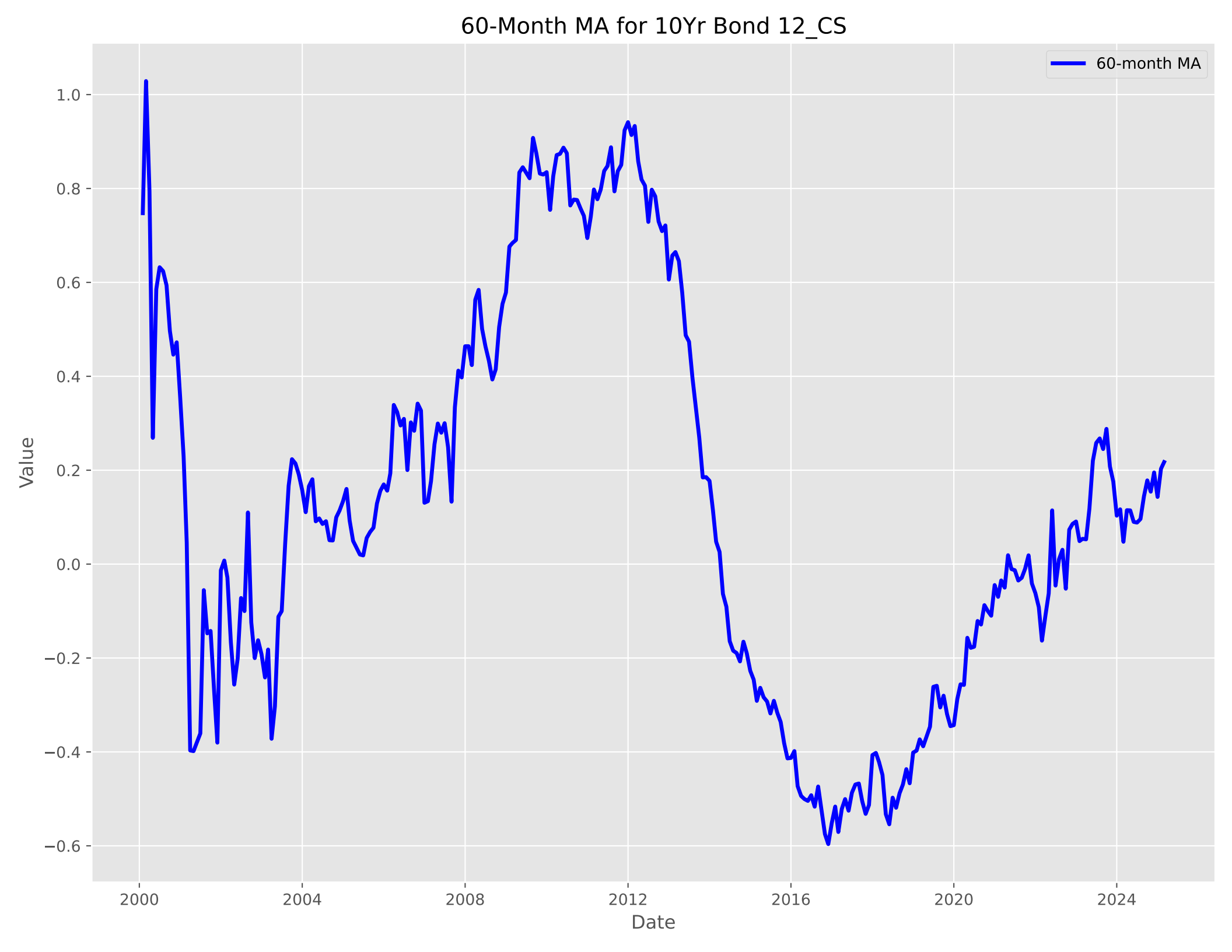
60-Month Moving Average Visualizations
All Factors

Generated: 2025-05-15 18:01:36


60-Month MA for 10Yr Bond 12_CS
60-month MA
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0.8
0.6
0.4
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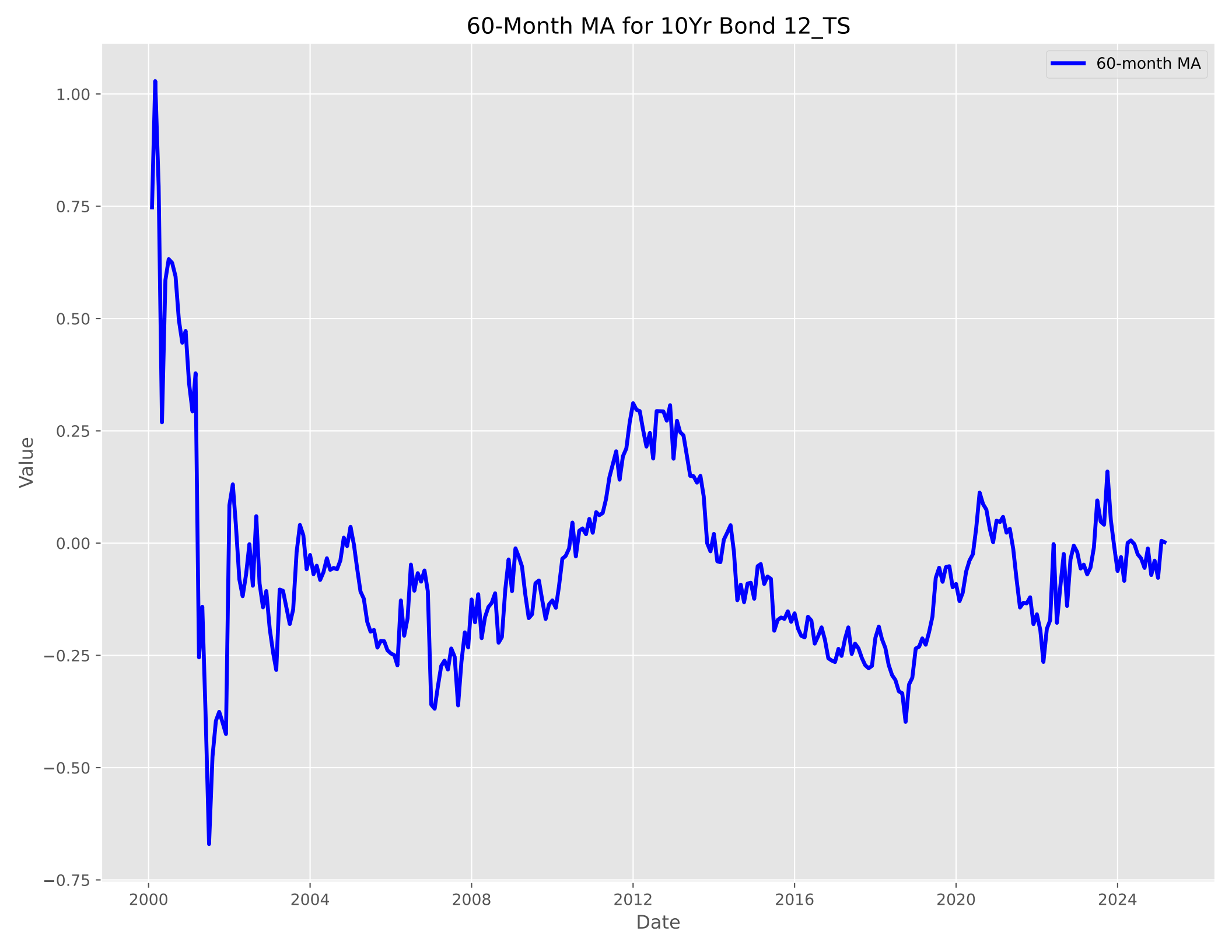
−0.4
−0.6
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 10Yr Bond 12_TS
60-month MA
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0.75
0.50
0.25
0.00
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−0.75
Value
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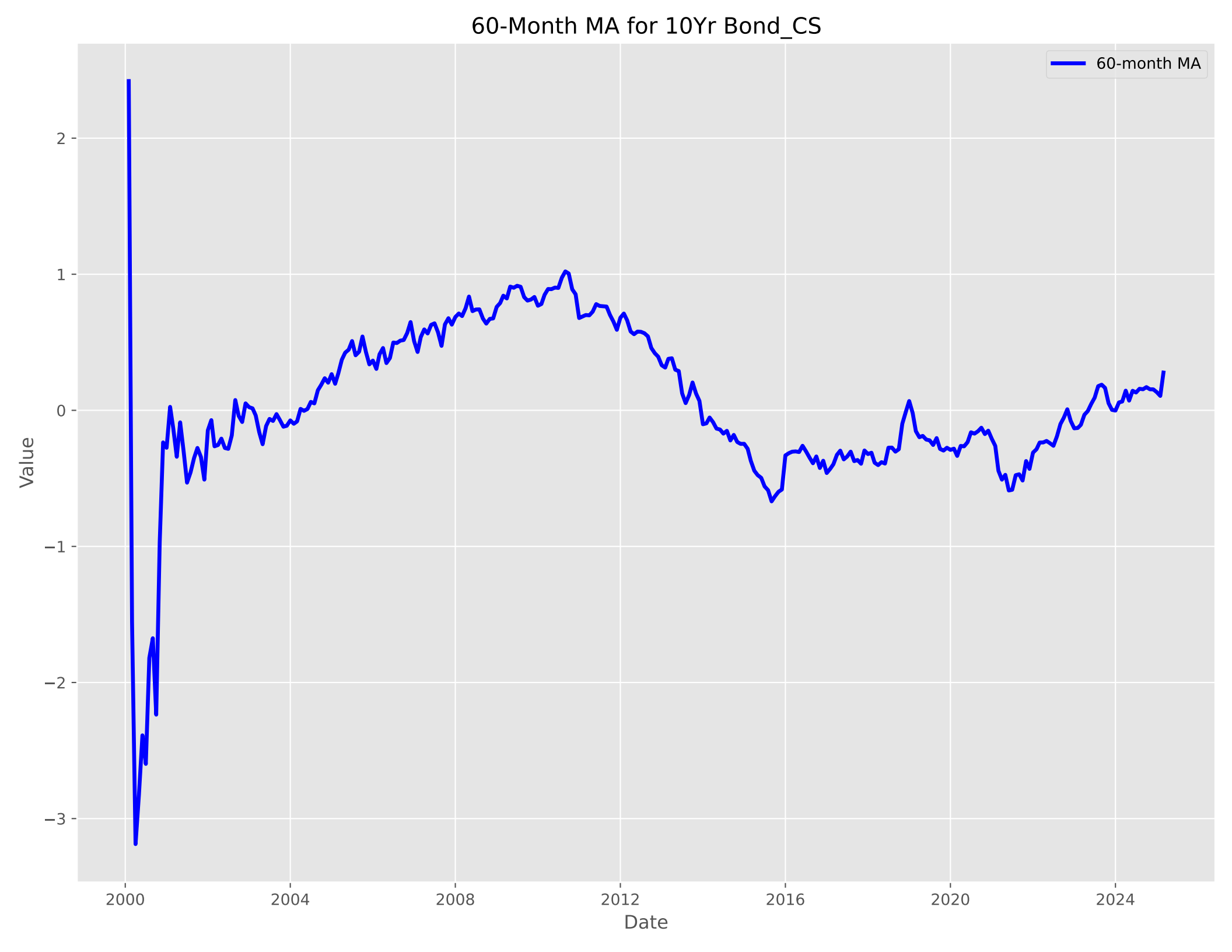
2020
2024
Date


60-Month MA for 10Yr Bond_CS
60-month MA
2
1
0
