

APPENDIX

The final scores for the competition run on Dec [1-5] at University of Texas Austin were:

When Days 1,4 and 5 in historical (due to glitches) and 2,3 in live mode :

Day	Cash	Penalty	Fees	Rebate	Profit/Loss
1	-581.71	0	752.75	-38.25	132.792
2	-12174	0	22.89	3759.48	-8431.37
3	-240.32	0	42.096	2978.96	2696.54
4	2452.38	-78.6	-13.914	828.99	3188.856
5	2907.67	-1922.52	-36.933	617.934	1566.149

Sharpe Ratio: - 0.0355

When all days run in historical mode:

Day	Cash	Penalty	Fees	Rebate	Profit/Loss
1	-581.71	0	752.75	-38.25	132.792
2	-749.14	-1206.49	-20.94	801.55	-1175.02
3	-122.62	0	21.735	855.39	711.03
4	2452.38	-78.6	-13.914	828.99	3188.856
5	2907.67	-1922.52	-36.933	617.934	1566.149

Sharpe Ratio: 0.5432

The plots for these pages follow in the following pages (Days 1 to 5):

Comments:

- A net profit was noticed in one case.
- Tuning helped the agent perform better.
- Sharpe Ratio was fairly good (best of the five agents in both cases).
- Consistent behavior of agents.
- Rebates were always much larger than fees. On occasion, this swung the day's result from negative to positive.

