ...                          -0.014739
1845  2019-04-04          ...                          -0.007151
1846  2019-04-04          ...                           0.017433

[27529 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MUFG.N' 'SAIC.N' 'VNDA.O']
total 1896 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-15          ...                          -0.001085
1     2019-03-15          ...                           0.036221
2     2019-03-15          ...                          -0.005022
3     2019-03-15          ...                           0.030365
4     2019-03-15          ...                           0.070065
5     2019-03-15          ...                           0.042811
6     2019-03-15          ...                           0.014344
7     2019-03-15          ...                           0.399623
8     2019-03-15          ...                          -0.020826
9     2019-03-15          ...                          -0.020911
10    2019-03-15          ...                          -0.010239
11    2019-03-15          ...                           0.070552
12    2019-03-15          ...                           0.026082
13    2019-03-15          ...                           0.074344
14    2019-03-15          ...                           0.046571
15    2019-03-15          ...                           0.007816
16    2019-03-15          ...                          -0.194784
17    2019-03-15          ...                           0.014992
18    2019-03-15          ...                                NaN
19    2019-03-15          ...                          -0.037814
20    2019-03-15                                        0.002607
```

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22    2019-03-15          ...                          0.044025
23    2019-03-15          ...                          0.051295
24    2019-03-15          ...                         -0.008260
25    2019-03-15          ...                         -0.019819
26    2019-03-15          ...                          0.029141
27    2019-03-15          ...                          0.129314
28    2019-03-15          ...                          0.046552
29    2019-03-15          ...                          0.040196
...          ...          ...                               ...
1819  2019-04-05          ...                          0.026338
1820  2019-04-05          ...                          0.011167
1821  2019-04-05          ...                               NaN
1822  2019-04-05          ...                         -0.004647
1823  2019-04-05          ...                         -0.023473
1824  2019-04-05          ...                          0.105122
1825  2019-04-05          ...                          0.015090
1826  2019-04-05          ...                          0.024310
1827  2019-04-05          ...                         -0.019474
1828  2019-04-05          ...                         -0.037355
1829  2019-04-05          ...                          0.016417
1830  2019-04-05          ...                          0.024916
1831  2019-04-05          ...                          0.000282
1832  2019-04-05          ...                          0.005635
1833  2019-04-05          ...                         -0.015536
1834  2019-04-05          ...                          0.060364
1835  2019-04-05          ...                          0.028189
1836  2019-04-05          ...                         -0.025603
1837  2019-04-05          ...                         -0.130860
1838  2019-04-05          ...                          0.101774
1839  2019-04-05          ...                          0.059901
1840  2019-04-05          ...                         -0.012466
1841  2019-04-05          ...                          0.045692
1842  2019-04-05          ...                          0.056186
1843  2019-04-05          ...                          0.102597
1844  2019-04-05          ...                          0.012107
1845  2019-04-05          ...                          0.000274
1846  2019-04-05          ...                          0.003209
1847  2019-04-05          ...                         -0.010274
1848  2019-04-05          ...                          0.025556

[27554 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'COLL.O' 'LPSN.O' 'TUSK.O']
total 1899 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-16          ...                          0.015708
1     2019-03-16          ...                          0.052561
2     2019-03-16          ...                         -0.006746
3     2019-03-16          ...                          0.030052
4     2019-03-16          ...                          0.044830
5     2019-03-16          ...                          0.066842
6     2019-03-16          ...                         -0.002471
7     2019-03-16          ...                          0.222879
8     2019-03-16          ...                         -0.018087
9     2019-03-16          ...                          0.002868
10    2019-03-16          ...                          0.023635
11    2019-03-16          ...                          0.079283
12    2019-03-16          ...                          0.040405
13    2019-03-16          ...                          0.066927
14    2019-03-16          ...                          0.036341
15    2019-03-16          ...                          0.042981
16    2019-03-16          ...                         -0.107232
17    2019-03-16          ...                          0.042125
18    2019-03-16                                            NaN
```

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21    2019-03-16          ...                          0.169802
22    2019-03-16          ...                          0.056616
23    2019-03-16          ...                          0.045777
24    2019-03-16          ...                          0.006462
25    2019-03-16          ...                         -0.007240
26    2019-03-16          ...                          0.025867
27    2019-03-16          ...                          0.135311
28    2019-03-16          ...                          0.038580
29    2019-03-16          ...                         -0.001013
...          ...          ...                               ...
1818  2019-04-06          ...                          0.003011
1819  2019-04-06          ...                         -0.029882
1820  2019-04-06          ...                               NaN
1821  2019-04-06          ...                         -0.030337
1822  2019-04-06          ...                         -0.005810
1823  2019-04-06          ...                          0.122110
1824  2019-04-06          ...                          0.003987
1825  2019-04-06          ...                          0.018906
1826  2019-04-06          ...                         -0.016764
1827  2019-04-06          ...                         -0.039245
1828  2019-04-06          ...                          0.010398
1829  2019-04-06          ...                         -0.000594
1830  2019-04-06          ...                          0.010200
1831  2019-04-06          ...                         -0.033288
1832  2019-04-06          ...                         -0.023520
1833  2019-04-06          ...                         -0.011308
1834  2019-04-06          ...                          0.031374
1835  2019-04-06          ...                         -0.043630
1836  2019-04-06          ...                         -0.188371
1837  2019-04-06          ...                          0.092543
1838  2019-04-06          ...                          0.049979
1839  2019-04-06          ...                         -0.011109
1840  2019-04-06          ...                          0.055560
1841  2019-04-06          ...                          0.027385
1842  2019-04-06          ...                          0.087086
1843  2019-04-06          ...                         -0.012782
1844  2019-04-06          ...                         -0.019313
1845  2019-04-06          ...                         -0.038764
1846  2019-04-06          ...                         -0.027094
1847  2019-04-06          ...                          0.023546

[27576 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TUSK.O' 'NCS.N' 'RGNX.O']
total 1896 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-17          ...                          0.007903
1     2019-03-17          ...                         -0.004270
2     2019-03-17          ...                          0.029812
3     2019-03-17          ...                          0.003128
4     2019-03-17          ...                          0.027942
5     2019-03-17          ...                          0.012181
6     2019-03-17          ...                         -0.016855
7     2019-03-17          ...                          0.105174
8     2019-03-17          ...                         -0.022488
9     2019-03-17          ...                          0.010561
10    2019-03-17          ...                          0.028805
11    2019-03-17          ...                          0.053323
12    2019-03-17          ...                         -0.021140
13    2019-03-17          ...                          0.085784
14    2019-03-17          ...                          0.031098
15    2019-03-17          ...                          0.073277
16    2019-03-17                                      -0.026433
```

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19    2019-03-17           ...                          -0.043880
20    2019-03-17           ...                           0.081805
21    2019-03-17           ...                           0.098044
22    2019-03-17           ...                           0.074835
23    2019-03-17           ...                           0.073607
24    2019-03-17           ...                           0.006155
25    2019-03-17           ...                          -0.012629
26    2019-03-17           ...                           0.054499
27    2019-03-17           ...                           0.157700
28    2019-03-17           ...                           0.028276
29    2019-03-17           ...                           0.028773
...          ...           ...                                ...
1818  2019-04-07           ...                          -0.019144
1819  2019-04-07           ...                          -0.050167
1820  2019-04-07           ...                                NaN
1821  2019-04-07           ...                          -0.080932
1822  2019-04-07           ...                           0.009049
1823  2019-04-07           ...                           0.155268
1824  2019-04-07           ...                          -0.046560
1825  2019-04-07           ...                          -0.007744
1826  2019-04-07           ...                          -0.030498
1827  2019-04-07           ...                          -0.047153
1828  2019-04-07           ...                          -0.001914
1829  2019-04-07           ...                          -0.009939
1830  2019-04-07           ...                           0.043224
1831  2019-04-07           ...                          -0.037006
1832  2019-04-07           ...                          -0.007004
1833  2019-04-07           ...                          -0.066310
1834  2019-04-07           ...                           0.042322
1835  2019-04-07           ...                          -0.029073
1836  2019-04-07           ...                          -0.172799
1837  2019-04-07           ...                           0.013017
1838  2019-04-07           ...                           0.053388
1839  2019-04-07           ...                          -0.028353
1840  2019-04-07           ...                           0.008831
1841  2019-04-07           ...                           0.022894
1842  2019-04-07           ...                           0.017016
1843  2019-04-07           ...                          -0.033698
1844  2019-04-07           ...                          -0.006648
1845  2019-04-07           ...                          -0.047782
1846  2019-04-07           ...                          -0.014041
1847  2019-04-07           ...                           0.000844

[27596 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RGNX.O' 'SWX.N' 'TFX.N']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-18           ...                           0.008403
1     2019-03-18           ...                           0.011593
2     2019-03-18           ...                           0.036579
3     2019-03-18           ...                          -0.000729
4     2019-03-18           ...                           0.015077
5     2019-03-18           ...                          -0.022472
6     2019-03-18           ...                          -0.005563
7     2019-03-18           ...                           0.072960
8     2019-03-18           ...                          -0.030131
9     2019-03-18           ...                          -0.021740
10    2019-03-18           ...                           0.010530
11    2019-03-18           ...                           0.053661
12    2019-03-18           ...                          -0.018754
13    2019-03-18           ...                           0.065138
14    2019-03-18                                         0.035470
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17    2019-03-18           ...                          0.007435
18    2019-03-18           ...                               NaN
19    2019-03-18           ...                         -0.031380
20    2019-03-18           ...                          0.080652
21    2019-03-18           ...                          0.129673
22    2019-03-18           ...                          0.072608
23    2019-03-18           ...                          0.052100
24    2019-03-18           ...                          0.011307
25    2019-03-18           ...                          0.011940
26    2019-03-18           ...                         -0.033126
27    2019-03-18           ...                          0.155578
28    2019-03-18           ...                          0.068547
29    2019-03-18           ...                          0.033103
...          ...           ...                               ...
1813  2019-04-08           ...                         -0.053956
1814  2019-04-08           ...                         -0.103050
1815  2019-04-08           ...                               NaN
1816  2019-04-08           ...                         -0.075933
1817  2019-04-08           ...                          0.014606
1818  2019-04-08           ...                          0.118998
1819  2019-04-08           ...                         -0.009319
1820  2019-04-08           ...                         -0.027561
1821  2019-04-08           ...                         -0.039981
1822  2019-04-08           ...                         -0.057159
1823  2019-04-08           ...                         -0.004043
1824  2019-04-08           ...                         -0.016044
1825  2019-04-08           ...                          0.001274
1826  2019-04-08           ...                         -0.041023
1827  2019-04-08           ...                         -0.025565
1828  2019-04-08           ...                         -0.093413
1829  2019-04-08           ...                          0.047516
1830  2019-04-08           ...                         -0.027407
1831  2019-04-08           ...                         -0.172935
1832  2019-04-08           ...                         -0.015674
1833  2019-04-08           ...                          0.047388
1834  2019-04-08           ...                         -0.026952
1835  2019-04-08           ...                         -0.004496
1836  2019-04-08           ...                         -0.032030
1837  2019-04-08           ...                         -0.006375
1838  2019-04-08           ...                         -0.072759
1839  2019-04-08           ...                         -0.019671
1840  2019-04-08           ...                         -0.080560
1841  2019-04-08           ...                          0.003236
1842  2019-04-08           ...                          0.008433

[27615 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SWX.N' 'TFX.N' 'AZUL.N']
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-21           ...                          0.005298
1     2019-03-21           ...                          0.016507
2     2019-03-21           ...                          0.058177
3     2019-03-21           ...                          0.017879
4     2019-03-21           ...                         -0.005372
5     2019-03-21           ...                          0.001641
6     2019-03-21           ...                         -0.015009
7     2019-03-21           ...                               NaN
8     2019-03-21           ...                          0.021242
9     2019-03-21           ...                         -0.018014
10    2019-03-21           ...                         -0.031393
11    2019-03-21           ...                          0.005683
12    2019-03-21                                        0.019141
```

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15    2019-03-21           ...                         0.048438
16    2019-03-21           ...                         0.058345
17    2019-03-21           ...                        -0.015571
18    2019-03-21           ...                         0.020301
19    2019-03-21           ...                         0.010114
20    2019-03-21           ...                        -0.030720
21    2019-03-21           ...                         0.017124
22    2019-03-21           ...                         0.136964
23    2019-03-21           ...                         0.037608
24    2019-03-21           ...                         0.058847
25    2019-03-21           ...                         0.010148
26    2019-03-21           ...                        -0.005204
27    2019-03-21           ...                        -0.004982
28    2019-03-21           ...                         0.125769
29    2019-03-21           ...                         0.045983
...          ...           ...                              ...
1816  2019-04-11           ...                        -0.075104
1817  2019-04-11           ...                        -0.082678
1818  2019-04-11           ...                              NaN
1819  2019-04-11           ...                        -0.096112
1820  2019-04-11           ...                         0.017955
1821  2019-04-11           ...                         0.119910
1822  2019-04-11           ...                         0.007894
1823  2019-04-11           ...                        -0.036215
1824  2019-04-11           ...                        -0.037463
1825  2019-04-11           ...                        -0.036312
1826  2019-04-11           ...                        -0.010081
1827  2019-04-11           ...                         0.008546
1828  2019-04-11           ...                        -0.025403
1829  2019-04-11           ...                        -0.126519
1830  2019-04-11           ...                        -0.009850
1831  2019-04-11           ...                        -0.038170
1832  2019-04-11           ...                         0.033814
1833  2019-04-11           ...                        -0.026856
1834  2019-04-11           ...                        -0.165112
1835  2019-04-11           ...                        -0.002637
1836  2019-04-11           ...                         0.049157
1837  2019-04-11           ...                        -0.019027
1838  2019-04-11           ...                        -0.005424
1839  2019-04-11           ...                        -0.037186
1840  2019-04-11           ...                        -0.012226
1841  2019-04-11           ...                        -0.091773
1842  2019-04-11           ...                        -0.010977
1843  2019-04-11           ...                        -0.077092
1844  2019-04-11           ...                         0.010348
1845  2019-04-11           ...                         0.006252

[27635 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KANG.O' 'MRTX.O' 'PPDF.N']
total 1893 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-22           ...                         0.038059
1     2019-03-22           ...                         0.008640
2     2019-03-22           ...                         0.056203
3     2019-03-22           ...                         0.036105
4     2019-03-22           ...                         0.010525
5     2019-03-22           ...                        -0.000479
6     2019-03-22           ...                        -0.006723
7     2019-03-22           ...                              NaN
8     2019-03-22           ...                        -0.013284
9     2019-03-22           ...                        -0.014188
10    2019-03-22           ...                        -0.018562
```

```
13    2019-03-22          ...                        -0.011691
14    2019-03-22          ...                         0.040569
15    2019-03-22          ...                         0.035861
16    2019-03-22          ...                         0.033999
17    2019-03-22          ...                         0.018598
18    2019-03-22          ...                         0.004227
19    2019-03-22          ...                         0.056367
20    2019-03-22          ...                        -0.032608
21    2019-03-22          ...                         0.026379
22    2019-03-22          ...                         0.093411
23    2019-03-22          ...                         0.055488
24    2019-03-22          ...                         0.094785
25    2019-03-22          ...                         0.011085
26    2019-03-22          ...                         0.018609
27    2019-03-22          ...                        -0.044874
28    2019-03-22          ...                         0.107533
29    2019-03-22          ...                         0.058133
...          ...          ...                              ...
1819  2019-04-12          ...                        -0.085425
1820  2019-04-12          ...                        -0.092823
1821  2019-04-12          ...                              NaN
1822  2019-04-12          ...                        -0.100427
1823  2019-04-12          ...                         0.033232
1824  2019-04-12          ...                         0.065730
1825  2019-04-12          ...                        -0.051022
1826  2019-04-12          ...                        -0.036380
1827  2019-04-12          ...                        -0.043987
1828  2019-04-12          ...                        -0.045680
1829  2019-04-12          ...                        -0.008447
1830  2019-04-12          ...                        -0.004004
1831  2019-04-12          ...                         0.001118
1832  2019-04-12          ...                        -0.176860
1833  2019-04-12          ...                         0.021135
1834  2019-04-12          ...                        -0.098301
1835  2019-04-12          ...                         0.034099
1836  2019-04-12          ...                        -0.011268
1837  2019-04-12          ...                        -0.150252
1838  2019-04-12          ...                        -0.069454
1839  2019-04-12          ...                         0.045945
1840  2019-04-12          ...                        -0.019149
1841  2019-04-12          ...                        -0.021475
1842  2019-04-12          ...                        -0.044818
1843  2019-04-12          ...                        -0.064066
1844  2019-04-12          ...                        -0.099530
1845  2019-04-12          ...                        -0.003440
1846  2019-04-12          ...                        -0.101618
1847  2019-04-12          ...                         0.008705
1848  2019-04-12          ...                         0.006227

[27655 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AYX.N' 'BHVN.N' 'MDGL.O']
total 1891 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-23          ...                         0.034608
1     2019-03-23          ...                        -0.005286
2     2019-03-23          ...                         0.063754
3     2019-03-23          ...                         0.018627
4     2019-03-23          ...                        -0.003249
5     2019-03-23          ...                        -0.023649
6     2019-03-23          ...                        -0.002447
7     2019-03-23          ...                              NaN
8     2019-03-23          ...                        -0.009107
```

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11    2019-03-23          ...                        -0.049133
12    2019-03-23          ...                         0.015075
13    2019-03-23          ...                        -0.006322
14    2019-03-23          ...                         0.058547
15    2019-03-23          ...                         0.039900
16    2019-03-23          ...                         0.025012
17    2019-03-23          ...                        -0.014512
18    2019-03-23          ...                        -0.011392
19    2019-03-23          ...                         0.037425
20    2019-03-23          ...                        -0.039730
21    2019-03-23          ...                         0.023858
22    2019-03-23          ...                         0.086647
23    2019-03-23          ...                         0.017239
24    2019-03-23          ...                         0.085054
25    2019-03-23          ...                         0.013945
26    2019-03-23          ...                         0.037130
27    2019-03-23          ...                        -0.016729
28    2019-03-23          ...                         0.083222
29    2019-03-23          ...                         0.080173
...          ...          ...                              ...
1816  2019-04-13          ...                        -0.081926
1817  2019-04-13          ...                        -0.077247
1818  2019-04-13          ...                              NaN
1819  2019-04-13          ...                         0.008311
1820  2019-04-13          ...                         0.042426
1821  2019-04-13          ...                         0.109908
1822  2019-04-13          ...                        -0.010971
1823  2019-04-13          ...                        -0.039612
1824  2019-04-13          ...                        -0.016690
1825  2019-04-13          ...                        -0.029517
1826  2019-04-13          ...                        -0.017320
1827  2019-04-13          ...                         0.038783
1828  2019-04-13          ...                        -0.052476
1829  2019-04-13          ...                        -0.188133
1830  2019-04-13          ...                        -0.000060
1831  2019-04-13          ...                        -0.100824
1832  2019-04-13          ...                         0.017949
1833  2019-04-13          ...                        -0.007956
1834  2019-04-13          ...                        -0.176059
1835  2019-04-13          ...                        -0.016682
1836  2019-04-13          ...                         0.067700
1837  2019-04-13          ...                        -0.018201
1838  2019-04-13          ...                         0.007748
1839  2019-04-13          ...                        -0.055473
1840  2019-04-13          ...                        -0.015529
1841  2019-04-13          ...                        -0.029936
1842  2019-04-13          ...                        -0.017058
1843  2019-04-13          ...                        -0.078784
1844  2019-04-13          ...                        -0.010918
1845  2019-04-13          ...                        -0.009525

[27672 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BHVN.N' 'MDGL.O' 'ADC.N']
total 1890 df
            time          ...          returnsOpenPrevMktres10
0     2019-03-24          ...                         0.007633
1     2019-03-24          ...                         0.001827
2     2019-03-24          ...                         0.031508
3     2019-03-24          ...                         0.004531
4     2019-03-24          ...                         0.001749
5     2019-03-24          ...                        -0.026396
6     2019-03-24          ...                        -0.005920
```

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9     2019-03-24           ...                         -0.010518
10    2019-03-24           ...                         -0.069884
11    2019-03-24           ...                         -0.055814
12    2019-03-24           ...                          0.021586
13    2019-03-24           ...                         -0.038398
14    2019-03-24           ...                          0.042091
15    2019-03-24           ...                          0.020538
16    2019-03-24           ...                          0.054007
17    2019-03-24           ...                          0.021722
18    2019-03-24           ...                         -0.017338
19    2019-03-24           ...                          0.025076
20    2019-03-24           ...                         -0.030374
21    2019-03-24           ...                          0.017066
22    2019-03-24           ...                          0.008133
23    2019-03-24           ...                          0.011684
24    2019-03-24           ...                          0.079101
25    2019-03-24           ...                          0.017243
26    2019-03-24           ...                          0.005525
27    2019-03-24           ...                         -0.068351
28    2019-03-24           ...                          0.053540
29    2019-03-24           ...                          0.046908
...          ...           ...                               ...
1817  2019-04-14           ...                         -0.066231
1818  2019-04-14           ...                         -0.070792
1819  2019-04-14           ...                               NaN
1820  2019-04-14           ...                          0.029688
1821  2019-04-14           ...                          0.052317
1822  2019-04-14           ...                          0.130900
1823  2019-04-14           ...                         -0.005818
1824  2019-04-14           ...                         -0.010743
1825  2019-04-14           ...                         -0.044307
1826  2019-04-14           ...                         -0.029910
1827  2019-04-14           ...                         -0.013708
1828  2019-04-14           ...                          0.036388
1829  2019-04-14           ...                         -0.011980
1830  2019-04-14           ...                         -0.100980
1831  2019-04-14           ...                          0.038303
1832  2019-04-14           ...                         -0.130757
1833  2019-04-14           ...                          0.017579
1834  2019-04-14           ...                          0.013848
1835  2019-04-14           ...                         -0.040526
1836  2019-04-14           ...                         -0.051300
1837  2019-04-14           ...                          0.039202
1838  2019-04-14           ...                         -0.041066
1839  2019-04-14           ...                          0.033669
1840  2019-04-14           ...                         -0.006067
1841  2019-04-14           ...                         -0.053101
1842  2019-04-14           ...                          0.004533
1843  2019-04-14           ...                         -0.009747
1844  2019-04-14           ...                         -0.057707
1845  2019-04-14           ...                          0.053349
1846  2019-04-14           ...                          0.003094

[27686 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ADAP.O' 'AMWD.O' 'EYE.O']
total 1889 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-25           ...                          0.013938
1     2019-03-25           ...                         -0.026636
2     2019-03-25           ...                          0.041014
3     2019-03-25           ...                          0.006912
4     2019-03-25           ...                          0.022677
```

```
7     2019-03-25           ...                              NaN
8     2019-03-25           ...                        -0.039878
9     2019-03-25           ...                        -0.009816
10    2019-03-25           ...                        -0.083775
11    2019-03-25           ...                        -0.046823
12    2019-03-25           ...                         0.017332
13    2019-03-25           ...                        -0.033770
14    2019-03-25           ...                         0.061548
15    2019-03-25           ...                         0.017480
16    2019-03-25           ...                         0.043720
17    2019-03-25           ...                         0.048147
18    2019-03-25           ...                        -0.013218
19    2019-03-25           ...                         0.097246
20    2019-03-25           ...                        -0.020184
21    2019-03-25           ...                         0.044378
22    2019-03-25           ...                         0.046901
23    2019-03-25           ...                         0.056255
24    2019-03-25           ...                         0.060595
25    2019-03-25           ...                         0.015028
26    2019-03-25           ...                        -0.001693
27    2019-03-25           ...                        -0.029332
28    2019-03-25           ...                         0.056063
29    2019-03-25           ...                         0.056879
...          ...           ...                              ...
1820  2019-04-15           ...                        -0.052126
1821  2019-04-15           ...                        -0.066560
1822  2019-04-15           ...                         0.005122
1823  2019-04-15           ...                         0.067662
1824  2019-04-15           ...                         0.051318
1825  2019-04-15           ...                         0.168782
1826  2019-04-15           ...                         0.007116
1827  2019-04-15           ...                         0.003808
1828  2019-04-15           ...                        -0.057514
1829  2019-04-15           ...                        -0.042227
1830  2019-04-15           ...                        -0.005302
1831  2019-04-15           ...                         0.013755
1832  2019-04-15           ...                         0.008252
1833  2019-04-15           ...                        -0.169989
1834  2019-04-15           ...                         0.039002
1835  2019-04-15           ...                        -0.107783
1836  2019-04-15           ...                         0.008910
1837  2019-04-15           ...                         0.002295
1838  2019-04-15           ...                        -0.053399
1839  2019-04-15           ...                        -0.136207
1840  2019-04-15           ...                         0.073812
1841  2019-04-15           ...                        -0.042905
1842  2019-04-15           ...                         0.009531
1843  2019-04-15           ...                         0.043949
1844  2019-04-15           ...                        -0.129074
1845  2019-04-15           ...                        -0.011839
1846  2019-04-15           ...                         0.012613
1847  2019-04-15           ...                        -0.046611
1848  2019-04-15           ...                         0.062513
1849  2019-04-15           ...                         0.012770

