

Project 2: Breakout Strategy

Instructions

Each problem consists of a function to implement and instructions on how to implement the function. The parts of the function that need to be implemented are marked with a `# TODO` comment. After implementing the function, run the cell to test it against the unit tests we've provided. For each problem, we provide one or more unit tests from our `project_tests` package. These unit tests won't tell you if your answer is correct, but will warn you of any major errors. Your code will be checked for the correct solution when you submit it to Udacity.

Packages

When you implement the functions, you'll only need to use the packages you've used in the classroom, like [Pandas](#) and [Numpy](#). These packages will be imported for you. We recommend you don't add any import statements, otherwise the grader might not be able to run your code.

The other packages that we're importing are `helper`, `project_helper`, and `project_tests`. These are custom packages built to help you solve the problems. The `helper` and `project_helper` module contains utility functions and graph functions. The `project_tests` contains the unit tests for all the problems.

Install Packages

```
In [1]: import sys
!{sys.executable} -m pip install -r requirements.txt
```

```
Requirement already satisfied: colour==0.1.5 in /opt/conda/lib/python3.6/
site-packages (from -r requirements.txt (line 1))
Collecting cvxpy==1.0.3 (from -r requirements.txt (line 2))
  Downloading https://files.pythonhosted.org/packages/a1/59/2613468ffbbe3
a818934d06b81b9f4877fe054afbf4f99d2f43f398a0b34/cvxpy-1.0.3.tar.gz (880k
B)
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Requirement already satisfied: cycler==0.10.0 in /opt/conda/lib/python3.
6/site-packages/cycler-0.10.0-py3.6.egg (from -r requirements.txt (line
3))
Collecting numpy==1.13.3 (from -r requirements.txt (line 4))
  Downloading https://files.pythonhosted.org/packages/57/a7/e3e6bd9d59512
5e1abbel62e323fd2d06f6f6683185294b79cd2cdb190d5/numpy-1.13.3-cp36-cp36m-m
anylinux1_x86_64.whl (17.0MB)
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Collecting pandas==0.21.1 (from -r requirements.txt (line 5))
  Downloading https://files.pythonhosted.org/packages/3a/e1/6c514df670b88
7c77838ab856f57783c07e8760f2e3d5939203a39735e0e/pandas-0.21.1-cp36-cp36m-
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|██████████| 21.4MB 22.8MB/s eta 0:00:01
Collecting plotly==2.2.3 (from -r requirements.txt (line 6))
  Downloading https://files.pythonhosted.org/packages/99/a6/8214b6564bf4a
ce9bec8a26e7f89832792be582c042c47c912d3201328a0/plotly-2.2.3.tar.gz (1.1M
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3.6/site-packages (from -r requirements.txt (line 7))
Requirement already satisfied: python-dateutil==2.6.1 in /opt/conda/lib/p
ython3.6/site-packages (from -r requirements.txt (line 8))
Requirement already satisfied: pytz==2017.3 in /opt/conda/lib/python3.6/s
ite-packages (from -r requirements.txt (line 9))
Requirement already satisfied: requests==2.18.4 in /opt/conda/lib/python
3.6/site-packages (from -r requirements.txt (line 10))
Collecting scipy==1.0.0 (from -r requirements.txt (line 11))
  Downloading https://files.pythonhosted.org/packages/d8/5e/caa01ba7be116
00b6a9d39265440d7b3be3d69206da887c42bef049521f2/scipy-1.0.0-cp36-cp36m-ma
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6.8MB 21.8MB/s eta 0:00:01 77% |██████████| 38.9
```



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6/site-packages (from requests==2.18.4->-r requirements.txt (line 10))
Requirement already satisfied: urllib3<1.23,>=1.21.1 in /opt/conda/lib/python3.6/site-packages (from requests==2.18.4->-r requirements.txt (line 10))
Requirement already satisfied: certifi>=2017.4.17 in /opt/conda/lib/python3.6/site-packages (from requests==2.18.4->-r requirements.txt (line 10))
Requirement already satisfied: pip>=7.1.0 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Requirement already satisfied: setuptools>18.0 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Collecting Logbook>=0.12.5 (from zipline==1.2.0->-r requirements.txt (line 15))
  Downloading https://files.pythonhosted.org/packages/f6/83/20fc0270614919cb799f76e32cf143a54c58ce2fa45c19fd38ac2e4f9977/Logbook-1.4.3.tar.gz (85kB)
    100% |████████████████████████████████████████| 92kB 3.3MB/s ta 0:00:01
Collecting requests-file>=1.4.1 (from zipline==1.2.0->-r requirements.txt (line 15))
  Downloading https://files.pythonhosted.org/packages/23/9c/6e63c23c39e53d3df41c77a3d05a49a42c4e1383a6d2a5e3233161b89dbf/requests_file-1.4.3-py2.py3-none-any.whl
Collecting pandas-datareader<0.6,>=0.2.1 (from zipline==1.2.0->-r requirements.txt (line 15))
  Downloading https://files.pythonhosted.org/packages/40/c5/cc720f531bbde0efeab940de400d0fcc95e87770a3abcd7f90d6d52a3302/pandas_datareader-0.5.0-py2.py3-none-any.whl (74kB)
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Requirement already satisfied: patsy>=0.4.0 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Requirement already satisfied: statsmodels>=0.6.1 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Requirement already satisfied: Cython>=0.25.2 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Collecting cyordereddict>=0.2.2 (from zipline==1.2.0->-r requirements.txt (line 15))
  Downloading https://files.pythonhosted.org/packages/d1/1a/364cbfd927belb743c7f0a985a7f1f7e8a51469619f9fefe4ee9240ba210/cyordereddict-1.0.0.tar.gz (138kB)
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Collecting bottleneck>=1.0.0 (from zipline==1.2.0->-r requirements.txt (line 15))
  Downloading https://files.pythonhosted.org/packages/05/ae/cedf5323f398ab4e4ff92d6c431a3e1c6a186f9b41ab3e8258dff786a290/Bottleneck-1.2.1.tar.gz (105kB)
    100% |████████████████████████████████████████| 112kB 3.0MB/s eta 0:00:01
Collecting contextlib2>=0.4.0 (from zipline==1.2.0->-r requirements.txt (line 15))
  Downloading https://files.pythonhosted.org/packages/a2/71/8273a7eed0aff6a854237ab5453bc9aa67deb49df4832801c21f0ff3782/contextlib2-0.5.5-py2.py3-none-any.whl
Requirement already satisfied: networkx<2.0,>=1.9.1 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Requirement already satisfied: numexpr>=2.6.1 in /opt/conda/lib/python3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Collecting bcolz<1,>=0.12.1 (from zipline==1.2.0->-r requirements.txt (line 15))

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36173c5eb95b58c01040d8d25f1b242c48577f4104cd3ab/bcolz-0.12.1.tar.gz (622k
B)
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Requirement already satisfied: click>=4.0.0 in /opt/conda/lib/python3.6/s
ite-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Collecting multipledispatch>=0.4.8 (from zipline==1.2.0->-r requirements.
txt (line 15))
  Downloading https://files.pythonhosted.org/packages/89/79/429ecef45fd5e
4504f7474d4c3c3c4668c267be3370e4c2fd33e61506833/multipledispatch-0.6.0-py
3-none-any.whl
Requirement already satisfied: MarkupSafe>=0.23 in /opt/conda/lib/python
3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Requirement already satisfied: Mako>=1.0.1 in /opt/conda/lib/python3.6/si
te-packages/Mako-1.0.7-py3.6.egg (from zipline==1.2.0->-r requirements.tx
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Requirement already satisfied: sqlalchemy>=1.0.8 in /opt/conda/lib/python
3.6/site-packages (from zipline==1.2.0->-r requirements.txt (line 15))
Collecting alembic>=0.7.7 (from zipline==1.2.0->-r requirements.txt (line
15))
  Downloading https://files.pythonhosted.org/packages/d6/bb/ec1e21f2e3036
89ad2170eb47fc67df9ad4199ade6759a99474c4d3535c8/alembic-1.0.8.tar.gz (1.0
MB)
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Collecting sortedcontainers>=1.4.4 (from zipline==1.2.0->-r requirements.
txt (line 15))
  Downloading https://files.pythonhosted.org/packages/13/f3/cf85f7c3a2dbd
1a515d51e1f1676d971abe41bba6f4ab5443240d9a78e5b/sortedcontainers-2.1.0-py
2.py3-none-any.whl
Collecting intervaltree>=2.1.0 (from zipline==1.2.0->-r requirements.txt
(line 15))
  Downloading https://files.pythonhosted.org/packages/e8/f9/76237755b2020
cd74549e98667210b2dd54d3fb17c6f4a62631e61d31225/intervaltree-3.0.2.tar.gz
Collecting lru-dict>=1.1.4 (from zipline==1.2.0->-r requirements.txt (lin
e 15))
  Downloading https://files.pythonhosted.org/packages/00/a5/32ed6e10246cd
341ca8cc205acea5d208e4053f48a4dced2b1b31d45ba3f/lru-dict-1.1.6.tar.gz
Collecting empyrical>=0.4.2 (from zipline==1.2.0->-r requirements.txt (li
ne 15))
  Downloading https://files.pythonhosted.org/packages/7b/55/a01b05162b764
830dbbac868462f44cd847a5b6523a01ca9f955721819da/empyrical-0.5.0.tar.gz (4
9kB)
 100% |████████████████████████████████████████| 51kB 3.0MB/s ta 0:00:01
Collecting tables>=3.3.0 (from zipline==1.2.0->-r requirements.txt (line
15))
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8575c17ef25e61c05742a283c45077b4c8d5a190b3e0b59/tables-3.4.4-cp36-cp36m-m
anylinux1_x86_64.whl (3.8MB)
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Requirement already satisfied: future in /opt/conda/lib/python3.6/site-pa
ckages (from osqp->cvxpy==1.0.3->-r requirements.txt (line 2))
Collecting dill>=0.2.9 (from multiprocessing->cvxpy==1.0.3->-r requirements.
txt (line 2))

```