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−2
−3
Value
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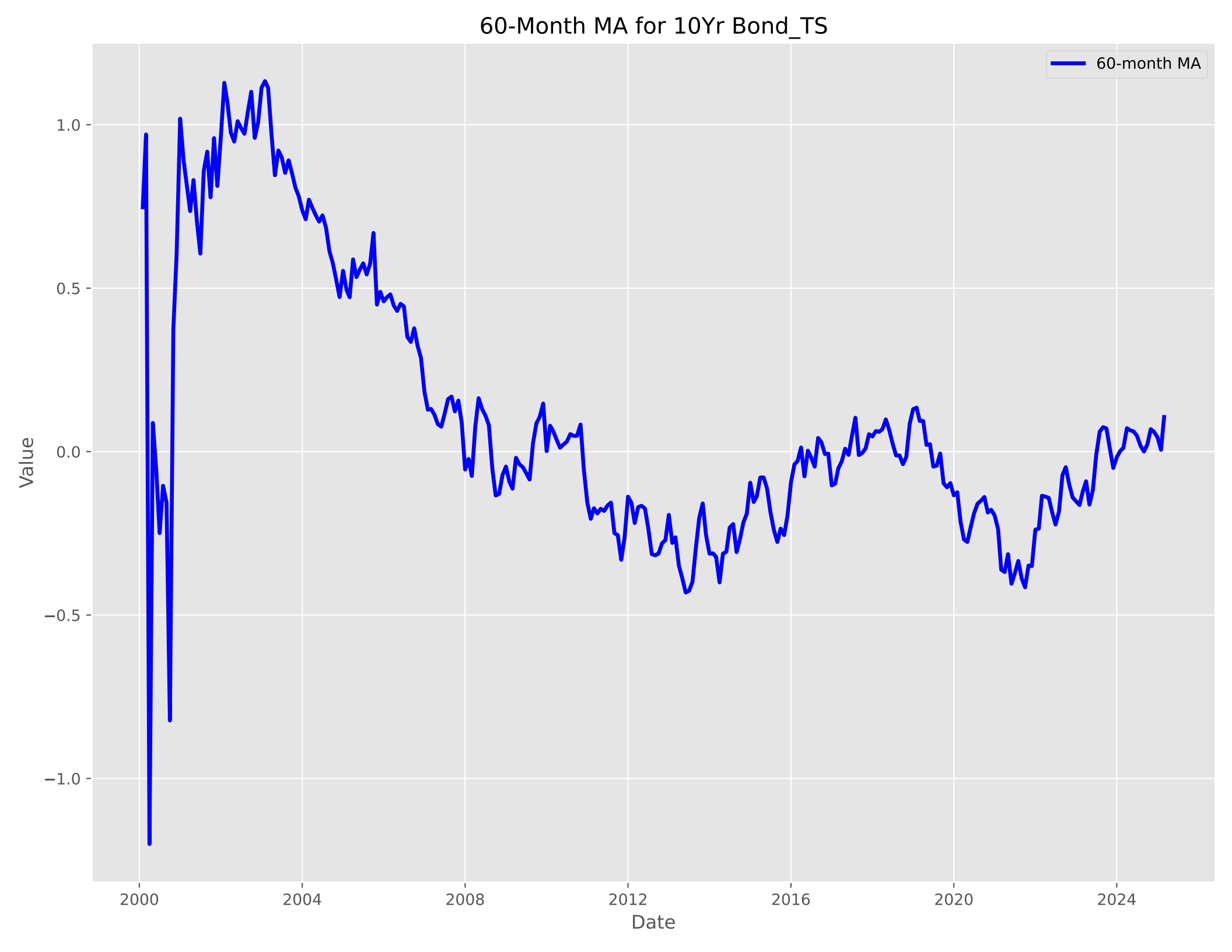
2008
2012
2016
2020
2024
Date


60-Month MA for 10Yr Bond_TS
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2000
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2008
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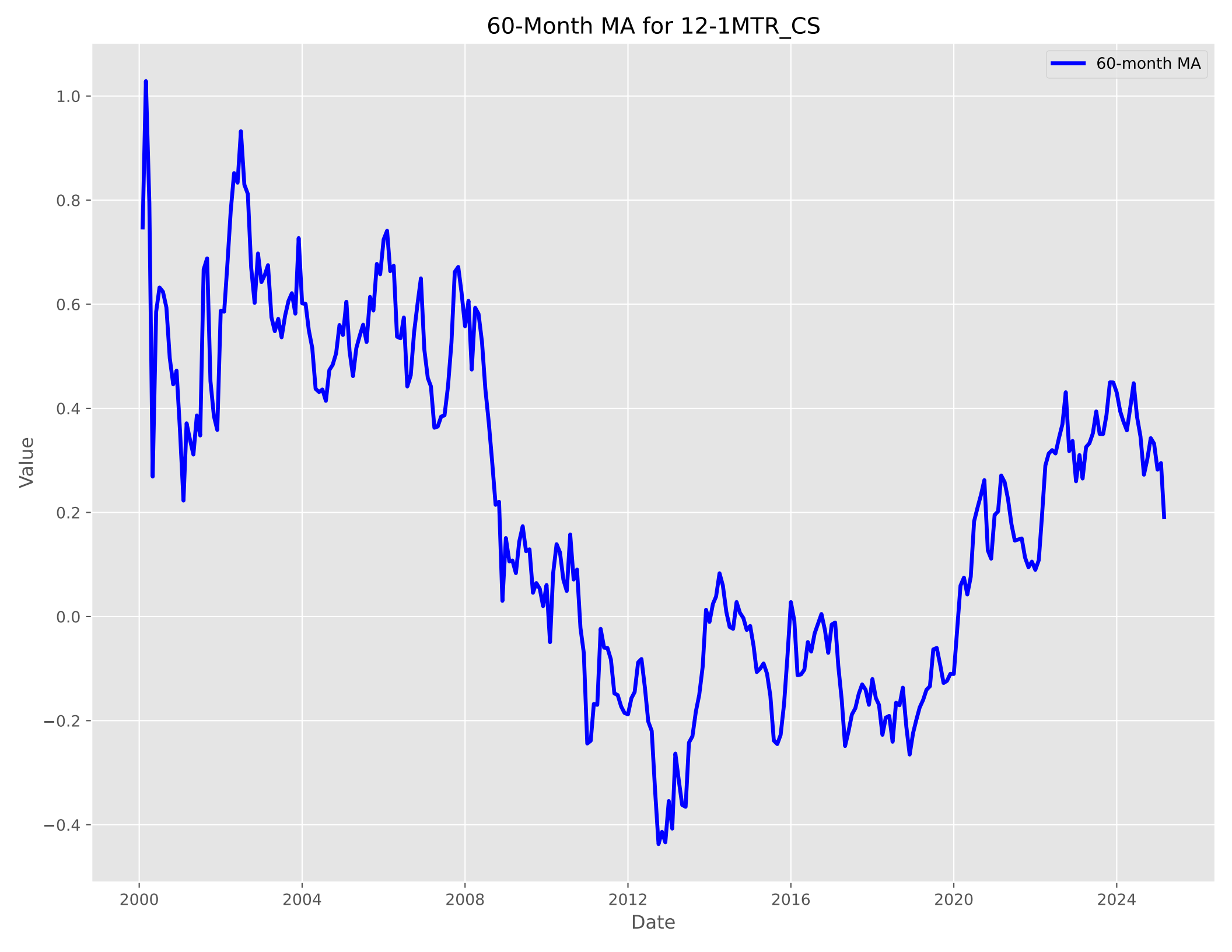
2016
2020
2024
Date


60-Month MA for 12-1MTR_CS
60-month MA
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0.8
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0.4
0.2
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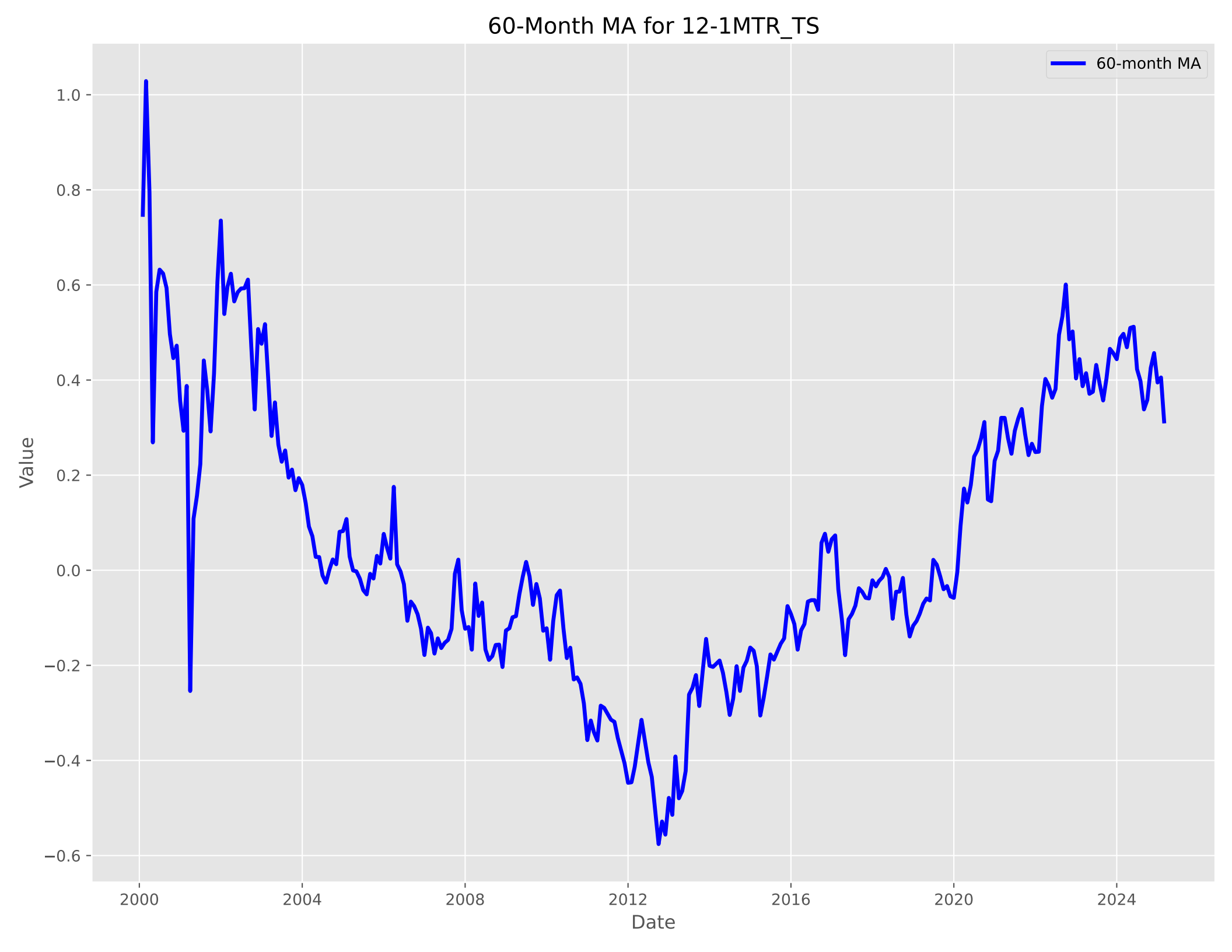