[27703 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NEOG.O' 'OCFC.O' 'WOR.N']
total 1895 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-28           ...                         0.016168
1     2019-03-28           ...                        -0.005866
2     2019-03-28           ...                         0.049353
```

```
5     2019-03-28           ...                          -0.015945
6     2019-03-28           ...                           0.030031
7     2019-03-28           ...                                NaN
8     2019-03-28           ...                           0.009254
9     2019-03-28           ...                           0.002405
10    2019-03-28           ...                          -0.040206
11    2019-03-28           ...                          -0.029004
12    2019-03-28           ...                           0.031202
13    2019-03-28           ...                          -0.022482
14    2019-03-28           ...                           0.096093
15    2019-03-28           ...                           0.008756
16    2019-03-28           ...                           0.019244
17    2019-03-28           ...                           0.036168
18    2019-03-28           ...                           0.008053
19    2019-03-28           ...                           0.082723
20    2019-03-28           ...                          -0.007181
21    2019-03-28           ...                           0.050242
22    2019-03-28           ...                          -0.018586
23    2019-03-28           ...                           0.067625
24    2019-03-28           ...                           0.026204
25    2019-03-28           ...                           0.001672
26    2019-03-28           ...                          -0.001801
27    2019-03-28           ...                          -0.001585
28    2019-03-28           ...                           0.039259
29    2019-03-28           ...                           0.058535
...          ...           ...                                ...
1823  2019-04-18           ...                          -0.064262
1824  2019-04-18           ...                          -0.049665
1825  2019-04-18           ...                          -0.008850
1826  2019-04-18           ...                           0.108398
1827  2019-04-18           ...                           0.044617
1828  2019-04-18           ...                           0.277496
1829  2019-04-18           ...                           0.054225
1830  2019-04-18           ...                          -0.024706
1831  2019-04-18           ...                          -0.037578
1832  2019-04-18           ...                          -0.021771
1833  2019-04-18           ...                          -0.003650
1834  2019-04-18           ...                           0.024107
1835  2019-04-18           ...                           0.005869
1836  2019-04-18           ...                          -0.164184
1837  2019-04-18           ...                           0.030834
1838  2019-04-18           ...                          -0.136998
1839  2019-04-18           ...                           0.006642
1840  2019-04-18           ...                          -0.022027
1841  2019-04-18           ...                          -0.106498
1842  2019-04-18           ...                          -0.079363
1843  2019-04-18           ...                           0.040868
1844  2019-04-18           ...                          -0.039358
1845  2019-04-18           ...                           0.020177
1846  2019-04-18           ...                           0.027306
1847  2019-04-18           ...                          -0.087838
1848  2019-04-18           ...                          -0.013448
1849  2019-04-18           ...                          -0.004264
1850  2019-04-18           ...                          -0.042720
1851  2019-04-18           ...                           0.059848
1852  2019-04-18           ...                           0.004217

[27716 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GCO.N' 'LX.O' 'SGH.O']
total 1897 df
            time           ...           returnsOpenPrevMktres10
0     2019-03-29           ...                           0.011776
```

```
3     2019-03-29          ...                          -0.008324
4     2019-03-29          ...                           0.030288
5     2019-03-29          ...                          -0.005424
6     2019-03-29          ...                           0.018994
7     2019-03-29          ...                                NaN
8     2019-03-29          ...                           0.063350
9     2019-03-29          ...                          -0.010519
10    2019-03-29          ...                          -0.094765
11    2019-03-29          ...                          -0.062276
12    2019-03-29          ...                           0.002540
13    2019-03-29          ...                          -0.042314
14    2019-03-29          ...                           0.086830
15    2019-03-29          ...                           0.011033
16    2019-03-29          ...                           0.002010
17    2019-03-29          ...                          -0.018465
18    2019-03-29          ...                          -0.009775
19    2019-03-29          ...                           0.028983
20    2019-03-29          ...                           0.010511
21    2019-03-29          ...                           0.016892
22    2019-03-29          ...                          -0.040950
23    2019-03-29          ...                           0.041751
24    2019-03-29          ...                           0.040179
25    2019-03-29          ...                           0.010428
26    2019-03-29          ...                          -0.000322
27    2019-03-29          ...                          -0.005549
28    2019-03-29          ...                           0.037577
29    2019-03-29          ...                           0.082471
...          ...          ...                                ...
1823  2019-04-19          ...                          -0.038393
1824  2019-04-19          ...                          -0.097887
1825  2019-04-19          ...                          -0.021342
1826  2019-04-19          ...                           0.069566
1827  2019-04-19          ...                           0.040977
1828  2019-04-19          ...                           0.120862
1829  2019-04-19          ...                           0.027782
1830  2019-04-19          ...                           0.028909
1831  2019-04-19          ...                          -0.038163
1832  2019-04-19          ...                           0.002776
1833  2019-04-19          ...                           0.014315
1834  2019-04-19          ...                           0.002591
1835  2019-04-19          ...                           0.067387
1836  2019-04-19          ...                          -0.108476
1837  2019-04-19          ...                           0.005962
1838  2019-04-19          ...                          -0.136514
1839  2019-04-19          ...                           0.025765
1840  2019-04-19          ...                          -0.009361
1841  2019-04-19          ...                          -0.089731
1842  2019-04-19          ...                          -0.093239
1843  2019-04-19          ...                          -0.030419
1844  2019-04-19          ...                          -0.025920
1845  2019-04-19          ...                          -0.001785
1846  2019-04-19          ...                           0.040079
1847  2019-04-19          ...                          -0.106524
1848  2019-04-19          ...                           0.017183
1849  2019-04-19          ...                          -0.010059
1850  2019-04-19          ...                           0.001245
1851  2019-04-19          ...                           0.041415
1852  2019-04-19          ...                           0.009713

[27722 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CISN.N' 'GPI.N' 'TCP.N']
total 1898 df
```

```
1     2019-03-30          ...                    -0.026994
2     2019-03-30          ...                     0.021912
3     2019-03-30          ...                    -0.003240
4     2019-03-30          ...                     0.049351
5     2019-03-30          ...                     0.013899
6     2019-03-30          ...                     0.008718
7     2019-03-30          ...                          NaN
8     2019-03-30          ...                     0.150693
9     2019-03-30          ...                    -0.012858
10    2019-03-30          ...                    -0.078512
11    2019-03-30          ...                    -0.049003
12    2019-03-30          ...                     0.012978
13    2019-03-30          ...                    -0.020431
14    2019-03-30          ...                     0.080014
15    2019-03-30          ...                     0.031413
16    2019-03-30          ...                    -0.018666
17    2019-03-30          ...                    -0.045737
18    2019-03-30          ...                     0.024655
19    2019-03-30          ...                     0.012724
20    2019-03-30          ...                     0.012254
21    2019-03-30          ...                     0.038089
22    2019-03-30          ...                    -0.006690
23    2019-03-30          ...                     0.042059
24    2019-03-30          ...                     0.018058
25    2019-03-30          ...                    -0.001594
26    2019-03-30          ...                    -0.009195
27    2019-03-30          ...                    -0.007227
28    2019-03-30          ...                     0.068313
29    2019-03-30          ...                     0.038558
...          ...          ...                          ...
1826  2019-04-20          ...                    -0.009159
1827  2019-04-20          ...                    -0.025302
1828  2019-04-20          ...                     0.021605
1829  2019-04-20          ...                     0.107414
1830  2019-04-20          ...                     0.026779
1831  2019-04-20          ...                     0.052751
1832  2019-04-20          ...                     0.040859
1833  2019-04-20          ...                     0.058784
1834  2019-04-20          ...                    -0.061611
1835  2019-04-20          ...                     0.041849
1836  2019-04-20          ...                     0.016783
1837  2019-04-20          ...                     0.018834
1838  2019-04-20          ...                     0.106456
1839  2019-04-20          ...                    -0.066566
1840  2019-04-20          ...                     0.044496
1841  2019-04-20          ...                    -0.024303
1842  2019-04-20          ...                     0.028595
1843  2019-04-20          ...                     0.031511
1844  2019-04-20          ...                    -0.018452
1845  2019-04-20          ...                    -0.087460
1846  2019-04-20          ...                    -0.001060
1847  2019-04-20          ...                    -0.024099
1848  2019-04-20          ...                     0.005695
1849  2019-04-20          ...                     0.103265
1850  2019-04-20          ...                    -0.087178
1851  2019-04-20          ...                     0.021470
1852  2019-04-20          ...                    -0.031909
1853  2019-04-20          ...                     0.045698
1854  2019-04-20          ...                     0.051577
1855  2019-04-20          ...                     0.013810

[27728 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2019-03-31	...	0.002397
1	2019-03-31	...	0.023052
2	2019-03-31	...	-0.011960
3	2019-03-31	...	0.011063
4	2019-03-31	...	0.043314
5	2019-03-31	...	0.034679
6	2019-03-31	...	0.004405
7	2019-03-31	...	NaN
8	2019-03-31	...	0.144308
9	2019-03-31	...	0.004460
10	2019-03-31	...	-0.063962
11	2019-03-31	...	-0.028270
12	2019-03-31	...	0.029527
13	2019-03-31	...	0.050624
14	2019-03-31	...	0.042476
15	2019-03-31	...	0.016902
16	2019-03-31	...	-0.009921
17	2019-03-31	...	-0.056782
18	2019-03-31	...	0.050956
19	2019-03-31	...	0.004654
20	2019-03-31	...	0.024942
21	2019-03-31	...	0.036343
22	2019-03-31	...	0.009953
23	2019-03-31	...	0.025328
24	2019-03-31	...	-0.023196
25	2019-03-31	...	0.006438
26	2019-03-31	...	-0.019338
27	2019-03-31	...	-0.003399
28	2019-03-31	...	-0.084724
29	2019-03-31	...	0.033498
...	...	...	...
1827	2019-04-21	...	-0.069145
1828	2019-04-21	...	-0.049950
1829	2019-04-21	...	0.006633
1830	2019-04-21	...	0.265857
1831	2019-04-21	...	0.042302
1832	2019-04-21	...	0.051529
1833	2019-04-21	...	0.059040
1834	2019-04-21	...	0.052660
1835	2019-04-21	...	-0.030300
1836	2019-04-21	...	0.040528
1837	2019-04-21	...	0.013246
1838	2019-04-21	...	0.015566
1839	2019-04-21	...	0.092337
1840	2019-04-21	...	-0.094988
1841	2019-04-21	...	0.055605
1842	2019-04-21	...	-0.025999
1843	2019-04-21	...	0.005204
1844	2019-04-21	...	-0.000801
1845	2019-04-21	...	-0.080156
1846	2019-04-21	...	-0.099380
1847	2019-04-21	...	-0.007219
1848	2019-04-21	...	0.003288
1849	2019-04-21	...	0.021521
1850	2019-04-21	...	0.048184
1851	2019-04-21	...	-0.105588
1852	2019-04-21	...	-0.003321
1853	2019-04-21	...	-0.038860
1854	2019-04-21	...	0.015805
1855	2019-04-21	...	0.078534
1856	2019-04-21	...	0.014680

```
['A.N' 'AA.N' 'AABA.O' ... 'HOME.N' 'QIWI.O' 'STC.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-04           ...                          -0.002687
1     2019-04-04           ...                           0.011551
2     2019-04-04           ...                          -0.014580
3     2019-04-04           ...                           0.006075
4     2019-04-04           ...                           0.045283
5     2019-04-04           ...                           0.045986
6     2019-04-04           ...                          -0.010418
7     2019-04-04           ...                                NaN
8     2019-04-04           ...                           0.171255
9     2019-04-04           ...                          -0.000305
10    2019-04-04           ...                          -0.060890
11    2019-04-04           ...                          -0.018014
12    2019-04-04           ...                           0.039478
13    2019-04-04           ...                           0.037463
14    2019-04-04           ...                           0.056877
15    2019-04-04           ...                           0.016040
16    2019-04-04           ...                           0.018913
17    2019-04-04           ...                          -0.091121
18    2019-04-04           ...                           0.053298
19    2019-04-04           ...                          -0.004602
20    2019-04-04           ...                           0.016409
21    2019-04-04           ...                           0.010876
22    2019-04-04           ...                          -0.004933
23    2019-04-04           ...                           0.009361
24    2019-04-04           ...                          -0.005130
25    2019-04-04           ...                           0.014773
26    2019-04-04           ...                          -0.015515
27    2019-04-04           ...                           0.022101
28    2019-04-04           ...                          -0.144253
29    2019-04-04           ...                           0.002577
...          ...           ...                                ...
1825  2019-04-22           ...                          -0.050393
1826  2019-04-22           ...                          -0.048978
1827  2019-04-22           ...                           0.022242
1828  2019-04-22           ...                           0.188455
1829  2019-04-22           ...                           0.032595
1830  2019-04-22           ...                           0.001868
1831  2019-04-22           ...                           0.005602
1832  2019-04-22           ...                           0.065256
1833  2019-04-22           ...                          -0.027510
1834  2019-04-22           ...                           0.065440
1835  2019-04-22           ...                           0.013973
1836  2019-04-22           ...                           0.021646
1837  2019-04-22           ...                           0.100067
1838  2019-04-22           ...                          -0.126331
1839  2019-04-22           ...                           0.060575
1840  2019-04-22           ...                           0.013823
1841  2019-04-22           ...                           0.007259
1842  2019-04-22           ...                           0.006409
1843  2019-04-22           ...                          -0.072984
1844  2019-04-22           ...                          -0.104267
1845  2019-04-22           ...                          -0.002198
1846  2019-04-22           ...                           0.011069
1847  2019-04-22           ...                           0.009273
1848  2019-04-22           ...                           0.072693
1849  2019-04-22           ...                          -0.110535
1850  2019-04-22           ...                           0.053983
1851  2019-04-22           ...                          -0.002006
1852  2019-04-22           ...                           0.030421
```

```
[27747 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GWB.N' 'RUN.O' 'SASR.O']
total 1891 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-05           ...                          -0.014868
1     2019-04-05           ...                           0.013061
2     2019-04-05           ...                          -0.015746
3     2019-04-05           ...                           0.001074
4     2019-04-05           ...                           0.053158
5     2019-04-05           ...                           0.007177
6     2019-04-05           ...                           0.009347
7     2019-04-05           ...                                NaN
8     2019-04-05           ...                           0.223164
9     2019-04-05           ...                          -0.017796
10    2019-04-05           ...                          -0.031481
11    2019-04-05           ...                          -0.011815
12    2019-04-05           ...                           0.065589
13    2019-04-05           ...                           0.036460
14    2019-04-05           ...                           0.053178
15    2019-04-05           ...                           0.008888
16    2019-04-05           ...                           0.009504
17    2019-04-05           ...                          -0.141781
18    2019-04-05           ...                           0.050936
19    2019-04-05           ...                          -0.004110
20    2019-04-05           ...                           0.008979
21    2019-04-05           ...                           0.040889
22    2019-04-05           ...                           0.013696
23    2019-04-05           ...                           0.035249
24    2019-04-05           ...                          -0.011815
25    2019-04-05           ...                           0.008168
26    2019-04-05           ...                          -0.009973
27    2019-04-05           ...                          -0.031179
28    2019-04-05           ...                          -0.075708
29    2019-04-05           ...                           0.032407
...          ...           ...                                ...
1826  2019-04-25           ...                          -0.038547
1827  2019-04-25           ...                          -0.053149
1828  2019-04-25           ...                           0.014905
1829  2019-04-25           ...                           0.177228
1830  2019-04-25           ...                           0.029161
1831  2019-04-25           ...                          -0.037947
1832  2019-04-25           ...                          -0.016314
1833  2019-04-25           ...                           0.053626
1834  2019-04-25           ...                          -0.033280
1835  2019-04-25           ...                           0.091465
1836  2019-04-25           ...                           0.030654
1837  2019-04-25           ...                          -0.003660
1838  2019-04-25           ...                           0.101092
1839  2019-04-25           ...                          -0.018829
1840  2019-04-25           ...                           0.057842
1841  2019-04-25           ...                          -0.006598
1842  2019-04-25           ...                           0.015457
1843  2019-04-25           ...                           0.026384
1844  2019-04-25           ...                          -0.066729
1845  2019-04-25           ...                          -0.076315
1846  2019-04-25           ...                          -0.002794
1847  2019-04-25           ...                           0.019395
1848  2019-04-25           ...                           0.027399
1849  2019-04-25           ...                           0.048745
1850  2019-04-25           ...                          -0.073545
1851  2019-04-25           ...                           0.073759
```

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1854  2019-04-25           ...                          0.061858
1855  2019-04-25           ...                          0.030582

[27756 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DM.N' 'PLXS.O' 'PRFT.O']
total 1894 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-06           ...                         -0.029834
1     2019-04-06           ...                          0.013048
2     2019-04-06           ...                         -0.052221
3     2019-04-06           ...                          0.005140
4     2019-04-06           ...                          0.062200
5     2019-04-06           ...                         -0.011859
6     2019-04-06           ...                         -0.001766
7     2019-04-06           ...                          0.035386
8     2019-04-06           ...                          0.263100
9     2019-04-06           ...                         -0.023803
10    2019-04-06           ...                         -0.071401
11    2019-04-06           ...                         -0.001235
12    2019-04-06           ...                          0.032330
13    2019-04-06           ...                          0.030144
14    2019-04-06           ...                          0.042744
15    2019-04-06           ...                          0.009873
16    2019-04-06           ...                          0.018071
17    2019-04-06           ...                         -0.123939
18    2019-04-06           ...                          0.051859
19    2019-04-06           ...                         -0.010825
20    2019-04-06           ...                         -0.009048
21    2019-04-06           ...                          0.041355
22    2019-04-06           ...                         -0.012396
23    2019-04-06           ...                          0.028781
24    2019-04-06           ...                         -0.034054
25    2019-04-06           ...                          0.000697
26    2019-04-06           ...                         -0.028821
27    2019-04-06           ...                         -0.023240
28    2019-04-06           ...                         -0.128668
29    2019-04-06           ...                          0.014556
...          ...           ...                               ...
1823  2019-04-26           ...                         -0.061372
1824  2019-04-26           ...                         -0.043177
1825  2019-04-26           ...                          0.009343
1826  2019-04-26           ...                          0.199032
1827  2019-04-26           ...                          0.034665
1828  2019-04-26           ...                         -0.026024
1829  2019-04-26           ...                          0.004747
1830  2019-04-26           ...                          0.040073
1831  2019-04-26           ...                         -0.025326
1832  2019-04-26           ...                          0.100043
1833  2019-04-26           ...                          0.016942
1834  2019-04-26           ...                          0.007289
1835  2019-04-26           ...                          0.072796
1836  2019-04-26           ...                          0.010184
1837  2019-04-26           ...                          0.046666
1838  2019-04-26           ...                          0.018347
1839  2019-04-26           ...                          0.005694
1840  2019-04-26           ...                         -0.010959
1841  2019-04-26           ...                         -0.108183
1842  2019-04-26           ...                         -0.079432
1843  2019-04-26           ...                          0.027041
1844  2019-04-26           ...                          0.023358
1845  2019-04-26           ...                         -0.001281
1846  2019-04-26           ...                          0.058201
```

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1849  2019-04-26           ...                          0.066749
1850  2019-04-26           ...                         -0.006108
1851  2019-04-26           ...                          0.083285
1852  2019-04-26           ...                          0.023479

[27760 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PLXS.O' 'PRFT.O' 'BFAM.N']
total 1892 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-07           ...                         -0.033311
1     2019-04-07           ...                          0.041414
2     2019-04-07           ...                         -0.074931
3     2019-04-07           ...                          0.004986
4     2019-04-07           ...                          0.057289
5     2019-04-07           ...                          0.024385
6     2019-04-07           ...                          0.010484
7     2019-04-07           ...                          0.063728
8     2019-04-07           ...                          0.163578
9     2019-04-07           ...                         -0.017039
10    2019-04-07           ...                         -0.113985
11    2019-04-07           ...                          0.004830
12    2019-04-07           ...                          0.044689
13    2019-04-07           ...                          0.013731
14    2019-04-07           ...                          0.021375
15    2019-04-07           ...                         -0.011254
16    2019-04-07           ...                          0.019472
17    2019-04-07           ...                         -0.066372
18    2019-04-07           ...                          0.064503
19    2019-04-07           ...                          0.007914
20    2019-04-07           ...                          0.004474
21    2019-04-07           ...                          0.015358
22    2019-04-07           ...                         -0.088751
23    2019-04-07           ...                         -0.013738
24    2019-04-07           ...                         -0.063819
25    2019-04-07           ...                          0.006791
26    2019-04-07           ...                         -0.047306
27    2019-04-07           ...                          0.011761
28    2019-04-07           ...                         -0.191179
29    2019-04-07           ...                          0.027414
...          ...           ...                               ...
1822  2019-04-27           ...                         -0.049018
1823  2019-04-27           ...                         -0.048864
1824  2019-04-27           ...                         -0.025136
1825  2019-04-27           ...                          0.159929
1826  2019-04-27           ...                          0.017164
1827  2019-04-27           ...                          0.003173
1828  2019-04-27           ...                          0.012918
1829  2019-04-27           ...                          0.034205
1830  2019-04-27           ...                         -0.003412
1831  2019-04-27           ...                          0.097321
1832  2019-04-27           ...                         -0.004771
1833  2019-04-27           ...                          0.025920
1834  2019-04-27           ...                          0.062740
1835  2019-04-27           ...                          0.012146
1836  2019-04-27           ...                          0.037596
1837  2019-04-27           ...                          0.042468
1838  2019-04-27           ...                         -0.002902
1839  2019-04-27           ...                         -0.022573
1840  2019-04-27           ...                         -0.055318
1841  2019-04-27           ...                         -0.107541
1842  2019-04-27           ...                          0.046417
1843  2019-04-27           ...                          0.027535
```

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1846  2019-04-27           ...                          -0.115362
1847  2019-04-27           ...                           0.027972
1848  2019-04-27           ...                           0.064398
1849  2019-04-27           ...                          -0.012207
1850  2019-04-27           ...                           0.082518
1851  2019-04-27           ...                           0.022982