Harish's client

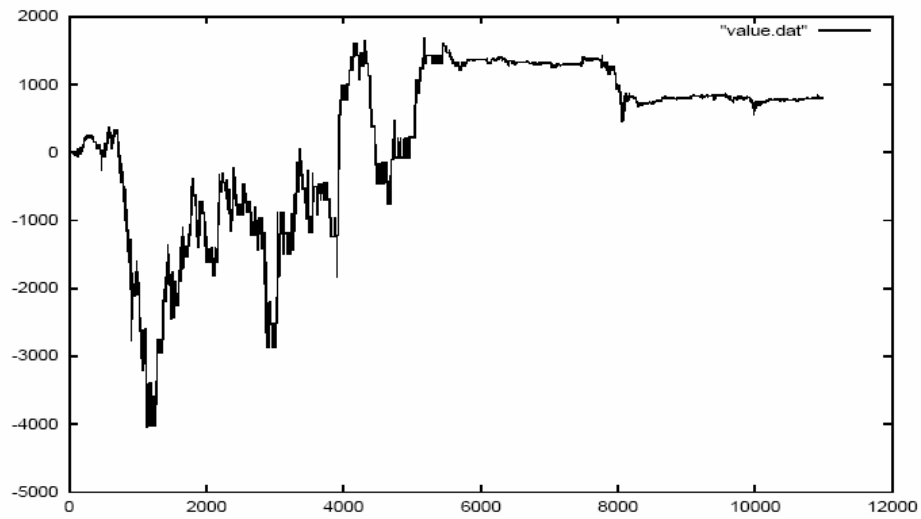


Figure 1: Value of the shares traded for the day

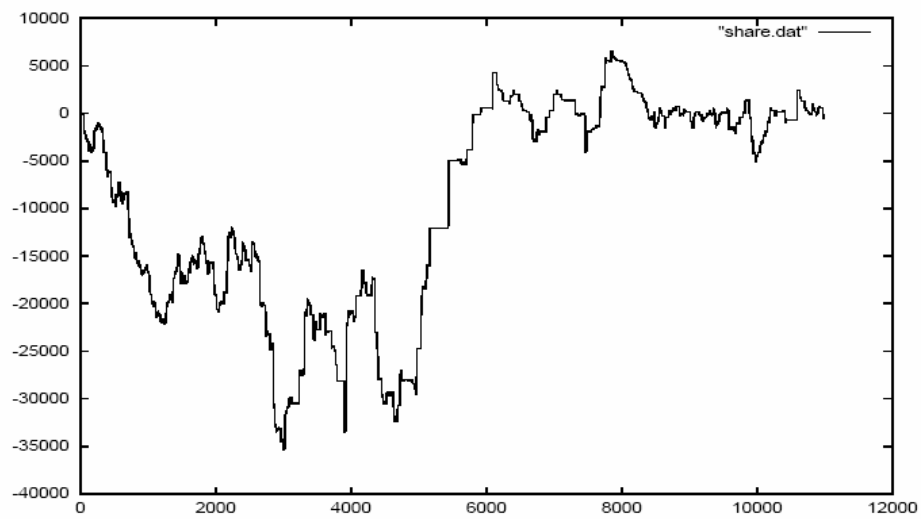


Figure 2: Volume of Shares traded for the day

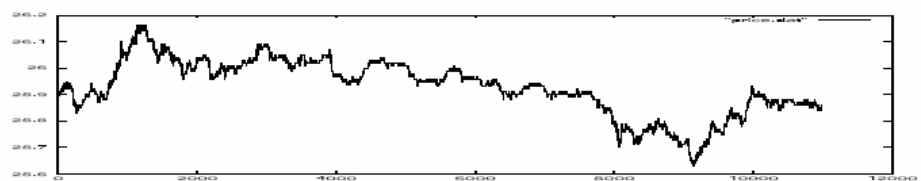


Figure 3: Price of a MSFT share for the day

Harish's client

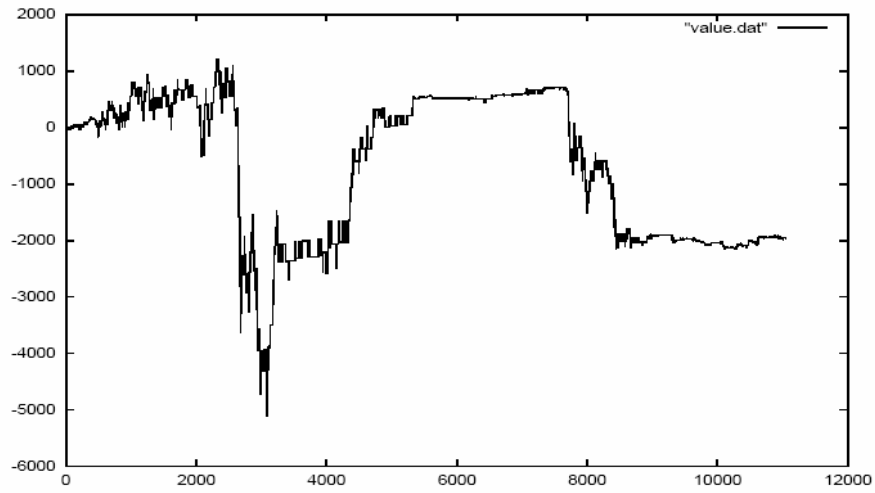


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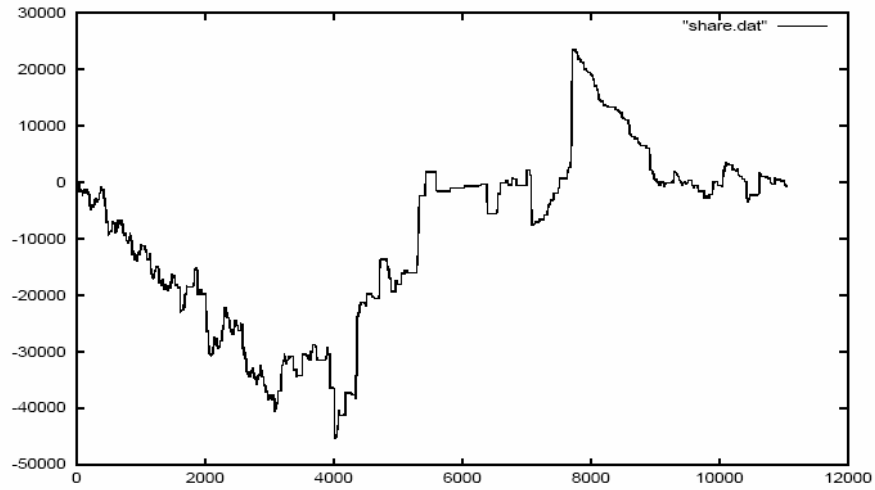