```
Downloading https://files.pythonhosted.org/packages/fe/42/bfe2e0857bc28
4cbe6a011d93f2a9ad58a22cb894461b199ae72cfef0f29/dill-0.2.9.tar.gz (150kB)
100% |████████████████████████████████████████| 153kB 2.5MB/s eta 0:00:01
Requirement already satisfied: jsonschema!=2.5.0,>=2.4 in /opt/conda/lib/
python3.6/site-packages (from nbformat>=4.2->plotly==2.2.3->-r requiremen
ts.txt (line 6))
Requirement already satisfied: jupyter-core in /opt/conda/lib/python3.6/s
ite-packages (from nbformat>=4.2->plotly==2.2.3->-r requirements.txt (lin
e 6))
Requirement already satisfied: ipython-genutils in /opt/conda/lib/python
3.6/site-packages (from nbformat>=4.2->plotly==2.2.3->-r requirements.txt
(line 6))
Requirement already satisfied: traitlets>=4.1 in /opt/conda/lib/python3.
6/site-packages (from nbformat>=4.2->plotly==2.2.3->-r requirements.txt (
line 6))
Collecting requests-ftp (from pandas-datareader<0.6,>=0.2.1->zipline==1.
2.0->-r requirements.txt (line 15))
Downloading https://files.pythonhosted.org/packages/3d/ca/14b2ad1e93b51
95eeaf56b86b7ecfd5ea2d5754a68d17aeb1e5b9f95b3cf/requests-ftp-0.3.1.tar.gz
Collecting python-editor>=0.3 (from alembic>=0.7.7->zipline==1.2.0->-r re
quirements.txt (line 15))
Downloading https://files.pythonhosted.org/packages/c6/d3/201fc3abe391b
bae6606e6f1d598c15d367033332bd54352b12f35513717/python_editor-1.0.4-py3-n
one-any.whl
Building wheels for collected packages: cvxpy, plotly, zipline, scs, mult
iprocess, Logbook, cyordereddict, bottleneck, bcolz, alembic, intervaltre
e, lru-dict, empyrical, dill, requests-ftp
Running setup.py bdist_wheel for cvxpy ... done
Stored in directory: /root/.cache/pip/wheels/2b/60/0b/0c2596528665e21d6
98d6f84a3406c52044c7b4ca6ac737cf3
Running setup.py bdist_wheel for plotly ... done
Stored in directory: /root/.cache/pip/wheels/98/54/81/dd92d5b0858fac680
cd7bdb8800eb26c001dd9f5dc8b1bc0ba
Running setup.py bdist_wheel for zipline ... done
Stored in directory: /root/.cache/pip/wheels/5d/20/7d/b48368c8634b1cb6c
7232833b2780a265d4217c0ad2e3d24c
Running setup.py bdist_wheel for scs ... done
Stored in directory: /root/.cache/pip/wheels/ff/f0/aa/530ccd478d7d9900b
4e9ef5bc5a39e895ce110bed3d3ac653e
Running setup.py bdist_wheel for multiprocess ... done
Stored in directory: /root/.cache/pip/wheels/3a/ed/51/77c833462c3e757ce
50c4b2b68bdf53f5d1745542fe567d740
Running setup.py bdist_wheel for Logbook ... done
Stored in directory: /root/.cache/pip/wheels/a2/9f/6f/8c7a4ed6b9f6f3c98
b742dbb0fd41fff3c130119c507376301
Running setup.py bdist_wheel for cyordereddict ... done
Stored in directory: /root/.cache/pip/wheels/0b/9d/8b/5bf3e22c1edd59b50
f11bb19dec9dfcfe5a479fc7ace02b61f
Running setup.py bdist_wheel for bottleneck ... done
Stored in directory: /root/.cache/pip/wheels/f2/bf/ec/e0f39aa27001525ad
455139ee57ec7d0776fe074dfd78c97e4
Running setup.py bdist_wheel for bcolz ... done
Stored in directory: /root/.cache/pip/wheels/c5/cc/1b/2cf1f88959af5d7f4
d449b7fc6c9452d0ecbd86fd61a9ee376
Running setup.py bdist_wheel for alembic ... done
Stored in directory: /root/.cache/pip/wheels/a0/bc/74/834fa0c75c4ae6d67
18db5e65187d508623ee291dead032156
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Running setup.py bdist_wheel for intervaltree ... done
Stored in directory: /root/.cache/pip/wheels/08/99/c0/5a5942f5b9567c59c
14aac76f95a70bf11dccc71240b91ebf5
Running setup.py bdist_wheel for lru-dict ... done
Stored in directory: /root/.cache/pip/wheels/b7/ef/06/fbdd555907a7d438f
b33e4c8675f771ff1cf41917284c51ebf
Running setup.py bdist_wheel for empyrical ... done
Stored in directory: /root/.cache/pip/wheels/83/14/73/34fb27552601518d2
8bd0813d75124be76d94ab29152c69112
Running setup.py bdist_wheel for dill ... done
Stored in directory: /root/.cache/pip/wheels/5b/d7/0f/e58eae695403de585
269f4e4a94e0cd6ca60ec0c202936fa4a
Running setup.py bdist_wheel for requests-ftp ... done
Stored in directory: /root/.cache/pip/wheels/2a/98/32/37195e45a3392a73d
9f65c488cbea30fe5bad76aaef4d6b020
Successfully built cvxpy plotly zipline scs multiprocessing Logbook cyordere
ddict bottleneck bcolz alembic intervaltree lru-dict empyrical dill requ
sts-ftp
Installing collected packages: numpy, scipy, osqp, ecos, scs, dill, multi
process, cvxpy, pandas, plotly, tqdm, Logbook, requests-file, requests-ft
p, pandas-datareader, cyordereddict, bottleneck, contextlib2, bcolz, mult
ipledispatch, python-editor, alembic, sortedcontainers, intervaltree, lru
-dict, empyrical, tables, zipline
Found existing installation: numpy 1.12.1
Uninstalling numpy-1.12.1:
  Successfully uninstalled numpy-1.12.1
Found existing installation: scipy 0.19.1
Uninstalling scipy-0.19.1:
  Successfully uninstalled scipy-0.19.1
Found existing installation: dill 0.2.7.1
Uninstalling dill-0.2.7.1:
  Successfully uninstalled dill-0.2.7.1
Found existing installation: pandas 0.23.3
Uninstalling pandas-0.23.3:
  Successfully uninstalled pandas-0.23.3
Found existing installation: plotly 2.0.15
Uninstalling plotly-2.0.15:
  Successfully uninstalled plotly-2.0.15
Found existing installation: tqdm 4.11.2
Uninstalling tqdm-4.11.2:
  Successfully uninstalled tqdm-4.11.2
Successfully installed Logbook-1.4.3 alembic-1.0.8 bcolz-0.12.1 bottlenec
k-1.2.1 contextlib2-0.5.5 cvxpy-1.0.3 cyordereddict-1.0.0 dill-0.2.9 ecos
-2.0.7.post1 empyrical-0.5.0 intervaltree-3.0.2 lru-dict-1.1.6 multipledi
spatch-0.6.0 multiprocessing-0.70.7 numpy-1.13.3 osqp-0.5.0 pandas-0.21.1 pa
ndas-datareader-0.5.0 plotly-2.2.3 python-editor-1.0.4 requests-file-1.4.
3 requests-ftp-0.3.1 scipy-1.0.0 scs-2.0.2 sortedcontainers-2.1.0 tables-
3.4.4 tqdm-4.19.5 zipline-1.2.0
You are using pip version 9.0.1, however version 19.0.3 is available.
You should consider upgrading via the 'pip install --upgrade pip' comman
d.

```

Load Packages

```
In [2]: import pandas as pd
import numpy as np
import helper
import project_helper
import project_tests
```

Market Data

Load Data

While using real data will give you hands on experience, it's doesn't cover all the topics we try to condense in one project. We'll solve this by creating new stocks. We've create a scenario where companies mining [Terbium](#) are making huge profits. All the companies in this sector of the market are made up. They represent a sector with large growth that will be used for demonstration latter in this project.

```
In [3]: df_original = pd.read_csv('../data/project_2/eod-quotemedia.csv', pars

# Add TB sector to the market
df = df_original
df = pd.concat([df] + project_helper.generate_tb_sector(df[df['ticker'] =

close = df.reset_index().pivot(index='date', columns='ticker', values='adj
high = df.reset_index().pivot(index='date', columns='ticker', values='adj
low = df.reset_index().pivot(index='date', columns='ticker', values='adj_

print('Loaded Data')
```

Loaded Data

View Data

To see what one of these 2-d matrices looks like, let's take a look at the closing prices matrix.

```
In [4]: close
```

```
Out[4]:
```

ticker	A	AAL	AAP	AAPL	ABBV	A
date						
2013-07-01	29.99418563	16.17609308	81.13821681	53.10917319	34.92447839	50.86319
2013-07-02	29.65013670	15.81983388	80.72207258	54.31224742	35.42807578	50.69676
2013-07-03	29.70518453	16.12794994	81.23729877	54.61204262	35.44486235	50.93716

2013-07-05	30.43456826	16.21460758	81.82188233	54.17338125	35.85613355	51.37173
2013-07-08	30.52402098	16.31089385	82.95141667	53.86579916	36.66188936	52.03746
2013-07-09	30.68916447	16.71529618	82.43619048	54.81320389	36.35973093	51.69535
2013-07-10	31.17771395	16.53235227	81.99032166	54.60295791	36.85493502	52.28710
2013-07-11	31.45983407	16.72492481	82.00022986	55.45406479	37.08155384	53.72026
2013-07-12	31.48047700	16.90786872	81.91105609	55.35309481	38.15724076	53.98840
2013-07-15	31.72819223	17.10044125	82.61453801	55.47379158	37.79303181	53.84971
2013-07-16	31.59057266	17.28338516	81.62371841	55.83133953	37.10696377	53.88669
2013-07-17	31.38414330	17.76481650	80.74188897	55.84626440	37.23401341	54.06237
2013-07-18	31.58369168	17.73593062	81.74261676	56.03418797	37.53893253	53.91443
2013-07-19	31.79012104	17.55298671	81.45527908	55.15063572	37.70833205	54.37674
2013-07-22	32.20297975	17.47595770	81.99032166	55.32713852	38.08948096	54.54317
2013-07-23	31.97590746	17.37967143	81.94078068	54.37713815	37.53046256	53.28569
2013-07-24	32.17545584	17.81295964	80.78152175	57.17003539	36.96297418	52.49052
2013-07-25	32.10664605	18.13070432	81.46518728	56.90917464	37.47117273	53.26720
2013-07-26	31.37726233	18.38104862	81.88133151	57.23233050	37.93702140	54.06237
2013-07-29	31.19835688	18.51584940	81.57417743	58.11484449	38.16571074	53.98840
2013-07-30	30.86118893	18.48696352	81.43546269	58.83253602	37.86079161	53.84046

2013-07-31	30.77861719	18.63139292	81.73270857	58.73000866	38.52144972	53.877444
2013-08-01	31.68002538	18.66027880	82.66407899	59.26808264	38.32664028	54.36749
2013-08-02	31.91397865	18.21736196	82.70371177	60.02912118	38.38593011	54.07161
2013-08-05	31.61121560	18.45807764	82.64426260	60.92591114	37.86926159	54.58015
2013-08-06	31.70754930	18.21736196	82.41637409	60.38082896	38.01325118	54.23805
2013-08-07	31.84516887	18.16921883	81.53454465	60.34578796	37.75068193	54.31202
2013-08-08	31.54928679	18.27513373	80.90042011	60.22638901	38.16571074	55.11643
2013-08-09	31.80388300	17.90924591	82.40646589	59.36939001	37.86926159	55.00548
2013-08-12	31.96214550	18.12107570	81.69307578	61.05595360	38.14877079	54.24729
...
2017-05-19	55.50327007	44.83282860	151.06072036	150.70113045	63.42995100	87.59994
2017-05-22	55.45382835	45.81435227	146.97179877	151.61679784	63.29454092	87.91434
2017-05-23	58.00502088	46.26049939	140.27992953	151.42972601	63.68142686	87.62941
2017-05-24	58.56865644	46.36955757	132.66057320	150.97681525	63.76847620	88.39576
2017-05-25	58.63787484	47.60885514	131.61341035	151.49864721	64.14569000	89.51582
2017-05-26	58.84553005	48.32269053	133.79749286	151.24265417	63.89421413	89.40774
2017-05-30	59.69592756	47.54936885	132.63065426	151.30172949	63.85552554	89.43722

2017-05-31	59.66626253	47.99551598	133.26892494	150.40575387	63.85552554	90.16427
2017-06-01	60.05190791	48.63003633	136.72954883	150.81928108	64.52290380	91.51030
2017-06-02	60.13101466	49.09601221	137.42765739	153.05429719	65.04519983	91.94260
2017-06-05	59.72559259	49.31412858	135.20368297	151.55772252	65.29667569	91.68715
2017-06-06	59.42894229	49.31412858	130.94522072	152.06970859	65.64487304	90.08567
2017-06-07	59.95302448	50.42453920	130.26705812	152.97553010	66.49602213	90.32147
2017-06-08	59.47838401	50.98965889	125.57975776	152.60138644	66.50569428	89.96777
2017-06-09	58.54887976	49.83959075	128.01316475	146.68400898	67.38585980	90.48849
2017-06-12	58.33133621	49.05635469	130.59616644	143.17887358	67.25044972	90.74394
2017-06-13	58.61809816	49.02661155	131.27432905	144.33084223	67.38585980	91.37275
2017-06-14	58.71698159	48.96712526	130.23713918	142.92288054	68.20799244	92.25700
2017-06-15	58.54887976	48.68952261	130.79562603	142.06628846	68.28536963	92.77772
2017-06-16	58.84553005	48.37226243	129.80830106	140.07741950	68.72061632	90.91097
2017-06-19	59.87391774	49.23481354	129.24981421	144.08469508	69.00110863	92.10962
2017-06-20	59.65637419	47.61876952	123.24608056	142.77519225	68.88504285	91.61837
2017-06-21	59.12240366	48.01534474	119.84529455	143.62193844	69.00110863	93.94690

2017-06-22	59.93324780	48.55072128	120.43399427	143.38563718	70.78078399	94.68378.
2017-06-23	59.10262697	48.21363235	119.47610998	144.02561977	70.25848796	94.14340
2017-06-26	58.57854478	48.36234805	121.52159207	143.57270901	70.35520945	94.31043
2017-06-27	58.22256443	48.08474540	121.69121741	141.51491885	70.01668424	93.85848
2017-06-28	58.73675827	48.82832394	116.45278767	143.58255490	70.52930812	94.69360!
2017-06-29	58.27398382	49.19515602	115.79424221	141.46568942	70.10373358	94.08445
2017-06-30	58.77942143	49.88916265	116.33305213	141.80044954	70.13275003	92.87597!

1009 rows × 519 columns

Stock Example

Let's see what a single stock looks like from the closing prices. For this example and future display examples in this project, we'll use Apple's stock (AAPL). If we tried to graph all the stocks, it would be too much information.