[27764 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PLXS.O' 'PRFT.O' 'BFAM.N']
total 1890 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-08           ...                          -0.032952
1     2019-04-08           ...                           0.015377
2     2019-04-08           ...                          -0.078979
3     2019-04-08           ...                          -0.005955
4     2019-04-08           ...                           0.038137
5     2019-04-08           ...                           0.027615
6     2019-04-08           ...                           0.025054
7     2019-04-08           ...                           0.078646
8     2019-04-08           ...                           0.147689
9     2019-04-08           ...                          -0.003559
10    2019-04-08           ...                          -0.072121
11    2019-04-08           ...                           0.014601
12    2019-04-08           ...                          -0.017542
13    2019-04-08           ...                           0.005418
14    2019-04-08           ...                           0.030820
15    2019-04-08           ...                          -0.011202
16    2019-04-08           ...                           0.026013
17    2019-04-08           ...                          -0.088582
18    2019-04-08           ...                           0.071702
19    2019-04-08           ...                           0.030696
20    2019-04-08           ...                          -0.000370
21    2019-04-08           ...                           0.013715
22    2019-04-08           ...                          -0.093371
23    2019-04-08           ...                          -0.007832
24    2019-04-08           ...                          -0.012564
25    2019-04-08           ...                          -0.022143
26    2019-04-08           ...                          -0.019109
27    2019-04-08           ...                          -0.162455
28    2019-04-08           ...                           0.016030
29    2019-04-08           ...                           0.005541
...          ...           ...                                ...
1821  2019-04-28           ...                          -0.049303
1822  2019-04-28           ...                          -0.065811
1823  2019-04-28           ...                           0.005468
1824  2019-04-28           ...                           0.149913
1825  2019-04-28           ...                           0.023061
1826  2019-04-28           ...                          -0.052041
1827  2019-04-28           ...                          -0.002371
1828  2019-04-28           ...                           0.004711
1829  2019-04-28           ...                           0.001258
1830  2019-04-28           ...                           0.083705
1831  2019-04-28           ...                          -0.013102
1832  2019-04-28           ...                           0.001899
1833  2019-04-28           ...                           0.062986
1834  2019-04-28           ...                          -0.077091
1835  2019-04-28           ...                           0.011562
1836  2019-04-28           ...                           0.017506
1837  2019-04-28           ...                           0.002124
1838  2019-04-28           ...                          -0.035277
1839  2019-04-28           ...                          -0.059990
1840  2019-04-28           ...                          -0.106500
```

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1843  2019-04-28           ...                          -0.033970
1844  2019-04-28           ...                           0.002479
1845  2019-04-28           ...                          -0.109645
1846  2019-04-28           ...                          -0.002021
1847  2019-04-28           ...                           0.050662
1848  2019-04-28           ...                          -0.024874
1849  2019-04-28           ...                           0.031370
1850  2019-04-28           ...                           0.020245

[27767 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CALM.O' 'FDS.N' 'KRNY.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-11           ...                          -0.024426
1     2019-04-11           ...                           0.115999
2     2019-04-11           ...                          -0.072950
3     2019-04-11           ...                          -0.021435
4     2019-04-11           ...                           0.037261
5     2019-04-11           ...                           0.013608
6     2019-04-11           ...                           0.021493
7     2019-04-11           ...                           0.061752
8     2019-04-11           ...                           0.121771
9     2019-04-11           ...                           0.005445
10    2019-04-11           ...                          -0.043553
11    2019-04-11           ...                           0.031456
12    2019-04-11           ...                          -0.038404
13    2019-04-11           ...                           0.000553
14    2019-04-11           ...                           0.030719
15    2019-04-11           ...                          -0.034093
16    2019-04-11           ...                           0.017576
17    2019-04-11           ...                          -0.243381
18    2019-04-11           ...                           0.073906
19    2019-04-11           ...                           0.044893
20    2019-04-11           ...                          -0.030699
21    2019-04-11           ...                          -0.002983
22    2019-04-11           ...                          -0.100197
23    2019-04-11           ...                          -0.014228
24    2019-04-11           ...                          -0.012351
25    2019-04-11           ...                          -0.005843
26    2019-04-11           ...                          -0.003075
27    2019-04-11           ...                          -0.208159
28    2019-04-11           ...                           0.018582
29    2019-04-11           ...                           0.001662
...          ...           ...                                ...
1821  2019-04-29           ...                          -0.065689
1822  2019-04-29           ...                          -0.032177
1823  2019-04-29           ...                          -0.026294
1824  2019-04-29           ...                           0.138750
1825  2019-04-29           ...                          -0.010454
1826  2019-04-29           ...                          -0.080703
1827  2019-04-29           ...                          -0.005107
1828  2019-04-29           ...                          -0.051369
1829  2019-04-29           ...                           0.011159
1830  2019-04-29           ...                           0.089562
1831  2019-04-29           ...                          -0.035972
1832  2019-04-29           ...                           0.015993
1833  2019-04-29           ...                           0.075105
1834  2019-04-29           ...                          -0.014303
1835  2019-04-29           ...                          -0.017864
1836  2019-04-29           ...                           0.016093
1837  2019-04-29           ...                           0.007106
1838  2019-04-29           ...                           0.004460
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1841  2019-04-29          ...                         0.007854
1842  2019-04-29          ...                         0.069675
1843  2019-04-29          ...                        -0.034043
1844  2019-04-29          ...                         0.002865
1845  2019-04-29          ...                        -0.033333
1846  2019-04-29          ...                        -0.008816
1847  2019-04-29          ...                         0.016402
1848  2019-04-29          ...                        -0.032888
1849  2019-04-29          ...                         0.038373
1850  2019-04-29          ...                         0.008213

[27775 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NSIT.O' 'SODA.O' 'WD.N']
total 1890 df
            time          ...          returnsOpenPrevMktres10
0     2019-04-12          ...                        -0.022060
1     2019-04-12          ...                         0.133734
2     2019-04-12          ...                        -0.069569
3     2019-04-12          ...                        -0.039243
4     2019-04-12          ...                         0.006795
5     2019-04-12          ...                        -0.017170
6     2019-04-12          ...                         0.020988
7     2019-04-12          ...                         0.062840
8     2019-04-12          ...                         0.074298
9     2019-04-12          ...                         0.015319
10    2019-04-12          ...                        -0.101392
11    2019-04-12          ...                         0.014612
12    2019-04-12          ...                        -0.066505
13    2019-04-12          ...                        -0.019738
14    2019-04-12          ...                         0.004256
15    2019-04-12          ...                        -0.031933
16    2019-04-12          ...                         0.013398
17    2019-04-12          ...                        -0.282352
18    2019-04-12          ...                         0.070201
19    2019-04-12          ...                         0.026954
20    2019-04-12          ...                        -0.036764
21    2019-04-12          ...                        -0.010902
22    2019-04-12          ...                        -0.159440
23    2019-04-12          ...                        -0.027566
24    2019-04-12          ...                         0.012453
25    2019-04-12          ...                        -0.003072
26    2019-04-12          ...                        -0.003011
27    2019-04-12          ...                        -0.264937
28    2019-04-12          ...                         0.007254
29    2019-04-12          ...                        -0.007708
...          ...          ...                              ...
1825  2019-05-02          ...                        -0.051768
1826  2019-05-02          ...                        -0.008974
1827  2019-05-02          ...                        -0.028964
1828  2019-05-02          ...                         0.075890
1829  2019-05-02          ...                        -0.006750
1830  2019-05-02          ...                        -0.081546
1831  2019-05-02          ...                        -0.046030
1832  2019-05-02          ...                        -0.025447
1833  2019-05-02          ...                         0.013209
1834  2019-05-02          ...                         0.094632
1835  2019-05-02          ...                        -0.049513
1836  2019-05-02          ...                         0.003767
1837  2019-05-02          ...                         0.050625
1838  2019-05-02          ...                        -0.003869
1839  2019-05-02          ...                        -0.023317
1840  2019-05-02          ...                         0.011372
```

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1843  2019-05-02          ...                         0.011157
1844  2019-05-02          ...                        -0.063756
1845  2019-05-02          ...                         0.018488
1846  2019-05-02          ...                         0.096695
1847  2019-05-02          ...                        -0.056045
1848  2019-05-02          ...                        -0.016935
1849  2019-05-02          ...                        -0.054166
1850  2019-05-02          ...                        -0.000049
1851  2019-05-02          ...                         0.041520
1852  2019-05-02          ...                        -0.014303
1853  2019-05-02          ...                         0.030926
1854  2019-05-02          ...                         0.002396

[27784 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LAD.N' 'LBRDA.O' 'SNX.N']
total 1896 df
            time          ...          returnsOpenPrevMktres10
0     2019-04-13          ...                        -0.023928
1     2019-04-13          ...                         0.177673
2     2019-04-13          ...                        -0.068878
3     2019-04-13          ...                        -0.084678
4     2019-04-13          ...                         0.015340
5     2019-04-13          ...                        -0.023720
6     2019-04-13          ...                         0.001713
7     2019-04-13          ...                         0.044944
8     2019-04-13          ...                         0.098306
9     2019-04-13          ...                         0.002560
10    2019-04-13          ...                        -0.004879
11    2019-04-13          ...                         0.057508
12    2019-04-13          ...                        -0.021866
13    2019-04-13          ...                        -0.016685
14    2019-04-13          ...                         0.028527
15    2019-04-13          ...                        -0.030108
16    2019-04-13          ...                         0.022639
17    2019-04-13          ...                        -0.247350
18    2019-04-13          ...                         0.087824
19    2019-04-13          ...                         0.049115
20    2019-04-13          ...                        -0.069429
21    2019-04-13          ...                         0.006901
22    2019-04-13          ...                        -0.066794
23    2019-04-13          ...                        -0.000864
24    2019-04-13          ...                         0.003550
25    2019-04-13          ...                        -0.004194
26    2019-04-13          ...                        -0.029531
27    2019-04-13          ...                        -0.217672
28    2019-04-13          ...                        -0.018357
29    2019-04-13          ...                              NaN
...          ...          ...                              ...
1827  2019-05-03          ...                        -0.053408
1828  2019-05-03          ...                        -0.038832
1829  2019-05-03          ...                        -0.001883
1830  2019-05-03          ...                         0.163835
1831  2019-05-03          ...                         0.001161
1832  2019-05-03          ...                         0.019492
1833  2019-05-03          ...                         0.017916
1834  2019-05-03          ...                        -0.040277
1835  2019-05-03          ...                         0.019456
1836  2019-05-03          ...                         0.103848
1837  2019-05-03          ...                        -0.061431
1838  2019-05-03          ...                         0.044225
1839  2019-05-03          ...                         0.033686
1840  2019-05-03          ...                        -0.037604
```

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1843  2019-05-03          ...                          0.008345
1844  2019-05-03          ...                          0.067096
1845  2019-05-03          ...                          0.047392
1846  2019-05-03          ...                         -0.026906
1847  2019-05-03          ...                          0.002971
1848  2019-05-03          ...                          0.086779
1849  2019-05-03          ...                         -0.044044
1850  2019-05-03          ...                          0.013016
1851  2019-05-03          ...                         -0.023794
1852  2019-05-03          ...                          0.003878
1853  2019-05-03          ...                          0.038260
1854  2019-05-03          ...                         -0.022659
1855  2019-05-03          ...                          0.066375
1856  2019-05-03          ...                         -0.000789

[27792 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SNX.N' 'FMX.N' 'SATS.O']
total 1894 df
            time          ...           returnsOpenPrevMktres10
0     2019-04-14          ...                         -0.025894
1     2019-04-14          ...                          0.175344
2     2019-04-14          ...                         -0.050481
3     2019-04-14          ...                         -0.116469
4     2019-04-14          ...                          0.000630
5     2019-04-14          ...                         -0.041922
6     2019-04-14          ...                          0.018089
7     2019-04-14          ...                          0.029674
8     2019-04-14          ...                          0.095992
9     2019-04-14          ...                          0.001084
10    2019-04-14          ...                         -0.020617
11    2019-04-14          ...                          0.019064
12    2019-04-14          ...                               NaN
13    2019-04-14          ...                         -0.026914
14    2019-04-14          ...                         -0.019434
15    2019-04-14          ...                          0.015361
16    2019-04-14          ...                         -0.049574
17    2019-04-14          ...                          0.035880
18    2019-04-14          ...                         -0.176826
19    2019-04-14          ...                          0.040745
20    2019-04-14          ...                          0.040162
21    2019-04-14          ...                         -0.046709
22    2019-04-14          ...                         -0.004721
23    2019-04-14          ...                         -0.052794
24    2019-04-14          ...                         -0.007498
25    2019-04-14          ...                          0.019670
26    2019-04-14          ...                         -0.016898
27    2019-04-14          ...                         -0.022478
28    2019-04-14          ...                         -0.253955
29    2019-04-14          ...                               NaN
...          ...          ...                               ...
1830  2019-05-04          ...                         -0.043148
1831  2019-05-04          ...                         -0.055160
1832  2019-05-04          ...                         -0.007294
1833  2019-05-04          ...                          0.159398
1834  2019-05-04          ...                         -0.010890
1835  2019-05-04          ...                          0.018125
1836  2019-05-04          ...                          0.042499
1837  2019-05-04          ...                         -0.065890
1838  2019-05-04          ...                          0.030653
1839  2019-05-04          ...                          0.095854
1840  2019-05-04          ...                         -0.086363
1841  2019-05-04          ...                          0.027199
1842  2019-05-04          ...                          0.010127
```

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1844  2019-05-04           ...                          -0.034333
1845  2019-05-04           ...                          -0.086030
1846  2019-05-04           ...                          -0.024045
1847  2019-05-04           ...                          -0.057681
1848  2019-05-04           ...                           0.024132
1849  2019-05-04           ...                           0.014830
1850  2019-05-04           ...                          -0.027184
1851  2019-05-04           ...                           0.085084
1852  2019-05-04           ...                          -0.042695
1853  2019-05-04           ...                           0.047986
1854  2019-05-04           ...                           0.021848
1855  2019-05-04           ...                           0.009814
1856  2019-05-04           ...                           0.071894
1857  2019-05-04           ...                           0.014601
1858  2019-05-04           ...                           0.063233
1859  2019-05-04           ...                          -0.069363

[27806 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MRTN.O' 'SCHN.O' 'SEND.N']
total 1898 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-15           ...                          -0.012153
1     2019-04-15           ...                           0.175365
2     2019-04-15           ...                          -0.055521
3     2019-04-15           ...                          -0.112138
4     2019-04-15           ...                          -0.009817
5     2019-04-15           ...                          -0.052216
6     2019-04-15           ...                           0.013245
7     2019-04-15           ...                          -0.026255
8     2019-04-15           ...                           0.125487
9     2019-04-15           ...                          -0.007111
10    2019-04-15           ...                          -0.076818
11    2019-04-15           ...                          -0.020860
12    2019-04-15           ...                                NaN
13    2019-04-15           ...                          -0.055368
14    2019-04-15           ...                          -0.054237
15    2019-04-15           ...                           0.019934
16    2019-04-15           ...                          -0.029089
17    2019-04-15           ...                           0.043642
18    2019-04-15           ...                          -0.181589
19    2019-04-15           ...                          -0.021026
20    2019-04-15           ...                           0.010795
21    2019-04-15           ...                          -0.051477
22    2019-04-15           ...                          -0.022584
23    2019-04-15           ...                          -0.001916
24    2019-04-15           ...                          -0.018535
25    2019-04-15           ...                           0.016051
26    2019-04-15           ...                          -0.005701
27    2019-04-15           ...                          -0.033743
28    2019-04-15           ...                          -0.068744
29    2019-04-15           ...                                NaN
...          ...           ...                                ...
1834  2019-05-05           ...                          -0.012433
1835  2019-05-05           ...                           0.016285
1836  2019-05-05           ...                           0.135618
1837  2019-05-05           ...                          -0.000691
1838  2019-05-05           ...                           0.068623
1839  2019-05-05           ...                           0.082842
1840  2019-05-05           ...                          -0.058602
1841  2019-05-05           ...                           0.012949
1842  2019-05-05           ...                           0.004042
1843  2019-05-05           ...                          -0.079142
1844  2019-05-05           ...                          -0.064978
```

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1846  2019-05-05          ...                          -0.005287
1847  2019-05-05          ...                          -0.048385
1848  2019-05-05          ...                          -0.113322
1849  2019-05-05          ...                          -0.055985
1850  2019-05-05          ...                          -0.054207
1851  2019-05-05          ...                           0.007417
1852  2019-05-05          ...                           0.015157
1853  2019-05-05          ...                          -0.013447
1854  2019-05-05          ...                           0.060947
1855  2019-05-05          ...                          -0.041228
1856  2019-05-05          ...                           0.082160
1857  2019-05-05          ...                           0.015737
1858  2019-05-05          ...                           0.054220
1859  2019-05-05          ...                           0.064488
1860  2019-05-05          ...                           0.042616
1861  2019-05-05          ...                                NaN
1862  2019-05-05          ...                           0.050114
1863  2019-05-05          ...                          -0.026837

[27823 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SAIA.O' 'TKC.N' 'ZS.O']
total 1902 df
            time          ...          returnsOpenPrevMktres10
0     2019-04-18          ...                           0.002904
1     2019-04-18          ...                           0.202115
2     2019-04-18          ...                          -0.070695
3     2019-04-18          ...                          -0.119492
4     2019-04-18          ...                          -0.008866
5     2019-04-18          ...                          -0.099836
6     2019-04-18          ...                           0.025069
7     2019-04-18          ...                           0.003665
8     2019-04-18          ...                           0.089473
9     2019-04-18          ...                           0.001076
10    2019-04-18          ...                          -0.039919
11    2019-04-18          ...                          -0.025252
12    2019-04-18          ...                                NaN
13    2019-04-18          ...                          -0.059237
14    2019-04-18          ...                          -0.042113
15    2019-04-18          ...                           0.005779
16    2019-04-18          ...                          -0.023526
17    2019-04-18          ...                           0.046995
18    2019-04-18          ...                          -0.155852
19    2019-04-18          ...                          -0.006025
20    2019-04-18          ...                           0.014610
21    2019-04-18          ...                          -0.046049
22    2019-04-18          ...                          -0.010153
23    2019-04-18          ...                          -0.211981
24    2019-04-18          ...                           0.003506
25    2019-04-18          ...                           0.005471
26    2019-04-18          ...                          -0.012996
27    2019-04-18          ...                          -0.003882
28    2019-04-18          ...                           0.045897
29    2019-04-18          ...                                NaN
...          ...          ...                                ...
1830  2019-05-06          ...                           0.007897
1831  2019-05-06          ...                           0.035619
1832  2019-05-06          ...                           0.121734
1833  2019-05-06          ...                          -0.000941
1834  2019-05-06          ...                           0.085885
1835  2019-05-06          ...                           0.057604
1836  2019-05-06          ...                           0.007197
1837  2019-05-06          ...                          -0.002541
1838  2019-05-06                                        0.044403
```

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1841  2019-05-06           ...                          0.016609
1842  2019-05-06           ...                         -0.043586
1843  2019-05-06           ...                         -0.083783
1844  2019-05-06           ...                         -0.144722
1845  2019-05-06           ...                         -0.023748
1846  2019-05-06           ...                         -0.055738
1847  2019-05-06           ...                          0.004404
1848  2019-05-06           ...                          0.058158
1849  2019-05-06           ...                         -0.039171
1850  2019-05-06           ...                          0.026186
1851  2019-05-06           ...                         -0.014026
1852  2019-05-06           ...                          0.088812
1853  2019-05-06           ...                          0.054262
1854  2019-05-06           ...                          0.021747
1855  2019-05-06           ...                          0.020715
1856  2019-05-06           ...                          0.028577
1857  2019-05-06           ...                               NaN
1858  2019-05-06           ...                          0.056030
1859  2019-05-06           ...                         -0.021356

[27833 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ZS.O' 'BAK.N' 'PSO.N']
total 1904 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-19           ...                          0.014362
1     2019-04-19           ...                          0.119778
2     2019-04-19           ...                         -0.055441
3     2019-04-19           ...                         -0.085551
4     2019-04-19           ...                         -0.007357
5     2019-04-19           ...                         -0.033151
6     2019-04-19           ...                          0.002524
7     2019-04-19           ...                          0.001213
8     2019-04-19           ...                          0.046205
9     2019-04-19           ...                          0.012011
10    2019-04-19           ...                         -0.085836
11    2019-04-19           ...                         -0.019304
12    2019-04-19           ...                         -0.053837
13    2019-04-19           ...                         -0.051301
14    2019-04-19           ...                          0.021831
15    2019-04-19           ...                         -0.008669
16    2019-04-19           ...                          0.026943
17    2019-04-19           ...                         -0.091365
18    2019-04-19           ...                          0.004018
19    2019-04-19           ...                          0.002288
20    2019-04-19           ...                         -0.024101
21    2019-04-19           ...                         -0.019631
22    2019-04-19           ...                         -0.336907
23    2019-04-19           ...                         -0.008826
24    2019-04-19           ...                          0.005427
25    2019-04-19           ...                         -0.015006
26    2019-04-19           ...                         -0.002823
27    2019-04-19           ...                         -0.017923
28    2019-04-19           ...                               NaN
29    2019-04-19           ...                          0.017961
...          ...           ...                               ...
1830  2019-05-09           ...                          0.012276
1831  2019-05-09           ...                          0.014752
1832  2019-05-09           ...                          0.039415
1833  2019-05-09           ...                         -0.017844
1834  2019-05-09           ...                         -0.005551
1835  2019-05-09           ...                         -0.116047
1836  2019-05-09                                       -0.032582
```

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1839  2019-05-09           ...                         -0.120596
1840  2019-05-09           ...                          0.029746
1841  2019-05-09           ...                         -0.003623
1842  2019-05-09           ...                         -0.023712
1843  2019-05-09           ...                         -0.132883
1844  2019-05-09           ...                         -0.146588
1845  2019-05-09           ...                         -0.044010
1846  2019-05-09           ...                         -0.065605
1847  2019-05-09           ...                          0.053071
1848  2019-05-09           ...                          0.090339
1849  2019-05-09           ...                         -0.102786
1850  2019-05-09           ...                          0.055739
1851  2019-05-09           ...                         -0.056620
1852  2019-05-09           ...                          0.104948
1853  2019-05-09           ...                          0.099123
1854  2019-05-09           ...                         -0.066451
1855  2019-05-09           ...                          0.027675
1856  2019-05-09           ...                          0.075277
1857  2019-05-09           ...                               NaN
1858  2019-05-09           ...                          0.010847
1859  2019-05-09           ...                         -0.048029

[27840 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MUSA.N' 'QRTEA.O' 'WGL.N']
total 1906 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-20           ...                          0.022035
1     2019-04-20           ...                          0.139995
2     2019-04-20           ...                          0.013259
3     2019-04-20           ...                         -0.086228
4     2019-04-20           ...                         -0.000772
5     2019-04-20           ...                         -0.009838
6     2019-04-20           ...                          0.011906
7     2019-04-20           ...                          0.002221
8     2019-04-20           ...                         -0.011789
9     2019-04-20           ...                          0.012602
10    2019-04-20           ...                         -0.061880
11    2019-04-20           ...                         -0.012333
12    2019-04-20           ...                         -0.021485
13    2019-04-20           ...                         -0.052794
14    2019-04-20           ...                          0.047957
15    2019-04-20           ...                         -0.019693
16    2019-04-20           ...                          0.041504
17    2019-04-20           ...                         -0.040917
18    2019-04-20           ...                          0.009411
19    2019-04-20           ...                          0.014167
20    2019-04-20           ...                         -0.017705
21    2019-04-20           ...                         -0.030549
22    2019-04-20           ...                         -0.221747
23    2019-04-20           ...                          0.001366
24    2019-04-20           ...                          0.007267
25    2019-04-20           ...                         -0.004498
26    2019-04-20           ...                          0.002903
27    2019-04-20           ...                          0.066312
28    2019-04-20           ...                               NaN
29    2019-04-20           ...                          0.041593
...          ...           ...                               ...
1832  2019-05-10           ...                         -0.000720
1833  2019-05-10           ...                          0.042960
1834  2019-05-10           ...                          0.022440
1835  2019-05-10           ...                         -0.018567
1836  2019-05-10                                        0.031622
```

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1839  2019-05-10           ...                          -0.054219
1840  2019-05-10           ...                          -0.082408
1841  2019-05-10           ...                          -0.104599
1842  2019-05-10           ...                           0.059964
1843  2019-05-10           ...                           0.017095
1844  2019-05-10           ...                          -0.022351
1845  2019-05-10           ...                          -0.124071
1846  2019-05-10           ...                          -0.171793
1847  2019-05-10           ...                          -0.027515
1848  2019-05-10           ...                          -0.046855
1849  2019-05-10           ...                           0.096622
1850  2019-05-10           ...                           0.063309
1851  2019-05-10           ...                          -0.080057
1852  2019-05-10           ...                           0.043091
1853  2019-05-10           ...                           0.048708
1854  2019-05-10           ...                           0.097385
1855  2019-05-10           ...                           0.049374
1856  2019-05-10           ...                          -0.030716
1857  2019-05-10           ...                          -0.025288
1858  2019-05-10           ...                           0.076551
1859  2019-05-10           ...                                NaN
1860  2019-05-10           ...                           0.005941
1861  2019-05-10           ...                          -0.039674

[27849 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AVT.O' 'GIL.N' 'SGRY.O']
total 1909 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-21           ...                           0.036243
1     2019-04-21           ...                           0.221311
2     2019-04-21           ...                           0.013803
3     2019-04-21           ...                          -0.094954
4     2019-04-21           ...                          -0.036165
5     2019-04-21           ...                          -0.066893
6     2019-04-21           ...                          -0.008435
7     2019-04-21           ...                          -0.025702
8     2019-04-21           ...                          -0.006140
9     2019-04-21           ...                           0.072699
10    2019-04-21           ...                          -0.020162
11    2019-04-21           ...                           0.039989
12    2019-04-21           ...                          -0.062277
13    2019-04-21           ...                          -0.047274
14    2019-04-21           ...                           0.035029
15    2019-04-21           ...                          -0.013346
16    2019-04-21           ...                           0.071193
17    2019-04-21           ...                          -0.119414
18    2019-04-21           ...                           0.009006
19    2019-04-21           ...                           0.003848
20    2019-04-21           ...                          -0.064624
21    2019-04-21           ...                          -0.039465
22    2019-04-21           ...                          -0.269516
23    2019-04-21           ...                           0.011477
24    2019-04-21           ...                           0.005633
25    2019-04-21           ...                           0.012317
26    2019-04-21           ...                          -0.030282
27    2019-04-21           ...                           0.076171
28    2019-04-21           ...                                NaN
29    2019-04-21           ...                          -0.008949
...          ...           ...                                ...
1827  2019-05-11           ...                           0.072155
1828  2019-05-11           ...                          -0.012774
1829  2019-05-11                                         0.056764
```

```
1832  2019-05-11           ...                         -0.125369
1833  2019-05-11           ...                         -0.000296
1834  2019-05-11           ...                         -0.092443
1835  2019-05-11           ...                         -0.080863
1836  2019-05-11           ...                         -0.098331
1837  2019-05-11           ...                          0.063026
1838  2019-05-11           ...                          0.054956
1839  2019-05-11           ...                          0.015881
1840  2019-05-11           ...                         -0.161790
1841  2019-05-11           ...                         -0.175488
1842  2019-05-11           ...                         -0.037721
1843  2019-05-11           ...                         -0.075880
1844  2019-05-11           ...                          0.146065
1845  2019-05-11           ...                          0.181015
1846  2019-05-11           ...                         -0.088996
1847  2019-05-11           ...                          0.076360
1848  2019-05-11           ...                          0.093228
1849  2019-05-11           ...                          0.127377
1850  2019-05-11           ...                          0.175508
1851  2019-05-11           ...                         -0.069045
1852  2019-05-11           ...                          0.025790
1853  2019-05-11           ...                          0.115699
1854  2019-05-11           ...                               NaN
1855  2019-05-11           ...                          0.040877
1856  2019-05-11           ...                         -0.051483