Figure 2: Volume of Shares traded for the day

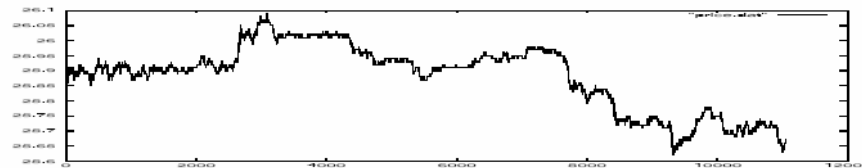


Figure 3: Price of a MSFT share for the day

Harish's client

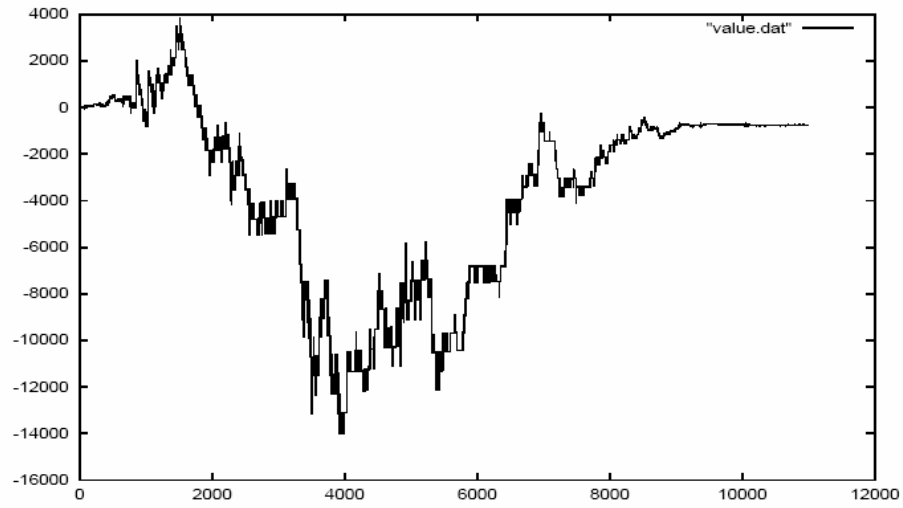


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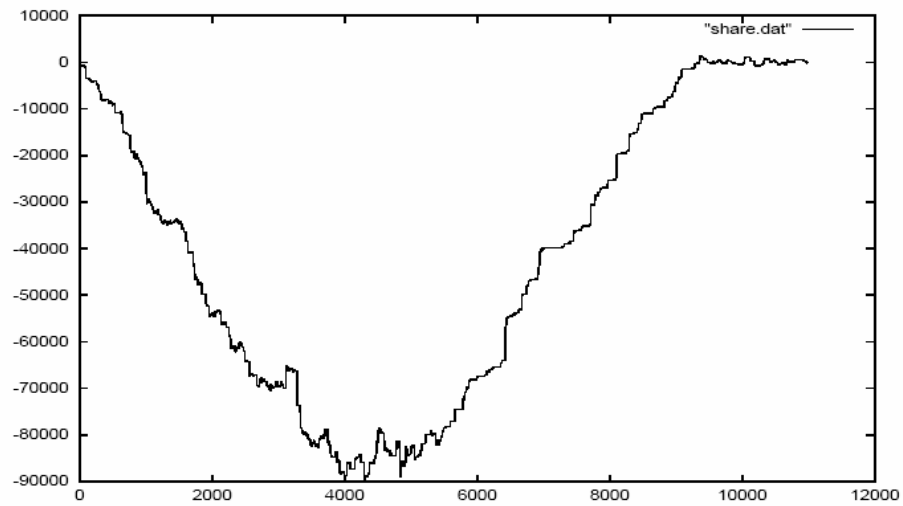