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date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60-month MA
1.0
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0.6
0.4
0.2
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Value
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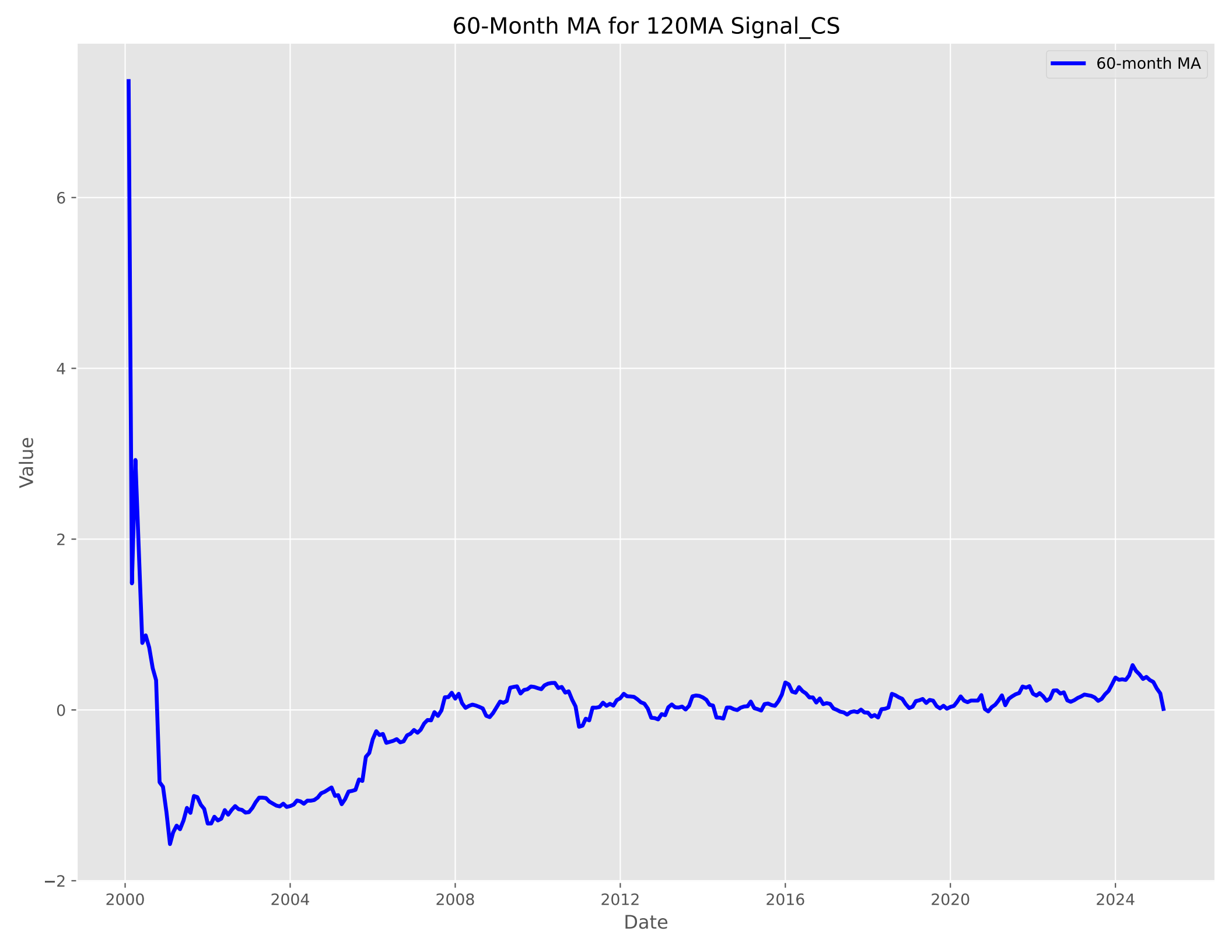
2024
Date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Value
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4
2
0
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2000
2004
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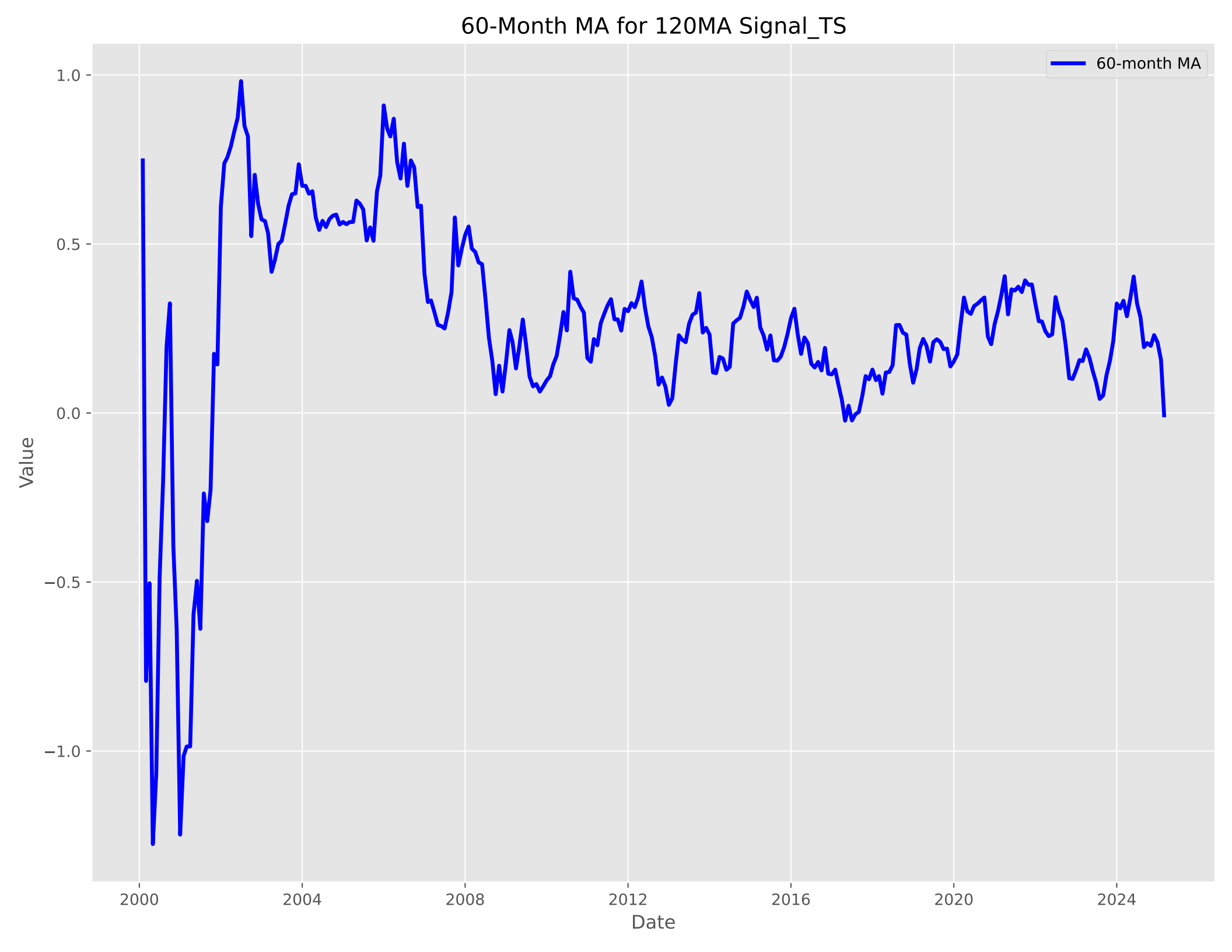
2012
2016
2020
2024
Date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Value
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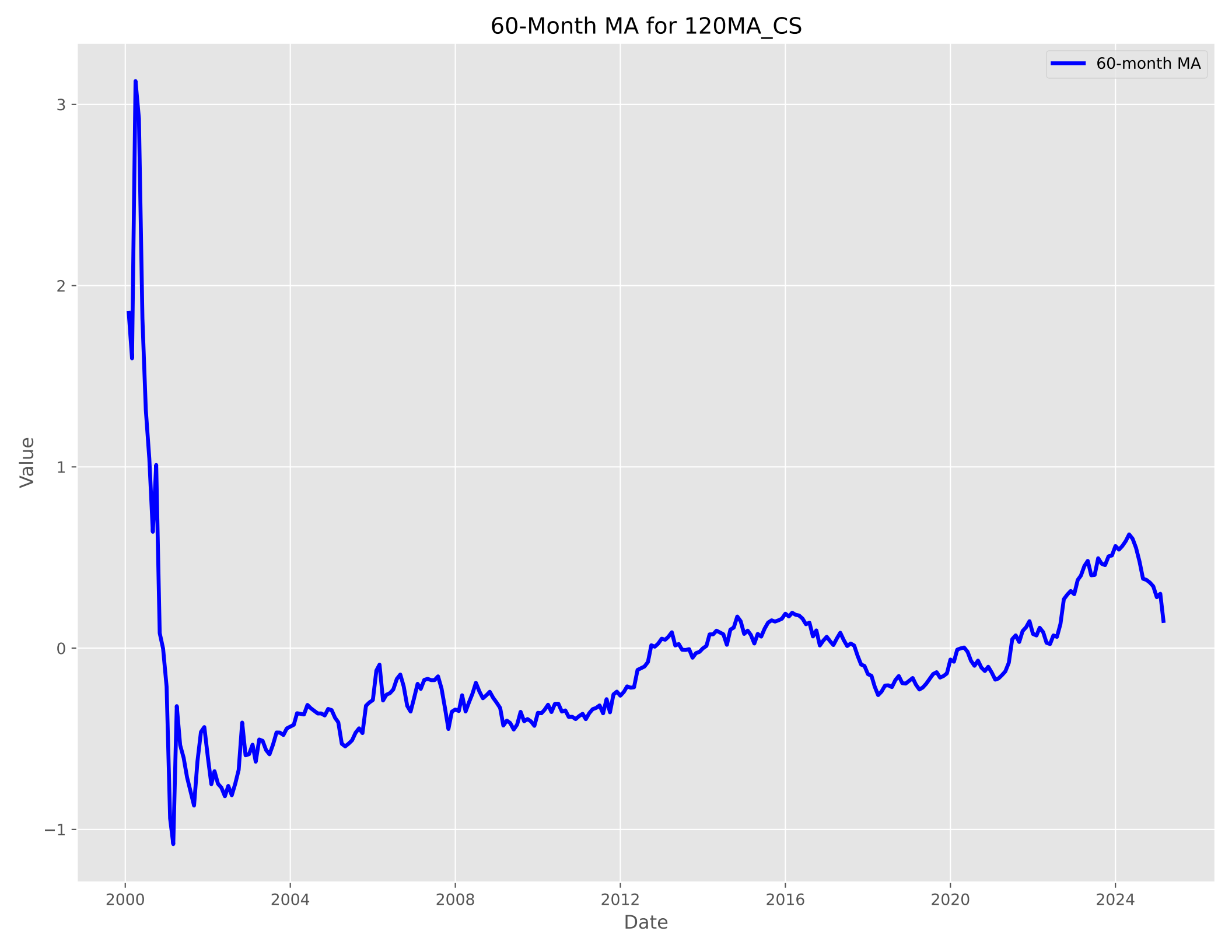