```
In [7]: apple_ticker = 'AAPL'
project_helper.plot_stock(close[apple_ticker], '{} Stock'.format(apple_ticker))
```

The Alpha Research Process

In this project you will code and evaluate a "breakout" signal. It is important to understand where these steps fit in the alpha research workflow. The signal-to-noise ratio in trading signals is very low and, as such, it is very easy to fall into the trap of *overfitting* to noise. It is therefore inadvisable to jump right into signal coding. To help mitigate overfitting, it is best to start with a general observation and hypothesis; i.e., you should be able to answer the following question *before* you touch any data:

What feature of markets or investor behaviour would lead to a persistent anomaly that my signal will try to use?

Ideally the assumptions behind the hypothesis will be testable *before* you actually code and evaluate the signal itself. The workflow therefore is as follows:



In this project, we assume that the first three steps are done ("observe & research",

"form hypothesis", "validate hypothesis"). The hypothesis you'll be using for this project is the following:

- In the absence of news or significant investor trading interest, stocks oscillate in a range.
- Traders seek to capitalize on this range-bound behaviour periodically by selling/shorting at the top of the range and buying/covering at the bottom of the range. This behaviour reinforces the existence of the range.
- When stocks break out of the range, due to, e.g., a significant news release or from market pressure from a large investor:
 - the liquidity traders who have been providing liquidity at the bounds of the range seek to cover their positions to mitigate losses, thus magnifying the move out of the range, *and*
 - the move out of the range attracts other investor interest; these investors, due to the behavioural bias of *herding* (e.g., [Herd Behavior](#)) build positions which favor continuation of the trend.

Using this hypothesis, let start coding..

Compute the Highs and Lows in a Window

You'll use the price highs and lows as an indicator for the breakout strategy. In this section, implement `get_high_lows_lookback` to get the maximum high price and minimum low price over a window of days. The variable `lookback_days` contains the number of days to look in the past. Make sure this doesn't include the current day.

```
In [8]: def get_high_lows_lookback(high, low, lookback_days):
        """
        Get the highs and lows in a lookback window.

        Parameters
        -----
        high : DataFrame
            High price for each ticker and date
        low : DataFrame
            Low price for each ticker and date
        lookback_days : int
            The number of days to look back

        Returns
        -----
        lookback_high : DataFrame
            Lookback high price for each ticker and date
        lookback_low : DataFrame
            Lookback low price for each ticker and date
        """
        #TODO: Implement function
        lookback_high = high.shift(1).rolling(lookback_days).max()
        lookback_low = low.shift(1).rolling(lookback_days).min()

        return lookback_high, lookback_low

project_tests.test_get_high_lows_lookback(get_high_lows_lookback)
```

Tests Passed

View Data

Let's use your implementation of `get_high_lows_lookback` to get the highs and lows for the past 50 days and compare it to their respective stock. Just like last time, we'll use Apple's stock as the example to look at.

```
In [9]: lookback_days = 50
        lookback_high, lookback_low = get_high_lows_lookback(high, low, lookback_days)
        project_helper.plot_high_low(
            close[apple_ticker],
            lookback_high[apple_ticker],
            lookback_low[apple_ticker],
            'High and Low of {} Stock'.format(apple_ticker))
```

Compute Long and Short Signals

Using the generated indicator of highs and lows, create long and short signals using a breakout strategy. Implement `get_long_short` to generate the following signals:

Signal	Condition
-1	Low > Close Price
1	High < Close Price
0	Otherwise

In this chart, **Close Price** is the `close` parameter. **Low** and **High** are the values generated from `get_high_lows_lookback`, the `lookback_high` and `lookback_low` parameters.


```
In [10]: def get_long_short(close, lookback_high, lookback_low):
        """
        Generate the signals long, short, and do nothing.

        Parameters
        -----
        close : DataFrame
            Close price for each ticker and date
        lookback_high : DataFrame
            Lookback high price for each ticker and date
        lookback_low : DataFrame
            Lookback low price for each ticker and date

        Returns
        -----
        long_short : DataFrame
            The long, short, and do nothing signals for each ticker and date
        """
        #TODO: Implement function

        return (close > lookback_high).astype(np.int64)+(-1*(close < lookback_low))

project_tests.test_get_long_short(get_long_short)
```

Tests Passed

View Data

Let's compare the signals you generated against the close prices. This chart will show a lot of signals. Too many in fact. We'll talk about filtering the redundant signals in the next problem.

```
In [11]: signal = get_long_short(close, lookback_high, lookback_low)
project_helper.plot_signal(
    close[apple_ticker],
    signal[apple_ticker],
    'Long and Short of {} Stock'.format(apple_ticker))
```


Filter Signals

That was a lot of repeated signals! If we're already shorting a stock, having an additional signal to short a stock isn't helpful for this strategy. This also applies to additional long signals when the last signal was long.

Implement `filter_signals` to filter out repeated long or short signals within the `lookahead_days`. If the previous signal was the same, change the signal to `0` (do nothing signal). For example, say you have a single stock time series that is

```
[1, 0, 1, 0, 1, 0, -1, -1]
```

Running `filter_signals` with a lookahead of 3 days should turn those signals into

```
[1, 0, 0, 0, 1, 0, -1, 0]
```

To help you implement the function, we have provided you with the `clear_signals` function. This will remove all signals within a window after the last signal. For example, say you're using a windows size of 3 with `clear_signals`. It would turn the Series of long signals

```
[0, 1, 0, 0, 1, 1, 0, 1, 0]
```

into

```
[0, 1, 0, 0, 0, 1, 0, 0, 0]
```

`clear_signals` only takes a Series of the same type of signals, where `1` is the signal and `0` is no signal. It can't take a mix of long and short signals. Using this function, implement `filter_signals`.

For implementing `filter_signals`, we don't recommend you try to find a vectorized solution. Instead, you should use the `iterrows` over each column.

```
In [12]: def clear_signals(signals, window_size):
          """
          Clear out signals in a Series of just long or short signals.

          Remove the number of signals down to 1 within the window size time pe

          Parameters
          -----
          signals : Pandas Series
              The long, short, or do nothing signals
          window_size : int
              The number of days to have a single signal
```

```

Returns
-----
signals : Pandas Series
    Signals with the signals removed from the window size
"""
# Start with buffer of window size
# This handles the edge case of calculating past_signal in the beginn
clean_signals = [0]*window_size

for signal_i, current_signal in enumerate(signals):
    # Check if there was a signal in the past window_size of days
    has_past_signal = bool(sum(clean_signals[signal_i:signal_i+window
    # Use the current signal if there's no past signal, else 0/False
    clean_signals.append(not has_past_signal and current_signal)

# Remove buffer
clean_signals = clean_signals[window_size:]

# Return the signals as a Series of Ints
return pd.Series(np.array(clean_signals).astype(np.int), signals.index)

def filter_signals(signal, lookahead_days):
    """
    Filter out signals in a DataFrame.

    Parameters
    -----
    signal : DataFrame
        The long, short, and do nothing signals for each ticker and date
    lookahead_days : int
        The number of days to look ahead

    Returns
    -----
    filtered_signal : DataFrame
        The filtered long, short, and do nothing signals for each ticker
    """
    #TODO: Implement function
    # Note: Udacity Knowledge Base https://knowledge.udacity.com/question
    # was of great help to understand how to implement this function
    #
    # Also, thanks to Sudhin D. in his post on February 23, 2019, 3:56 AM
    # Breakout Strategy Student Hub for the idea to iterate over columns
    # https://study-hall.udacity.com/rooms/community:nd880:346730-project
    #
    long_signal = (signal == 1).astype(np.int64)
    print(long_signal)
    short_signal = (signal == -1).astype(np.int64)
    print(short_signal)

    filtered_long_signal = long_signal.copy()
    print(filtered_long_signal)

    for index, row in long_signal.iteritems():
        print("index: {}".format(index))

```

```

        print("row:")
        print(row)
        filtered_long_signal[index] = clear_signals(pd.Series(row).astype

    filtered_short_signal = short_signal.copy()
    print("filtered_short_signal:")
    print(filtered_short_signal)

    for index, row in short_signal.iteritems():
        filtered_short_signal[index] = clear_signals(pd.Series(row).astyp

    print("Return:")
    print((filtered_long_signal + filtered_short_signal*-1))
    return (filtered_long_signal + filtered_short_signal*-1)

project_tests.test_filter_signals(filter_signals)

```

	WIA	NTT	NFV
2011-06-19	0	0	0
2011-06-20	0	0	0
2011-06-21	1	0	0
2011-06-22	0	0	0
2011-06-23	1	0	0
2011-06-24	0	1	0
2011-06-25	0	0	1
2011-06-26	0	0	1
2011-06-27	0	0	0
2011-06-28	0	0	0

	WIA	NTT	NFV
2011-06-19	0	0	0
2011-06-20	1	1	1
2011-06-21	0	0	1
2011-06-22	0	0	0
2011-06-23	0	0	0
2011-06-24	0	0	0
2011-06-25	0	0	0
2011-06-26	0	1	0
2011-06-27	1	0	0
2011-06-28	0	0	0

	WIA	NTT	NFV
2011-06-19	0	0	0
2011-06-20	0	0	0
2011-06-21	1	0	0
2011-06-22	0	0	0
2011-06-23	1	0	0
2011-06-24	0	1	0
2011-06-25	0	0	1
2011-06-26	0	0	1
2011-06-27	0	0	0
2011-06-28	0	0	0

index: WIA

row:

2011-06-19	0
2011-06-20	0
2011-06-21	1
2011-06-22	0
2011-06-23	1

```

2011-06-24    0
2011-06-25    0
2011-06-26    0
2011-06-27    0
2011-06-28    0
Name: WIA, dtype: int64
index: NTT
row:
2011-06-19    0
2011-06-20    0
2011-06-21    0
2011-06-22    0
2011-06-23    0
2011-06-24    1
2011-06-25    0
2011-06-26    0
2011-06-27    0
2011-06-28    0
Name: NTT, dtype: int64
index: NFV
row:
2011-06-19    0
2011-06-20    0
2011-06-21    0
2011-06-22    0
2011-06-23    0
2011-06-24    0
2011-06-25    1
2011-06-26    1
2011-06-27    0
2011-06-28    0
Name: NFV, dtype: int64
filtered_short_signal:
      WIA  NTT  NFV
2011-06-19    0    0    0
2011-06-20    1    1    1
2011-06-21    0    0    1
2011-06-22    0    0    0
2011-06-23    0    0    0
2011-06-24    0    0    0
2011-06-25    0    0    0
2011-06-26    0    1    0
2011-06-27    1    0    0
2011-06-28    0    0    0
Return:
      WIA  NTT  NFV
2011-06-19    0    0    0
2011-06-20   -1   -1   -1
2011-06-21    1    0    0
2011-06-22    0    0    0
2011-06-23    0    0    0
2011-06-24    0    1    0
2011-06-25    0    0    1
2011-06-26    0   -1    0
2011-06-27   -1    0    0
2011-06-28    0    0    0
Tests Passed

```

View Data

Let's view the same chart as before, but with the redundant signals removed.