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GIL.N' 'SGRY.O' 'AMC.N']
total 1908 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-22           ...                          0.025642
1     2019-04-22           ...                          0.198725
2     2019-04-22           ...                          0.032152
3     2019-04-22           ...                         -0.091442
4     2019-04-22           ...                         -0.034239
5     2019-04-22           ...                         -0.086306
6     2019-04-22           ...                         -0.025239
7     2019-04-22           ...                         -0.044081
8     2019-04-22           ...                         -0.003447
9     2019-04-22           ...                          0.060248
10    2019-04-22           ...                         -0.016799
11    2019-04-22           ...                          0.020355
12    2019-04-22           ...                         -0.010672
13    2019-04-22           ...                         -0.050197
14    2019-04-22           ...                          0.035663
15    2019-04-22           ...                         -0.000581
16    2019-04-22           ...                          0.043999
17    2019-04-22           ...                         -0.094756
18    2019-04-22           ...                         -0.011746
19    2019-04-22           ...                         -0.012140
20    2019-04-22           ...                         -0.052949
21    2019-04-22           ...                         -0.042698
22    2019-04-22           ...                         -0.235202
23    2019-04-22           ...                          0.003109
24    2019-04-22           ...                          0.005715
25    2019-04-22           ...                          0.012468
26    2019-04-22           ...                          0.002429
27    2019-04-22           ...                          0.024946
28    2019-04-22           ...                               NaN
29    2019-04-22           ...                          0.004454
...          ...           ...                               ...
1828  2019-05-12           ...                          0.006143
```

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1831  2019-05-12           ...                         -0.020365
1832  2019-05-12           ...                         -0.050348
1833  2019-05-12           ...                         -0.114262
1834  2019-05-12           ...                          0.016224
1835  2019-05-12           ...                         -0.078556
1836  2019-05-12           ...                         -0.072491
1837  2019-05-12           ...                         -0.096440
1838  2019-05-12           ...                          0.057516
1839  2019-05-12           ...                          0.057216
1840  2019-05-12           ...                          0.073129
1841  2019-05-12           ...                         -0.146264
1842  2019-05-12           ...                         -0.151305
1843  2019-05-12           ...                         -0.038237
1844  2019-05-12           ...                         -0.076464
1845  2019-05-12           ...                          0.106968
1846  2019-05-12           ...                          0.216911
1847  2019-05-12           ...                         -0.116079
1848  2019-05-12           ...                          0.082318
1849  2019-05-12           ...                          0.051379
1850  2019-05-12           ...                          0.146737
1851  2019-05-12           ...                          0.204189
1852  2019-05-12           ...                         -0.039933
1853  2019-05-12           ...                          0.039489
1854  2019-05-12           ...                          0.133237
1855  2019-05-12           ...                               NaN
1856  2019-05-12           ...                          0.044696
1857  2019-05-12           ...                         -0.053338

[27851 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ATR.N' 'DBX.O' 'ENLC.N']
total 1906 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-25           ...                          0.016003
1     2019-04-25           ...                          0.013193
2     2019-04-25           ...                          0.024433
3     2019-04-25           ...                         -0.070741
4     2019-04-25           ...                         -0.049088
5     2019-04-25           ...                         -0.080187
6     2019-04-25           ...                         -0.045191
7     2019-04-25           ...                         -0.041483
8     2019-04-25           ...                          0.003719
9     2019-04-25           ...                          0.049201
10    2019-04-25           ...                         -0.034766
11    2019-04-25           ...                         -0.006724
12    2019-04-25           ...                          0.000503
13    2019-04-25           ...                         -0.049306
14    2019-04-25           ...                          0.033984
15    2019-04-25           ...                          0.012852
16    2019-04-25           ...                          0.021630
17    2019-04-25           ...                          0.128057
18    2019-04-25           ...                         -0.024247
19    2019-04-25           ...                         -0.043253
20    2019-04-25           ...                          0.004923
21    2019-04-25           ...                         -0.059108
22    2019-04-25           ...                         -0.176156
23    2019-04-25           ...                         -0.008288
24    2019-04-25           ...                          0.000021
25    2019-04-25           ...                          0.011689
26    2019-04-25           ...                         -0.014210
27    2019-04-25           ...                          0.051836
28    2019-04-25           ...                               NaN
29    2019-04-25           ...                          0.005789
```

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1825  2019-05-13           ...                         -0.009772
1826  2019-05-13           ...                         -0.013799
1827  2019-05-13           ...                          0.036107
1828  2019-05-13           ...                         -0.127897
1829  2019-05-13           ...                         -0.101508
1830  2019-05-13           ...                          0.069916
1831  2019-05-13           ...                         -0.064647
1832  2019-05-13           ...                         -0.049723
1833  2019-05-13           ...                         -0.069782
1834  2019-05-13           ...                         -0.015024
1835  2019-05-13           ...                          0.058612
1836  2019-05-13           ...                          0.090040
1837  2019-05-13           ...                         -0.085309
1838  2019-05-13           ...                         -0.143191
1839  2019-05-13           ...                         -0.040176
1840  2019-05-13           ...                         -0.101814
1841  2019-05-13           ...                          0.119111
1842  2019-05-13           ...                          0.180859
1843  2019-05-13           ...                         -0.102664
1844  2019-05-13           ...                          0.033490
1845  2019-05-13           ...                          0.081798
1846  2019-05-13           ...                          0.138488
1847  2019-05-13           ...                          0.175976
1848  2019-05-13           ...                         -0.088694
1849  2019-05-13           ...                          0.047169
1850  2019-05-13           ...                          0.110051
1851  2019-05-13           ...                               NaN
1852  2019-05-13           ...                          0.020216
1853  2019-05-13           ...                         -0.041577

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'NXEO.O' 'VRNS.O' 'WBC.N']
total 1913 df
            time           ...           returnsOpenPrevMktres10
0     2019-04-26           ...                         -0.015612
1     2019-04-26           ...                         -0.061862
2     2019-04-26           ...                         -0.009314
3     2019-04-26           ...                         -0.074650
4     2019-04-26           ...                         -0.034090
5     2019-04-26           ...                         -0.044168
6     2019-04-26           ...                         -0.060719
7     2019-04-26           ...                         -0.043240
8     2019-04-26           ...                          0.024436
9     2019-04-26           ...                          0.031864
10    2019-04-26           ...                         -0.019163
11    2019-04-26           ...                          0.002214
12    2019-04-26           ...                         -0.003332
13    2019-04-26           ...                         -0.023166
14    2019-04-26           ...                          0.019132
15    2019-04-26           ...                         -0.006770
16    2019-04-26           ...                          0.009587
17    2019-04-26           ...                          0.188611
18    2019-04-26           ...                         -0.026512
19    2019-04-26           ...                         -0.008445
20    2019-04-26           ...                          0.007266
21    2019-04-26           ...                         -0.057009
22    2019-04-26           ...                         -0.207139
23    2019-04-26           ...                         -0.015475
24    2019-04-26           ...                          0.000930
25    2019-04-26           ...                          0.010126
26    2019-04-26           ...                         -0.025259
27    2019-04-26           ...                          0.048897
```

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...          ...          ...                          ...
1826  2019-05-16          ...                    -0.061547
1827  2019-05-16          ...                     0.041720
1828  2019-05-16          ...                    -0.003774
1829  2019-05-16          ...                     0.024341
1830  2019-05-16          ...                    -0.272706
1831  2019-05-16          ...                    -0.097638
1832  2019-05-16          ...                     0.039842
1833  2019-05-16          ...                    -0.064858
1834  2019-05-16          ...                    -0.088356
1835  2019-05-16          ...                    -0.054487
1836  2019-05-16          ...                    -0.037227
1837  2019-05-16          ...                     0.071532
1838  2019-05-16          ...                     0.103676
1839  2019-05-16          ...                    -0.126096
1840  2019-05-16          ...                    -0.137902
1841  2019-05-16          ...                    -0.052974
1842  2019-05-16          ...                    -0.132676
1843  2019-05-16          ...                     0.116096
1844  2019-05-16          ...                     0.181642
1845  2019-05-16          ...                    -0.092024
1846  2019-05-16          ...                     0.006542
1847  2019-05-16          ...                     0.097255
1848  2019-05-16          ...                     0.128552
1849  2019-05-16          ...                     0.170742
1850  2019-05-16          ...                    -0.070476
1851  2019-05-16          ...                     0.042321
1852  2019-05-16          ...                     0.111544
1853  2019-05-16          ...                          NaN
1854  2019-05-16          ...                     0.024281
1855  2019-05-16          ...                    -0.035828

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'QURE.O' 'RACE.N' 'TRHC.O']
total 1914 df
            time          ...          returnsOpenPrevMktres10
0     2019-04-27          ...                         0.015032
1     2019-04-27          ...                        -0.047771
2     2019-04-27          ...                        -0.017187
3     2019-04-27          ...                        -0.031517
4     2019-04-27          ...                        -0.028084
5     2019-04-27          ...                        -0.040196
6     2019-04-27          ...                        -0.051942
7     2019-04-27          ...                        -0.039360
8     2019-04-27          ...                         0.016328
9     2019-04-27          ...                         0.028077
10    2019-04-27          ...                         0.002836
11    2019-04-27          ...                         0.031127
12    2019-04-27          ...                        -0.048922
13    2019-04-27          ...                        -0.005318
14    2019-04-27          ...                        -0.040886
15    2019-04-27          ...                        -0.002635
16    2019-04-27          ...                         0.026403
17    2019-04-27          ...                         0.104987
18    2019-04-27          ...                        -0.038851
19    2019-04-27          ...                        -0.007283
20    2019-04-27          ...                         0.028600
21    2019-04-27          ...                        -0.046381
22    2019-04-27          ...                        -0.209964
23    2019-04-27          ...                         0.003072
24    2019-04-27          ...                         0.006278
25    2019-04-27          ...                         0.018982
```

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28    2019-04-27          ...                          NaN
29    2019-04-27          ...                    -0.017662
...          ...          ...                          ...
1825  2019-05-17          ...                    -0.005315
1826  2019-05-17          ...                     0.071828
1827  2019-05-17          ...                    -0.032722
1828  2019-05-17          ...                     0.021568
1829  2019-05-17          ...                    -0.213052
1830  2019-05-17          ...                    -0.076221
1831  2019-05-17          ...                     0.013708
1832  2019-05-17          ...                    -0.052319
1833  2019-05-17          ...                    -0.096543
1834  2019-05-17          ...                    -0.058383
1835  2019-05-17          ...                    -0.089850
1836  2019-05-17          ...                     0.054028
1837  2019-05-17          ...                     0.047287
1838  2019-05-17          ...                    -0.112513
1839  2019-05-17          ...                    -0.131084
1840  2019-05-17          ...                    -0.064019
1841  2019-05-17          ...                    -0.139295
1842  2019-05-17          ...                     0.088445
1843  2019-05-17          ...                     0.126708
1844  2019-05-17          ...                    -0.089199
1845  2019-05-17          ...                     0.013436
1846  2019-05-17          ...                     0.056638
1847  2019-05-17          ...                     0.066905
1848  2019-05-17          ...                     0.133316
1849  2019-05-17          ...                    -0.075753
1850  2019-05-17          ...                     0.052037
1851  2019-05-17          ...                     0.112728
1852  2019-05-17          ...                          NaN
1853  2019-05-17          ...                     0.009207
1854  2019-05-17          ...                    -0.040525

[27852 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CCOI.O' 'NSP.N' 'ONE.N']
total 1917 df
            time          ...          returnsOpenPrevMktres10
0     2019-04-28          ...                    -0.004038
1     2019-04-28          ...                     0.013102
2     2019-04-28          ...                    -0.025176
3     2019-04-28          ...                    -0.055224
4     2019-04-28          ...                    -0.091178
5     2019-04-28          ...                     0.004729
6     2019-04-28          ...                    -0.052641
7     2019-04-28          ...                    -0.041791
8     2019-04-28          ...                     0.028055
9     2019-04-28          ...                     0.034208
10    2019-04-28          ...                     0.005540
11    2019-04-28          ...                     0.027728
12    2019-04-28          ...                    -0.053438
13    2019-04-28          ...                    -0.018153
14    2019-04-28          ...                    -0.009174
15    2019-04-28          ...                     0.003960
16    2019-04-28          ...                     0.044993
17    2019-04-28          ...                    -0.187346
18    2019-04-28          ...                    -0.035125
19    2019-04-28          ...                    -0.029625
20    2019-04-28          ...                     0.002782
21    2019-04-28          ...                    -0.056058
22    2019-04-28          ...                    -0.281165
23    2019-04-28          ...                    -0.012923
```

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26    2019-04-28           ...                          -0.030749
27    2019-04-28           ...                           0.052578
28    2019-04-28           ...                                NaN
29    2019-04-28           ...                          -0.025358
...          ...           ...                                ...
1825  2019-05-18           ...                          -0.018281
1826  2019-05-18           ...                           0.096701
1827  2019-05-18           ...                          -0.024254
1828  2019-05-18           ...                           0.041137
1829  2019-05-18           ...                          -0.132694
1830  2019-05-18           ...                          -0.091778
1831  2019-05-18           ...                           0.027913
1832  2019-05-18           ...                          -0.042854
1833  2019-05-18           ...                          -0.113511
1834  2019-05-18           ...                          -0.025114
1835  2019-05-18           ...                          -0.051776
1836  2019-05-18           ...                           0.095296
1837  2019-05-18           ...                           0.022974
1838  2019-05-18           ...                          -0.110020
1839  2019-05-18           ...                          -0.067263
1840  2019-05-18           ...                          -0.017478
1841  2019-05-18           ...                          -0.026335
1842  2019-05-18           ...                           0.073765
1843  2019-05-18           ...                           0.047541
1844  2019-05-18           ...                          -0.078288
1845  2019-05-18           ...                          -0.014816
1846  2019-05-18           ...                           0.070376
1847  2019-05-18           ...                           0.024875
1848  2019-05-18           ...                           0.043198
1849  2019-05-18           ...                          -0.046389
1850  2019-05-18           ...                           0.050164
1851  2019-05-18           ...                           0.107820
1852  2019-05-18           ...                                NaN
1853  2019-05-18           ...                           0.015057
1854  2019-05-18           ...                           0.028963

[27855 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CPA.N' 'IQ.O' 'ROKU.O']
total 1918 df
600             time           ...           returnsOpenPrevMktres1
0
0     2019-04-29           ...                          -0.016446
1     2019-04-29           ...                          -0.041639
2     2019-04-29           ...                          -0.005150
3     2019-04-29           ...                          -0.089924
4     2019-04-29           ...                          -0.092270
5     2019-04-29           ...                           0.017861
6     2019-04-29           ...                          -0.061078
7     2019-04-29           ...                          -0.014858
8     2019-04-29           ...                          -0.019854
9     2019-04-29           ...                           0.011841
10    2019-04-29           ...                           0.053501
11    2019-04-29           ...                           0.041336
12    2019-04-29           ...                          -0.010556
13    2019-04-29           ...                          -0.022240
14    2019-04-29           ...                           0.020092
15    2019-04-29           ...                           0.005743
16    2019-04-29           ...                           0.047020
17    2019-04-29           ...                          -0.190039
18    2019-04-29           ...                          -0.000605
19    2019-04-29           ...                          -0.048787
20    2019-04-29           ...                           0.007207
```

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23    2019-04-29          ...                        -0.017921
24    2019-04-29          ...                        -0.039961
25    2019-04-29          ...                         0.009356
26    2019-04-29          ...                        -0.001485
27    2019-04-29          ...                         0.052146
28    2019-04-29          ...                         0.038950
29    2019-04-29          ...                        -0.024513
...          ...          ...                              ...
1820  2019-05-19          ...                        -0.045505
1821  2019-05-19          ...                         0.080052
1822  2019-05-19          ...                        -0.003290
1823  2019-05-19          ...                         0.016304
1824  2019-05-19          ...                        -0.104123
1825  2019-05-19          ...                        -0.057435
1826  2019-05-19          ...                        -0.003658
1827  2019-05-19          ...                        -0.014991
1828  2019-05-19          ...                        -0.002229
1829  2019-05-19          ...                        -0.052233
1830  2019-05-19          ...                        -0.030192
1831  2019-05-19          ...                         0.061330
1832  2019-05-19          ...                        -0.029655
1833  2019-05-19          ...                        -0.078389
1834  2019-05-19          ...                        -0.036931
1835  2019-05-19          ...                         0.017032
1836  2019-05-19          ...                         0.001075
1837  2019-05-19          ...                         0.051559
1838  2019-05-19          ...                         0.025827
1839  2019-05-19          ...                        -0.049673
1840  2019-05-19          ...                         0.016303
1841  2019-05-19          ...                         0.031167
1842  2019-05-19          ...                        -0.002381
1843  2019-05-19          ...                         0.033113
1844  2019-05-19          ...                        -0.035679
1845  2019-05-19          ...                         0.046072
1846  2019-05-19          ...                         0.016778
1847  2019-05-19          ...                        -0.031679
1848  2019-05-19          ...                         0.017612
1849  2019-05-19          ...                        -0.015718

[27854 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CW.N' 'LTC.N' 'RNR.N']
total 1917 df
           time          ...          returnsOpenPrevMktres10
0     2019-05-02          ...                        -0.026608
1     2019-05-02          ...                        -0.091231
2     2019-05-02          ...                         0.002761
3     2019-05-02          ...                        -0.056132
4     2019-05-02          ...                        -0.097551
5     2019-05-02          ...                         0.090928
6     2019-05-02          ...                        -0.078889
7     2019-05-02          ...                         0.010991
8     2019-05-02          ...                        -0.034363
9     2019-05-02          ...                         0.002523
10    2019-05-02          ...                         0.052719
11    2019-05-02          ...                         0.063625
12    2019-05-02          ...                        -0.013588
13    2019-05-02          ...                        -0.032426
14    2019-05-02          ...                         0.012047
15    2019-05-02          ...                         0.008300
16    2019-05-02          ...                         0.031624
17    2019-05-02          ...                        -0.139465
18    2019-05-02          ...                         0.019644
```

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21    2019-05-02          ...                        -0.074894
22    2019-05-02          ...                        -0.081891
23    2019-05-02          ...                        -0.044310
24    2019-05-02          ...                        -0.034656
25    2019-05-02          ...                         0.004265
26    2019-05-02          ...                        -0.007784
27    2019-05-02          ...                         0.039043
28    2019-05-02          ...                         0.043494
29    2019-05-02          ...                        -0.018937
...          ...          ...                              ...
1819  2019-05-20          ...                        -0.034036
1820  2019-05-20          ...                         0.069317
1821  2019-05-20          ...                         0.051227
1822  2019-05-20          ...                         0.008591
1823  2019-05-20          ...                        -0.073912
1824  2019-05-20          ...                        -0.020065
1825  2019-05-20          ...                        -0.069261
1826  2019-05-20          ...                         0.007978
1827  2019-05-20          ...                         0.034459
1828  2019-05-20          ...                        -0.063574
1829  2019-05-20          ...                         0.033287
1830  2019-05-20          ...                         0.037403
1831  2019-05-20          ...                        -0.019631
1832  2019-05-20          ...                        -0.017570
1833  2019-05-20          ...                         0.008670
1834  2019-05-20          ...                        -0.012903
1835  2019-05-20          ...                         0.005678
1836  2019-05-20          ...                         0.079937
1837  2019-05-20          ...                        -0.021388
1838  2019-05-20          ...                        -0.000048
1839  2019-05-20          ...                         0.037586
1840  2019-05-20          ...                        -0.000605
1841  2019-05-20          ...                         0.004894
1842  2019-05-20          ...                        -0.009076
1843  2019-05-20          ...                        -0.006160
1844  2019-05-20          ...                         0.064158
1845  2019-05-20          ...                         0.035453
1846  2019-05-20          ...                         0.018953
1847  2019-05-20          ...                         0.023569
1848  2019-05-20          ...                        -0.023051

[27852 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LTC.N' 'RNR.N' 'SCOR.OB']
total 1915 df
            time          ...          returnsOpenPrevMktres10
0     2019-05-03          ...                        -0.014174
1     2019-05-03          ...                        -0.008224
2     2019-05-03          ...                         0.016451
3     2019-05-03          ...                        -0.086343
4     2019-05-03          ...                        -0.122048
5     2019-05-03          ...                         0.039396
6     2019-05-03          ...                        -0.035866
7     2019-05-03          ...                        -0.025525
8     2019-05-03          ...                        -0.029901
9     2019-05-03          ...                         0.018582
10    2019-05-03          ...                         0.142787
11    2019-05-03          ...                         0.050306
12    2019-05-03          ...                        -0.026809
13    2019-05-03          ...                        -0.044764
14    2019-05-03          ...                         0.035612
15    2019-05-03          ...                        -0.013810
16    2019-05-03          ...                         0.037538
```

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19    2019-05-03           ...                          -0.047805
20    2019-05-03           ...                          -0.036101
21    2019-05-03           ...                          -0.076601
22    2019-05-03           ...                           0.085988
23    2019-05-03           ...                          -0.026704
24    2019-05-03           ...                          -0.035985
25    2019-05-03           ...                           0.017491
26    2019-05-03           ...                           0.011372
27    2019-05-03           ...                           0.139521
28    2019-05-03           ...                           0.072425
29    2019-05-03           ...                          -0.007853
...          ...           ...                                ...
1823  2019-05-23           ...                          -0.025430
1824  2019-05-23           ...                           0.075343
1825  2019-05-23           ...                           0.130428
1826  2019-05-23           ...                           0.020424
1827  2019-05-23           ...                          -0.092162
1828  2019-05-23           ...                           0.054979
1829  2019-05-23           ...                          -0.004962
1830  2019-05-23           ...                           0.048595
1831  2019-05-23           ...                           0.010801
1832  2019-05-23           ...                          -0.025392
1833  2019-05-23           ...                           0.022523
1834  2019-05-23           ...                           0.067915
1835  2019-05-23           ...                           0.001257
1836  2019-05-23           ...                          -0.004897
1837  2019-05-23           ...                          -0.003905
1838  2019-05-23           ...                          -0.011093
1839  2019-05-23           ...                          -0.004583
1840  2019-05-23           ...                           0.067238
1841  2019-05-23           ...                          -0.035656
1842  2019-05-23           ...                           0.022669
1843  2019-05-23           ...                           0.008444
1844  2019-05-23           ...                           0.037673
1845  2019-05-23           ...                           0.027749
1846  2019-05-23           ...                          -0.035812
1847  2019-05-23           ...                           0.070506
1848  2019-05-23           ...                           0.042098
1849  2019-05-23           ...                           0.046384
1850  2019-05-23           ...                          -0.008529
1851  2019-05-23           ...                           0.044782
1852  2019-05-23           ...                           0.006409

[27850 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'JOE.N' 'MIME.O' 'SPOT.N']
total 1920 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-04           ...                          -0.009301
1     2019-05-04           ...                          -0.008141
2     2019-05-04           ...                           0.015288
3     2019-05-04           ...                          -0.077277
4     2019-05-04           ...                          -0.151206
5     2019-05-04           ...                           0.044753
6     2019-05-04           ...                           0.010431
7     2019-05-04           ...                          -0.036404
8     2019-05-04           ...                          -0.036184
9     2019-05-04           ...                           0.032577
10    2019-05-04           ...                           0.118718
11    2019-05-04           ...                           0.006266
12    2019-05-04           ...                          -0.047118
13    2019-05-04           ...                          -0.051801
14    2019-05-04           ...                           0.039737
```

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17    2019-05-04          ...                        -0.138164
18    2019-05-04          ...                        -0.008132
19    2019-05-04          ...                        -0.104360
20    2019-05-04          ...                        -0.017514
21    2019-05-04          ...                        -0.023560
22    2019-05-04          ...                         0.046137
23    2019-05-04          ...                        -0.038361
24    2019-05-04          ...                        -0.034155
25    2019-05-04          ...                         0.014116
26    2019-05-04          ...                        -0.034226
27    2019-05-04          ...                         0.128468
28    2019-05-04          ...                         0.100718
29    2019-05-04          ...                         0.001063
...          ...          ...                              ...
1820  2019-05-24          ...                        -0.040880
1821  2019-05-24          ...                         0.090057
1822  2019-05-24          ...                         0.154574
1823  2019-05-24          ...                         0.017960
1824  2019-05-24          ...                        -0.110123
1825  2019-05-24          ...                         0.068398
1826  2019-05-24          ...                        -0.032914
1827  2019-05-24          ...                         0.029514
1828  2019-05-24          ...                         0.005178
1829  2019-05-24          ...                        -0.018945
1830  2019-05-24          ...                        -0.003995
1831  2019-05-24          ...                         0.026961
1832  2019-05-24          ...                        -0.005459
1833  2019-05-24          ...                        -0.013117
1834  2019-05-24          ...                        -0.013074
1835  2019-05-24          ...                        -0.017417
1836  2019-05-24          ...                         0.009757
1837  2019-05-24          ...                        -0.029108
1838  2019-05-24          ...                        -0.018189
1839  2019-05-24          ...                        -0.007169
1840  2019-05-24          ...                         0.009058
1841  2019-05-24          ...                        -0.045895
1842  2019-05-24          ...                         0.004614
1843  2019-05-24          ...                         0.001389
1844  2019-05-24          ...                         0.042374
1845  2019-05-24          ...                         0.038668
1846  2019-05-24          ...                         0.017564
1847  2019-05-24          ...                         0.012670
1848  2019-05-24          ...                         0.049409
1849  2019-05-24          ...                         0.003893

[27843 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SPOT.N' 'MDXG.O' 'TSG.O']
total 1918 df
           time          ...          returnsOpenPrevMktres10
0     2019-05-05          ...                        -0.004075
1     2019-05-05          ...                         0.017964
2     2019-05-05          ...                         0.010274
3     2019-05-05          ...                        -0.119421
4     2019-05-05          ...                        -0.098729
5     2019-05-05          ...                         0.032937
6     2019-05-05          ...                         0.034845
7     2019-05-05          ...                        -0.036160
8     2019-05-05          ...                        -0.000977
9     2019-05-05          ...                        -0.017962
10    2019-05-05          ...                         0.086217
11    2019-05-05          ...                         0.010894
12    2019-05-05          ...                        -0.070352
```