Date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Value
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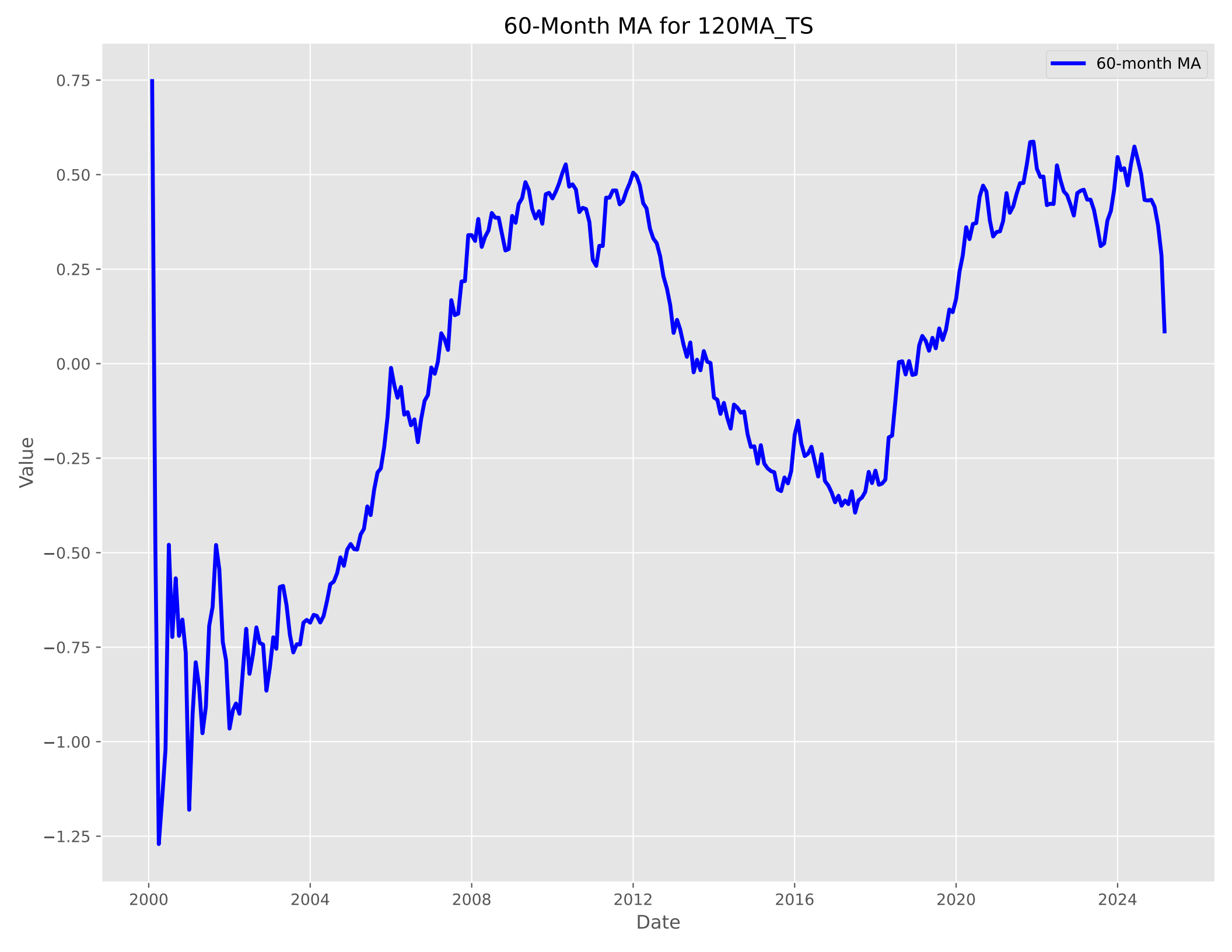
2024
Date


60-Month MA for 120MA_TS
60-month MA
0.75
0.50
0.25
0.00
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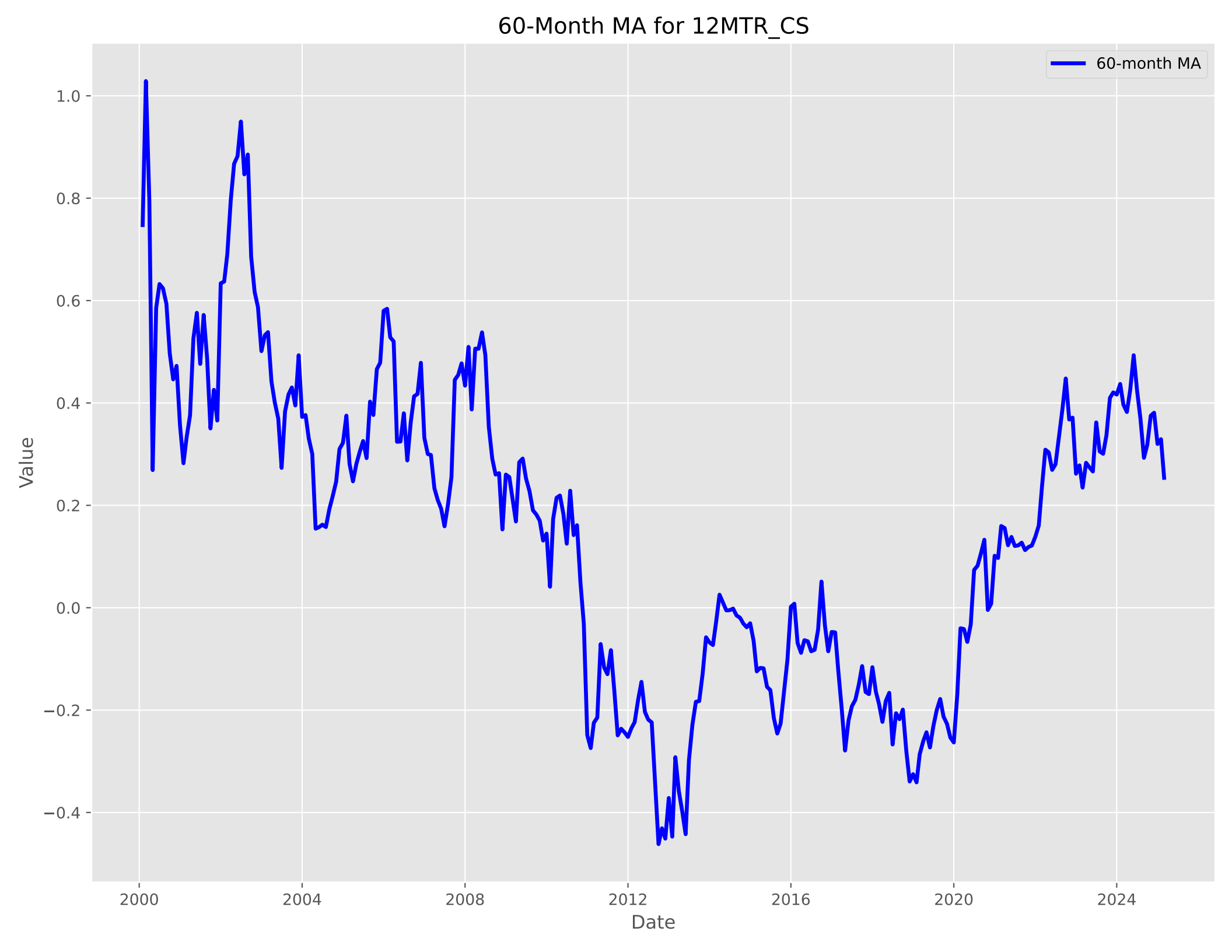
−0.75
−1.00
−1.25
Value
2000
2004
2008
2012
2016
2020
2024
Date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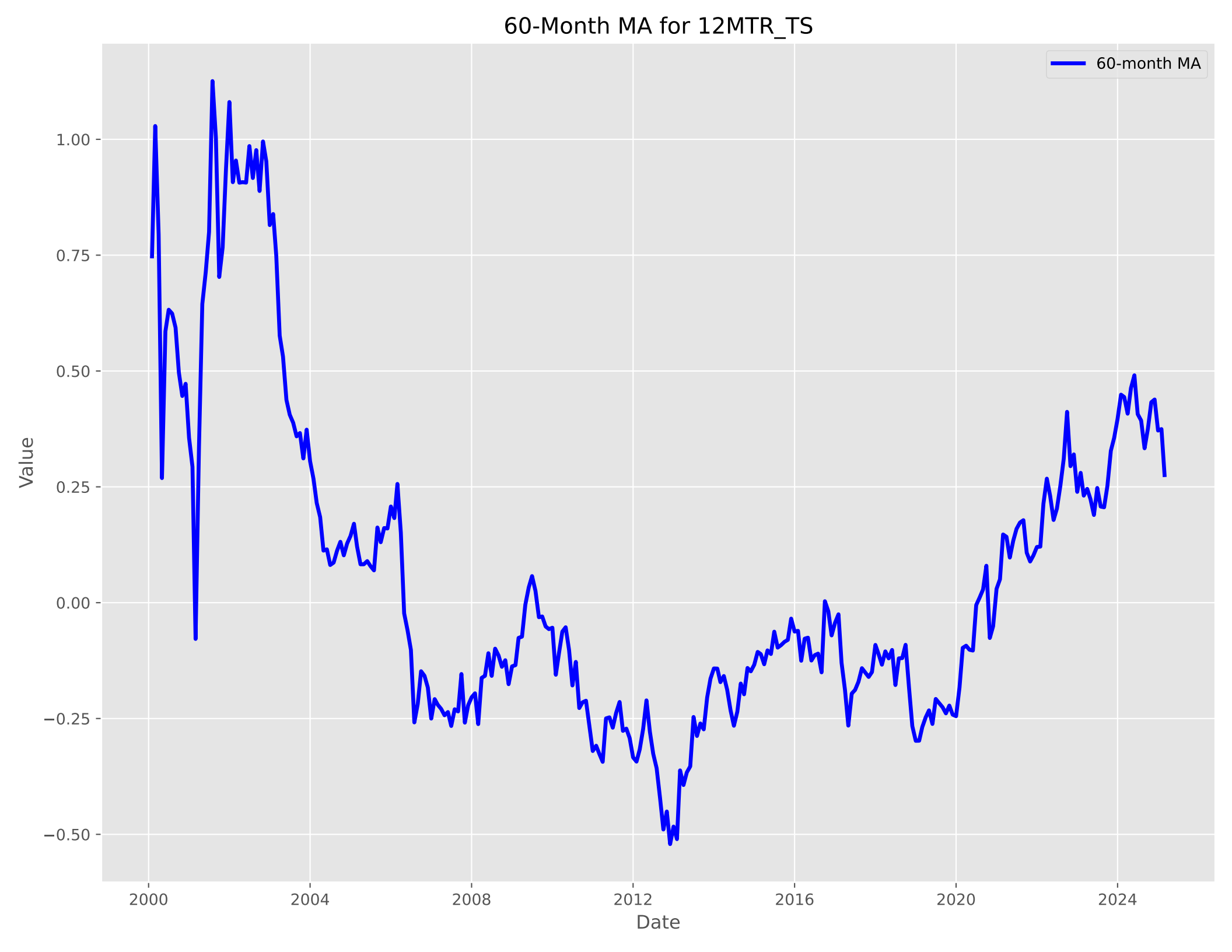
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date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60-month MA
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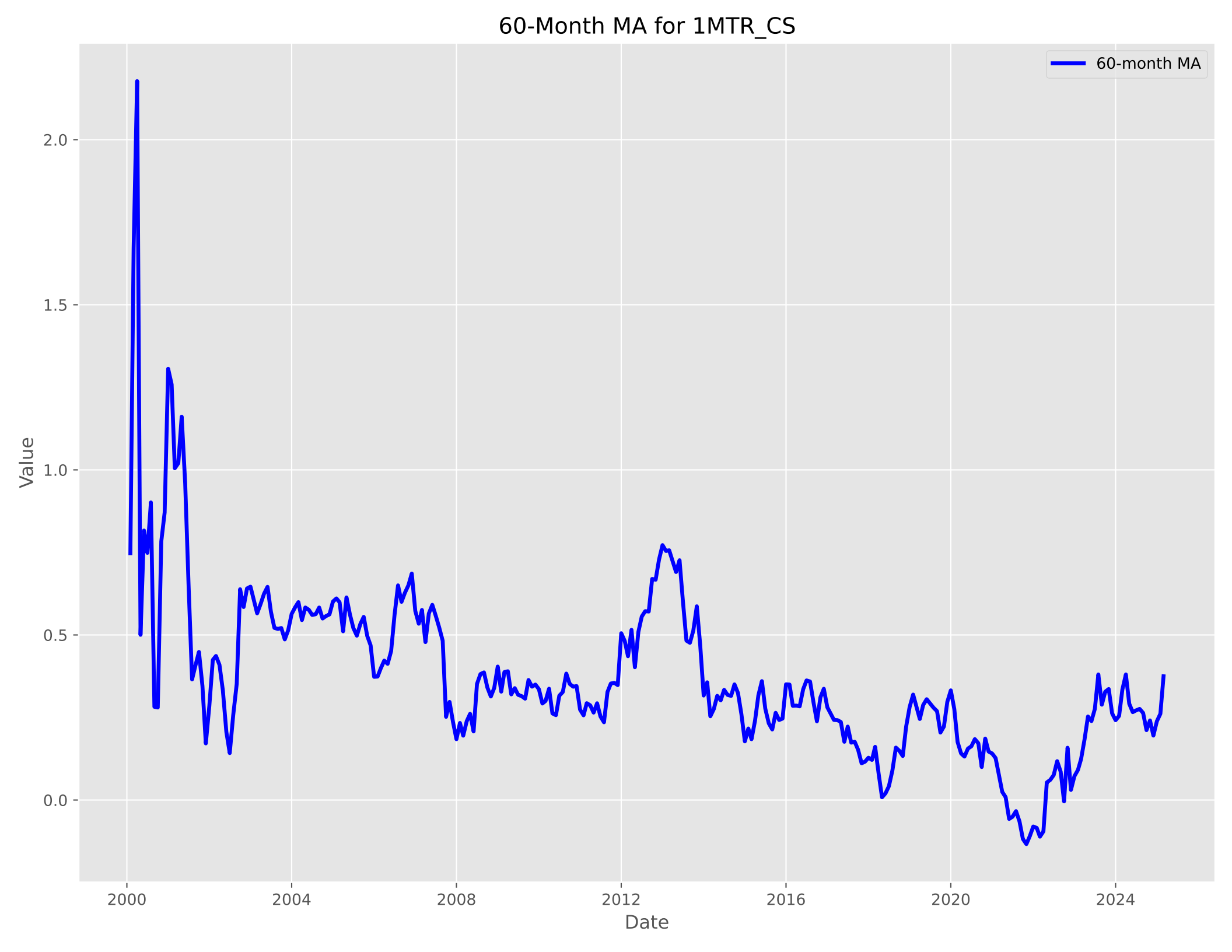
0.50
0.25
0.00
−0.25
−0.50