```
In [13]: signal_5 = filter_signals(signal, 5)
signal_10 = filter_signals(signal, 10)
signal_20 = filter_signals(signal, 20)
for signal_data, signal_days in [(signal_5, 5), (signal_10, 10), (signal_
    project_helper.plot_signal(
        close[apple_ticker],
        signal_data[apple_ticker],
        'Long and Short of {} Stock with {} day signal window'.format(app
```

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0	

```
0
2013-07-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-07 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-08 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-09 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
... .. ... ... ... ... ... ... ... ... ... ..
...
2017-05-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
1
2017-05-22 0 0 0 0 0 0 0 0 0 1 0 ... 0
1
2017-05-23 1 0 0 0 0 0 0 0 0 1 0 ... 0
0
2017-05-24 0 0 0 0 0 0 0 0 0 1 0 ... 0
0
2017-05-25 0 1 0 0 0 0 1 0 0 1 0 ... 0
0
2017-05-26 0 1 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-30 1 0 0 0 0 0 0 0 0 0 1 ... 0
0
2017-05-31 0 0 0 0 0 0 1 1 0 0 1 ... 1
0
2017-06-01 0 1 0 0 0 0 1 1 1 0 0 ... 0
0
2017-06-02 0 1 0 0 0 0 1 1 1 0 0 ... 0
0
2017-06-05 0 0 0 0 0 1 0 1 1 1 0 ... 0
0
2017-06-06 0 0 0 0 0 1 0 0 0 0 0 ... 0
0
2017-06-07 0 1 0 0 0 1 0 0 0 0 0 ... 0
1
2017-06-08 0 1 0 0 0 0 0 0 0 0 0 ... 0
1
2017-06-09 0 0 0 0 0 1 0 1 0 0 0 ... 0
0
2017-06-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-13 0 0 0 0 0 0 0 0 1 0 0 ... 0
0
```


2017-06-14	0	0	0	0	1	1	0	0	0	0 ...	0
0											
2017-06-15	0	0	0	0	0	0	1	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	1	0	0	0	0	0 ...	1
0											
2017-06-19	0	0	0	0	1	0	1	0	0	0 ...	1
0											
2017-06-20	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-21	0	0	0	0	0	1	0	0	0	0 ...	0
0											
2017-06-22	0	0	0	0	1	1	0	0	0	0 ...	0
0											
2017-06-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-27	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-28	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0

2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	1	0	0	0
2017-05-22	0	0	0	0	1	0	0	0
2017-05-23	0	0	0	1	0	0	0	1
2017-05-24	0	0	0	0	1	0	0	1
2017-05-25	0	0	0	0	0	0	0	1
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	1	0	0	0
2017-06-01	0	0	0	0	1	0	0	0
2017-06-02	0	0	0	1	1	0	0	0
2017-06-05	0	0	0	1	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	1	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	1	0	0
2017-06-22	0	0	0	0	0	1	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	1	1	0	0	0	0
2017-06-29	0	0	0	0	0	0	1	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	

```
0
2013-07-16 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-17 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-18 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-22 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-24 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-25 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-29 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-07 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-08 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-09 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
... .. ... ... ... ... ... ... ... ... ..
...
2017-05-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-22 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-24 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
2017-05-25 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
```

2017-05-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-08	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-13	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-14	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-20	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-21	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-27	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-28	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-29	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0

2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0

...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	0	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	0	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	0	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	0	0	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK	\												

date										...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-30	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-31	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-01	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-02	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-05	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-06	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-07	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-08	0	0	0	0	0	0	0	0	0	0	...	0
0												

2013-08-09	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-12	0	0	0	0	0	0	0	0	0	0	...	0
0												
...
...												
2017-05-19	0	0	0	0	0	0	0	0	0	0	...	0
1												
2017-05-22	0	0	0	0	0	0	0	0	1	0	...	0
1												
2017-05-23	1	0	0	0	0	0	0	0	1	0	...	0
0												
2017-05-24	0	0	0	0	0	0	0	0	1	0	...	0
0												
2017-05-25	0	1	0	0	0	1	0	0	1	0	...	0
0												
2017-05-26	0	1	0	0	0	0	0	0	0	0	...	0
0												
2017-05-30	1	0	0	0	0	0	0	0	0	1	...	0
0												
2017-05-31	0	0	0	0	0	1	1	0	0	1	...	1
0												
2017-06-01	0	1	0	0	0	1	1	1	0	0	...	0
0												
2017-06-02	0	1	0	0	0	1	1	1	0	0	...	0
0												
2017-06-05	0	0	0	0	1	0	1	1	1	0	...	0
0												
2017-06-06	0	0	0	0	1	0	0	0	0	0	...	0
0												
2017-06-07	0	1	0	0	1	0	0	0	0	0	...	0
1												
2017-06-08	0	1	0	0	0	0	0	0	0	0	...	0
1												
2017-06-09	0	0	0	0	1	0	1	0	0	0	...	0
0												
2017-06-12	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-13	0	0	0	0	0	0	0	1	0	0	...	0
0												
2017-06-14	0	0	0	0	1	1	0	0	0	0	...	0
0												
2017-06-15	0	0	0	0	0	0	1	0	0	0	...	0
0												
2017-06-16	0	0	0	0	1	0	0	0	0	0	...	1
0												
2017-06-19	0	0	0	0	1	0	1	0	0	0	...	1
0												
2017-06-20	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-21	0	0	0	0	0	1	0	0	0	0	...	0
0												
2017-06-22	0	0	0	0	1	1	0	0	0	0	...	0
0												
2017-06-23	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-26	0	0	0	0	0	0	0	0	0	0	...	0

```

0
2017-06-27  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-28  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-29  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
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2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
..	
2017-05-19	0
2017-05-22	0
2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	1
2017-06-01	0
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2017-06-16	1
2017-06-19	1
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: XL, Length: 1009, dtype: int64
index: XLNX
row:
date
2013-07-01 0
2013-07-02 0
2013-07-03 0

2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
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2013-07-23	0
2013-07-24	0
2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
..	
2017-05-19	1
2017-05-22	1
2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	1
2017-06-08	1
2017-06-09	0
2017-06-12	0
2017-06-13	0
2017-06-14	0
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2017-06-16	0
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2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0

```
2017-06-30      0
Name: XLNX, Length: 1009, dtype: int64
index: XOM
row:
date
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2013-07-02      0
2013-07-03      0
2013-07-05      0
2013-07-08      0
2013-07-09      0
2013-07-10      0
2013-07-11      0
2013-07-12      0
2013-07-15      0
2013-07-16      0
2013-07-17      0
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2013-07-22      0
2013-07-23      0
2013-07-24      0
2013-07-25      0
2013-07-26      0
2013-07-29      0
2013-07-30      0
2013-07-31      0
2013-08-01      0
2013-08-02      0
2013-08-05      0
2013-08-06      0
2013-08-07      0
2013-08-08      0
2013-08-09      0
2013-08-12      0
..
2017-05-19      0
2017-05-22      0
2017-05-23      0
2017-05-24      0
2017-05-25      0
2017-05-26      0
2017-05-30      0
2017-05-31      0
2017-06-01      0
2017-06-02      0
2017-06-05      0
2017-06-06      0
2017-06-07      0
2017-06-08      0
2017-06-09      0
2017-06-12      0
2017-06-13      0
2017-06-14      0
2017-06-15      0
2017-06-16      0
2017-06-19      0
```



```
2017-06-20      0
2017-06-21      0
2017-06-22      0
2017-06-23      0
2017-06-26      0
2017-06-27      0
2017-06-28      0
2017-06-29      0
2017-06-30      0
Name: XOM, Length: 1009, dtype: int64
index: XRAY
row:
date
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2013-07-03      0
2013-07-05      0
2013-07-08      0
2013-07-09      0
2013-07-10      0
2013-07-11      0
2013-07-12      0
2013-07-15      0
2013-07-16      0
2013-07-17      0
2013-07-18      0
2013-07-19      0
2013-07-22      0
2013-07-23      0
2013-07-24      0
2013-07-25      0
2013-07-26      0
2013-07-29      0
2013-07-30      0
2013-07-31      0
2013-08-01      0
2013-08-02      0
2013-08-05      0
2013-08-06      0
2013-08-07      0
2013-08-08      0
2013-08-09      0
2013-08-12      0
..
2017-05-19      0
2017-05-22      0
2017-05-23      0
2017-05-24      0
2017-05-25      0
2017-05-26      0
2017-05-30      0
2017-05-31      0
2017-06-01      0
2017-06-02      0
2017-06-05      0
2017-06-06      0
2017-06-07      0
```

```
2017-06-08    0
2017-06-09    0
2017-06-12    0
2017-06-13    0
2017-06-14    0
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0
Name: XRAY, Length: 1009, dtype: int64
index: XRX
row:
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2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
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2013-07-22    0
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2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    0
2017-05-24    0
2017-05-25    0
```

2017-05-26	0
2017-05-30	0
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
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2017-06-12	0
2017-06-13	0
2017-06-14	0
2017-06-15	0
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2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	1
2017-06-27	0
2017-06-28	1
2017-06-29	0
2017-06-30	0

Name: XRX, Length: 1009, dtype: int64

index: XYL

row:

date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
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2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0

```
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    1
2017-05-24    0
2017-05-25    0
2017-05-26    0
2017-05-30    0
2017-05-31    0
2017-06-01    0
2017-06-02    1
2017-06-05    1
2017-06-06    0
2017-06-07    0
2017-06-08    0
2017-06-09    1
2017-06-12    0
2017-06-13    0
2017-06-14    0
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    1
2017-06-27    0
2017-06-28    1
2017-06-29    0
2017-06-30    0
Name: XYL, Length: 1009, dtype: int64
index: YUM
row:
date
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2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
```

2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
..	
2017-05-19	1
2017-05-22	1
2017-05-23	0
2017-05-24	1
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	1
2017-06-01	1
2017-06-02	1
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
2017-06-09	0
2017-06-12	0
2017-06-13	0
2017-06-14	0
2017-06-15	0
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2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: YUM, Length: 1009, dtype: int64
index: ZBH
row:
date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0

2013-07-18	0
2013-07-19	0
2013-07-22	0
2013-07-23	0
2013-07-24	0
2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
..	
2017-05-19	0
2017-05-22	0
2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	0
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2017-06-06	0
2017-06-07	0
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2017-06-12	0
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2017-06-15	0
2017-06-16	0
2017-06-19	1
2017-06-20	0
2017-06-21	1
2017-06-22	1
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: ZBH, Length: 1009, dtype: int64
index: ZION
row:
date
2013-07-01 0
2013-07-02 0
2013-07-03 0
2013-07-05 0

2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
2013-07-19	0
2013-07-22	0
2013-07-23	0
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2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
..	
2017-05-19	0
2017-05-22	0
2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
2017-06-09	0
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2017-06-14	0
2017-06-15	0
2017-06-16	0
2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	1
2017-06-30	0

```
Name: ZION, Length: 1009, dtype: int64
index: ZTS
row:
date
2013-07-01      0
2013-07-02      0
2013-07-03      0
2013-07-05      0
2013-07-08      0
2013-07-09      0
2013-07-10      0
2013-07-11      0
2013-07-12      0
2013-07-15      0
2013-07-16      0
2013-07-17      0
2013-07-18      0
2013-07-19      0
2013-07-22      0
2013-07-23      0
2013-07-24      0
2013-07-25      0
2013-07-26      0
2013-07-29      0
2013-07-30      0
2013-07-31      0
2013-08-01      0
2013-08-02      0
2013-08-05      0
2013-08-06      0
2013-08-07      0
2013-08-08      0
2013-08-09      0
2013-08-12      0
..
2017-05-19      0
2017-05-22      0
2017-05-23      1
2017-05-24      1
2017-05-25      1
2017-05-26      0
2017-05-30      0
2017-05-31      0
2017-06-01      0
2017-06-02      0
2017-06-05      0
2017-06-06      0
2017-06-07      0
2017-06-08      0
2017-06-09      0
2017-06-12      0
2017-06-13      0
2017-06-14      0
2017-06-15      0
2017-06-16      0
2017-06-19      0
2017-06-20      0
```



```

2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0

