

Supplementary material

Action	Assets	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Money:		28 RUR											
<div>Sell</div> <div>Buy</div>	0 x ZXY	10	10	11▲	11	11	11	12▲	12	12	12	11▼	12▲
<div>Sell</div> <div>Buy</div>	1 x ZYX	10	9▼	9	9	8▼	8	7▼	6▼	5▼	5	5	5
<div>Sell</div> <div>Buy</div>	2 x ZXX	10	9▼	9	8▼	9▲	10▲	9▼	9	10▲	10	11▲	11
<div>Sell</div> <div>Buy</div>	1 x YXX	10	11▲	12▲	13▲	13	14▲	15▲	15	15	14▼	14	13▼
<div>Sell</div> <div>Buy</div>	2 x XZZ	10	9▼	8▼	8	9▲	9	8▼	9▲	10▲	10	11▲	11
<div>Sell</div> <div>Buy</div>	0 x XZY	10	10	9▼	8▼	7▼	6▼	5▼	6▲	5▼	5	4▼	5▲
<div>Sell</div> <div>Buy</div>	1 x YXZ	10	11▲	10▼	11▲	12▲	11▼	12▲	12	13▲	14▲	15▲	14▼
<div>Sell</div> <div>Buy</div>	0 x ZYY	10	11▲	12▲	12	11▼	11	12▲	11▼	10▼	10	9▼	9
Portfolio value:		104 RUR											

Supplementary Scheme S1. Example of an unfamiliar portfolio