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15    2019-05-05          ...                        -0.005933
16    2019-05-05          ...                         0.025918
17    2019-05-05          ...                        -0.099507
18    2019-05-05          ...                        -0.003060
19    2019-05-05          ...                        -0.048730
20    2019-05-05          ...                        -0.037221
21    2019-05-05          ...                         0.005345
22    2019-05-05          ...                         0.037466
23    2019-05-05          ...                        -0.018835
24    2019-05-05          ...                        -0.024092
25    2019-05-05          ...                         0.006943
26    2019-05-05          ...                         0.013066
27    2019-05-05          ...                         0.099547
28    2019-05-05          ...                         0.112945
29    2019-05-05          ...                         0.002896
...          ...          ...                              ...
1822  2019-05-25          ...                        -0.068417
1823  2019-05-25          ...                         0.191383
1824  2019-05-25          ...                         0.086911
1825  2019-05-25          ...                         0.007921
1826  2019-05-25          ...                        -0.138929
1827  2019-05-25          ...                         0.058346
1828  2019-05-25          ...                        -0.023411
1829  2019-05-25          ...                         0.060744
1830  2019-05-25          ...                        -0.006671
1831  2019-05-25          ...                        -0.025327
1832  2019-05-25          ...                        -0.084010
1833  2019-05-25          ...                        -0.005712
1834  2019-05-25          ...                        -0.010679
1835  2019-05-25          ...                        -0.026434
1836  2019-05-25          ...                        -0.015852
1837  2019-05-25          ...                        -0.022621
1838  2019-05-25          ...                         0.014553
1839  2019-05-25          ...                        -0.022200
1840  2019-05-25          ...                        -0.078090
1841  2019-05-25          ...                        -0.014865
1842  2019-05-25          ...                        -0.015092
1843  2019-05-25          ...                        -0.063649
1844  2019-05-25          ...                        -0.016327
1845  2019-05-25          ...                        -0.061674
1846  2019-05-25          ...                         0.047133
1847  2019-05-25          ...                         0.033212
1848  2019-05-25          ...                         0.004272
1849  2019-05-25          ...                        -0.013568
1850  2019-05-25          ...                         0.029695
1851  2019-05-25          ...                         0.006244

[27835 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RMP.N' 'TX.N' 'WCC.N']
total 1920 df
            time          ...          returnsOpenPrevMktres10
0     2019-05-06          ...                         0.015315
1     2019-05-06          ...                         0.037058
2     2019-05-06          ...                         0.004756
3     2019-05-06          ...                        -0.111100
4     2019-05-06          ...                        -0.079250
5     2019-05-06          ...                         0.044660
6     2019-05-06          ...                         0.067320
7     2019-05-06          ...                         0.012957
8     2019-05-06          ...                         0.009121
9     2019-05-06          ...                        -0.014136
10    2019-05-06          ...                         0.072796
```

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13    2019-05-06          ...                        -0.044914
14    2019-05-06          ...                         0.117988
15    2019-05-06          ...                        -0.015348
16    2019-05-06          ...                         0.019451
17    2019-05-06          ...                        -0.062487
18    2019-05-06          ...                         0.013092
19    2019-05-06          ...                        -0.038201
20    2019-05-06          ...                        -0.044282
21    2019-05-06          ...                         0.013043
22    2019-05-06          ...                        -0.000842
23    2019-05-06          ...                        -0.014859
24    2019-05-06          ...                        -0.034507
25    2019-05-06          ...                         0.009956
26    2019-05-06          ...                         0.015323
27    2019-05-06          ...                         0.064781
28    2019-05-06          ...                         0.143485
29    2019-05-06          ...                         0.031585
...          ...          ...                              ...
1816  2019-05-26          ...                        -0.006915
1817  2019-05-26          ...                         0.222369
1818  2019-05-26          ...                         0.121005
1819  2019-05-26          ...                        -0.000777
1820  2019-05-26          ...                        -0.148586
1821  2019-05-26          ...                         0.013225
1822  2019-05-26          ...                        -0.029453
1823  2019-05-26          ...                         0.025333
1824  2019-05-26          ...                        -0.023166
1825  2019-05-26          ...                        -0.033914
1826  2019-05-26          ...                        -0.073064
1827  2019-05-26          ...                        -0.007487
1828  2019-05-26          ...                        -0.023836
1829  2019-05-26          ...                        -0.048052
1830  2019-05-26          ...                        -0.094761
1831  2019-05-26          ...                        -0.019482
1832  2019-05-26          ...                         0.016974
1833  2019-05-26          ...                         0.035187
1834  2019-05-26          ...                        -0.042851
1835  2019-05-26          ...                         0.006419
1836  2019-05-26          ...                        -0.018212
1837  2019-05-26          ...                        -0.018624
1838  2019-05-26          ...                        -0.011282
1839  2019-05-26          ...                        -0.031994
1840  2019-05-26          ...                         0.051224
1841  2019-05-26          ...                         0.014990
1842  2019-05-26          ...                         0.020692
1843  2019-05-26          ...                        -0.043508
1844  2019-05-26          ...                         0.039978
1845  2019-05-26          ...                         0.005987

[27817 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BFR.N' 'BTE.N' 'JEF.N']
total 1918 df
            time          ...          returnsOpenPrevMktres10
0     2019-05-09          ...                        -0.011191
1     2019-05-09          ...                        -0.006347
2     2019-05-09          ...                         0.028173
3     2019-05-09          ...                        -0.081870
4     2019-05-09          ...                        -0.088055
5     2019-05-09          ...                         0.136481
6     2019-05-09          ...                         0.108353
7     2019-05-09          ...                         0.044598
8     2019-05-09          ...                         0.047314
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11    2019-05-09          ...                        -0.044459
12    2019-05-09          ...                        -0.065261
13    2019-05-09          ...                        -0.045594
14    2019-05-09          ...                         0.137242
15    2019-05-09          ...                        -0.006337
16    2019-05-09          ...                         0.035466
17    2019-05-09          ...                        -0.113152
18    2019-05-09          ...                         0.040654
19    2019-05-09          ...                        -0.070792
20    2019-05-09          ...                        -0.021419
21    2019-05-09          ...                         0.054548
22    2019-05-09          ...                         0.045611
23    2019-05-09          ...                        -0.058197
24    2019-05-09          ...                        -0.054337
25    2019-05-09          ...                        -0.003897
26    2019-05-09          ...                         0.004523
27    2019-05-09          ...                         0.025797
28    2019-05-09          ...                         0.034362
29    2019-05-09          ...                         0.010663
...          ...          ...                              ...
1818  2019-05-27          ...                         0.037810
1819  2019-05-27          ...                         0.258385
1820  2019-05-27          ...                         0.105376
1821  2019-05-27          ...                        -0.024106
1822  2019-05-27          ...                        -0.103308
1823  2019-05-27          ...                        -0.033357
1824  2019-05-27          ...                         0.004979
1825  2019-05-27          ...                        -0.004747
1826  2019-05-27          ...                        -0.056540
1827  2019-05-27          ...                        -0.013675
1828  2019-05-27          ...                        -0.044960
1829  2019-05-27          ...                         0.003152
1830  2019-05-27          ...                        -0.047057
1831  2019-05-27          ...                        -0.096862
1832  2019-05-27          ...                        -0.014527
1833  2019-05-27          ...                        -0.008697
1834  2019-05-27          ...                         0.020132
1835  2019-05-27          ...                         0.017262
1836  2019-05-27          ...                         0.013161
1837  2019-05-27          ...                         0.003208
1838  2019-05-27          ...                        -0.045153
1839  2019-05-27          ...                         0.000021
1840  2019-05-27          ...                        -0.010604
1841  2019-05-27          ...                         0.018775
1842  2019-05-27          ...                         0.115943
1843  2019-05-27          ...                        -0.005034
1844  2019-05-27          ...                         0.052794
1845  2019-05-27          ...                        -0.061744
1846  2019-05-27          ...                         0.093327
1847  2019-05-27          ...                         0.014414

[27805 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KTWO.O' 'SUPV.N' 'TTEK.O']
total 1919 df
            time          ...          returnsOpenPrevMktres10
0     2019-05-10          ...                         0.016722
1     2019-05-10          ...                         0.077926
2     2019-05-10          ...                         0.068285
3     2019-05-10          ...                        -0.091192
4     2019-05-10          ...                        -0.107417
5     2019-05-10          ...                         0.115200
6     2019-05-10          ...                         0.119633
```

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9     2019-05-10           ...                          -0.011594
10    2019-05-10           ...                           0.064362
11    2019-05-10           ...                          -0.066875
12    2019-05-10           ...                          -0.064951
13    2019-05-10           ...                          -0.064800
14    2019-05-10           ...                           0.129669
15    2019-05-10           ...                           0.003252
16    2019-05-10           ...                           0.030008
17    2019-05-10           ...                          -0.072871
18    2019-05-10           ...                           0.045678
19    2019-05-10           ...                          -0.086593
20    2019-05-10           ...                          -0.022009
21    2019-05-10           ...                           0.074821
22    2019-05-10           ...                           0.092011
23    2019-05-10           ...                          -0.033840
24    2019-05-10           ...                          -0.033314
25    2019-05-10           ...                          -0.010082
26    2019-05-10           ...                           0.012539
27    2019-05-10           ...                           0.048942
28    2019-05-10           ...                           0.097711
29    2019-05-10           ...                           0.019083
...          ...           ...                                ...
1819  2019-05-31           ...                           0.020625
1820  2019-05-31           ...                           0.279664
1821  2019-05-31           ...                           0.070736
1822  2019-05-31           ...                          -0.017105
1823  2019-05-31           ...                           0.023936
1824  2019-05-31           ...                          -0.016672
1825  2019-05-31           ...                           0.042304
1826  2019-05-31           ...                          -0.019847
1827  2019-05-31           ...                          -0.050276
1828  2019-05-31           ...                          -0.006236
1829  2019-05-31           ...                          -0.043345
1830  2019-05-31           ...                           0.039169
1831  2019-05-31           ...                          -0.041038
1832  2019-05-31           ...                          -0.053171
1833  2019-05-31           ...                          -0.109863
1834  2019-05-31           ...                          -0.016420
1835  2019-05-31           ...                           0.025906
1836  2019-05-31           ...                           0.039036
1837  2019-05-31           ...                           0.021196
1838  2019-05-31           ...                           0.010150
1839  2019-05-31           ...                          -0.064739
1840  2019-05-31           ...                           0.039942
1841  2019-05-31           ...                           0.010202
1842  2019-05-31           ...                           0.029799
1843  2019-05-31           ...                           0.072959
1844  2019-05-31           ...                          -0.014658
1845  2019-05-31           ...                           0.082012
1846  2019-05-31           ...                          -0.151360
1847  2019-05-31           ...                           0.225312
1848  2019-05-31           ...                           0.000997

[27794 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'AXGN.O' 'ENVA.N' 'VAC.N']
total 1921 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-11           ...                          -0.015887
1     2019-05-11           ...                          -0.035190
2     2019-05-11           ...                           0.093927
3     2019-05-11           ...                          -0.060824
4     2019-05-11           ...                          -0.161757
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7     2019-05-11          ...                          0.069149
8     2019-05-11          ...                          0.157775
9     2019-05-11          ...                          0.001972
10    2019-05-11          ...                          0.100405
11    2019-05-11          ...                         -0.086845
12    2019-05-11          ...                         -0.073784
13    2019-05-11          ...                         -0.054687
14    2019-05-11          ...                          0.198086
15    2019-05-11          ...                          0.001549
16    2019-05-11          ...                         -0.000617
17    2019-05-11          ...                         -0.095565
18    2019-05-11          ...                          0.054399
19    2019-05-11          ...                         -0.107839
20    2019-05-11          ...                         -0.008734
21    2019-05-11          ...                          0.090322
22    2019-05-11          ...                          0.135198
23    2019-05-11          ...                         -0.057835
24    2019-05-11          ...                         -0.035670
25    2019-05-11          ...                         -0.008730
26    2019-05-11          ...                          0.007144
27    2019-05-11          ...                          0.027504
28    2019-05-11          ...                          0.025807
29    2019-05-11          ...                          0.046970
...          ...          ...                               ...
1818  2019-06-01          ...                          0.037799
1819  2019-06-01          ...                          0.149391
1820  2019-06-01          ...                          0.124326
1821  2019-06-01          ...                         -0.018722
1822  2019-06-01          ...                         -0.008355
1823  2019-06-01          ...                         -0.028256
1824  2019-06-01          ...                          0.026644
1825  2019-06-01          ...                         -0.027714
1826  2019-06-01          ...                         -0.025374
1827  2019-06-01          ...                         -0.010615
1828  2019-06-01          ...                          0.016402
1829  2019-06-01          ...                          0.019972
1830  2019-06-01          ...                         -0.036761
1831  2019-06-01          ...                         -0.065292
1832  2019-06-01          ...                         -0.199717
1833  2019-06-01          ...                         -0.010350
1834  2019-06-01          ...                          0.045909
1835  2019-06-01          ...                          0.045955
1836  2019-06-01          ...                          0.023444
1837  2019-06-01          ...                          0.028703
1838  2019-06-01          ...                         -0.049457
1839  2019-06-01          ...                          0.037756
1840  2019-06-01          ...                          0.055947
1841  2019-06-01          ...                          0.029384
1842  2019-06-01          ...                          0.122676
1843  2019-06-01          ...                         -0.017231
1844  2019-06-01          ...                          0.072970
1845  2019-06-01          ...                         -0.087705
1846  2019-06-01          ...                          0.198328
1847  2019-06-01          ...                          0.012329

[27780 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'VAC.N' 'AROC.N' 'KMPR.N']
total 1917 df
            time          ...          returnsOpenPrevMktres10
0     2019-05-12          ...                         -0.002996
1     2019-05-12          ...                         -0.136537
2     2019-05-12          ...                          0.091480
```

```
5     2019-05-12          ...                         0.094879
6     2019-05-12          ...                         0.121841
7     2019-05-12          ...                         0.073948
8     2019-05-12          ...                         0.190859
9     2019-05-12          ...                        -0.009789
10    2019-05-12          ...                         0.101434
11    2019-05-12          ...                        -0.105171
12    2019-05-12          ...                        -0.072350
13    2019-05-12          ...                        -0.065358
14    2019-05-12          ...                         0.197812
15    2019-05-12          ...                         0.002495
16    2019-05-12          ...                        -0.011253
17    2019-05-12          ...                         0.158616
18    2019-05-12          ...                         0.051644
19    2019-05-12          ...                        -0.107421
20    2019-05-12          ...                        -0.003444
21    2019-05-12          ...                         0.103591
22    2019-05-12          ...                         0.207268
23    2019-05-12          ...                        -0.085677
24    2019-05-12          ...                        -0.076842
25    2019-05-12          ...                         0.005265
26    2019-05-12          ...                         0.012422
27    2019-05-12          ...                         0.027027
28    2019-05-12          ...                         0.078684
29    2019-05-12          ...                         0.055990
...          ...          ...                              ...
1812  2019-06-02          ...                         0.025352
1813  2019-06-02          ...                         0.141710
1814  2019-06-02          ...                         0.192842
1815  2019-06-02          ...                        -0.018678
1816  2019-06-02          ...                        -0.004030
1817  2019-06-02          ...                        -0.050839
1818  2019-06-02          ...                         0.019541
1819  2019-06-02          ...                        -0.046569
1820  2019-06-02          ...                        -0.024344
1821  2019-06-02          ...                        -0.012290
1822  2019-06-02          ...                         0.013124
1823  2019-06-02          ...                        -0.005937
1824  2019-06-02          ...                        -0.026284
1825  2019-06-02          ...                        -0.092309
1826  2019-06-02          ...                        -0.216286
1827  2019-06-02          ...                        -0.022134
1828  2019-06-02          ...                         0.056712
1829  2019-06-02          ...                         0.101856
1830  2019-06-02          ...                         0.106642
1831  2019-06-02          ...                         0.049592
1832  2019-06-02          ...                        -0.019281
1833  2019-06-02          ...                         0.004836
1834  2019-06-02          ...                         0.018029
1835  2019-06-02          ...                         0.130857
1836  2019-06-02          ...                         0.072452
1837  2019-06-02          ...                        -0.037493
1838  2019-06-02          ...                         0.061859
1839  2019-06-02          ...                        -0.069695
1840  2019-06-02          ...                         0.184944
1841  2019-06-02          ...                         0.015795

[27765 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MEDP.O' 'MSGN.N' 'MTGE.O']
total 1918 df
            time          ...           returnsOpenPrevMktres10
0     2019-05-13          ...                         0.014173
```

```
3     2019-05-13          ...                          -0.014370
4     2019-05-13          ...                          -0.097743
5     2019-05-13          ...                           0.078307
6     2019-05-13          ...                           0.137791
7     2019-05-13          ...                           0.061355
8     2019-05-13          ...                           0.254821
9     2019-05-13          ...                           0.013550
10    2019-05-13          ...                           0.069944
11    2019-05-13          ...                          -0.096758
12    2019-05-13          ...                          -0.100122
13    2019-05-13          ...                          -0.057076
14    2019-05-13          ...                           0.188728
15    2019-05-13          ...                          -0.000384
16    2019-05-13          ...                          -0.005305
17    2019-05-13          ...                           0.115233
18    2019-05-13          ...                           0.047801
19    2019-05-13          ...                          -0.095185
20    2019-05-13          ...                          -0.017227
21    2019-05-13          ...                           0.153189
22    2019-05-13          ...                           0.133651
23    2019-05-13          ...                          -0.062346
24    2019-05-13          ...                          -0.054319
25    2019-05-13          ...                           0.008515
26    2019-05-13          ...                          -0.013655
27    2019-05-13          ...                           0.025759
28    2019-05-13          ...                          -0.025298
29    2019-05-13          ...                           0.046457
...          ...          ...                                ...
1815  2019-06-03          ...                           0.037110
1816  2019-06-03          ...                           0.184614
1817  2019-06-03          ...                           0.155592
1818  2019-06-03          ...                          -0.003137
1819  2019-06-03          ...                           0.044237
1820  2019-06-03          ...                          -0.076586
1821  2019-06-03          ...                           0.006569
1822  2019-06-03          ...                          -0.081247
1823  2019-06-03          ...                          -0.042277
1824  2019-06-03          ...                           0.001143
1825  2019-06-03          ...                          -0.020953
1826  2019-06-03          ...                           0.044451
1827  2019-06-03          ...                          -0.008076
1828  2019-06-03          ...                          -0.080306
1829  2019-06-03          ...                          -0.234423
1830  2019-06-03          ...                          -0.021129
1831  2019-06-03          ...                           0.061923
1832  2019-06-03          ...                           0.125463
1833  2019-06-03          ...                           0.125823
1834  2019-06-03          ...                           0.040958
1835  2019-06-03          ...                          -0.023268
1836  2019-06-03          ...                          -0.005148
1837  2019-06-03          ...                           0.022780
1838  2019-06-03          ...                           0.097456
1839  2019-06-03          ...                           0.071670
1840  2019-06-03          ...                          -0.032561
1841  2019-06-03          ...                           0.102012
1842  2019-06-03          ...                          -0.026117
1843  2019-06-03          ...                           0.191303
1844  2019-06-03          ...                           0.016421

[27752 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LOMA.N' 'PAM.N' 'WYND.N']
total 1910 df
```

```
1     2019-05-16          ...                        -0.056548
2     2019-05-16          ...                         0.057606
3     2019-05-16          ...                        -0.024405
4     2019-05-16          ...                        -0.093128
5     2019-05-16          ...                         0.065352
6     2019-05-16          ...                         0.139430
7     2019-05-16          ...                         0.026831
8     2019-05-16          ...                         0.322098
9     2019-05-16          ...                        -0.001359
10    2019-05-16          ...                         0.061045
11    2019-05-16          ...                        -0.092246
12    2019-05-16          ...                        -0.087582
13    2019-05-16          ...                        -0.042328
14    2019-05-16          ...                         0.191112
15    2019-05-16          ...                         0.012873
16    2019-05-16          ...                        -0.007434
17    2019-05-16          ...                         0.076405
18    2019-05-16          ...                         0.013069
19    2019-05-16          ...                        -0.076642
20    2019-05-16          ...                        -0.012326
21    2019-05-16          ...                         0.126571
22    2019-05-16          ...                         0.400194
23    2019-05-16          ...                        -0.077224
24    2019-05-16          ...                        -0.084257
25    2019-05-16          ...                         0.004027
26    2019-05-16          ...                         0.013049
27    2019-05-16          ...                         0.010544
28    2019-05-16          ...                        -0.003241
29    2019-05-16          ...                         0.043256
...          ...          ...                              ...
1816  2019-06-06          ...                         0.037908
1817  2019-06-06          ...                         0.203921
1818  2019-06-06          ...                         0.139021
1819  2019-06-06          ...                        -0.017013
1820  2019-06-06          ...                         0.074290
1821  2019-06-06          ...                        -0.095358
1822  2019-06-06          ...                        -0.017606
1823  2019-06-06          ...                        -0.093413
1824  2019-06-06          ...                        -0.040351
1825  2019-06-06          ...                        -0.006163
1826  2019-06-06          ...                        -0.074883
1827  2019-06-06          ...                         0.089956
1828  2019-06-06          ...                         0.003716
1829  2019-06-06          ...                        -0.101887
1830  2019-06-06          ...                        -0.225583
1831  2019-06-06          ...                        -0.016678
1832  2019-06-06          ...                         0.039603
1833  2019-06-06          ...                         0.100875
1834  2019-06-06          ...                         0.146595
1835  2019-06-06          ...                         0.012625
1836  2019-06-06          ...                        -0.019941
1837  2019-06-06          ...                        -0.033517
1838  2019-06-06          ...                         0.021666
1839  2019-06-06          ...                         0.142376
1840  2019-06-06          ...                         0.070745
1841  2019-06-06          ...                        -0.057983
1842  2019-06-06          ...                         0.081865
1843  2019-06-06          ...                         0.030705
1844  2019-06-06          ...                         0.207398
1845  2019-06-06          ...                         0.024293

[27744 rows x 14 columns]
```

	time	...	returnsOpenPrevMktres10
0	2019-05-17	...	-0.099300
1	2019-05-17	...	-0.128666
2	2019-05-17	...	0.058475
3	2019-05-17	...	-0.034236
4	2019-05-17	...	-0.100052
5	2019-05-17	...	0.106625
6	2019-05-17	...	0.080049
7	2019-05-17	...	0.033321
8	2019-05-17	...	0.201266
9	2019-05-17	...	-0.014463
10	2019-05-17	...	0.041574
11	2019-05-17	...	-0.077777
12	2019-05-17	...	-0.107662
13	2019-05-17	...	-0.046848
14	2019-05-17	...	0.182634
15	2019-05-17	...	0.038981
16	2019-05-17	...	-0.021103
17	2019-05-17	...	0.103080
18	2019-05-17	...	-0.000894
19	2019-05-17	...	-0.109375
20	2019-05-17	...	-0.011704
21	2019-05-17	...	0.115192
22	2019-05-17	...	0.287800
23	2019-05-17	...	-0.083806
24	2019-05-17	...	-0.084498
25	2019-05-17	...	-0.006905
26	2019-05-17	...	0.034687
27	2019-05-17	...	0.010545
28	2019-05-17	...	-0.007076
29	2019-05-17	...	0.011667
...	...	...	...
1822	2019-06-07	...	0.010662
1823	2019-06-07	...	0.246234
1824	2019-06-07	...	0.031467
1825	2019-06-07	...	-0.028259
1826	2019-06-07	...	0.088524
1827	2019-06-07	...	-0.057470
1828	2019-06-07	...	-0.040860
1829	2019-06-07	...	-0.099513
1830	2019-06-07	...	-0.032850
1831	2019-06-07	...	-0.011608
1832	2019-06-07	...	-0.076021
1833	2019-06-07	...	0.097351
1834	2019-06-07	...	0.019467
1835	2019-06-07	...	-0.124955
1836	2019-06-07	...	-0.190124
1837	2019-06-07	...	-0.007878
1838	2019-06-07	...	0.048197
1839	2019-06-07	...	0.128966
1840	2019-06-07	...	0.146439
1841	2019-06-07	...	0.026582
1842	2019-06-07	...	-0.013905
1843	2019-06-07	...	-0.005067
1844	2019-06-07	...	-0.008500
1845	2019-06-07	...	0.143488
1846	2019-06-07	...	0.020620
1847	2019-06-07	...	-0.052347
1848	2019-06-07	...	0.045655
1849	2019-06-07	...	0.068441
1850	2019-06-07	...	0.172570
1851	2019-06-07	...	0.002852