```

Name: ZTS, Length: 1009, dtype: int64

filtered_short_signal:

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-30	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-31	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-24	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-05-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-08	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-13	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-14	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	0	0	0	0	0	0 ...	0

```

0
2017-06-19  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-20  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-21  0    0    1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-22  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-23  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-26  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-27  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-28  0    0    1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-29  0    0    1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0

2017-05-23	0	0	0	0	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	0	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	0	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	0	0	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

Return:

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNX \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	

```
0
2013-07-18 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-22 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-24 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-25 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-29 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-07 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-08 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-09 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
... .. ... ... ... ... ... ... ... ... ... ..
...
2017-05-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-22 0 0 0 0 0 0 0 0 0 1 0 ... 0
0
2017-05-23 1 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-24 0 0 -1 0 0 0 0 0 0 0 0 ... 0
0
2017-05-25 0 1 0 0 0 0 1 0 0 0 0 ... 0
0
2017-05-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-30 0 0 0 0 0 0 0 0 0 0 1 ... 0
0
2017-05-31 0 0 0 0 0 0 1 0 0 0 0 ... 1
0
2017-06-01 0 0 0 0 0 0 0 0 1 0 0 ... 0
0
```

2017-06-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-05	0	0	0	0	1	0	0	0	1	0 ...	0
0											
2017-06-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-07	0	1	0	0	0	0	0	0	0	0 ...	0
1											
2017-06-08	0	0	-1	0	0	0	0	0	0	0 ...	0
0											
2017-06-09	0	0	0	0	0	0	1	0	0	0 ...	0
0											
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-13	0	0	0	0	0	0	0	1	0	0 ...	0
0											
2017-06-14	0	0	0	0	1	1	0	0	0	0 ...	0
0											
2017-06-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	0	0	0	0	0	0 ...	1
0											
2017-06-19	0	0	0	0	0	0	1	0	0	0 ...	0
0											
2017-06-20	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-21	0	0	-1	0	0	0	0	0	0	0 ...	0
0											
2017-06-22	0	0	0	0	1	1	0	0	0	0 ...	0
0											
2017-06-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-27	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-28	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-29	0	0	-1	0	0	0	0	0	0	0 ...	0
0											
2017-06-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0

2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0

...
2017-05-19	0	0	0	0	1	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	1	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	1
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	1	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	-1	0	0	1	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	1	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNX \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	

0												
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-30	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-07-31	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-01	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-02	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-05	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-06	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-07	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-08	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-09	0	0	0	0	0	0	0	0	0	0	...	0
0												
2013-08-12	0	0	0	0	0	0	0	0	0	0	...	0
0												


```

...      ..   ...   ...   ...   ...   ...   ...   ...   ...   ...   ...   ..
...
2017-05-19 0    0    0    0    0    0    0    0    0    0    0    ...   0
1
2017-05-22 0    0    0    0    0    0    0    0    0    1    0    ...   0
1
2017-05-23 1    0    0    0    0    0    0    0    0    1    0    ...   0
0
2017-05-24 0    0    0    0    0    0    0    0    0    1    0    ...   0
0
2017-05-25 0    1    0    0    0    0    1    0    0    1    0    ...   0
0
2017-05-26 0    1    0    0    0    0    0    0    0    0    0    ...   0
0
2017-05-30 1    0    0    0    0    0    0    0    0    0    1    ...   0
0
2017-05-31 0    0    0    0    0    0    1    1    0    0    1    ...   1
0
2017-06-01 0    1    0    0    0    0    1    1    1    0    0    ...   0
0
2017-06-02 0    1    0    0    0    0    1    1    1    0    0    ...   0
0
2017-06-05 0    0    0    0    0    1    0    1    1    1    0    ...   0
0
2017-06-06 0    0    0    0    0    1    0    0    0    0    0    ...   0
0
2017-06-07 0    1    0    0    0    1    0    0    0    0    0    ...   0
1
2017-06-08 0    1    0    0    0    0    0    0    0    0    0    ...   0
1
2017-06-09 0    0    0    0    0    1    0    1    0    0    0    ...   0
0
2017-06-12 0    0    0    0    0    0    0    0    0    0    0    ...   0
0
2017-06-13 0    0    0    0    0    0    0    0    1    0    0    ...   0
0
2017-06-14 0    0    0    0    0    1    1    0    0    0    0    ...   0
0
2017-06-15 0    0    0    0    0    0    0    1    0    0    0    ...   0
0
2017-06-16 0    0    0    0    0    1    0    0    0    0    0    ...   1
0
2017-06-19 0    0    0    0    0    1    0    1    0    0    0    ...   1
0
2017-06-20 0    0    0    0    0    0    0    0    0    0    0    ...   0
0
2017-06-21 0    0    0    0    0    0    1    0    0    0    0    ...   0
0
2017-06-22 0    0    0    0    0    1    1    0    0    0    0    ...   0
0
2017-06-23 0    0    0    0    0    0    0    0    0    0    0    ...   0
0
2017-06-26 0    0    0    0    0    0    0    0    0    0    0    ...   0
0
2017-06-27 0    0    0    0    0    0    0    0    0    0    0    ...   0
0
2017-06-28 0    0    0    0    0    0    0    0    0    0    0    ...   0

```

```

0
2017-06-29  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	1	0	0	0
2017-05-22	0	0	0	0	1	0	0	0
2017-05-23	0	0	0	1	0	0	0	1
2017-05-24	0	0	0	0	1	0	0	1
2017-05-25	0	0	0	0	0	0	0	1
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	1	0	0	0
2017-06-01	0	0	0	0	1	0	0	0
2017-06-02	0	0	0	1	1	0	0	0
2017-06-05	0	0	0	1	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	1	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0

2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	1	0	0
2017-06-22	0	0	0	0	0	1	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	1	1	0	0	0	0
2017-06-29	0	0	0	0	0	0	1	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-07-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-24	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-05-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-08	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-13	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-14	0	0	0	0	0	0	0	0	0	0 ...	0

```

0
2017-06-15  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-16  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-19  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-20  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-21  0    0    1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-22  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-23  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-26  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-27  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-28  0    0    1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-29  0    0    1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0

2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	0	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	0	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	0	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	0	0	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-07-16	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-17	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-18	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-24	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
1											
2017-05-22	0	0	0	0	0	0	0	0	1	0 ...	0
1											
2017-05-23	1	0	0	0	0	0	0	0	1	0 ...	0
0											
2017-05-24	0	0	0	0	0	0	0	0	1	0 ...	0
0											
2017-05-25	0	1	0	0	0	1	0	0	1	0 ...	0
0											
2017-05-26	0	1	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-30	1	0	0	0	0	0	0	0	0	1 ...	0
0											
2017-05-31	0	0	0	0	0	1	1	0	0	1 ...	1

```

0
2017-06-01  0    1    0    0    0    1    1    1    0    0 ...    0
0
2017-06-02  0    1    0    0    0    1    1    1    0    0 ...    0
0
2017-06-05  0    0    0    0    1    0    1    1    1    0 ...    0
0
2017-06-06  0    0    0    0    1    0    0    0    0    0 ...    0
0
2017-06-07  0    1    0    0    1    0    0    0    0    0 ...    0
1
2017-06-08  0    1    0    0    0    0    0    0    0    0 ...    0
1
2017-06-09  0    0    0    0    1    0    1    0    0    0 ...    0
0
2017-06-12  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-13  0    0    0    0    0    0    0    1    0    0 ...    0
0
2017-06-14  0    0    0    0    1    1    0    0    0    0 ...    0
0
2017-06-15  0    0    0    0    0    0    1    0    0    0 ...    0
0
2017-06-16  0    0    0    0    1    0    0    0    0    0 ...    1
0
2017-06-19  0    0    0    0    1    0    1    0    0    0 ...    1
0
2017-06-20  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-21  0    0    0    0    0    1    0    0    0    0 ...    0
0
2017-06-22  0    0    0    0    1    1    0    0    0    0 ...    0
0
2017-06-23  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-26  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-27  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-28  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-29  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0

2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	1	0	0	0
2017-05-22	0	0	0	0	1	0	0	0
2017-05-23	0	0	0	1	0	0	0	1
2017-05-24	0	0	0	0	1	0	0	1
2017-05-25	0	0	0	0	0	0	0	1
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	1	0	0	0
2017-06-01	0	0	0	0	1	0	0	0
2017-06-02	0	0	0	1	1	0	0	0
2017-06-05	0	0	0	1	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	1	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	1	0	0
2017-06-22	0	0	0	0	0	1	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	1	1	0	0	0	0
2017-06-29	0	0	0	0	0	0	1	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

index: A

row:

date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
2013-07-19	0
2013-07-22	0
2013-07-23	0
2013-07-24	0
2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
	..
2017-05-19	0
2017-05-22	0
2017-05-23	1
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	1
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
2017-06-09	0
2017-06-12	0
2017-06-13	0
2017-06-14	0
2017-06-15	0
2017-06-16	0
2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0

```
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0
Name: A, Length: 1009, dtype: int64
index: AAL
row:
date
2013-07-01    0
2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    0
2017-05-24    0
2017-05-25    1
2017-05-26    1
2017-05-30    0
2017-05-31    0
2017-06-01    1
2017-06-02    1
2017-06-05    0
2017-06-06    0
2017-06-07    1
2017-06-08    1
2017-06-09    0
2017-06-12    0
2017-06-13    0
2017-06-14    0
```

```
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
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index: XRX

row:

date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
2013-07-19	0
2013-07-22	0
2013-07-23	0
2013-07-24	0
2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
	..
2017-05-19	0
2017-05-22	0
2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
2017-06-09	0
2017-06-12	0
2017-06-13	0
2017-06-14	0
2017-06-15	0
2017-06-16	0
2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	1

```
2017-06-27    0
2017-06-28    1
2017-06-29    0
2017-06-30    0
Name: XRX, Length: 1009, dtype: int64
index: XYL
row:
date
2013-07-01    0
2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    1
2017-05-24    0
2017-05-25    0
2017-05-26    0
2017-05-30    0
2017-05-31    0
2017-06-01    0
2017-06-02    1
2017-06-05    1
2017-06-06    0
2017-06-07    0
2017-06-08    0
2017-06-09    1
2017-06-12    0
2017-06-13    0
2017-06-14    0
```

```
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    1
2017-06-27    0
2017-06-28    1
2017-06-29    0
2017-06-30    0
Name: XYL, Length: 1009, dtype: int64
index: YUM
row:
date
2013-07-01    0
2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    1
2017-05-22    1
2017-05-23    0
2017-05-24    1
2017-05-25    0
2017-05-26    0
2017-05-30    0
2017-05-31    1
2017-06-01    1
2017-06-02    1
```

```
2017-06-05    0
2017-06-06    0
2017-06-07    0
2017-06-08    0
2017-06-09    0
2017-06-12    0
2017-06-13    0
2017-06-14    0
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0
Name: YUM, Length: 1009, dtype: int64
index: ZBH
row:
date
2013-07-01    0
2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
```

2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
2017-06-09	0
2017-06-12	0
2017-06-13	0
2017-06-14	0
2017-06-15	0
2017-06-16	0
2017-06-19	1
2017-06-20	0
2017-06-21	1
2017-06-22	1
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: ZBH, Length: 1009, dtype: int64

index: ZION

row:

date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
2013-07-19	0
2013-07-22	0
2013-07-23	0
2013-07-24	0
2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
2013-08-01	0
2013-08-02	0
2013-08-05	0

2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0

..

2017-05-19	0
2017-05-22	0
2017-05-23	0
2017-05-24	0
2017-05-25	0
2017-05-26	0
2017-05-30	0
2017-05-31	0
2017-06-01	0
2017-06-02	0
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
2017-06-09	0
2017-06-12	1
2017-06-13	0
2017-06-14	0
2017-06-15	0
2017-06-16	0
2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	1
2017-06-30	0

Name: ZION, Length: 1009, dtype: int64

index: ZTS

row:

date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
2013-07-19	0
2013-07-22	0
2013-07-23	0
2013-07-24	0