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 1MTR_CS
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Value
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1.0
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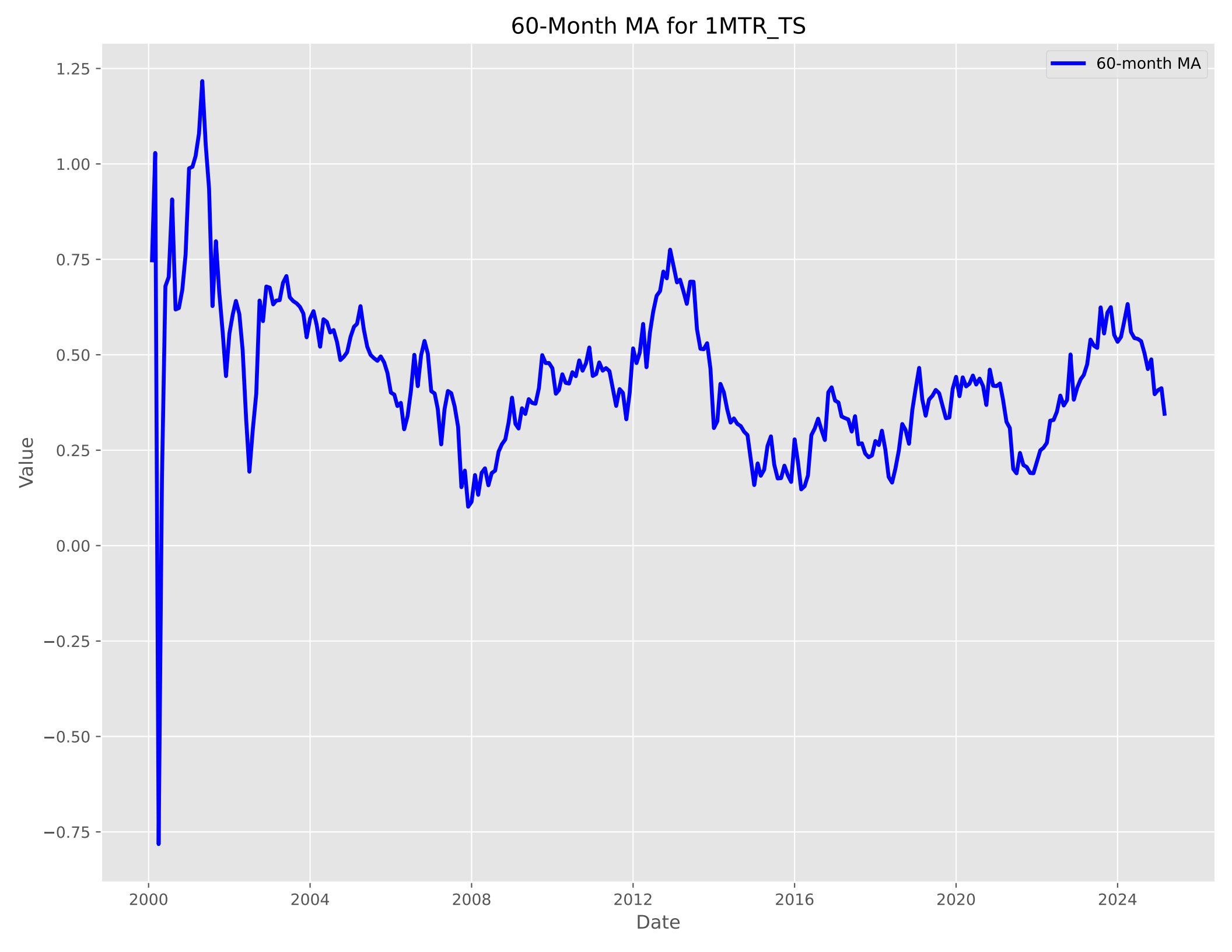
0.0
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 1MTR_TS
60-month MA
1.25
1.00
0.75
0.50
0.25
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−0.75
Value
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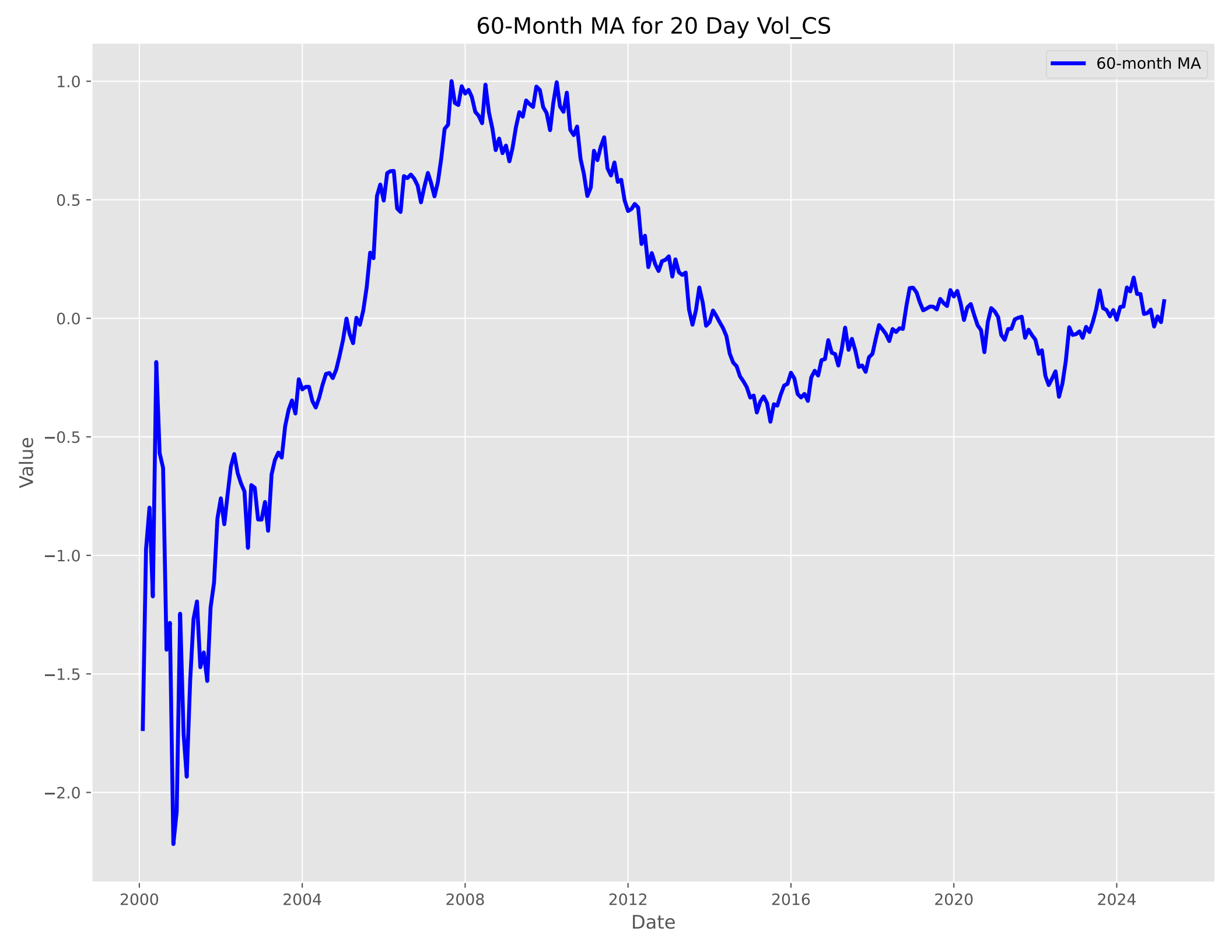
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 20 Day Vol_CS
60-month MA
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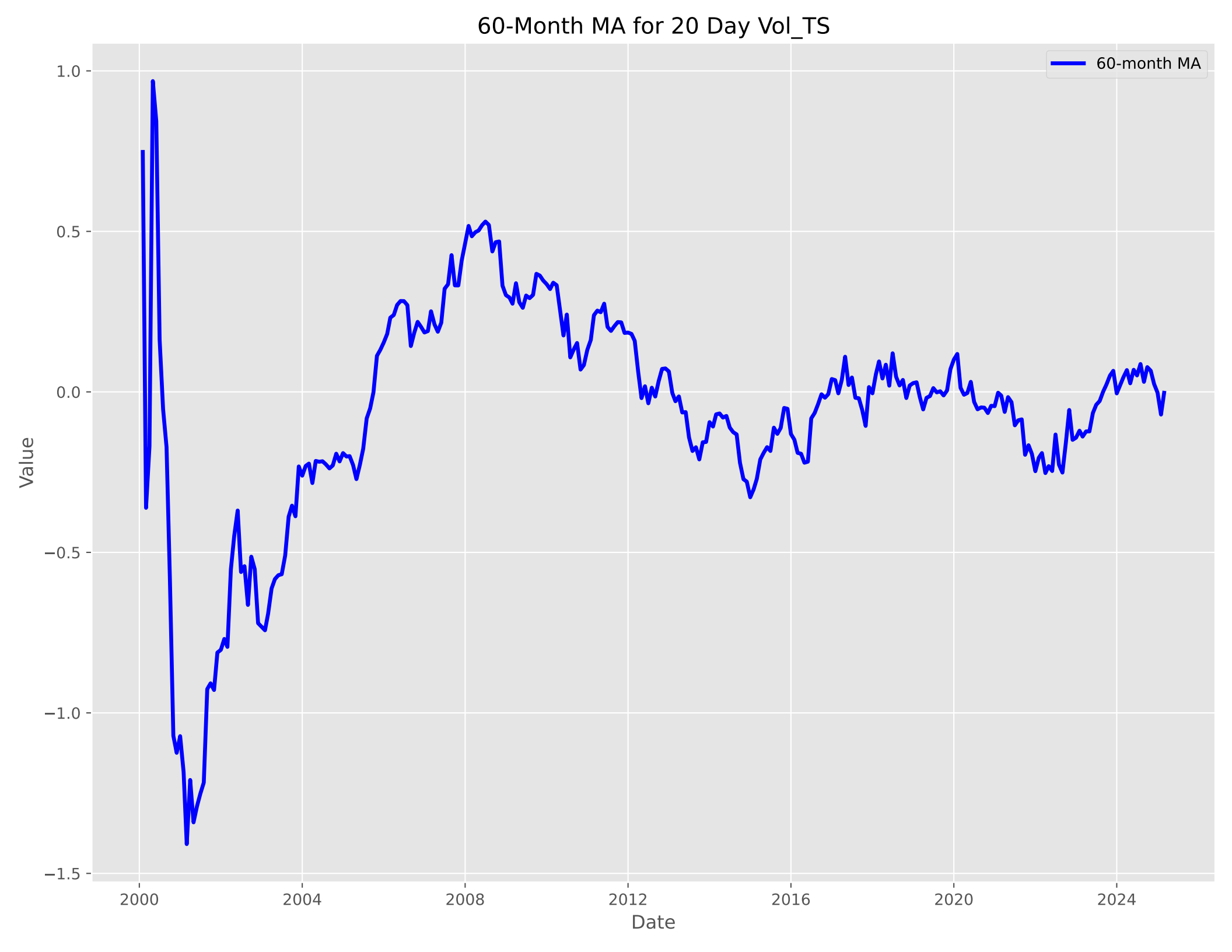
−1.0
−1.5