```
[ A.N   AA.N   AABA.O  ...  PRA.N   RCM.O   WTI.N ]
total 1912 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-18           ...                          -0.080980
1     2019-05-18           ...                          -0.136016
2     2019-05-18           ...                           0.052019
3     2019-05-18           ...                          -0.017374
4     2019-05-18           ...                          -0.040876
5     2019-05-18           ...                           0.073172
6     2019-05-18           ...                           0.026659
7     2019-05-18           ...                           0.028564
8     2019-05-18           ...                           0.226513
9     2019-05-18           ...                          -0.005563
10    2019-05-18           ...                           0.038378
11    2019-05-18           ...                          -0.051352
12    2019-05-18           ...                          -0.099941
13    2019-05-18           ...                          -0.025886
14    2019-05-18           ...                           0.173519
15    2019-05-18           ...                           0.014292
16    2019-05-18           ...                          -0.015767
17    2019-05-18           ...                           0.036273
18    2019-05-18           ...                          -0.019771
19    2019-05-18           ...                          -0.010965
20    2019-05-18           ...                          -0.031849
21    2019-05-18           ...                           0.069849
22    2019-05-18           ...                           0.165359
23    2019-05-18           ...                          -0.055658
24    2019-05-18           ...                          -0.054727
25    2019-05-18           ...                          -0.006016
26    2019-05-18           ...                           0.063719
27    2019-05-18           ...                           0.017839
28    2019-05-18           ...                          -0.038939
29    2019-05-18           ...                           0.010123
...          ...           ...                                ...
1825  2019-06-08           ...                           0.040481
1826  2019-06-08           ...                           0.205907
1827  2019-06-08           ...                           0.013913
1828  2019-06-08           ...                          -0.027999
1829  2019-06-08           ...                           0.118989
1830  2019-06-08           ...                          -0.069146
1831  2019-06-08           ...                          -0.047256
1832  2019-06-08           ...                          -0.109223
1833  2019-06-08           ...                          -0.011116
1834  2019-06-08           ...                          -0.022844
1835  2019-06-08           ...                          -0.083870
1836  2019-06-08           ...                           0.127643
1837  2019-06-08           ...                           0.020362
1838  2019-06-08           ...                          -0.101363
1839  2019-06-08           ...                          -0.196380
1840  2019-06-08           ...                          -0.002923
1841  2019-06-08           ...                           0.055969
1842  2019-06-08           ...                           0.044237
1843  2019-06-08           ...                           0.176905
1844  2019-06-08           ...                           0.045360
1845  2019-06-08           ...                          -0.013493
1846  2019-06-08           ...                          -0.004896
1847  2019-06-08           ...                           0.011295
1848  2019-06-08           ...                           0.168326
1849  2019-06-08           ...                           0.051888
1850  2019-06-08           ...                          -0.049331
1851  2019-06-08           ...                           0.074910
1852  2019-06-08           ...                           0.092065
1853  2019-06-08                                         0.182528
```

```
[27740 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'ENTA.O' 'RDY.N' 'TPIC.O']
total 1912 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-19           ...                          -0.083052
1     2019-05-19           ...                          -0.161818
2     2019-05-19           ...                           0.016664
3     2019-05-19           ...                          -0.009669
4     2019-05-19           ...                          -0.082163
5     2019-05-19           ...                           0.073772
6     2019-05-19           ...                           0.005278
7     2019-05-19           ...                           0.020260
8     2019-05-19           ...                           0.126143
9     2019-05-19           ...                          -0.018552
10    2019-05-19           ...                           0.064081
11    2019-05-19           ...                          -0.046716
12    2019-05-19           ...                                NaN
13    2019-05-19           ...                          -0.072325
14    2019-05-19           ...                          -0.026740
15    2019-05-19           ...                           0.110461
16    2019-05-19           ...                           0.008770
17    2019-05-19           ...                          -0.005728
18    2019-05-19           ...                          -0.092802
19    2019-05-19           ...                          -0.037994
20    2019-05-19           ...                          -0.032497
21    2019-05-19           ...                           0.008559
22    2019-05-19           ...                          -0.007414
23    2019-05-19           ...                           0.157265
24    2019-05-19           ...                          -0.030785
25    2019-05-19           ...                          -0.052553
26    2019-05-19           ...                          -0.008322
27    2019-05-19           ...                          -0.002484
28    2019-05-19           ...                          -0.025790
29    2019-05-19           ...                          -0.058847
...          ...           ...                                ...
1795  2019-06-09           ...                           0.029778
1796  2019-06-09           ...                           0.245691
1797  2019-06-09           ...                           0.048977
1798  2019-06-09           ...                          -0.043771
1799  2019-06-09           ...                           0.190724
1800  2019-06-09           ...                          -0.073077
1801  2019-06-09           ...                          -0.057798
1802  2019-06-09           ...                          -0.083087
1803  2019-06-09           ...                          -0.013230
1804  2019-06-09           ...                          -0.013811
1805  2019-06-09           ...                          -0.067034
1806  2019-06-09           ...                           0.146838
1807  2019-06-09           ...                           0.023485
1808  2019-06-09           ...                          -0.132226
1809  2019-06-09           ...                          -0.279575
1810  2019-06-09           ...                           0.012341
1811  2019-06-09           ...                           0.116631
1812  2019-06-09           ...                           0.002012
1813  2019-06-09           ...                           0.200480
1814  2019-06-09           ...                           0.094068
1815  2019-06-09           ...                          -0.010532
1816  2019-06-09           ...                          -0.054810
1817  2019-06-09           ...                           0.019778
1818  2019-06-09           ...                           0.200042
1819  2019-06-09           ...                           0.121492
1820  2019-06-09           ...                          -0.074567
1821  2019-06-09                                         0.037829
```

```
1824  2019-06-09           ...                          0.002881

[27710 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'DNB.N' 'EAF.N' 'NGL.N']
total 1907 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-20           ...                         -0.052945
1     2019-05-20           ...                         -0.125805
2     2019-05-20           ...                          0.015288
3     2019-05-20           ...                         -0.018723
4     2019-05-20           ...                         -0.067738
5     2019-05-20           ...                          0.073036
6     2019-05-20           ...                         -0.012762
7     2019-05-20           ...                         -0.003495
8     2019-05-20           ...                          0.141394
9     2019-05-20           ...                          0.002821
10    2019-05-20           ...                          0.066553
11    2019-05-20           ...                          0.021004
12    2019-05-20           ...                               NaN
13    2019-05-20           ...                         -0.091508
14    2019-05-20           ...                         -0.026231
15    2019-05-20           ...                          0.019648
16    2019-05-20           ...                          0.010328
17    2019-05-20           ...                          0.007242
18    2019-05-20           ...                         -0.170232
19    2019-05-20           ...                         -0.033496
20    2019-05-20           ...                         -0.006691
21    2019-05-20           ...                          0.003465
22    2019-05-20           ...                         -0.020193
23    2019-05-20           ...                          0.076041
24    2019-05-20           ...                         -0.005439
25    2019-05-20           ...                         -0.035360
26    2019-05-20           ...                         -0.006323
27    2019-05-20           ...                          0.000589
28    2019-05-20           ...                          0.063648
29    2019-05-20           ...                         -0.055138
...          ...           ...                               ...
1792  2019-06-10           ...                         -0.001721
1793  2019-06-10           ...                          0.145767
1794  2019-06-10           ...                          0.042650
1795  2019-06-10           ...                         -0.016075
1796  2019-06-10           ...                          0.137347
1797  2019-06-10           ...                         -0.072717
1798  2019-06-10           ...                         -0.027630
1799  2019-06-10           ...                         -0.076120
1800  2019-06-10           ...                         -0.020740
1801  2019-06-10           ...                          0.006936
1802  2019-06-10           ...                         -0.088460
1803  2019-06-10           ...                          0.117659
1804  2019-06-10           ...                         -0.020505
1805  2019-06-10           ...                         -0.072923
1806  2019-06-10           ...                         -0.214893
1807  2019-06-10           ...                          0.004063
1808  2019-06-10           ...                          0.095731
1809  2019-06-10           ...                         -0.004268
1810  2019-06-10           ...                          0.120260
1811  2019-06-10           ...                          0.039692
1812  2019-06-10           ...                         -0.005390
1813  2019-06-10           ...                         -0.014206
1814  2019-06-10           ...                         -0.044590
1815  2019-06-10           ...                          0.106560
1816  2019-06-10                                        0.042527
```

```
1819  2019-06-10           ...                          0.395202
1820  2019-06-10           ...                          0.184975
1821  2019-06-10           ...                         -0.001919

[27682 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CLBK.O' 'MDR.N' 'PVTL.N']
total 1908 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-23           ...                         -0.042637
1     2019-05-23           ...                         -0.099739
2     2019-05-23           ...                          0.004327
3     2019-05-23           ...                         -0.020428
4     2019-05-23           ...                         -0.056425
5     2019-05-23           ...                          0.028957
6     2019-05-23           ...                         -0.018542
7     2019-05-23           ...                         -0.019615
8     2019-05-23           ...                          0.157992
9     2019-05-23           ...                          0.019226
10    2019-05-23           ...                          0.068263
11    2019-05-23           ...                         -0.013887
12    2019-05-23           ...                               NaN
13    2019-05-23           ...                         -0.099398
14    2019-05-23           ...                         -0.030776
15    2019-05-23           ...                          0.045549
16    2019-05-23           ...                          0.022747
17    2019-05-23           ...                         -0.008117
18    2019-05-23           ...                         -0.101026
19    2019-05-23           ...                         -0.052470
20    2019-05-23           ...                          0.002960
21    2019-05-23           ...                         -0.009693
22    2019-05-23           ...                          0.000729
23    2019-05-23           ...                          0.122049
24    2019-05-23           ...                          0.002168
25    2019-05-23           ...                         -0.044719
26    2019-05-23           ...                          0.001103
27    2019-05-23           ...                         -0.013579
28    2019-05-23           ...                          0.053708
29    2019-05-23           ...                         -0.040759
...          ...           ...                               ...
1795  2019-06-13           ...                          0.015754
1796  2019-06-13           ...                          0.177901
1797  2019-06-13           ...                          0.028116
1798  2019-06-13           ...                         -0.006930
1799  2019-06-13           ...                          0.180455
1800  2019-06-13           ...                         -0.052717
1801  2019-06-13           ...                         -0.049411
1802  2019-06-13           ...                         -0.078346
1803  2019-06-13           ...                         -0.007938
1804  2019-06-13           ...                         -0.005080
1805  2019-06-13           ...                         -0.037018
1806  2019-06-13           ...                          0.144460
1807  2019-06-13           ...                          0.015101
1808  2019-06-13           ...                         -0.074020
1809  2019-06-13           ...                         -0.285414
1810  2019-06-13           ...                         -0.015817
1811  2019-06-13           ...                          0.109052
1812  2019-06-13           ...                          0.010780
1813  2019-06-13           ...                          0.115158
1814  2019-06-13           ...                          0.090398
1815  2019-06-13           ...                          0.004242
1816  2019-06-13           ...                         -0.033602
1817  2019-06-13                                       -0.036607
```

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1820  2019-06-13           ...                         -0.051052
1821  2019-06-13           ...                          0.026884
1822  2019-06-13           ...                          0.485533
1823  2019-06-13           ...                          0.214772
1824  2019-06-13           ...                          0.008470

[27658 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'BRKL.O' 'CHRS.O' 'NEO.O']
total 1909 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-24           ...                         -0.026787
1     2019-05-24           ...                         -0.099330
2     2019-05-24           ...                         -0.023565
3     2019-05-24           ...                         -0.004196
4     2019-05-24           ...                         -0.039840
5     2019-05-24           ...                          0.054516
6     2019-05-24           ...                         -0.025653
7     2019-05-24           ...                         -0.030420
8     2019-05-24           ...                          0.163892
9     2019-05-24           ...                          0.005135
10    2019-05-24           ...                          0.079951
11    2019-05-24           ...                          0.001495
12    2019-05-24           ...                               NaN
13    2019-05-24           ...                         -0.097231
14    2019-05-24           ...                         -0.024369
15    2019-05-24           ...                          0.033258
16    2019-05-24           ...                          0.014362
17    2019-05-24           ...                          0.020138
18    2019-05-24           ...                         -0.163015
19    2019-05-24           ...                         -0.045673
20    2019-05-24           ...                          0.034928
21    2019-05-24           ...                         -0.001037
22    2019-05-24           ...                         -0.030739
23    2019-05-24           ...                          0.075556
24    2019-05-24           ...                         -0.006646
25    2019-05-24           ...                         -0.061325
26    2019-05-24           ...                          0.013894
27    2019-05-24           ...                         -0.048076
28    2019-05-24           ...                          0.059174
29    2019-05-24           ...                         -0.039551
...          ...           ...                               ...
1795  2019-06-14           ...                          0.005151
1796  2019-06-14           ...                          0.130715
1797  2019-06-14           ...                          0.053383
1798  2019-06-14           ...                         -0.024292
1799  2019-06-14           ...                          0.190423
1800  2019-06-14           ...                         -0.052025
1801  2019-06-14           ...                         -0.042597
1802  2019-06-14           ...                         -0.063759
1803  2019-06-14           ...                          0.009325
1804  2019-06-14           ...                         -0.026939
1805  2019-06-14           ...                         -0.030371
1806  2019-06-14           ...                          0.127984
1807  2019-06-14           ...                          0.000037
1808  2019-06-14           ...                         -0.086332
1809  2019-06-14           ...                         -0.187826
1810  2019-06-14           ...                         -0.006103
1811  2019-06-14           ...                          0.119898
1812  2019-06-14           ...                          0.064101
1813  2019-06-14           ...                          0.118562
1814  2019-06-14           ...                          0.092335
1815  2019-06-14           ...                          0.004663
```

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1818  2019-06-14           ...                          0.116467
1819  2019-06-14           ...                          0.077563
1820  2019-06-14           ...                         -0.059703
1821  2019-06-14           ...                          0.012168
1822  2019-06-14           ...                          0.508213
1823  2019-06-14           ...                          0.127263
1824  2019-06-14           ...                          0.022367

[27630 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KPTI.O' 'STBZ.O' 'TEO.N']
total 1907 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-25           ...                         -0.049091
1     2019-05-25           ...                         -0.099730
2     2019-05-25           ...                         -0.030844
3     2019-05-25           ...                         -0.036885
4     2019-05-25           ...                         -0.017885
5     2019-05-25           ...                         -0.002126
6     2019-05-25           ...                         -0.023352
7     2019-05-25           ...                         -0.011755
8     2019-05-25           ...                          0.118503
9     2019-05-25           ...                         -0.005809
10    2019-05-25           ...                          0.066622
11    2019-05-25           ...                         -0.007536
12    2019-05-25           ...                               NaN
13    2019-05-25           ...                         -0.085743
14    2019-05-25           ...                         -0.036277
15    2019-05-25           ...                          0.060769
16    2019-05-25           ...                          0.021564
17    2019-05-25           ...                         -0.002232
18    2019-05-25           ...                         -0.116645
19    2019-05-25           ...                         -0.040634
20    2019-05-25           ...                          0.027157
21    2019-05-25           ...                         -0.005442
22    2019-05-25           ...                         -0.021644
23    2019-05-25           ...                          0.058131
24    2019-05-25           ...                         -0.007302
25    2019-05-25           ...                         -0.075393
26    2019-05-25           ...                          0.003646
27    2019-05-25           ...                         -0.040890
28    2019-05-25           ...                          0.040912
29    2019-05-25           ...                         -0.021457
...          ...           ...                               ...
1791  2019-06-15           ...                          0.005376
1792  2019-06-15           ...                          0.209233
1793  2019-06-15           ...                          0.013716
1794  2019-06-15           ...                         -0.047133
1795  2019-06-15           ...                          0.169373
1796  2019-06-15           ...                         -0.059443
1797  2019-06-15           ...                         -0.017101
1798  2019-06-15           ...                         -0.046687
1799  2019-06-15           ...                         -0.021832
1800  2019-06-15           ...                         -0.033691
1801  2019-06-15           ...                         -0.060747
1802  2019-06-15           ...                          0.124423
1803  2019-06-15           ...                          0.053660
1804  2019-06-15           ...                         -0.112299
1805  2019-06-15           ...                         -0.110085
1806  2019-06-15           ...                         -0.008197
1807  2019-06-15           ...                          0.103483
1808  2019-06-15           ...                          0.047996
1809  2019-06-15           ...                          0.150245
```

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1812  2019-06-15           ...                         -0.057804
1813  2019-06-15           ...                         -0.010420
1814  2019-06-15           ...                          0.148387
1815  2019-06-15           ...                          0.105912
1816  2019-06-15           ...                         -0.054106
1817  2019-06-15           ...                         -0.012018
1818  2019-06-15           ...                          0.284274
1819  2019-06-15           ...                          0.165285
1820  2019-06-15           ...                          0.012964

[27601 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'KPTI.O' 'STBZ.O' 'TEO.N']
total 1903 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-26           ...                         -0.053250
1     2019-05-26           ...                         -0.101217
2     2019-05-26           ...                         -0.010325
3     2019-05-26           ...                          0.012318
4     2019-05-26           ...                         -0.010160
5     2019-05-26           ...                          0.049230
6     2019-05-26           ...                         -0.008072
7     2019-05-26           ...                         -0.005760
8     2019-05-26           ...                          0.033685
9     2019-05-26           ...                         -0.014388
10    2019-05-26           ...                          0.021845
11    2019-05-26           ...                         -0.018610
12    2019-05-26           ...                         -0.092371
13    2019-05-26           ...                         -0.041637
14    2019-05-26           ...                          0.073697
15    2019-05-26           ...                          0.024051
16    2019-05-26           ...                          0.001116
17    2019-05-26           ...                         -0.137242
18    2019-05-26           ...                         -0.027463
19    2019-05-26           ...                          0.047639
20    2019-05-26           ...                         -0.013417
21    2019-05-26           ...                         -0.025583
22    2019-05-26           ...                          0.021874
23    2019-05-26           ...                          0.024951
24    2019-05-26           ...                         -0.049700
25    2019-05-26           ...                         -0.003357
26    2019-05-26           ...                         -0.025004
27    2019-05-26           ...                          0.068815
28    2019-05-26           ...                         -0.045822
29    2019-05-26           ...                         -0.005419
...          ...           ...                               ...
1788  2019-06-16           ...                         -0.026423
1789  2019-06-16           ...                          0.033224
1790  2019-06-16           ...                          0.145525
1791  2019-06-16           ...                         -0.045480
1792  2019-06-16           ...                         -0.046969
1793  2019-06-16           ...                          0.091579
1794  2019-06-16           ...                         -0.015195
1795  2019-06-16           ...                         -0.027014
1796  2019-06-16           ...                         -0.017056
1797  2019-06-16           ...                         -0.026604
1798  2019-06-16           ...                         -0.073937
1799  2019-06-16           ...                          0.121782
1800  2019-06-16           ...                          0.049605
1801  2019-06-16           ...                         -0.063178
1802  2019-06-16           ...                         -0.107185
1803  2019-06-16           ...                         -0.010090
1804  2019-06-16           ...                          0.048135
```

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1807  2019-06-16           ...                          0.041016
1808  2019-06-16           ...                          0.001139
1809  2019-06-16           ...                         -0.046637
1810  2019-06-16           ...                          0.024911
1811  2019-06-16           ...                          0.088662
1812  2019-06-16           ...                          0.097915
1813  2019-06-16           ...                         -0.034244
1814  2019-06-16           ...                         -0.014743
1815  2019-06-16           ...                          0.342977
1816  2019-06-16           ...                          0.135618
1817  2019-06-16           ...                          0.012067

[27567 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'STBZ.O' 'TEO.N' 'CDAY.N']
total 1894 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-27           ...                         -0.075969
1     2019-05-27           ...                         -0.094328
2     2019-05-27           ...                          0.013849
3     2019-05-27           ...                          0.040620
4     2019-05-27           ...                          0.021138
5     2019-05-27           ...                          0.054166
6     2019-05-27           ...                         -0.007230
7     2019-05-27           ...                         -0.000269
8     2019-05-27           ...                          0.115817
9     2019-05-27           ...                         -0.021562
10    2019-05-27           ...                         -0.011220
11    2019-05-27           ...                         -0.009051
12    2019-05-27           ...                         -0.088707
13    2019-05-27           ...                         -0.041111
14    2019-05-27           ...                          0.075377
15    2019-05-27           ...                          0.037229
16    2019-05-27           ...                         -0.010028
17    2019-05-27           ...                         -0.041892
18    2019-05-27           ...                         -0.039868
19    2019-05-27           ...                          0.087838
20    2019-05-27           ...                         -0.012029
21    2019-05-27           ...                         -0.008734
22    2019-05-27           ...                          0.043470
23    2019-05-27           ...                          0.028399
24    2019-05-27           ...                         -0.036114
25    2019-05-27           ...                         -0.007657
26    2019-05-27           ...                          0.003817
27    2019-05-27           ...                          0.046642
28    2019-05-27           ...                          0.005199
29    2019-05-27           ...                          0.015823
...          ...           ...                               ...
1784  2019-06-17           ...                         -0.031140
1785  2019-06-17           ...                          0.028157
1786  2019-06-17           ...                          0.065825
1787  2019-06-17           ...                         -0.056190
1788  2019-06-17           ...                         -0.056306
1789  2019-06-17           ...                          0.012018
1790  2019-06-17           ...                         -0.007752
1791  2019-06-17           ...                          0.016035
1792  2019-06-17           ...                         -0.012285
1793  2019-06-17           ...                         -0.022875
1794  2019-06-17           ...                         -0.066590
1795  2019-06-17           ...                          0.131865
1796  2019-06-17           ...                          0.040587
1797  2019-06-17           ...                         -0.103557
1798  2019-06-17           ...                         -0.115863
```

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1801  2019-06-17           ...                         -0.008814
1802  2019-06-17           ...                          0.075261
1803  2019-06-17           ...                          0.048405
1804  2019-06-17           ...                         -0.010877
1805  2019-06-17           ...                         -0.044585
1806  2019-06-17           ...                          0.026644
1807  2019-06-17           ...                          0.095991
1808  2019-06-17           ...                          0.079796
1809  2019-06-17           ...                         -0.051664
1810  2019-06-17           ...                         -0.022520
1811  2019-06-17           ...                          0.262884
1812  2019-06-17           ...                          0.115159
1813  2019-06-17           ...                          0.014515

[27535 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PPDF.N' 'SITE.N' 'STAA.O']
total 1897 df
            time           ...           returnsOpenPrevMktres10
0     2019-05-31           ...                         -0.096075
1     2019-05-31           ...                         -0.106941
2     2019-05-31           ...                          0.038485
3     2019-05-31           ...                          0.065907
4     2019-05-31           ...                          0.028393
5     2019-05-31           ...                          0.029007
6     2019-05-31           ...                          0.013364
7     2019-05-31           ...                          0.012167
8     2019-05-31           ...                          0.190639
9     2019-05-31           ...                         -0.017390
10    2019-05-31           ...                         -0.039674
11    2019-05-31           ...                         -0.025458
12    2019-05-31           ...                         -0.141800
13    2019-05-31           ...                         -0.037539
14    2019-05-31           ...                          0.085090
15    2019-05-31           ...                          0.018105
16    2019-05-31           ...                         -0.029708
17    2019-05-31           ...                         -0.001087
18    2019-05-31           ...                         -0.041040
19    2019-05-31           ...                          0.090657
20    2019-05-31           ...                         -0.014304
21    2019-05-31           ...                          0.014755
22    2019-05-31           ...                         -0.066351
23    2019-05-31           ...                          0.064682
24    2019-05-31           ...                         -0.023705
25    2019-05-31           ...                         -0.003307
26    2019-05-31           ...                         -0.001181
27    2019-05-31           ...                          0.044409
28    2019-05-31           ...                         -0.035706
29    2019-05-31           ...                          0.026993
...          ...           ...                               ...
1786  2019-06-20           ...                         -0.034694
1787  2019-06-20           ...                          0.007856
1788  2019-06-20           ...                         -0.007461
1789  2019-06-20           ...                         -0.130283
1790  2019-06-20           ...                         -0.041609
1791  2019-06-20           ...                         -0.027102
1792  2019-06-20           ...                          0.031117
1793  2019-06-20           ...                          0.019893
1794  2019-06-20           ...                         -0.021427
1795  2019-06-20           ...                         -0.030826
1796  2019-06-20           ...                         -0.062442
1797  2019-06-20           ...                          0.107126
1798  2019-06-20           ...                          0.010895
```