```

2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0

```

```
..
```

```

2017-05-19    0
2017-05-22    0
2017-05-23    1
2017-05-24    1
2017-05-25    1
2017-05-26    0
2017-05-30    0
2017-05-31    0
2017-06-01    0
2017-06-02    0
2017-06-05    0
2017-06-06    0
2017-06-07    0
2017-06-08    0
2017-06-09    0
2017-06-12    0
2017-06-13    0
2017-06-14    0
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0

```

Name: ZTS, Length: 1009, dtype: int64

filtered_short_signal:

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNX \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-07-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-10	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-11	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-16	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-17	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-18	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-24	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-22	0	0	0	0	0	0	0	0	0	0 ...	0

0												
2017-05-23	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-05-24	0	0	1	0	0	0	0	0	0	0	...	0
0												
2017-05-25	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-05-26	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-05-30	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-05-31	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-01	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-02	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-05	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-06	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-07	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-08	0	0	1	0	0	0	0	0	0	0	...	0
0												
2017-06-09	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-12	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-13	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-14	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-15	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-16	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-19	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-20	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-21	0	0	1	0	0	0	0	0	0	0	...	0
0												
2017-06-22	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-23	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-26	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-27	0	0	0	0	0	0	0	0	0	0	...	0
0												
2017-06-28	0	0	1	0	0	0	0	0	0	0	...	0
0												
2017-06-29	0	0	1	0	0	0	0	0	0	0	...	0
0												
2017-06-30	0	0	0	0	0	0	0	0	0	0	...	0
0												

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	0	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	0	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	0	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0

2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	0	0	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

Return:

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNX \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-30	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-31	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-23	1	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-24	0	0	-1	0	0	0	0	0	0	0 ...	0
0											
2017-05-25	0	1	0	0	0	1	0	0	1	0 ...	0
0											
2017-05-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-30	0	0	0	0	0	0	0	0	0	1 ...	0
0											
2017-05-31	0	0	0	0	0	0	1	0	0	0 ...	1
0											
2017-06-01	0	0	0	0	0	0	0	1	0	0 ...	0
0											
2017-06-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-05	0	0	0	0	1	0	0	0	0	0 ...	0
0											
2017-06-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-07	0	0	0	0	0	0	0	0	0	0 ...	0
1											
2017-06-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-13	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-14	0	0	0	0	0	1	0	0	0	0 ...	0
0											
2017-06-15	0	0	0	0	0	0	1	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	0	0	0	0	0	0 ...	1

```

0
2017-06-19  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-20  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-21  0    0   -1    0    0    0    0    0    0    0    0 ...    0
0
2017-06-22  0    0    0    0    1    0    0    0    0    0    0 ...    0
0
2017-06-23  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-26  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-27  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-28  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-29  0    0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	1	0	0	0
2017-05-22	0	0	0	0	0	0	0	0

2017-05-23	0	0	0	1	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	-1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	1	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	1	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-07-18	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-24	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
1											
2017-05-22	0	0	0	0	0	0	0	0	1	0 ...	0
1											
2017-05-23	1	0	0	0	0	0	0	0	1	0 ...	0
0											
2017-05-24	0	0	0	0	0	0	0	0	1	0 ...	0
0											
2017-05-25	0	1	0	0	0	1	0	0	1	0 ...	0
0											
2017-05-26	0	1	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-30	1	0	0	0	0	0	0	0	0	1 ...	0
0											
2017-05-31	0	0	0	0	0	1	1	0	0	1 ...	1
0											
2017-06-01	0	1	0	0	0	1	1	1	0	0 ...	0
0											
2017-06-02	0	1	0	0	0	1	1	1	0	0 ...	0

```

0
2017-06-05  0    0    0    0    1    0    1    1    1    0 ...    0
0
2017-06-06  0    0    0    0    1    0    0    0    0    0 ...    0
0
2017-06-07  0    1    0    0    1    0    0    0    0    0 ...    0
1
2017-06-08  0    1    0    0    0    0    0    0    0    0 ...    0
1
2017-06-09  0    0    0    0    1    0    1    0    0    0 ...    0
0
2017-06-12  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-13  0    0    0    0    0    0    0    1    0    0 ...    0
0
2017-06-14  0    0    0    0    1    1    0    0    0    0 ...    0
0
2017-06-15  0    0    0    0    0    0    1    0    0    0 ...    0
0
2017-06-16  0    0    0    0    1    0    0    0    0    0 ...    1
0
2017-06-19  0    0    0    0    1    0    1    0    0    0 ...    1
0
2017-06-20  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-21  0    0    0    0    0    1    0    0    0    0 ...    0
0
2017-06-22  0    0    0    0    1    1    0    0    0    0 ...    0
0
2017-06-23  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-26  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-27  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-28  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-29  0    0    0    0    0    0    0    0    0    0 ...    0
0
2017-06-30  0    0    0    0    0    0    0    0    0    0 ...    0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0

2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	1	0	0	0
2017-05-22	0	0	0	0	1	0	0	0
2017-05-23	0	0	0	1	0	0	0	1
2017-05-24	0	0	0	0	1	0	0	1
2017-05-25	0	0	0	0	0	0	0	1
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	1	0	0	0
2017-06-01	0	0	0	0	1	0	0	0
2017-06-02	0	0	0	1	1	0	0	0
2017-06-05	0	0	0	1	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	1	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	1	0	0
2017-06-22	0	0	0	0	0	1	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	1	1	0	0	0	0
2017-06-29	0	0	0	0	0	0	1	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-07-03	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-10	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-11	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-16	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-17	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-18	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-24	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...

```
...
2017-05-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-22 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-24 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
2017-05-25 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-07 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-08 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
2017-06-09 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-13 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-14 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-15 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-16 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-20 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-21 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
2017-06-22 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-27 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-28 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
```

```

2017-06-29 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
2017-06-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0

```

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	0	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
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2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	0	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0

2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	0	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	0	0	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-23	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-24	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-25	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-26	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-29	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-30	0	0	0	0	0	0	0	0	0	0	...	0	

```
0
2013-07-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-07 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-08 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-09 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
... .. ... ... ... ... ... ... ... ... ... ..
...
2017-05-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
1
2017-05-22 0 0 0 0 0 0 0 0 0 1 0 ... 0
1
2017-05-23 1 0 0 0 0 0 0 0 0 1 0 ... 0
0
2017-05-24 0 0 0 0 0 0 0 0 0 1 0 ... 0
0
2017-05-25 0 1 0 0 0 0 1 0 0 1 0 ... 0
0
2017-05-26 0 1 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-30 1 0 0 0 0 0 0 0 0 0 1 ... 0
0
2017-05-31 0 0 0 0 0 0 1 1 0 0 1 ... 1
0
2017-06-01 0 1 0 0 0 0 1 1 1 0 0 ... 0
0
2017-06-02 0 1 0 0 0 0 1 1 1 0 0 ... 0
0
2017-06-05 0 0 0 0 0 1 0 1 1 1 0 ... 0
0
2017-06-06 0 0 0 0 0 1 0 0 0 0 0 ... 0
0
2017-06-07 0 1 0 0 0 1 0 0 0 0 0 ... 0
1
2017-06-08 0 1 0 0 0 0 0 0 0 0 0 ... 0
1
2017-06-09 0 0 0 0 0 1 0 1 0 0 0 ... 0
0
2017-06-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-13 0 0 0 0 0 0 0 0 1 0 0 ... 0
0
2017-06-14 0 0 0 0 0 1 1 0 0 0 0 ... 0
0
```


2017-06-15	0	0	0	0	0	0	1	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	1	0	0	0	0	0 ...	1
0											
2017-06-19	0	0	0	0	1	0	1	0	0	0 ...	1
0											
2017-06-20	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-21	0	0	0	0	0	1	0	0	0	0 ...	0
0											
2017-06-22	0	0	0	0	1	1	0	0	0	0 ...	0
0											
2017-06-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-27	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-28	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0

```

...      ...      ...      ...      ...      ...      ...      ...      ...
2017-05-19      0      0      0      0      1      0      0      0
2017-05-22      0      0      0      0      1      0      0      0
2017-05-23      0      0      0      1      0      0      0      1
2017-05-24      0      0      0      0      1      0      0      1
2017-05-25      0      0      0      0      0      0      0      1
2017-05-26      0      0      0      0      0      0      0      0
2017-05-30      0      0      0      0      0      0      0      0
2017-05-31      0      0      0      0      1      0      0      0
2017-06-01      0      0      0      0      1      0      0      0
2017-06-02      0      0      0      1      1      0      0      0
2017-06-05      0      0      0      1      0      0      0      0
2017-06-06      0      0      0      0      0      0      0      0
2017-06-07      0      0      0      0      0      0      0      0
2017-06-08      0      0      0      0      0      0      0      0
2017-06-09      0      0      0      1      0      0      0      0
2017-06-12      0      0      0      0      0      0      1      0
2017-06-13      0      0      0      0      0      0      0      0
2017-06-14      0      0      0      0      0      0      0      0
2017-06-15      0      0      0      0      0      0      0      0
2017-06-16      0      0      0      0      0      0      0      0
2017-06-19      0      0      0      0      0      1      0      0
2017-06-20      0      0      0      0      0      0      0      0
2017-06-21      0      0      0      0      0      1      0      0
2017-06-22      0      0      0      0      0      1      0      0
2017-06-23      0      0      0      0      0      0      0      0
2017-06-26      0      0      1      1      0      0      0      0
2017-06-27      0      0      0      0      0      0      0      0
2017-06-28      0      0      1      1      0      0      0      0
2017-06-29      0      0      0      0      0      0      1      0
2017-06-30      0      0      0      0      0      0      0      0

```

[1009 rows x 519 columns]

index: A

row:

date

```

2013-07-01      0
2013-07-02      0
2013-07-03      0
2013-07-05      0
2013-07-08      0
2013-07-09      0
2013-07-10      0
2013-07-11      0
2013-07-12      0
2013-07-15      0
2013-07-16      0
2013-07-17      0
2013-07-18      0
2013-07-19      0
2013-07-22      0
2013-07-23      0
2013-07-24      0
2013-07-25      0
2013-07-26      0
2013-07-29      0
2013-07-30      0

```

```
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    1
2017-05-24    0
2017-05-25    0
2017-05-26    0
2017-05-30    1
2017-05-31    0
2017-06-01    0
2017-06-02    0
2017-06-05    0
2017-06-06    0
2017-06-07    0
2017-06-08    0
2017-06-09    0
2017-06-12    0
2017-06-13    0
2017-06-14    0
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0
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row:
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2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
```

2013-07-19	0
2013-07-22	0
2013-07-23	0
2013-07-24	0
2013-07-25	0
2013-07-26	0
2013-07-29	0
2013-07-30	0
2013-07-31	0
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2013-08-02	0
2013-08-05	0
2013-08-06	0
2013-08-07	0
2013-08-08	0
2013-08-09	0
2013-08-12	0
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2017-05-22	0
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2017-06-16	0
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2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

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index: AAP
row:
date
2013-07-01 0
2013-07-02 0
2013-07-03 0
2013-07-05 0
2013-07-08 0

2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
2013-07-17	0
2013-07-18	0
2013-07-19	0
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2013-08-09	0
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2017-06-19	0
2017-06-20	0
2017-06-21	0
2017-06-22	0
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: AAP, Length: 1009, dtype: int64

index: AAPL

row:

date

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2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
2013-07-16	0
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2017-06-12	0
2017-06-13	0
2017-06-14	0
2017-06-15	0
2017-06-16	0
2017-06-19	0
2017-06-20	0
2017-06-21	0