Figure 2: Volume of Shares traded for the day

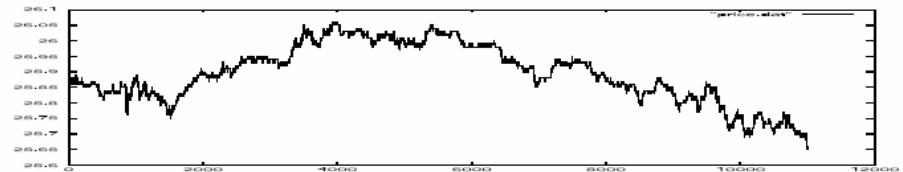


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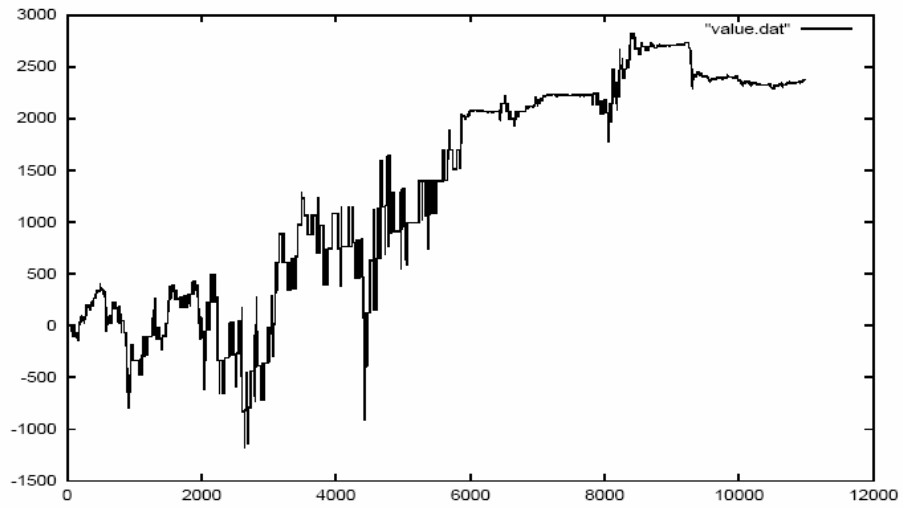


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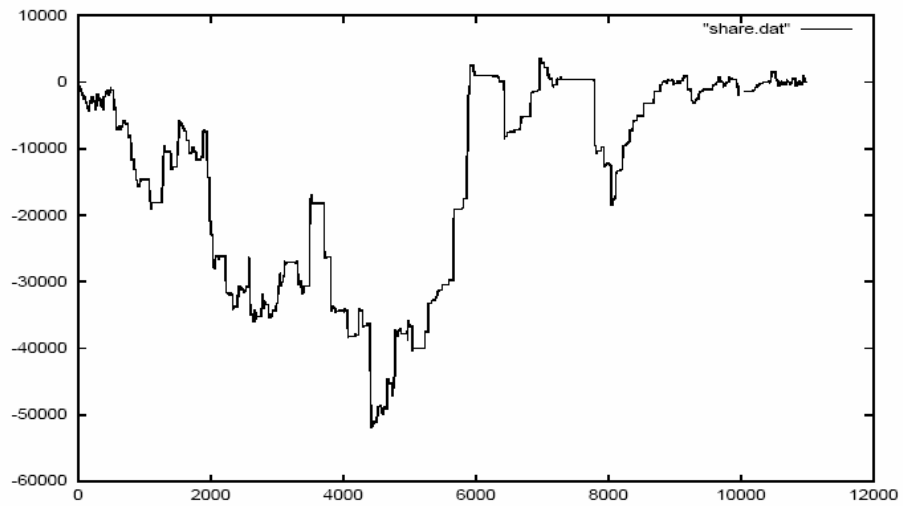