−2.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 20 Day Vol_TS
60-month MA
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0.5
0.0
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−1.0
−1.5
Value
2000
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2016
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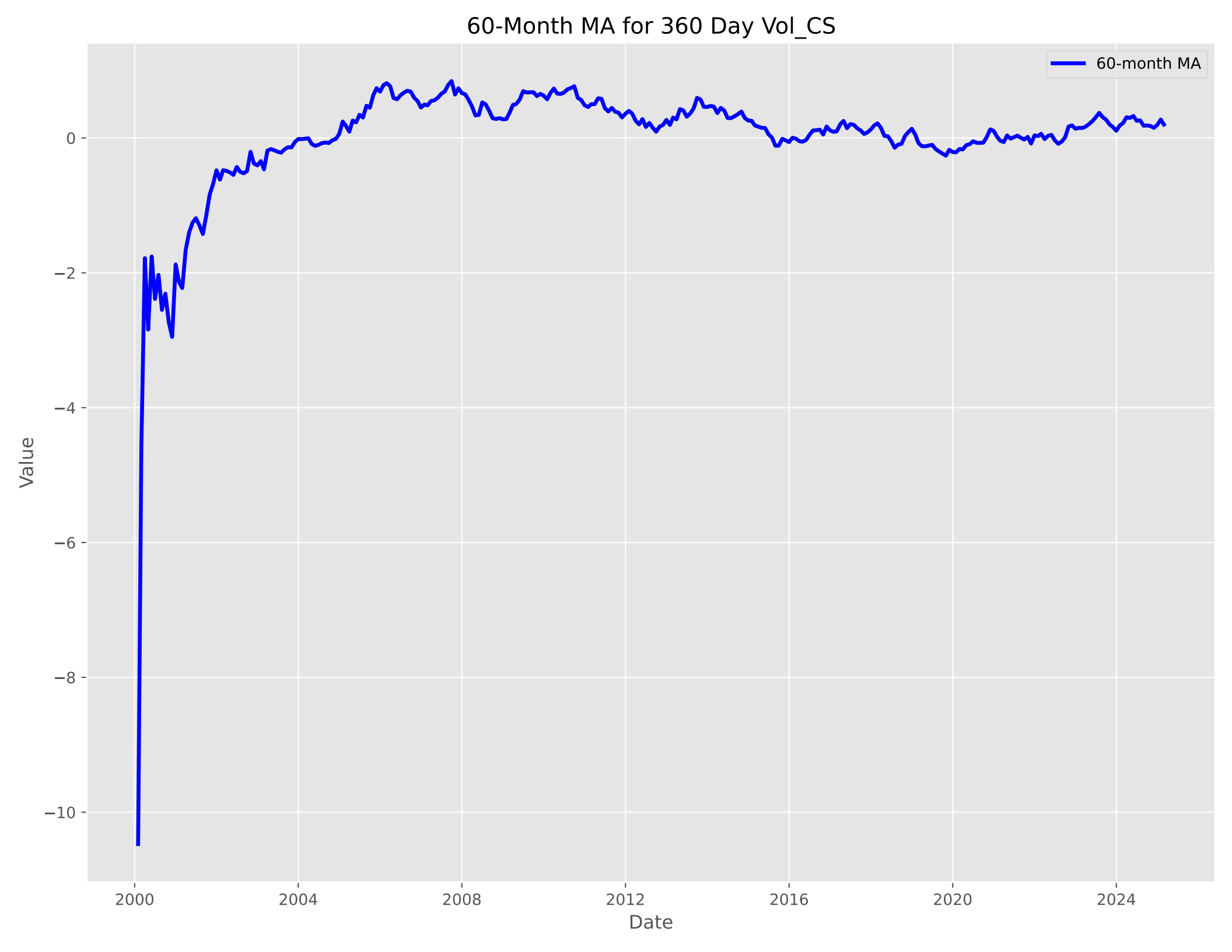
2024
Date


60-Month MA for 360 Day Vol_CS
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−2
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−6
−8
−10
Value
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2004
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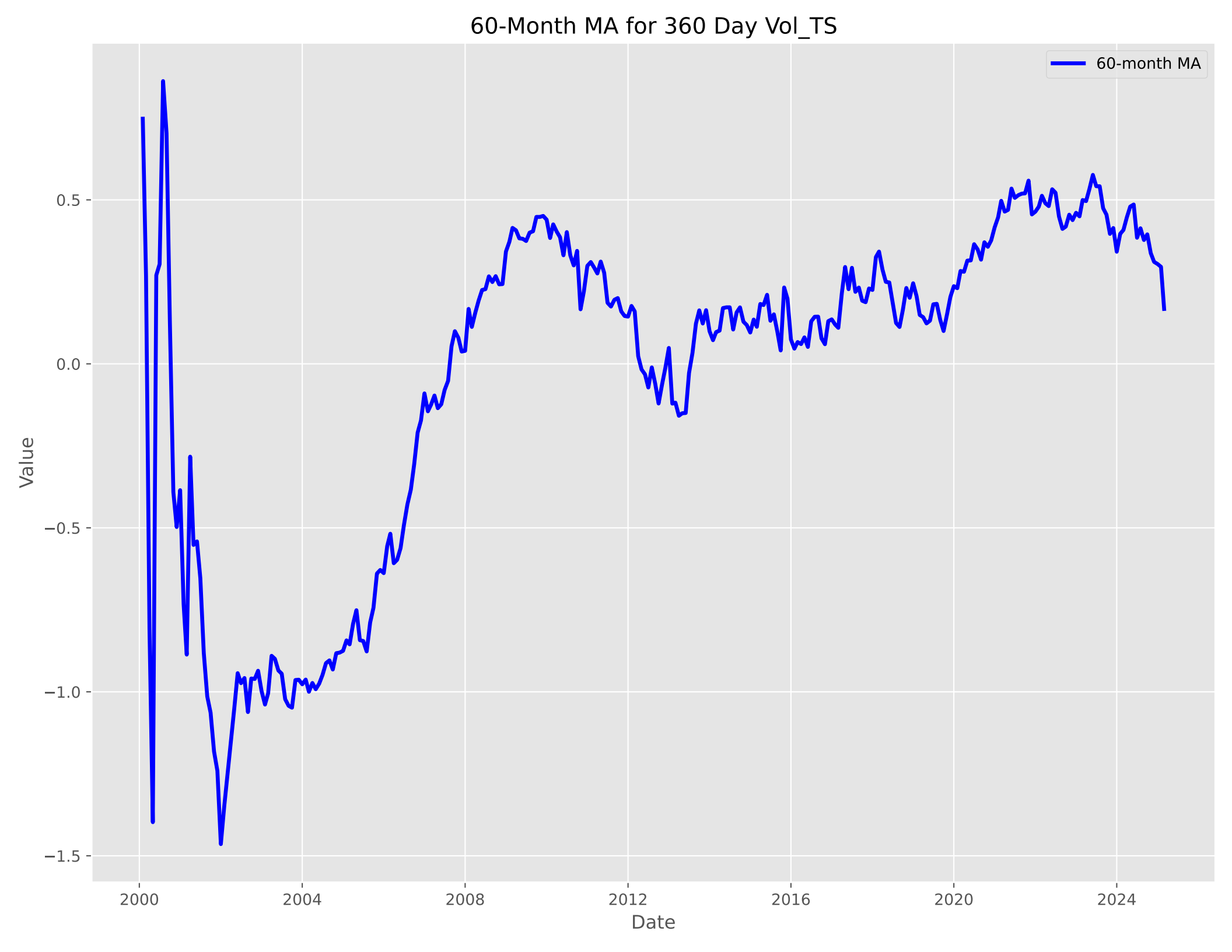
2016
2020
2024
Date


60-Month MA for 360 Day Vol_TS
60-month MA
0.5