```
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0
Name: AAPL, Length: 1009, dtype: int64
index: ABBV
row:
date
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2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
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2013-08-09    0
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2017-05-31    0
2017-06-01    0
2017-06-02    0
2017-06-05    1
2017-06-06    1
2017-06-07    1
2017-06-08    0
2017-06-09    1
```

2017-06-12	0
2017-06-13	0
2017-06-14	1
2017-06-15	0
2017-06-16	1
2017-06-19	1
2017-06-20	0
2017-06-21	0
2017-06-22	1
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: ABBV, Length: 1009, dtype: int64
index: ABC
row:
date

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2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
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2013-08-05	0
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2013-08-07	0
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2013-08-09	0
2013-08-12	0
..	
2017-05-19	0
2017-05-22	0
2017-05-23	0
2017-05-24	0
2017-05-25	1
2017-05-26	0
2017-05-30	0

2017-05-31	1
2017-06-01	1
2017-06-02	1
2017-06-05	0
2017-06-06	0
2017-06-07	0
2017-06-08	0
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2017-06-20	0
2017-06-21	1
2017-06-22	1
2017-06-23	0
2017-06-26	0
2017-06-27	0
2017-06-28	0
2017-06-29	0
2017-06-30	0

Name: ABC, Length: 1009, dtype: int64
index: ABT
row:
date

2013-07-01	0
2013-07-02	0
2013-07-03	0
2013-07-05	0
2013-07-08	0
2013-07-09	0
2013-07-10	0
2013-07-11	0
2013-07-12	0
2013-07-15	0
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2017-06-16      0
2017-06-19      1
2017-06-20      0
2017-06-21      1
```

```
2017-06-22    1
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    0
2017-06-30    0
Name: ZBH, Length: 1009, dtype: int64
index: ZION
row:
date
2013-07-01    0
2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    0
2017-05-24    0
2017-05-25    0
2017-05-26    0
2017-05-30    0
2017-05-31    0
2017-06-01    0
2017-06-02    0
2017-06-05    0
2017-06-06    0
2017-06-07    0
2017-06-08    0
2017-06-09    0
```



```
2017-06-12    1
2017-06-13    0
2017-06-14    0
2017-06-15    0
2017-06-16    0
2017-06-19    0
2017-06-20    0
2017-06-21    0
2017-06-22    0
2017-06-23    0
2017-06-26    0
2017-06-27    0
2017-06-28    0
2017-06-29    1
2017-06-30    0
Name: ZION, Length: 1009, dtype: int64
index: ZTS
row:
date
2013-07-01    0
2013-07-02    0
2013-07-03    0
2013-07-05    0
2013-07-08    0
2013-07-09    0
2013-07-10    0
2013-07-11    0
2013-07-12    0
2013-07-15    0
2013-07-16    0
2013-07-17    0
2013-07-18    0
2013-07-19    0
2013-07-22    0
2013-07-23    0
2013-07-24    0
2013-07-25    0
2013-07-26    0
2013-07-29    0
2013-07-30    0
2013-07-31    0
2013-08-01    0
2013-08-02    0
2013-08-05    0
2013-08-06    0
2013-08-07    0
2013-08-08    0
2013-08-09    0
2013-08-12    0
..
2017-05-19    0
2017-05-22    0
2017-05-23    1
2017-05-24    1
2017-05-25    1
2017-05-26    0
2017-05-30    0
```

2017-05-31 0
 2017-06-01 0
 2017-06-02 0
 2017-06-05 0
 2017-06-06 0
 2017-06-07 0
 2017-06-08 0
 2017-06-09 0
 2017-06-12 0
 2017-06-13 0
 2017-06-14 0
 2017-06-15 0
 2017-06-16 0
 2017-06-19 0
 2017-06-20 0
 2017-06-21 0
 2017-06-22 0
 2017-06-23 0
 2017-06-26 0
 2017-06-27 0
 2017-06-28 0
 2017-06-29 0
 2017-06-30 0

Name: ZTS, Length: 1009, dtype: int64

filtered_short_signal:

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-08	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-09	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-10	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-11	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-12	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-15	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-16	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-17	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-18	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-19	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-22	0	0	0	0	0	0	0	0	0	0	...	0	

```
0
2013-07-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-24 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-25 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-29 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-07-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-07 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-08 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-09 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2013-08-12 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
... .. ... ... ... ... ... ... ... ... ... ..
...
2017-05-19 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-22 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-23 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-24 0 0 1 0 0 0 0 0 0 0 0 ... 0
0
2017-05-25 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-26 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-30 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-05-31 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-01 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-02 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-05 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
2017-06-06 0 0 0 0 0 0 0 0 0 0 0 ... 0
0
```

2017-06-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-08	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-13	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-14	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-16	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-20	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-21	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-27	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-06-28	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-29	0	0	1	0	0	0	0	0	0	0 ...	0
0											
2017-06-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0

2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	0	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	0
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	0	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	0	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0
2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	0	0	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

Return:

ticker	A	AAL	AAP	AAPL	ABBV	ABC	ABT	ACN	ADBE	ADI	...	XL	X
LNK \													
date											...		
2013-07-01	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-02	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-03	0	0	0	0	0	0	0	0	0	0	...	0	
0													
2013-07-05	0	0	0	0	0	0	0	0	0	0	...	0	
0													

2013-07-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-10	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-11	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-15	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-16	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-17	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-18	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-22	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-23	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-24	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-25	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-26	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-29	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-30	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-07-31	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-01	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-02	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-05	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-06	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-07	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-08	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-09	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2013-08-12	0	0	0	0	0	0	0	0	0	0 ...	0
0											
...
...											
2017-05-19	0	0	0	0	0	0	0	0	0	0 ...	0
0											
2017-05-22	0	0	0	0	0	0	0	0	1	0 ...	0

0												
2017-05-23	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-05-24	0	0	-1	0	0	0	0	0	0	0 ...	0	
0												
2017-05-25	0	1	0	0	0	1	0	0	0	0 ...	0	
0												
2017-05-26	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-05-30	1	0	0	0	0	0	0	0	0	1 ...	0	
0												
2017-05-31	0	0	0	0	0	0	1	0	0	0 ...	1	
0												
2017-06-01	0	0	0	0	0	0	0	1	0	0 ...	0	
0												
2017-06-02	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-05	0	0	0	0	1	0	0	0	0	0 ...	0	
0												
2017-06-06	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-07	0	0	0	0	0	0	0	0	0	0 ...	0	
1												
2017-06-08	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-09	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-12	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-13	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-14	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-15	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-16	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-19	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-20	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-21	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-22	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-23	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-26	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-27	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-28	0	0	-1	0	0	0	0	0	0	0 ...	0	
0												
2017-06-29	0	0	0	0	0	0	0	0	0	0 ...	0	
0												
2017-06-30	0	0	0	0	0	0	0	0	0	0 ...	0	
0												

ticker	XOM	XRAY	XRX	XYL	YUM	ZBH	ZION	ZTS
date								
2013-07-01	0	0	0	0	0	0	0	0
2013-07-02	0	0	0	0	0	0	0	0
2013-07-03	0	0	0	0	0	0	0	0
2013-07-05	0	0	0	0	0	0	0	0
2013-07-08	0	0	0	0	0	0	0	0
2013-07-09	0	0	0	0	0	0	0	0
2013-07-10	0	0	0	0	0	0	0	0
2013-07-11	0	0	0	0	0	0	0	0
2013-07-12	0	0	0	0	0	0	0	0
2013-07-15	0	0	0	0	0	0	0	0
2013-07-16	0	0	0	0	0	0	0	0
2013-07-17	0	0	0	0	0	0	0	0
2013-07-18	0	0	0	0	0	0	0	0
2013-07-19	0	0	0	0	0	0	0	0
2013-07-22	0	0	0	0	0	0	0	0
2013-07-23	0	0	0	0	0	0	0	0
2013-07-24	0	0	0	0	0	0	0	0
2013-07-25	0	0	0	0	0	0	0	0
2013-07-26	0	0	0	0	0	0	0	0
2013-07-29	0	0	0	0	0	0	0	0
2013-07-30	0	0	0	0	0	0	0	0
2013-07-31	0	0	0	0	0	0	0	0
2013-08-01	0	0	0	0	0	0	0	0
2013-08-02	0	0	0	0	0	0	0	0
2013-08-05	0	0	0	0	0	0	0	0
2013-08-06	0	0	0	0	0	0	0	0
2013-08-07	0	0	0	0	0	0	0	0
2013-08-08	0	0	0	0	0	0	0	0
2013-08-09	0	0	0	0	0	0	0	0
2013-08-12	0	0	0	0	0	0	0	0
...
2017-05-19	0	0	0	0	0	0	0	0
2017-05-22	0	0	0	0	0	0	0	0
2017-05-23	0	0	0	1	0	0	0	0
2017-05-24	0	0	0	0	0	0	0	0
2017-05-25	0	0	0	0	0	0	0	1
2017-05-26	0	0	0	0	0	0	0	0
2017-05-30	0	0	0	0	0	0	0	0
2017-05-31	0	0	0	0	0	0	0	0
2017-06-01	0	0	0	0	0	0	0	0
2017-06-02	-1	0	0	0	0	0	0	0
2017-06-05	0	0	0	0	0	0	0	0
2017-06-06	0	0	0	0	0	0	0	0
2017-06-07	0	0	0	0	0	0	0	0
2017-06-08	0	0	0	0	0	0	0	0
2017-06-09	0	0	0	0	0	0	0	0
2017-06-12	0	0	0	0	0	0	1	0
2017-06-13	0	0	0	0	0	0	0	0
2017-06-14	0	0	0	0	0	0	0	0
2017-06-15	0	0	0	0	0	0	0	0
2017-06-16	0	0	0	0	0	0	0	0
2017-06-19	0	0	0	0	0	1	0	0
2017-06-20	0	0	0	0	0	0	0	0
2017-06-21	0	0	0	0	0	0	0	0

2017-06-22	0	0	0	0	0	0	0	0
2017-06-23	0	0	0	0	0	0	0	0
2017-06-26	0	0	1	1	0	0	0	0
2017-06-27	0	0	0	0	0	0	0	0
2017-06-28	0	0	0	0	0	0	0	0
2017-06-29	0	0	0	0	0	0	0	0
2017-06-30	0	0	0	0	0	0	0	0

[1009 rows x 519 columns]

Lookahead Close Prices

With the trading signal done, we can start working on evaluating how many days to short or long the stocks. In this problem, implement `get_lookahead_prices` to get the close price days ahead in time. You can get the number of days from the variable `lookahead_days`. We'll use the lookahead prices to calculate future returns in another problem.

```
In [14]: def get_lookahead_prices(close, lookahead_days):
        """
        Get the lookahead prices for `lookahead_days` number of days.

        Parameters
        -----
        close : DataFrame
            Close price for each ticker and date
        lookahead_days : int
            The number of days to look ahead

        Returns
        -----
        lookahead_prices : DataFrame
            The lookahead prices for each ticker and date
        """
        #TODO: Implement function

        return close.shift(-lookahead_days)

project_tests.test_get_lookahead_prices(get_lookahead_prices)
```

Tests Passed

View Data

Using the `get_lookahead_prices` function, let's generate lookahead closing prices for 5, 10, and 20 days.