Figure 2: Volume of Shares traded for the day

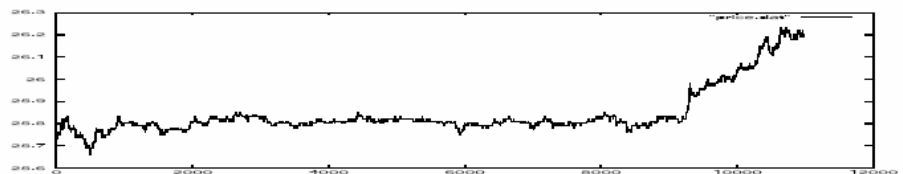


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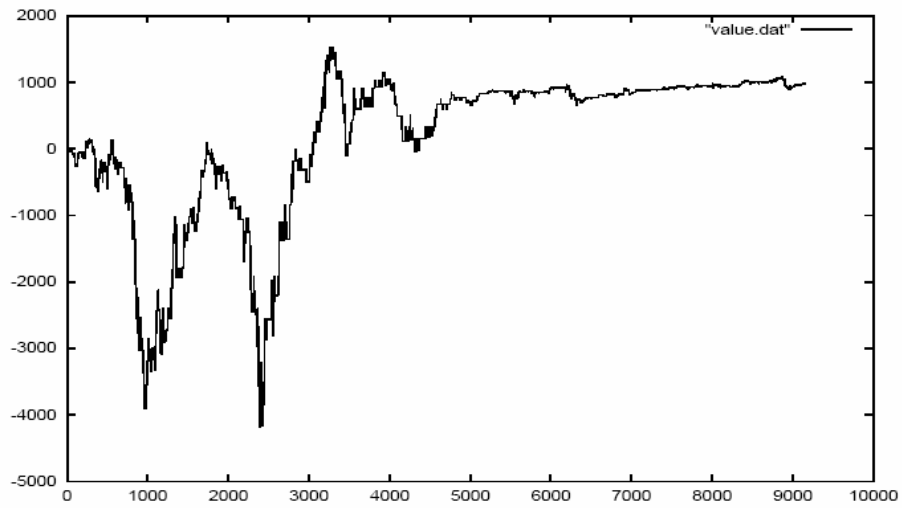


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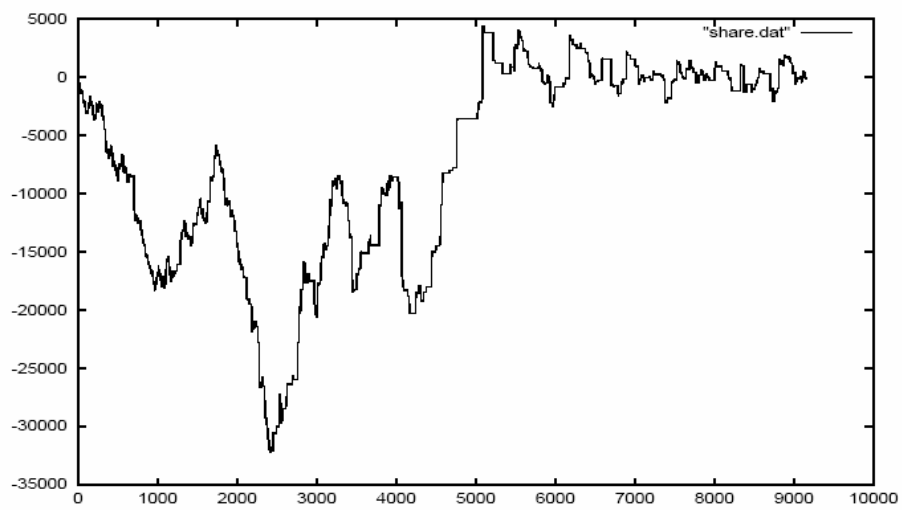


Figure 2: Volume of Shares traded for the day

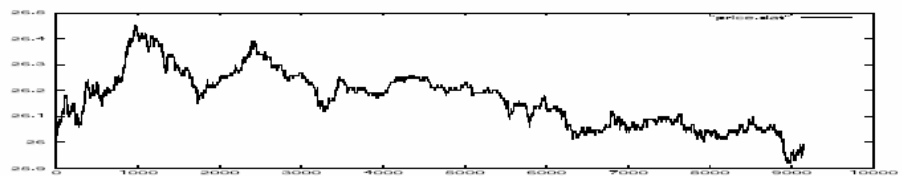


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