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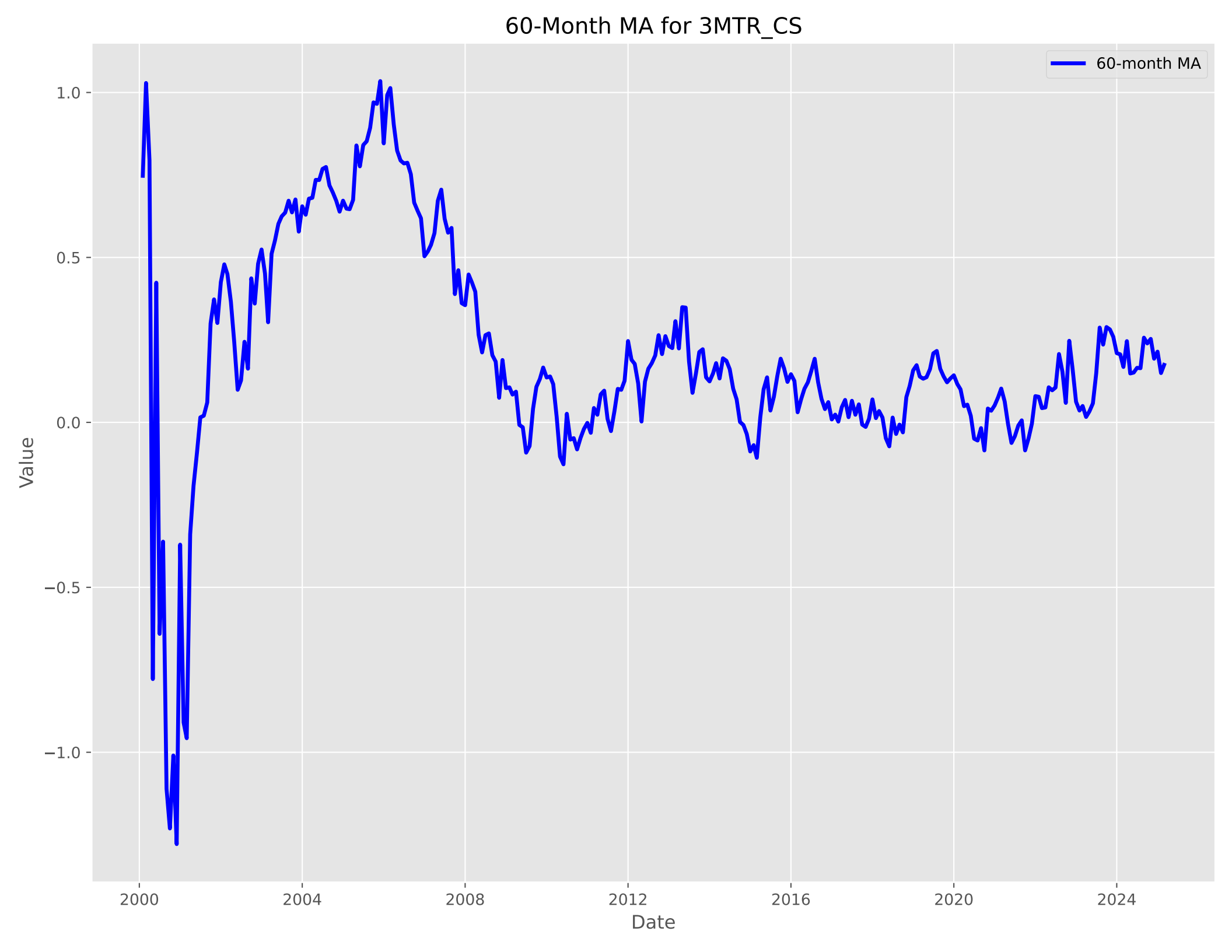
−0.5
−1.0
−1.5
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 3MTR_CS
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0.0
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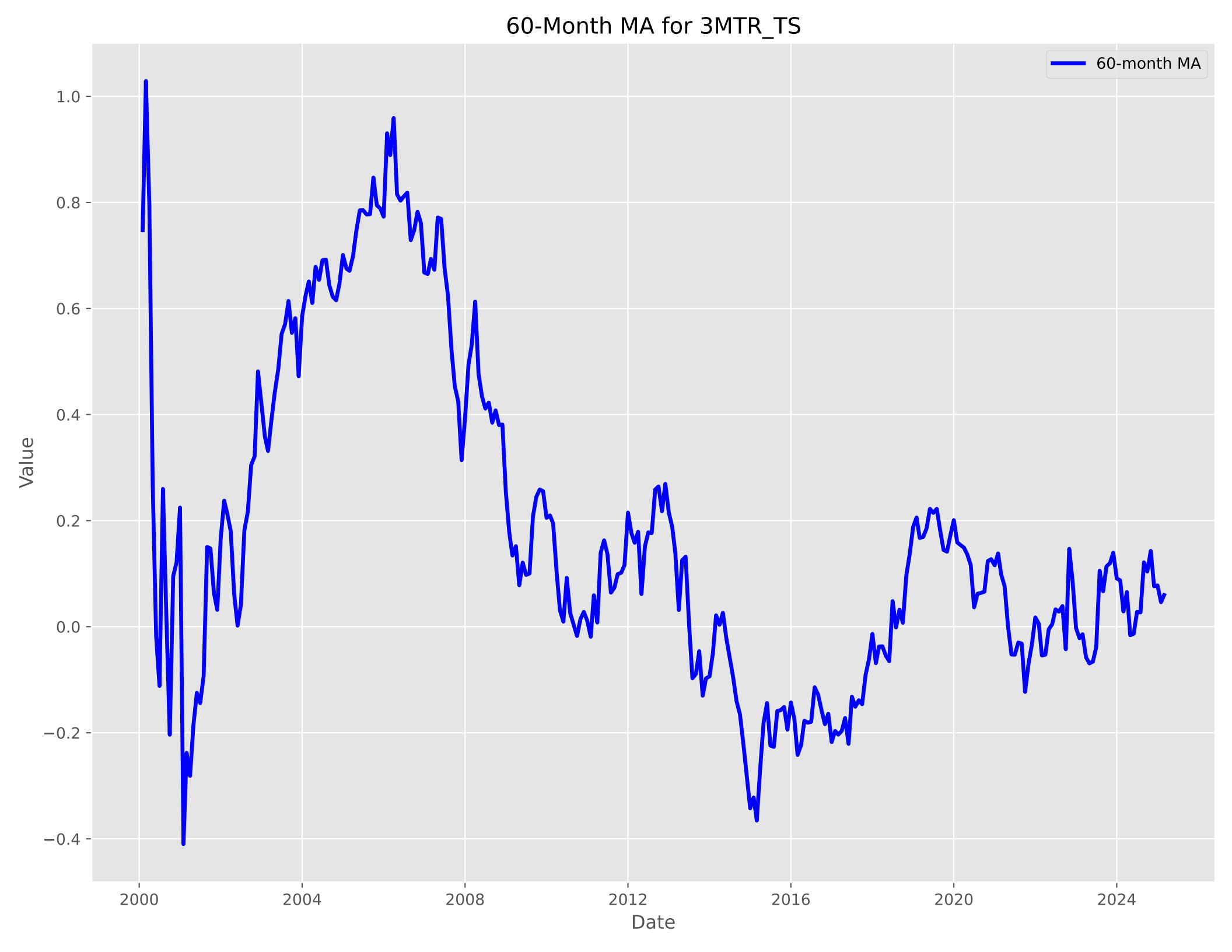
−1.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for 3MTR_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
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−0.4
Value
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2016
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2024
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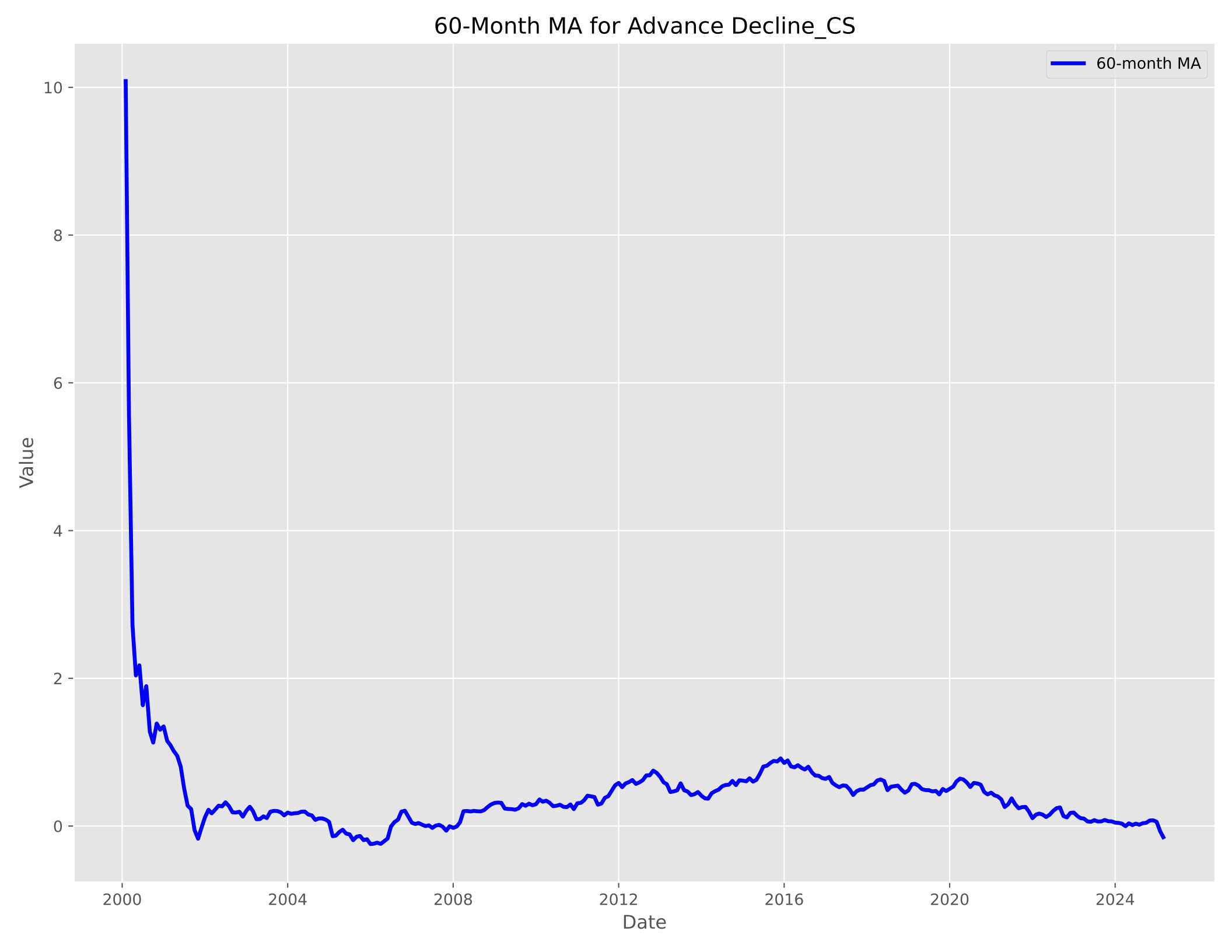
60-Month MA for Advance Decline_CS