Let's also chart a subsection of a few months of the Apple stock instead of years. This will allow you to view the differences between the 5, 10, and 20 day lookaheads. Otherwise, they will mesh together when looking at a chart that is zoomed out.

```
In [15]: lookahead_5 = get_lookahead_prices(close, 5)
        lookahead_10 = get_lookahead_prices(close, 10)
        lookahead_20 = get_lookahead_prices(close, 20)
        project_helper.plot_lookahead_prices(
            close[apple_ticker].iloc[150:250],
            [
                (lookahead_5[apple_ticker].iloc[150:250], 5),
                (lookahead_10[apple_ticker].iloc[150:250], 10),
                (lookahead_20[apple_ticker].iloc[150:250], 20)],
            '5, 10, and 20 day Lookahead Prices for Slice of {} Stock'.format(apple_ticker))
```

Lookahead Price Returns

Implement `get_return_lookahead` to generate the log price return between the closing price and the lookahead price.

```
In [16]: def get_return_lookahead(close, lookahead_prices):
        """
        Calculate the log returns from the lookahead days to the signal day.

        Parameters
        -----
        close : DataFrame
            Close price for each ticker and date
        lookahead_prices : DataFrame
            The lookahead prices for each ticker and date

        Returns
        -----
        lookahead_returns : DataFrame
            The lookahead log returns for each ticker and date
        """
        #TODO: Implement function

        return np.log(lookahead_prices) - np.log(close)

project_tests.test_get_return_lookahead(get_return_lookahead)
```

Tests Passed

View Data

Using the same lookahead prices and same subsection of the Apple stock from the previous problem, we'll view the lookahead returns.

In order to view price returns on the same chart as the stock, a second y-axis will be added. When viewing this chart, the axis for the price of the stock will be on the left side, like previous charts. The axis for price returns will be located on the right side.

```
In [17]: price_return_5 = get_return_lookahead(close, lookahead_5)
        price_return_10 = get_return_lookahead(close, lookahead_10)
        price_return_20 = get_return_lookahead(close, lookahead_20)
        project_helper.plot_price_returns(
            close[apple_ticker].iloc[150:250],
            [
                (price_return_5[apple_ticker].iloc[150:250], 5),
                (price_return_10[apple_ticker].iloc[150:250], 10),
                (price_return_20[apple_ticker].iloc[150:250], 20)],
            '5, 10, and 20 day Lookahead Returns for Slice {} Stock'.format(apple_ticker))
```

Compute the Signal Return

Using the price returns generate the signal returns.

```
In [18]: def get_signal_return(signal, lookahead_returns):
        """
        Compute the signal returns.

        Parameters
        -----
        signal : DataFrame
            The long, short, and do nothing signals for each ticker and date
        lookahead_returns : DataFrame
            The lookahead log returns for each ticker and date

        Returns
        -----
        signal_return : DataFrame
            Signal returns for each ticker and date
        """
        #TODO: Implement function

        return signal * lookahead_returns

project_tests.test_get_signal_return(get_signal_return)
```

Tests Passed

View Data

Let's continue using the previous lookahead prices to view the signal returns. Just like before, the axis for the signal returns is on the right side of the chart.

```
In [19]: title_string = '{} day LookaheadSignal Returns for {} Stock'
signal_return_5 = get_signal_return(signal_5, price_return_5)
signal_return_10 = get_signal_return(signal_10, price_return_10)
signal_return_20 = get_signal_return(signal_20, price_return_20)
project_helper.plot_signal_returns(
    close[apple_ticker],
    [
        (signal_return_5[apple_ticker], signal_5[apple_ticker], 5),
        (signal_return_10[apple_ticker], signal_10[apple_ticker], 10),
        (signal_return_20[apple_ticker], signal_20[apple_ticker], 20)],
    [title_string.format(5, apple_ticker), title_string.format(10, apple_
```


Test for Significance

Histogram

Let's plot a histogram of the signal return values.

```
In [20]: project_helper.plot_signal_histograms(  
        [signal_return_5, signal_return_10, signal_return_20],  
        'Signal Return',  
        ('5 Days', '10 Days', '20 Days'))
```

Question: What do the histograms tell you about the signal returns?

From my point of view there are two trends to be visible in the histograms. First, the signal returns seem normally distributed - though they have a slight left skew as it seems. Second, the spread, or the deviation, increases with the number of days. This means that for a longer short or long period there are greater losses or gains possible than shorter short and long periods. For the maximum height of the signals, I'd expect the 5 days histogram to have the highest results and the 20 days histogram to have the lowest results. This would indicate that - according to the narrower spread - the 5 days distribution has more signals directly at and around 0, while the 20 days distribution has more signals on each of the side of 0 and hence less at or directly around 0. In fact, the 10 days histogram shows the largest numbers of hits at or directly around 0. From my opinion, this fact can be ignored.

Outliers

You might have noticed the outliers in the 10 and 20 day histograms. To better visualize the outliers, let's compare the 5, 10, and 20 day signals returns to normal distributions with the same mean and deviation for each signal return distributions.

```
In [21]: project_helper.plot_signal_to_normal_histograms(  
        [signal_return_5, signal_return_10, signal_return_20],  
        'Signal Return',  
        ('5 Days', '10 Days', '20 Days'))
```

Kolmogorov-Smirnov Test

While you can see the outliers in the histogram, we need to find the stocks that are causing these outlying returns. We'll use the Kolmogorov-Smirnov Test or KS-Test. This test will be applied to each ticker's signal returns where a long or short signal exists.

```
In [22]: # Filter out returns that don't have a long or short signal.
long_short_signal_returns_5 = signal_return_5[signal_5 != 0].stack()
long_short_signal_returns_10 = signal_return_10[signal_10 != 0].stack()
long_short_signal_returns_20 = signal_return_20[signal_20 != 0].stack()

# Get just ticker and signal return
long_short_signal_returns_5 = long_short_signal_returns_5.reset_index().i
long_short_signal_returns_5.columns = ['ticker', 'signal_return']
long_short_signal_returns_10 = long_short_signal_returns_10.reset_index()
long_short_signal_returns_10.columns = ['ticker', 'signal_return']
long_short_signal_returns_20 = long_short_signal_returns_20.reset_index()
long_short_signal_returns_20.columns = ['ticker', 'signal_return']

# View some of the data
long_short_signal_returns_5.head(10)
```

```
Out[22]:
```

	ticker	signal_return
0	A	0.00732604
1	ABC	0.01639650
2	ADP	0.00981520
3	AGENEN	0.02605792
4	AKAM	0.04400495
5	ALGN	0.01545561
6	ALTAIC	0.02082463
7	APC	0.00305859
8	ARMENA	0.02386423
9	BA	0.08061297

This gives you the data to use in the KS-Test.

Now it's time to implement the function `calculate_kstest` to use Kolmogorov-Smirnov test (KS test) between a normal distribution and each stock's signal returns. Run KS test on a normal distribution against each stock's signal returns. Use `scipy.stats.kstest` perform the KS test. When calculating the standard deviation of the signal returns, make sure to set the delta degrees of freedom to 0.

For this function, we don't recommend you try to find a vectorized solution. Instead, you should iterate over the `groupby` function.

```
In [26]: from scipy.stats import kstest

def calculate_kstest(long_short_signal_returns):
    """
    Calculate the KS-Test against the signal returns with a long or short

    Parameters
    -----
    long_short_signal_returns : DataFrame
        The signal returns which have a signal.
        This DataFrame contains two columns, "ticker" and "signal_return"

    Returns
    -----
    ks_values : Pandas Series
        KS static for all the tickers
    p_values : Pandas Series
        P value for all the tickers
    """
    #TODO: Implement function
    # This Udacity knowledge article helped me to understand how to imple
    # and how to apply the degree of freedom:
    # https://knowledge.udacity.com/questions/10014
    ks_values = pd.Series()
    p_values = pd.Series()

    signal_returns = long_short_signal_returns['signal_return'].values
    normal_args = (np.mean(signal_returns), np.std(signal_returns, ddof=0)

    # I did not fully understand why the groupby was needed as I assumed
    # that each single data point counts for itself, irrespective of
    # belonging to the same ticker name with other data points
    signal_returns_grouped = long_short_signal_returns.groupby('ticker')

    for name, group in signal_returns_grouped:
        signal = group['signal_return'].values
        ks_value, p_value = kstest(signal, 'norm', normal_args)
        ks_values[name] = ks_value
        p_values[name] = p_value

    return ks_values, p_values

project_tests.test_calculate_kstest(calculate_kstest)
```

Tests Passed

View Data

Using the signal returns we created above, let's calculate the ks and p values.

```
In [27]: ks_values_5, p_values_5 = calculate_kstest(long_short_signal_returns_5)
ks_values_10, p_values_10 = calculate_kstest(long_short_signal_returns_10)
ks_values_20, p_values_20 = calculate_kstest(long_short_signal_returns_20)

print('ks_values_5')
print(ks_values_5.head(10))
print('p_values_5')
print(p_values_5.head(10))
```

```
ks_values_5
A      0.17197043
AAL    0.10739356
AAP    0.19680707
AAPL   0.15585526
ABBV   0.16799480
ABC    0.21428930
ABT    0.21355817
ACN    0.28203956
ADBE   0.24250441
ADI    0.19411785
dtype: float64
p_values_5
A      0.18796944
AAL    0.72504438
AAP    0.04529087
AAPL   0.24584407
ABBV   0.24786524
ABC    0.02714673
ABT    0.04858863
ACN    0.00589843
ADBE   0.00919542
ADI    0.09940116
dtype: float64
```

Find Outliers

With the ks and p values calculate, let's find which symbols are the outliers. Implement the `find_outliers` function to find the following outliers:

- Symbols that pass the null hypothesis with a p-value less than `pvalue_threshold`.
- Symbols that with a KS value above `ks_threshold`.


```
In [35]: def find_outliers(ks_values, p_values, ks_threshold, pvalue_threshold=0.0
        """
        Find outlying symbols using KS values and P-values

        Parameters
        -----
        ks_values : Pandas Series
            KS static for all the tickers
        p_values : Pandas Series
            P value for all the tickers
        ks_threshold : float
            The threshold for the KS statistic
        pvalue_threshold : float
            The threshold for the p-value

        Returns
        -----
        outliers : set of str
            Symbols that are outliers
        """
        #TODO: Implement function

        ks_outliers = ks_values[ks_values > ks_threshold]
        p_outliers = p_values[p_values > pvalue_threshold]

        outliers = set(ks_outliers.index.values)
        outliers.union(p_outliers.index.values)

        return outliers

project_tests.test_find_outliers(find_outliers)
```

Tests Passed

View Data

Using the `find_outliers` function you implemented, let's see what we found.

```
In [36]: ks_threshold = 0.8
outliers_5 = find_outliers(ks_values_5, p_values_5, ks_threshold)
outliers_10 = find_outliers(ks_values_10, p_values_10, ks_threshold)
outliers_20 = find_outliers(ks_values_20, p_values_20, ks_threshold)

outlier_tickers = outliers_5.union(outliers_10).union(outliers_20)
print('{} Outliers Found:\n{}'.format(len(outlier_tickers), ', '.join(lis
```

24 Outliers Found:

ALTAIC, ARMENA, AGENEN, GREIGI, PULCHE, DASYST, ORPHAN, SPRENG, VVEDEN, S
CHREN, URUMIE, TARDA, BIFLOR, LINIFO, SAXATI, CLUSIA, BAKERI, HUMILI, GES
NER, KAUFMA, TURKES, SYLVES, PRAEST, KOLPAK

Show Significance without Outliers

Let's compare the 5, 10, and 20 day signals returns without outliers to normal distributions. Also, let's see how the P-Value has changed with the outliers removed.

```
In [ ]: good_tickers = list(set(close.columns) - outlier_tickers)

project_helper.plot_signal_to_normal_histograms(
    [signal_return_5[good_tickers], signal_return_10[good_tickers], signal_return_20[good_tickers]],
    'Signal Return Without Outliers',
    ('5 Days', '10 Days', '20 Days'))
```

That's more like it! The returns are closer to a normal distribution. You have finished the research phase of a Breakout Strategy. You can now submit your project.

Submission

Now that you're done with the project, it's time to submit it. Click the submit button in the bottom right. One of our reviewers will give you feedback on your project with a pass or not passed grade. You can continue to the next section while you wait for feedback.