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1801  2019-06-20           ...                         -0.005440
1802  2019-06-20           ...                          0.037743
1803  2019-06-20           ...                         -0.055594
1804  2019-06-20           ...                          0.052395
1805  2019-06-20           ...                          0.053893
1806  2019-06-20           ...                         -0.015696
1807  2019-06-20           ...                          0.002445
1808  2019-06-20           ...                          0.010965
1809  2019-06-20           ...                          0.056904
1810  2019-06-20           ...                          0.057165
1811  2019-06-20           ...                         -0.028092
1812  2019-06-20           ...                         -0.045501
1813  2019-06-20           ...                          0.329268
1814  2019-06-20           ...                          0.038430
1815  2019-06-20           ...                          0.023801

[27503 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'OMER.O' 'PRIM.O' 'SRG.N']
total 1898 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-01           ...                          0.008880
1     2019-06-01           ...                         -0.062133
2     2019-06-01           ...                          0.027521
3     2019-06-01           ...                          0.049615
4     2019-06-01           ...                          0.033293
5     2019-06-01           ...                          0.018764
6     2019-06-01           ...                          0.015194
7     2019-06-01           ...                          0.029686
8     2019-06-01           ...                          0.232643
9     2019-06-01           ...                         -0.030634
10    2019-06-01           ...                         -0.032552
11    2019-06-01           ...                         -0.037697
12    2019-06-01           ...                         -0.113069
13    2019-06-01           ...                         -0.033708
14    2019-06-01           ...                          0.061323
15    2019-06-01           ...                          0.013676
16    2019-06-01           ...                          0.016473
17    2019-06-01           ...                         -0.037121
18    2019-06-01           ...                         -0.006865
19    2019-06-01           ...                          0.129702
20    2019-06-01           ...                          0.002690
21    2019-06-01           ...                         -0.001345
22    2019-06-01           ...                         -0.002634
23    2019-06-01           ...                          0.080996
24    2019-06-01           ...                          0.003373
25    2019-06-01           ...                          0.006112
26    2019-06-01           ...                          0.035323
27    2019-06-01           ...                          0.068200
28    2019-06-01           ...                          0.002344
29    2019-06-01           ...                          0.047942
...          ...           ...                               ...
1783  2019-06-21           ...                         -0.034888
1784  2019-06-21           ...                          0.014726
1785  2019-06-21           ...                         -0.068629
1786  2019-06-21           ...                         -0.135175
1787  2019-06-21           ...                         -0.011711
1788  2019-06-21           ...                         -0.038393
1789  2019-06-21           ...                          0.037937
1790  2019-06-21           ...                          0.037152
1791  2019-06-21           ...                         -0.015658
1792  2019-06-21           ...                         -0.012920
1793  2019-06-21           ...                         -0.048649
```

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1796  2019-06-21           ...                        -0.103625
1797  2019-06-21           ...                        -0.120597
1798  2019-06-21           ...                        -0.005686
1799  2019-06-21           ...                         0.004382
1800  2019-06-21           ...                        -0.099767
1801  2019-06-21           ...                         0.070750
1802  2019-06-21           ...                         0.036003
1803  2019-06-21           ...                        -0.022747
1804  2019-06-21           ...                        -0.010084
1805  2019-06-21           ...                         0.018752
1806  2019-06-21           ...                         0.062772
1807  2019-06-21           ...                         0.130655
1808  2019-06-21           ...                        -0.017813
1809  2019-06-21           ...                        -0.036062
1810  2019-06-21           ...                         0.341318
1811  2019-06-21           ...                         0.017365
1812  2019-06-21           ...                         0.027999

[27467 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PRIM.O' 'SRG.N' 'DDR.N']
total 1896 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-02           ...                         0.001124
1     2019-06-02           ...                        -0.015683
2     2019-06-02           ...                         0.001024
3     2019-06-02           ...                         0.001332
4     2019-06-02           ...                         0.008195
5     2019-06-02           ...                         0.065956
6     2019-06-02           ...                         0.001613
7     2019-06-02           ...                         0.046482
8     2019-06-02           ...                         0.148664
9     2019-06-02           ...                        -0.049631
10    2019-06-02           ...                        -0.034981
11    2019-06-02           ...                        -0.014603
12    2019-06-02           ...                        -0.092405
13    2019-06-02           ...                        -0.040266
14    2019-06-02           ...                         0.014372
15    2019-06-02           ...                         0.017941
16    2019-06-02           ...                         0.018641
17    2019-06-02           ...                        -0.041393
18    2019-06-02           ...                         0.047225
19    2019-06-02           ...                         0.100327
20    2019-06-02           ...                         0.009102
21    2019-06-02           ...                        -0.027846
22    2019-06-02           ...                         0.014945
23    2019-06-02           ...                         0.071725
24    2019-06-02           ...                        -0.005516
25    2019-06-02           ...                         0.006707
26    2019-06-02           ...                         0.061454
27    2019-06-02           ...                         0.069443
28    2019-06-02           ...                         0.037526
29    2019-06-02           ...                         0.039147
...          ...           ...                              ...
1782  2019-06-22           ...                        -0.034780
1783  2019-06-22           ...                         0.032713
1784  2019-06-22           ...                        -0.047482
1785  2019-06-22           ...                        -0.109445
1786  2019-06-22           ...                        -0.021208
1787  2019-06-22           ...                         0.010741
1788  2019-06-22           ...                         0.043941
1789  2019-06-22           ...                         0.064192
1790  2019-06-22           ...                        -0.010294
```

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1793  2019-06-22           ...                         0.086689
1794  2019-06-22           ...                        -0.004500
1795  2019-06-22           ...                        -0.084655
1796  2019-06-22           ...                        -0.103136
1797  2019-06-22           ...                        -0.024614
1798  2019-06-22           ...                        -0.011171
1799  2019-06-22           ...                         0.014459
1800  2019-06-22           ...                         0.034197
1801  2019-06-22           ...                         0.035545
1802  2019-06-22           ...                        -0.023829
1803  2019-06-22           ...                        -0.032555
1804  2019-06-22           ...                         0.012180
1805  2019-06-22           ...                         0.029967
1806  2019-06-22           ...                         0.127067
1807  2019-06-22           ...                        -0.003160
1808  2019-06-22           ...                        -0.050774
1809  2019-06-22           ...                         0.217815
1810  2019-06-22           ...                        -0.003161
1811  2019-06-22           ...                         0.021966

[27431 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'SRG.N' 'DDR.N' 'FOSL.O']
total 1888 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-03           ...                         0.008003
1     2019-06-03           ...                        -0.028383
2     2019-06-03           ...                         0.011230
3     2019-06-03           ...                         0.003976
4     2019-06-03           ...                        -0.018077
5     2019-06-03           ...                         0.081125
6     2019-06-03           ...                         0.000476
7     2019-06-03           ...                         0.053171
8     2019-06-03           ...                         0.159651
9     2019-06-03           ...                        -0.033690
10    2019-06-03           ...                        -0.067942
11    2019-06-03           ...                        -0.033753
12    2019-06-03           ...                        -0.078187
13    2019-06-03           ...                        -0.054159
14    2019-06-03           ...                         0.013084
15    2019-06-03           ...                         0.019571
16    2019-06-03           ...                        -0.001764
17    2019-06-03           ...                        -0.022089
18    2019-06-03           ...                         0.066021
19    2019-06-03           ...                         0.057801
20    2019-06-03           ...                         0.000466
21    2019-06-03           ...                        -0.033283
22    2019-06-03           ...                        -0.025378
23    2019-06-03           ...                         0.048745
24    2019-06-03           ...                        -0.013178
25    2019-06-03           ...                         0.016743
26    2019-06-03           ...                         0.084332
27    2019-06-03           ...                         0.150986
28    2019-06-03           ...                         0.095097
29    2019-06-03           ...                         0.056339
...          ...           ...                              ...
1774  2019-06-23           ...                        -0.021971
1775  2019-06-23           ...                         0.031207
1776  2019-06-23           ...                        -0.070450
1777  2019-06-23           ...                        -0.137605
1778  2019-06-23           ...                        -0.028490
1779  2019-06-23           ...                         0.000639
1780  2019-06-23           ...                         0.035828
```

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1783  2019-06-23           ...                        -0.048119
1784  2019-06-23           ...                         0.011847
1785  2019-06-23           ...                         0.109890
1786  2019-06-23           ...                         0.015192
1787  2019-06-23           ...                         0.021430
1788  2019-06-23           ...                        -0.040371
1789  2019-06-23           ...                        -0.031481
1790  2019-06-23           ...                        -0.023207
1791  2019-06-23           ...                         0.058180
1792  2019-06-23           ...                         0.046385
1793  2019-06-23           ...                         0.020301
1794  2019-06-23           ...                        -0.015894
1795  2019-06-23           ...                        -0.038282
1796  2019-06-23           ...                         0.022126
1797  2019-06-23           ...                         0.041316
1798  2019-06-23           ...                         0.109434
1799  2019-06-23           ...                        -0.020098
1800  2019-06-23           ...                        -0.041104
1801  2019-06-23           ...                         0.093784
1802  2019-06-23           ...                        -0.056918
1803  2019-06-23           ...                         0.013763

[27393 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'FOSL.O' 'NOAH.N' 'PVAC.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-06           ...                        -0.008086
1     2019-06-06           ...                        -0.057378
2     2019-06-06           ...                         0.020516
3     2019-06-06           ...                         0.000728
4     2019-06-06           ...                        -0.035048
5     2019-06-06           ...                         0.088445
6     2019-06-06           ...                         0.011287
7     2019-06-06           ...                         0.049813
8     2019-06-06           ...                         0.079981
9     2019-06-06           ...                        -0.062893
10    2019-06-06           ...                        -0.075030
11    2019-06-06           ...                        -0.051691
12    2019-06-06           ...                        -0.026464
13    2019-06-06           ...                        -0.057854
14    2019-06-06           ...                         0.010929
15    2019-06-06           ...                         0.009681
16    2019-06-06           ...                         0.007796
17    2019-06-06           ...                        -0.021787
18    2019-06-06           ...                         0.107771
19    2019-06-06           ...                         0.032986
20    2019-06-06           ...                         0.017104
21    2019-06-06           ...                        -0.073854
22    2019-06-06           ...                        -0.015283
23    2019-06-06           ...                         0.019496
24    2019-06-06           ...                        -0.007102
25    2019-06-06           ...                         0.015318
26    2019-06-06           ...                         0.059245
27    2019-06-06           ...                         0.063584
28    2019-06-06           ...                         0.156697
29    2019-06-06           ...                         0.057906
...          ...           ...                              ...
1776  2019-06-24           ...                        -0.031940
1777  2019-06-24           ...                         0.037265
1778  2019-06-24           ...                        -0.037607
1779  2019-06-24           ...                        -0.128476
1780  2019-06-24           ...                        -0.019629
```

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1783  2019-06-24           ...                          0.035165
1784  2019-06-24           ...                         -0.028636
1785  2019-06-24           ...                         -0.082325
1786  2019-06-24           ...                          0.013152
1787  2019-06-24           ...                          0.151428
1788  2019-06-24           ...                          0.050317
1789  2019-06-24           ...                         -0.052241
1790  2019-06-24           ...                         -0.038922
1791  2019-06-24           ...                         -0.044258
1792  2019-06-24           ...                         -0.020594
1793  2019-06-24           ...                          0.049040
1794  2019-06-24           ...                          0.015638
1795  2019-06-24           ...                          0.044885
1796  2019-06-24           ...                         -0.017121
1797  2019-06-24           ...                         -0.040919
1798  2019-06-24           ...                          0.044120
1799  2019-06-24           ...                          0.036029
1800  2019-06-24           ...                          0.127241
1801  2019-06-24           ...                          0.002510
1802  2019-06-24           ...                         -0.064656
1803  2019-06-24           ...                         -0.016378
1804  2019-06-24           ...                         -0.040532
1805  2019-06-24           ...                          0.021678

[27354 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'CBLK.O' 'UVV.N' 'VNDA.O']
total 1887 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-07           ...                         -0.020081
1     2019-06-07           ...                         -0.053867
2     2019-06-07           ...                          0.038800
3     2019-06-07           ...                          0.021821
4     2019-06-07           ...                         -0.024474
5     2019-06-07           ...                          0.100337
6     2019-06-07           ...                          0.018212
7     2019-06-07           ...                          0.073229
8     2019-06-07           ...                          0.103576
9     2019-06-07           ...                         -0.069132
10    2019-06-07           ...                         -0.084536
11    2019-06-07           ...                         -0.011533
12    2019-06-07           ...                         -0.045950
13    2019-06-07           ...                         -0.041144
14    2019-06-07           ...                          0.033206
15    2019-06-07           ...                          0.012065
16    2019-06-07           ...                         -0.010445
17    2019-06-07           ...                         -0.056515
18    2019-06-07           ...                          0.133545
19    2019-06-07           ...                          0.056349
20    2019-06-07           ...                          0.021740
21    2019-06-07           ...                         -0.070019
22    2019-06-07           ...                         -0.059867
23    2019-06-07           ...                          0.041713
24    2019-06-07           ...                          0.007618
25    2019-06-07           ...                          0.015835
26    2019-06-07           ...                          0.102532
27    2019-06-07           ...                          0.060619
28    2019-06-07           ...                          0.060349
29    2019-06-07           ...                          0.052952
...          ...           ...                               ...
1783  2019-06-27           ...                         -0.030052
1784  2019-06-27           ...                          0.016116
1785  2019-06-27           ...                         -0.053031
```

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1788  2019-06-27           ...                          -0.046160
1789  2019-06-27           ...                          -0.009804
1790  2019-06-27           ...                           0.030597
1791  2019-06-27           ...                          -0.041356
1792  2019-06-27           ...                          -0.076074
1793  2019-06-27           ...                          -0.052915
1794  2019-06-27           ...                           0.138092
1795  2019-06-27           ...                           0.039261
1796  2019-06-27           ...                          -0.078439
1797  2019-06-27           ...                          -0.079951
1798  2019-06-27           ...                          -0.022632
1799  2019-06-27           ...                          -0.011412
1800  2019-06-27           ...                           0.029663
1801  2019-06-27           ...                           0.031264
1802  2019-06-27           ...                           0.012035
1803  2019-06-27           ...                           0.000401
1804  2019-06-27           ...                          -0.058694
1805  2019-06-27           ...                          -0.023593
1806  2019-06-27           ...                           0.027011
1807  2019-06-27           ...                           0.016565
1808  2019-06-27           ...                          -0.023484
1809  2019-06-27           ...                          -0.035952
1810  2019-06-27           ...                           0.131498
1811  2019-06-27           ...                          -0.091022
1812  2019-06-27           ...                           0.003243

[27321 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'LTRPA.O' 'RHP.N' 'VRNT.O']
total 1897 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-08           ...                          -0.028968
1     2019-06-08           ...                          -0.020039
2     2019-06-08           ...                           0.035008
3     2019-06-08           ...                          -0.024769
4     2019-06-08           ...                          -0.015029
5     2019-06-08           ...                           0.056795
6     2019-06-08           ...                           0.016598
7     2019-06-08           ...                           0.066582
8     2019-06-08           ...                           0.092643
9     2019-06-08           ...                          -0.077860
10    2019-06-08           ...                          -0.083040
11    2019-06-08           ...                           0.001768
12    2019-06-08           ...                          -0.062799
13    2019-06-08           ...                          -0.042801
14    2019-06-08           ...                           0.042267
15    2019-06-08           ...                           0.010277
16    2019-06-08           ...                          -0.012038
17    2019-06-08           ...                          -0.043106
18    2019-06-08           ...                           0.113168
19    2019-06-08           ...                           0.037857
20    2019-06-08           ...                           0.023331
21    2019-06-08           ...                          -0.096378
22    2019-06-08           ...                          -0.039946
23    2019-06-08           ...                           0.047388
24    2019-06-08           ...                           0.021544
25    2019-06-08           ...                           0.018317
26    2019-06-08           ...                           0.141216
27    2019-06-08           ...                           0.042519
28    2019-06-08           ...                           0.037531
29    2019-06-08           ...                           0.045850
...          ...           ...                                ...
1783  2019-06-28           ...                          -0.025739
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1786  2019-06-28           ...                          -0.075558
1787  2019-06-28           ...                           0.005563
1788  2019-06-28           ...                          -0.081202
1789  2019-06-28           ...                          -0.045666
1790  2019-06-28           ...                          -0.007924
1791  2019-06-28           ...                          -0.062624
1792  2019-06-28           ...                          -0.029783
1793  2019-06-28           ...                          -0.048422
1794  2019-06-28           ...                           0.147171
1795  2019-06-28           ...                           0.039371
1796  2019-06-28           ...                          -0.128034
1797  2019-06-28           ...                          -0.130589
1798  2019-06-28           ...                          -0.024448
1799  2019-06-28           ...                          -0.006392
1800  2019-06-28           ...                          -0.016102
1801  2019-06-28           ...                           0.044241
1802  2019-06-28           ...                           0.017651
1803  2019-06-28           ...                           0.013928
1804  2019-06-28           ...                          -0.050082
1805  2019-06-28           ...                          -0.034472
1806  2019-06-28           ...                           0.049096
1807  2019-06-28           ...                           0.011155
1808  2019-06-28           ...                          -0.021581
1809  2019-06-28           ...                          -0.038910
1810  2019-06-28           ...                           0.246048
1811  2019-06-28           ...                          -0.072395
1812  2019-06-28           ...                           0.000860

[27282 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RHP.N' 'VRNT.O' 'STAY.O']
total 1896 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-09           ...                           0.010695
1     2019-06-09           ...                          -0.016768
2     2019-06-09           ...                           0.023569
3     2019-06-09           ...                           0.042869
4     2019-06-09           ...                           0.019969
5     2019-06-09           ...                           0.134395
6     2019-06-09           ...                          -0.013993
7     2019-06-09           ...                           0.064712
8     2019-06-09           ...                          -0.048159
9     2019-06-09           ...                          -0.080805
10    2019-06-09           ...                          -0.118430
11    2019-06-09           ...                           0.035889
12    2019-06-09           ...                          -0.085431
13    2019-06-09           ...                          -0.011453
14    2019-06-09           ...                          -0.027885
15    2019-06-09           ...                           0.014815
16    2019-06-09           ...                           0.003067
17    2019-06-09           ...                          -0.072826
18    2019-06-09           ...                           0.126586
19    2019-06-09           ...                           0.091134
20    2019-06-09           ...                           0.028539
21    2019-06-09           ...                          -0.140715
22    2019-06-09           ...                          -0.059561
23    2019-06-09           ...                           0.083118
24    2019-06-09           ...                           0.043237
25    2019-06-09           ...                           0.029466
26    2019-06-09           ...                           0.174282
27    2019-06-09           ...                           0.088826
28    2019-06-09           ...                           0.090912
29    2019-06-09           ...                           0.046914
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1783  2019-06-29           ...                          -0.014973
1784  2019-06-29           ...                          -0.000781
1785  2019-06-29           ...                          -0.013993
1786  2019-06-29           ...                           0.016539
1787  2019-06-29           ...                          -0.078642
1788  2019-06-29           ...                          -0.059975
1789  2019-06-29           ...                          -0.029744
1790  2019-06-29           ...                          -0.054512
1791  2019-06-29           ...                          -0.021803
1792  2019-06-29           ...                          -0.039370
1793  2019-06-29           ...                           0.127810
1794  2019-06-29           ...                           0.009916
1795  2019-06-29           ...                          -0.105047
1796  2019-06-29           ...                          -0.121950
1797  2019-06-29           ...                           0.003086
1798  2019-06-29           ...                          -0.002657
1799  2019-06-29           ...                          -0.027766
1800  2019-06-29           ...                           0.025818
1801  2019-06-29           ...                           0.015125
1802  2019-06-29           ...                           0.004627
1803  2019-06-29           ...                          -0.048422
1804  2019-06-29           ...                          -0.030954
1805  2019-06-29           ...                           0.020371
1806  2019-06-29           ...                          -0.036129
1807  2019-06-29           ...                          -0.026104
1808  2019-06-29           ...                           0.003751
1809  2019-06-29           ...                           0.238630
1810  2019-06-29           ...                          -0.013471
1811  2019-06-29           ...                          -0.009503

[27239 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'EQH.N' 'FANH.O' 'MDGL.O']
total 1865 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-10           ...                           0.007159
1     2019-06-10           ...                          -0.009462
2     2019-06-10           ...                           0.000670
3     2019-06-10           ...                           0.025632
4     2019-06-10           ...                          -0.000400
5     2019-06-10           ...                           0.055754
6     2019-06-10           ...                          -0.018342
7     2019-06-10           ...                           0.045854
8     2019-06-10           ...                          -0.014792
9     2019-06-10           ...                          -0.056409
10    2019-06-10           ...                          -0.087222
11    2019-06-10           ...                           0.033217
12    2019-06-10           ...                          -0.083826
13    2019-06-10           ...                           0.078444
14    2019-06-10           ...                          -0.032307
15    2019-06-10           ...                           0.004517
16    2019-06-10           ...                          -0.021708
17    2019-06-10           ...                          -0.024466
18    2019-06-10           ...                           0.094382
19    2019-06-10           ...                           0.072788
20    2019-06-10           ...                           0.041919
21    2019-06-10           ...                          -0.116704
22    2019-06-10           ...                          -0.024810
23    2019-06-10           ...                           0.067225
24    2019-06-10           ...                           0.052459
25    2019-06-10           ...                           0.020708
26    2019-06-10           ...                           0.207172
27    2019-06-10           ...                           0.039331
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...          ...          ...                          ...
1774  2019-06-30          ...                    -0.025985
1775  2019-06-30          ...                    -0.078685
1776  2019-06-30          ...                     0.019618
1777  2019-06-30          ...                    -0.022177
1778  2019-06-30          ...                     0.033635
1779  2019-06-30          ...                    -0.086140
1780  2019-06-30          ...                    -0.063192
1781  2019-06-30          ...                    -0.051532
1782  2019-06-30          ...                    -0.064054
1783  2019-06-30          ...                    -0.018919
1784  2019-06-30          ...                    -0.061441
1785  2019-06-30          ...                     0.127938
1786  2019-06-30          ...                     0.010422
1787  2019-06-30          ...                    -0.138708
1788  2019-06-30          ...                    -0.119625
1789  2019-06-30          ...                    -0.014527
1790  2019-06-30          ...                    -0.010846
1791  2019-06-30          ...                    -0.065183
1792  2019-06-30          ...                     0.015158
1793  2019-06-30          ...                     0.031727
1794  2019-06-30          ...                    -0.000419
1795  2019-06-30          ...                    -0.031542
1796  2019-06-30          ...                    -0.047731
1797  2019-06-30          ...                     0.015679
1798  2019-06-30          ...                    -0.026014
1799  2019-06-30          ...                    -0.025229
1800  2019-06-30          ...                    -0.025135
1801  2019-06-30          ...                     0.284489
1802  2019-06-30          ...                     0.018846
1803  2019-06-30          ...                    -0.005989

[27218 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MDGL.O' 'HUYA.N' 'SMPL.O']
total 1861 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-13          ...                         0.020373
1     2019-06-13          ...                        -0.033820
2     2019-06-13          ...                         0.008743
3     2019-06-13          ...                        -0.011033
4     2019-06-13          ...                         0.012044
5     2019-06-13          ...                         0.064074
6     2019-06-13          ...                        -0.028695
7     2019-06-13          ...                         0.052107
8     2019-06-13          ...                        -0.046515
9     2019-06-13          ...                        -0.058612
10    2019-06-13          ...                        -0.072301
11    2019-06-13          ...                         0.012342
12    2019-06-13          ...                        -0.065436
13    2019-06-13          ...                         0.015630
14    2019-06-13          ...                        -0.049678
15    2019-06-13          ...                        -0.009173
16    2019-06-13          ...                        -0.023716
17    2019-06-13          ...                        -0.074176
18    2019-06-13          ...                         0.120463
19    2019-06-13          ...                         0.081362
20    2019-06-13          ...                         0.070473
21    2019-06-13          ...                        -0.120771
22    2019-06-13          ...                        -0.038156
23    2019-06-13          ...                         0.082810
24    2019-06-13          ...                         0.060012
25    2019-06-13          ...                         0.021742
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28    2019-06-13          ...                         0.022784
29    2019-06-13          ...                         0.007576
...          ...          ...                              ...
1782  2019-07-01          ...                        -0.039291
1783  2019-07-01          ...                         0.179474
1784  2019-07-01          ...                        -0.014594
1785  2019-07-01          ...                        -0.003940
1786  2019-07-01          ...                         0.028243
1787  2019-07-01          ...                        -0.062394
1788  2019-07-01          ...                        -0.040699
1789  2019-07-01          ...                        -0.059215
1790  2019-07-01          ...                        -0.075800
1791  2019-07-01          ...                        -0.032074
1792  2019-07-01          ...                        -0.036250
1793  2019-07-01          ...                         0.072394
1794  2019-07-01          ...                        -0.000392
1795  2019-07-01          ...                        -0.136557
1796  2019-07-01          ...                        -0.098908
1797  2019-07-01          ...                        -0.037710
1798  2019-07-01          ...                         0.009178
1799  2019-07-01          ...                        -0.079846
1800  2019-07-01          ...                        -0.017225
1801  2019-07-01          ...                         0.017305
1802  2019-07-01          ...                        -0.001075
1803  2019-07-01          ...                        -0.024040
1804  2019-07-01          ...                        -0.030295
1805  2019-07-01          ...                        -0.005085
1806  2019-07-01          ...                        -0.006765
1807  2019-07-01          ...                        -0.013195
1808  2019-07-01          ...                        -0.036392
1809  2019-07-01          ...                         0.161681
1810  2019-07-01          ...                         0.005700
1811  2019-07-01          ...                         0.001741

[27208 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GTHX.O' 'LZB.N' 'VSTO.N']
total 1869 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-14          ...                         0.036525
1     2019-06-14          ...                         0.002476
2     2019-06-14          ...                         0.001667
3     2019-06-14          ...                        -0.003225
4     2019-06-14          ...                         0.040295
5     2019-06-14          ...                         0.076280
6     2019-06-14          ...                        -0.034668
7     2019-06-14          ...                         0.048067
8     2019-06-14          ...                        -0.089187
9     2019-06-14          ...                        -0.044661
10    2019-06-14          ...                        -0.076678
11    2019-06-14          ...                         0.014406
12    2019-06-14          ...                        -0.035041
13    2019-06-14          ...                         0.018951
14    2019-06-14          ...                        -0.023580
15    2019-06-14          ...                        -0.001881
16    2019-06-14          ...                         0.003359
17    2019-06-14          ...                        -0.085189
18    2019-06-14          ...                         0.115046
19    2019-06-14          ...                         0.098973
20    2019-06-14          ...                         0.058332
21    2019-06-14          ...                        -0.096541
22    2019-06-14          ...                        -0.134284
23    2019-06-14          ...                         0.104959
```

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26    2019-06-14          ...                          0.289262
27    2019-06-14          ...                          0.077918
28    2019-06-14          ...                          0.003083
29    2019-06-14          ...                          0.014755
...          ...          ...                               ...
1781  2019-07-04          ...                         -0.028277
1782  2019-07-04          ...                          0.287748
1783  2019-07-04          ...                          0.016529
1784  2019-07-04          ...                         -0.003613
1785  2019-07-04          ...                          0.038210
1786  2019-07-04          ...                         -0.030975
1787  2019-07-04          ...                         -0.057903
1788  2019-07-04          ...                         -0.042655
1789  2019-07-04          ...                         -0.067870
1790  2019-07-04          ...                         -0.016573
1791  2019-07-04          ...                         -0.047930
1792  2019-07-04          ...                          0.079492
1793  2019-07-04          ...                          0.041337
1794  2019-07-04          ...                         -0.141153
1795  2019-07-04          ...                         -0.108109
1796  2019-07-04          ...                         -0.028702
1797  2019-07-04          ...                          0.000960
1798  2019-07-04          ...                         -0.082324
1799  2019-07-04          ...                          0.019031
1800  2019-07-04          ...                          0.021568
1801  2019-07-04          ...                          0.008184
1802  2019-07-04          ...                         -0.029946
1803  2019-07-04          ...                         -0.022512
1804  2019-07-04          ...                          0.028669
1805  2019-07-04          ...                          0.008260
1806  2019-07-04          ...                         -0.028482
1807  2019-07-04          ...                         -0.013786
1808  2019-07-04          ...                          0.174738
1809  2019-07-04          ...                          0.022009
1810  2019-07-04          ...                         -0.010505

[27194 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'IRTC.O' 'TCMD.O' 'TGE.N']
total 1872 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-15          ...                          0.044344
1     2019-06-15          ...                         -0.026159
2     2019-06-15          ...                          0.007044
3     2019-06-15          ...                          0.000010
4     2019-06-15          ...                          0.044282
5     2019-06-15          ...                          0.072827
6     2019-06-15          ...                         -0.021597
7     2019-06-15          ...                          0.042305
8     2019-06-15          ...                         -0.060278
9     2019-06-15          ...                         -0.036543
10    2019-06-15          ...                         -0.094151
11    2019-06-15          ...                          0.036913
12    2019-06-15          ...                         -0.029321
13    2019-06-15          ...                          0.018091
14    2019-06-15          ...                          0.009064
15    2019-06-15          ...                         -0.007092
16    2019-06-15          ...                         -0.002380
17    2019-06-15          ...                         -0.105042
18    2019-06-15          ...                          0.100508
19    2019-06-15          ...                          0.059088
20    2019-06-15          ...                          0.041608
21    2019-06-15          ...                         -0.065173
```

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24    2019-06-15          ...                          0.028144
25    2019-06-15          ...                          0.021568
26    2019-06-15          ...                          0.160963
27    2019-06-15          ...                          0.062654
28    2019-06-15          ...                          0.008852
29    2019-06-15          ...                          0.016056
...          ...          ...                               ...
1780  2019-07-05          ...                         -0.018771
1781  2019-07-05          ...                          0.287754
1782  2019-07-05          ...                         -0.020700
1783  2019-07-05          ...                          0.015833
1784  2019-07-05          ...                          0.039406
1785  2019-07-05          ...                         -0.114197
1786  2019-07-05          ...                         -0.070561
1787  2019-07-05          ...                         -0.013363
1788  2019-07-05          ...                         -0.075612
1789  2019-07-05          ...                         -0.029883
1790  2019-07-05          ...                         -0.038497
1791  2019-07-05          ...                          0.042392
1792  2019-07-05          ...                          0.013456
1793  2019-07-05          ...                         -0.152815
1794  2019-07-05          ...                         -0.076510
1795  2019-07-05          ...                         -0.035272
1796  2019-07-05          ...                         -0.019415
1797  2019-07-05          ...                         -0.072102
1798  2019-07-05          ...                         -0.020829
1799  2019-07-05          ...                          0.032480
1800  2019-07-05          ...                          0.013373
1801  2019-07-05          ...                         -0.008786
1802  2019-07-05          ...                         -0.014458
1803  2019-07-05          ...                         -0.000203
1804  2019-07-05          ...                         -0.072853
1805  2019-07-05          ...                         -0.030183
1806  2019-07-05          ...                         -0.011308
1807  2019-07-05          ...                          0.031948
1808  2019-07-05          ...                          0.018738
1809  2019-07-05          ...                         -0.015388

[27179 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'TGE.N' 'DXC.N' 'HLI.N']
total 1870 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-16          ...                          0.034082
1     2019-06-16          ...                         -0.065339
2     2019-06-16          ...                          0.019328
3     2019-06-16          ...                         -0.004536
4     2019-06-16          ...                          0.046183
5     2019-06-16          ...                          0.038099
6     2019-06-16          ...                         -0.002961
7     2019-06-16          ...                          0.026619
8     2019-06-16          ...                         -0.017850
9     2019-06-16          ...                         -0.018293
10    2019-06-16          ...                         -0.069750
11    2019-06-16          ...                          0.044013
12    2019-06-16          ...                         -0.049667
13    2019-06-16          ...                          0.021747
14    2019-06-16          ...                          0.055276
15    2019-06-16          ...                         -0.001583
16    2019-06-16          ...                         -0.010875
17    2019-06-16          ...                         -0.144491
18    2019-06-16          ...                          0.077229
19    2019-06-16          ...                          0.020287
```

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22    2019-06-16          ...                         -0.002496
23    2019-06-16          ...                          0.069536
24    2019-06-16          ...                          0.002021
25    2019-06-16          ...                          0.021980
26    2019-06-16          ...                          0.142659
27    2019-06-16          ...                          0.033643
28    2019-06-16          ...                          0.003428
29    2019-06-16          ...                          0.026409
...          ...          ...                               ...
1779  2019-07-07          ...                         -0.026697
1780  2019-07-07          ...                          0.213306
1781  2019-07-07          ...                          0.000542
1782  2019-07-07          ...                          0.007158
1783  2019-07-07          ...                          0.034151
1784  2019-07-07          ...                         -0.076301
1785  2019-07-07          ...                         -0.064916
1786  2019-07-07          ...                         -0.019083
1787  2019-07-07          ...                         -0.071572
1788  2019-07-07          ...                          0.000534
1789  2019-07-07          ...                         -0.061262
1790  2019-07-07          ...                          0.079659
1791  2019-07-07          ...                          0.017607
1792  2019-07-07          ...                         -0.093269
1793  2019-07-07          ...                         -0.093803
1794  2019-07-07          ...                         -0.018330
1795  2019-07-07          ...                         -0.032309
1796  2019-07-07          ...                         -0.086339
1797  2019-07-07          ...                          0.017693
1798  2019-07-07          ...                          0.037393
1799  2019-07-07          ...                          0.022563
1800  2019-07-07          ...                          0.021107
1801  2019-07-07          ...                          0.006270
1802  2019-07-07          ...                          0.037706
1803  2019-07-07          ...                         -0.057419
1804  2019-07-07          ...                         -0.047575
1805  2019-07-07          ...                          0.016736
1806  2019-07-07          ...                          0.150218
1807  2019-07-07          ...                          0.048825
1808  2019-07-07          ...                          0.016745

[27167 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GWB.N' 'NCS.N' 'PS.O']
total 1870 df
            time          ...           returnsOpenPrevMktres10
0     2019-06-17          ...                          0.028311
1     2019-06-17          ...                         -0.053958
2     2019-06-17          ...                          0.012921
3     2019-06-17          ...                         -0.018428
4     2019-06-17          ...                          0.075070
5     2019-06-17          ...                          0.036124
6     2019-06-17          ...                         -0.011609
7     2019-06-17          ...                          0.029020
8     2019-06-17          ...                         -0.037222
9     2019-06-17          ...                         -0.042153
10    2019-06-17          ...                         -0.032673
11    2019-06-17          ...                          0.086984
12    2019-06-17          ...                         -0.069682
13    2019-06-17          ...                          0.033361
14    2019-06-17          ...                          0.089573
15    2019-06-17          ...                         -0.000846
16    2019-06-17          ...                         -0.000061
17    2019-06-17          ...                         -0.198199
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20    2019-06-17          ...                          0.002994
21    2019-06-17          ...                         -0.025101
22    2019-06-17          ...                          0.008178
23    2019-06-17          ...                          0.057760
24    2019-06-17          ...                         -0.012589
25    2019-06-17          ...                          0.006891
26    2019-06-17          ...                          0.110185
27    2019-06-17          ...                          0.033200
28    2019-06-17          ...                         -0.013515
29    2019-06-17          ...                         -0.008434
...          ...          ...                               ...
1778  2019-07-08          ...                         -0.013522
1779  2019-07-08          ...                          0.201485
1780  2019-07-08          ...                         -0.002428
1781  2019-07-08          ...                          0.009866
1782  2019-07-08          ...                          0.032623
1783  2019-07-08          ...                         -0.096604
1784  2019-07-08          ...                         -0.083255
1785  2019-07-08          ...                         -0.013818
1786  2019-07-08          ...                         -0.077978
1787  2019-07-08          ...                         -0.011706
1788  2019-07-08          ...                         -0.054509
1789  2019-07-08          ...                          0.026830
1790  2019-07-08          ...                          0.015546
1791  2019-07-08          ...                         -0.153822
1792  2019-07-08          ...                         -0.090049
1793  2019-07-08          ...                         -0.023925
1794  2019-07-08          ...                         -0.063649
1795  2019-07-08          ...                         -0.147877
1796  2019-07-08          ...                         -0.011188
1797  2019-07-08          ...                          0.056019
1798  2019-07-08          ...                          0.024270
1799  2019-07-08          ...                         -0.005787
1800  2019-07-08          ...                         -0.019180
1801  2019-07-08          ...                          0.001333
1802  2019-07-08          ...                         -0.060938
1803  2019-07-08          ...                         -0.055994
1804  2019-07-08          ...                          0.000805
1805  2019-07-08          ...                          0.122562
1806  2019-07-08          ...                         -0.014714
1807  2019-07-08          ...                          0.013492

[27157 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'PS.O' 'BHLB.N' 'CVNA.N']
total 1862 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-20          ...                          0.020650
1     2019-06-20          ...                         -0.081422
2     2019-06-20          ...                          0.006720
3     2019-06-20          ...                         -0.029298
4     2019-06-20          ...                          0.084355
5     2019-06-20          ...                          0.054126
6     2019-06-20          ...                         -0.027217
7     2019-06-20          ...                          0.030826
8     2019-06-20          ...                         -0.017209
9     2019-06-20          ...                         -0.043458
10    2019-06-20          ...                         -0.008296
11    2019-06-20          ...                          0.119699
12    2019-06-20          ...                         -0.087943
13    2019-06-20          ...                          0.059958
14    2019-06-20          ...                          0.095458
15    2019-06-20          ...                         -0.001541
16    2019-06-20                                       0.022016
```

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18    2019-06-20           ...                          0.028718
19    2019-06-20           ...                          0.022775
20    2019-06-20           ...                         -0.011119
21    2019-06-20           ...                          0.026522
22    2019-06-20           ...                          0.030122
23    2019-06-20           ...                          0.067265
24    2019-06-20           ...                         -0.015099
25    2019-06-20           ...                          0.010186
26    2019-06-20           ...                          0.166000
27    2019-06-20           ...                          0.015052
28    2019-06-20           ...                         -0.057363
29    2019-06-20           ...                         -0.012701
...          ...           ...                               ...
1783  2019-07-11           ...                         -0.009537
1784  2019-07-11           ...                          0.280029
1785  2019-07-11           ...                         -0.038785
1786  2019-07-11           ...                          0.017621
1787  2019-07-11           ...                          0.016329
1788  2019-07-11           ...                         -0.077218
1789  2019-07-11           ...                         -0.120149
1790  2019-07-11           ...                          0.021017
1791  2019-07-11           ...                         -0.078955
1792  2019-07-11           ...                         -0.003906
1793  2019-07-11           ...                         -0.036274
1794  2019-07-11           ...                         -0.013801
1795  2019-07-11           ...                          0.025415
1796  2019-07-11           ...                         -0.150900
1797  2019-07-11           ...                         -0.069015
1798  2019-07-11           ...                         -0.027392
1799  2019-07-11           ...                         -0.090755
1800  2019-07-11           ...                         -0.139829
1801  2019-07-11           ...                         -0.013223
1802  2019-07-11           ...                          0.049861
1803  2019-07-11           ...                          0.019033
1804  2019-07-11           ...                         -0.027646
1805  2019-07-11           ...                         -0.001470
1806  2019-07-11           ...                          0.001905
1807  2019-07-11           ...                         -0.025568
1808  2019-07-11           ...                         -0.077204
1809  2019-07-11           ...                          0.012088
1810  2019-07-11           ...                          0.017463
1811  2019-07-11           ...                         -0.013983
1812  2019-07-11           ...                         -0.013402

[27156 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MDB.O' 'MLHR.O' 'WH.N']
total 1869 df
            time           ...           returnsOpenPrevMktres10
0     2019-06-21           ...                          0.008973
1     2019-06-21           ...                         -0.085185
2     2019-06-21           ...                         -0.008295
3     2019-06-21           ...                         -0.060920
4     2019-06-21           ...                          0.100900
5     2019-06-21           ...                          0.054557
6     2019-06-21           ...                         -0.042166
7     2019-06-21           ...                          0.027385
8     2019-06-21           ...                         -0.007289
9     2019-06-21           ...                         -0.037368
10    2019-06-21           ...                         -0.014117
11    2019-06-21           ...                          0.074776
12    2019-06-21           ...                         -0.068413
13    2019-06-21           ...                          0.067195
14    2019-06-21                                        0.074082
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17    2019-06-21          ...                        -0.073618
18    2019-06-21          ...                         0.023989
19    2019-06-21          ...                         0.004969
20    2019-06-21          ...                        -0.005520
21    2019-06-21          ...                         0.046557
22    2019-06-21          ...                         0.030076
23    2019-06-21          ...                         0.062703
24    2019-06-21          ...                        -0.008311
25    2019-06-21          ...                         0.016764
26    2019-06-21          ...                         0.147169
27    2019-06-21          ...                         0.004775
28    2019-06-21          ...                        -0.037825
29    2019-06-21          ...                        -0.009112
...          ...          ...                              ...
1783  2019-07-12          ...                        -0.000557
1784  2019-07-12          ...                         0.367861
1785  2019-07-12          ...                        -0.071420
1786  2019-07-12          ...                         0.023119
1787  2019-07-12          ...                         0.023253
1788  2019-07-12          ...                        -0.116198
1789  2019-07-12          ...                        -0.076567
1790  2019-07-12          ...                         0.031241
1791  2019-07-12          ...                        -0.070998
1792  2019-07-12          ...                         0.004347
1793  2019-07-12          ...                        -0.014626
1794  2019-07-12          ...                        -0.042873
1795  2019-07-12          ...                         0.027093
1796  2019-07-12          ...                        -0.120880
1797  2019-07-12          ...                        -0.016830
1798  2019-07-12          ...                        -0.031319
1799  2019-07-12          ...                        -0.112536
1800  2019-07-12          ...                        -0.150233
1801  2019-07-12          ...                        -0.061170
1802  2019-07-12          ...                         0.048455
1803  2019-07-12          ...                         0.014956
1804  2019-07-12          ...                        -0.028234
1805  2019-07-12          ...                         0.015055
1806  2019-07-12          ...                        -0.044430
1807  2019-07-12          ...                         0.021540
1808  2019-07-12          ...                        -0.036226
1809  2019-07-12          ...                        -0.010926
1810  2019-07-12          ...                        -0.114729
1811  2019-07-12          ...                         0.008755
1812  2019-07-12          ...                        -0.012098

[27153 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'MDB.O' 'MLHR.O' 'WH.N']
total 1865 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-22          ...                        -0.018221
1     2019-06-22          ...                        -0.116317
2     2019-06-22          ...                        -0.010548
3     2019-06-22          ...                        -0.039382
4     2019-06-22          ...                         0.107613
5     2019-06-22          ...                         0.067324
6     2019-06-22          ...                        -0.043214
7     2019-06-22          ...                         0.007658
8     2019-06-22          ...                        -0.010744
9     2019-06-22          ...                        -0.031284
10    2019-06-22          ...                        -0.017256
11    2019-06-22          ...                         0.072195
12    2019-06-22                                      -0.012525
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15    2019-06-22          ...                        -0.017860
16    2019-06-22          ...                        -0.012064
17    2019-06-22          ...                        -0.072517
18    2019-06-22          ...                         0.024247
19    2019-06-22          ...                         0.039473
20    2019-06-22          ...                        -0.016732
21    2019-06-22          ...                         0.092691
22    2019-06-22          ...                        -0.015112
23    2019-06-22          ...                         0.072917
24    2019-06-22          ...                        -0.018656
25    2019-06-22          ...                         0.006306
26    2019-06-22          ...                         0.124057
27    2019-06-22          ...                         0.011843
28    2019-06-22          ...                        -0.041755
29    2019-06-22          ...                        -0.003756
...          ...          ...                              ...
1786  2019-07-13          ...                         0.004786
1787  2019-07-13          ...                         0.359301
1788  2019-07-13          ...                        -0.045509
1789  2019-07-13          ...                         0.039645
1790  2019-07-13          ...                         0.020753
1791  2019-07-13          ...                        -0.053617
1792  2019-07-13          ...                        -0.085035
1793  2019-07-13          ...                        -0.000227
1794  2019-07-13          ...                        -0.056768
1795  2019-07-13          ...                        -0.034407
1796  2019-07-13          ...                        -0.035351
1797  2019-07-13          ...                        -0.115669
1798  2019-07-13          ...                         0.018581
1799  2019-07-13          ...                        -0.082616
1800  2019-07-13          ...                        -0.045654
1801  2019-07-13          ...                        -0.027926
1802  2019-07-13          ...                        -0.124157
1803  2019-07-13          ...                        -0.189234
1804  2019-07-13          ...                        -0.082438
1805  2019-07-13          ...                         0.047261
1806  2019-07-13          ...                         0.001050
1807  2019-07-13          ...                        -0.009330
1808  2019-07-13          ...                         0.010381
1809  2019-07-13          ...                        -0.068229
1810  2019-07-13          ...                         0.020759
1811  2019-07-13          ...                        -0.045024
1812  2019-07-13          ...                        -0.010676
1813  2019-07-13          ...                        -0.210258
1814  2019-07-13          ...                        -0.010400
1815  2019-07-13          ...                        -0.015116

[27156 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'RACE.N' 'SAIA.O' 'TREE.O']
total 1867 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-23          ...                        -0.034009
1     2019-06-23          ...                        -0.094270
2     2019-06-23          ...                        -0.002084
3     2019-06-23          ...                        -0.051587
4     2019-06-23          ...                         0.105184
5     2019-06-23          ...                         0.063333
6     2019-06-23          ...                        -0.033354
7     2019-06-23          ...                         0.013749
8     2019-06-23          ...                         0.045554
9     2019-06-23          ...                        -0.038291
10    2019-06-23                                     -0.024025
```

```
13    2019-06-23          ...                          0.015196
14    2019-06-23          ...                          0.096328
15    2019-06-23          ...                         -0.023769
16    2019-06-23          ...                         -0.017616
17    2019-06-23          ...                         -0.031351
18    2019-06-23          ...                          0.035458
19    2019-06-23          ...                          0.028232
20    2019-06-23          ...                          0.011232
21    2019-06-23          ...                          0.105334
22    2019-06-23          ...                         -0.018613
23    2019-06-23          ...                          0.077992
24    2019-06-23          ...                         -0.007643
25    2019-06-23          ...                         -0.005268
26    2019-06-23          ...                          0.143759
27    2019-06-23          ...                         -0.000496
28    2019-06-23          ...                         -0.006159
29    2019-06-23          ...                         -0.003879
...          ...          ...                               ...
1786  2019-07-14          ...                         -0.020152
1787  2019-07-14          ...                          0.347142
1788  2019-07-14          ...                         -0.035930
1789  2019-07-14          ...                          0.002404
1790  2019-07-14          ...                          0.012781
1791  2019-07-14          ...                         -0.049508
1792  2019-07-14          ...                         -0.081654
1793  2019-07-14          ...                          0.020033
1794  2019-07-14          ...                         -0.041899
1795  2019-07-14          ...                         -0.030294
1796  2019-07-14          ...                         -0.003632
1797  2019-07-14          ...                         -0.096683
1798  2019-07-14          ...                         -0.000496
1799  2019-07-14          ...                         -0.058569
1800  2019-07-14          ...                         -0.031501
1801  2019-07-14          ...                         -0.047210
1802  2019-07-14          ...                         -0.112004
1803  2019-07-14          ...                         -0.126413
1804  2019-07-14          ...                         -0.051501
1805  2019-07-14          ...                          0.061526
1806  2019-07-14          ...                          0.008048
1807  2019-07-14          ...                         -0.021862
1808  2019-07-14          ...                          0.009450
1809  2019-07-14          ...                         -0.032888
1810  2019-07-14          ...                          0.254479
1811  2019-07-14          ...                         -0.002059
1812  2019-07-14          ...                          0.004296
1813  2019-07-14          ...                         -0.108598
1814  2019-07-14          ...                         -0.029299
1815  2019-07-14          ...                         -0.019744

[27160 rows x 14 columns]
['A.N' 'AA.N' 'AABA.O' ... 'GSKY.O' 'JWa.N' 'PRSP.N']
total 1860 df
            time          ...          returnsOpenPrevMktres10
0     2019-06-24          ...                         -0.021735
1     2019-06-24          ...                         -0.066847
2     2019-06-24          ...                          0.016753
3     2019-06-24          ...                         -0.057140
4     2019-06-24          ...                          0.117507
5     2019-06-24          ...                          0.105263
6     2019-06-24          ...                         -0.024320
7     2019-06-24          ...                          0.031863
8     2019-06-24                                       0.057794
```

Notebook Code Data (1) Output Comments (0) Log Versions (1) Forks Options Fork Notebook Edit Notebook

11	2019-06-24	...	0.081201
12	2019-06-24	...	-0.011760
13	2019-06-24	...	-0.041684
14	2019-06-24	...	0.095492
15	2019-06-24	...	-0.011169
16	2019-06-24	...	-0.004465
17	2019-06-24	...	-0.083467
18	2019-06-24	...	0.037847
19	2019-06-24	...	-0.001506
20	2019-06-24	...	-0.023697
21	2019-06-24	...	0.123034
22	2019-06-24	...	-0.005181
23	2019-06-24	...	0.057064
24	2019-06-24	...	-0.004026
25	2019-06-24	...	0.001627

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Comments (0)

Alessar

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