60-month MA
10
8
6
4
2
0
Value
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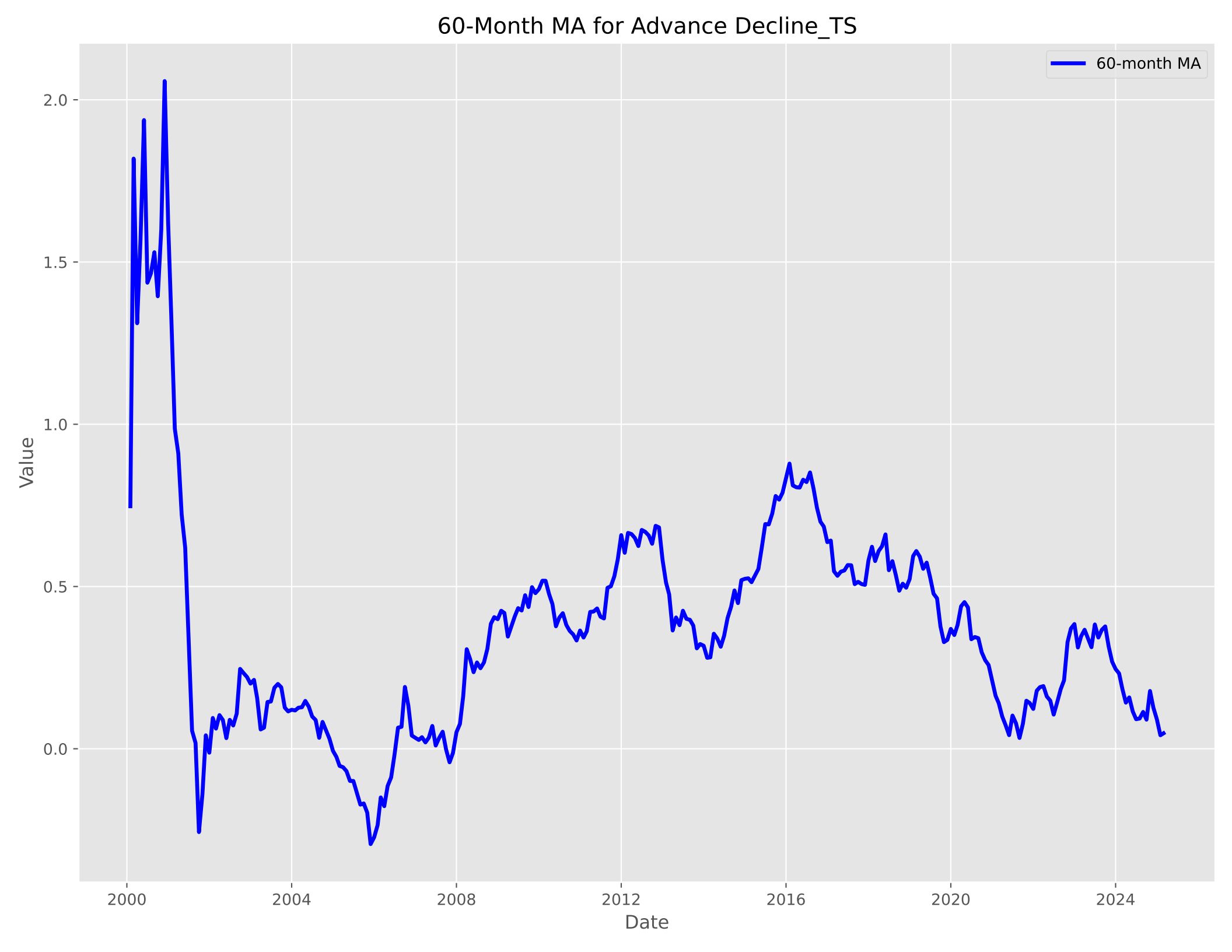
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Advance Decline_TS
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1.5
1.0
0.5
0.0
Value
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2024
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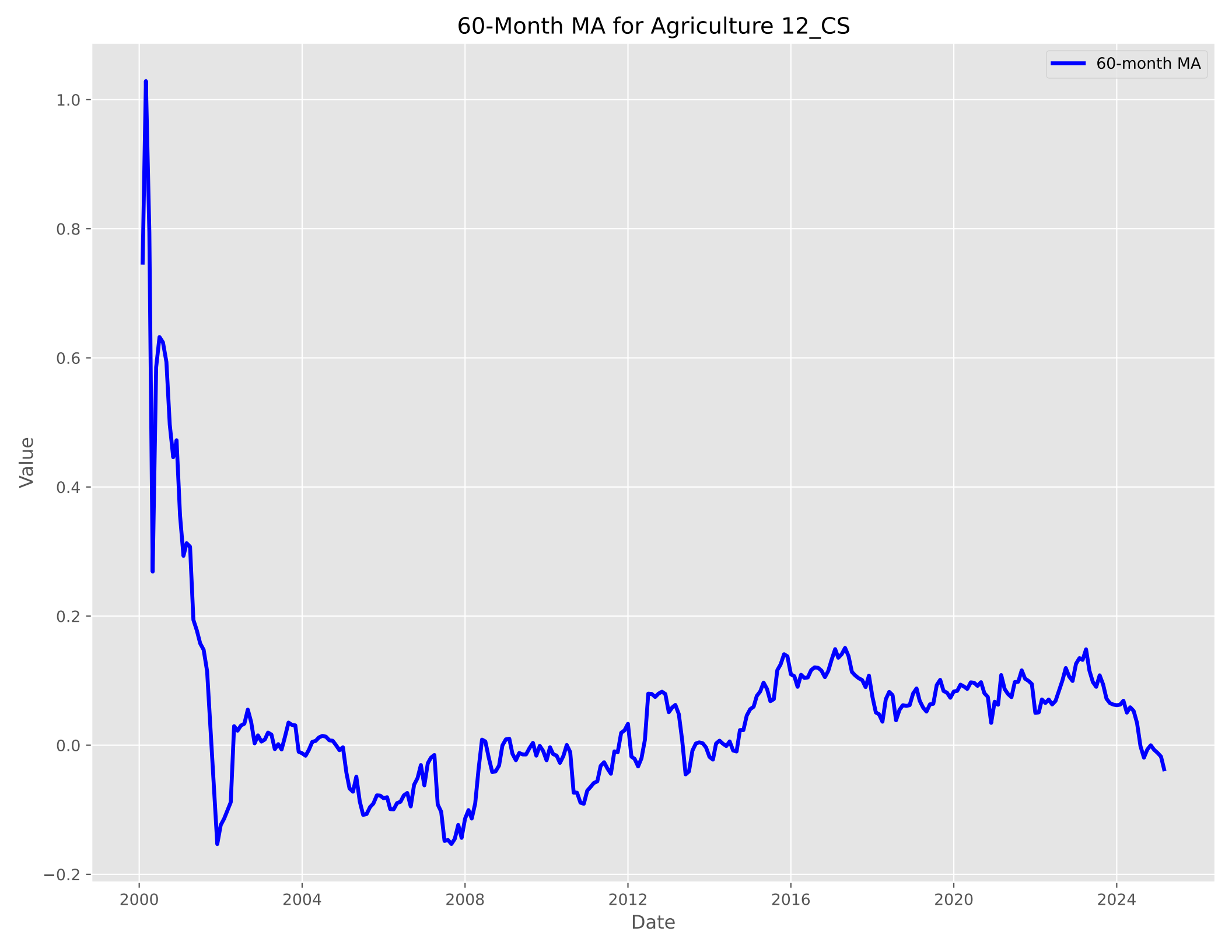
60-Month MA for Agriculture 12_CS
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Value
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2020
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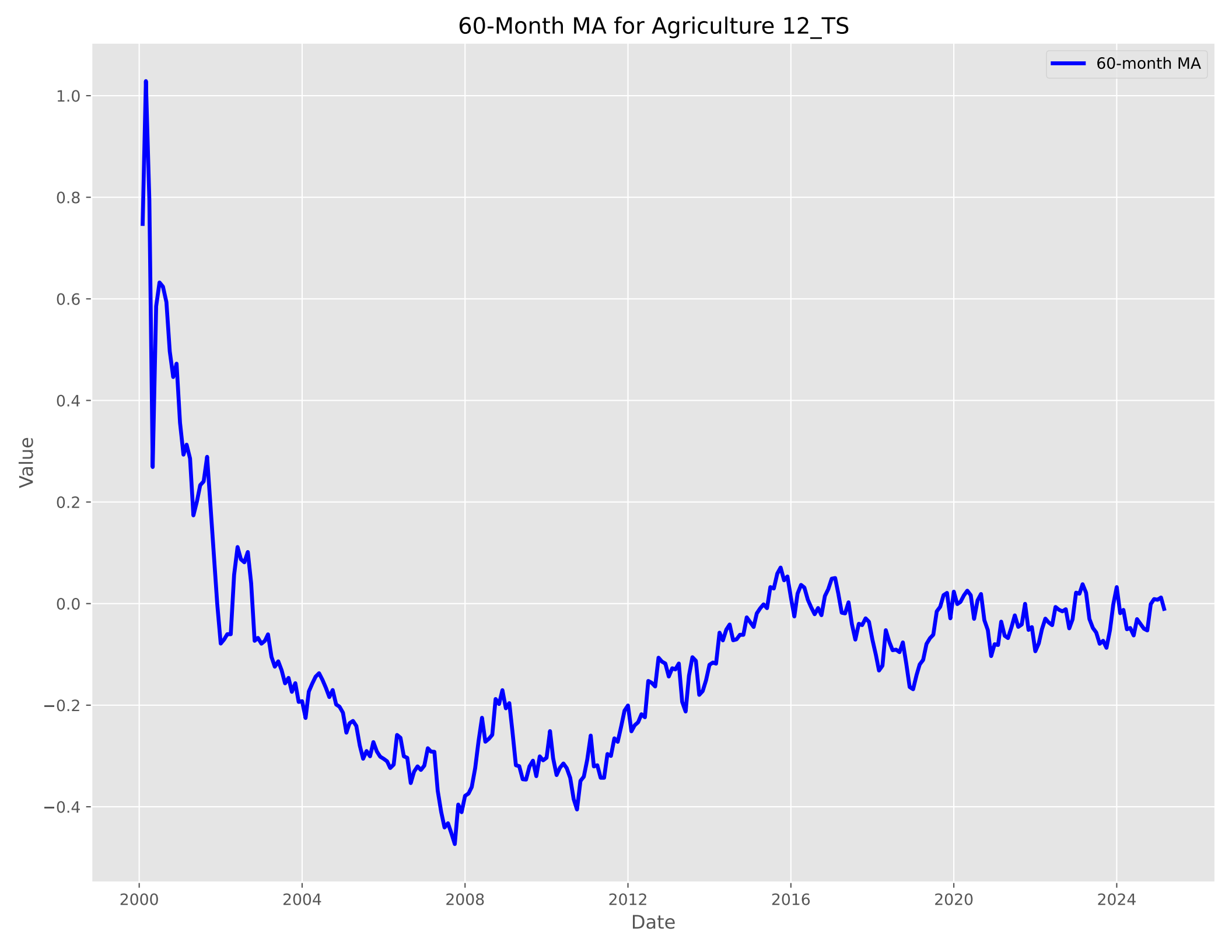
Date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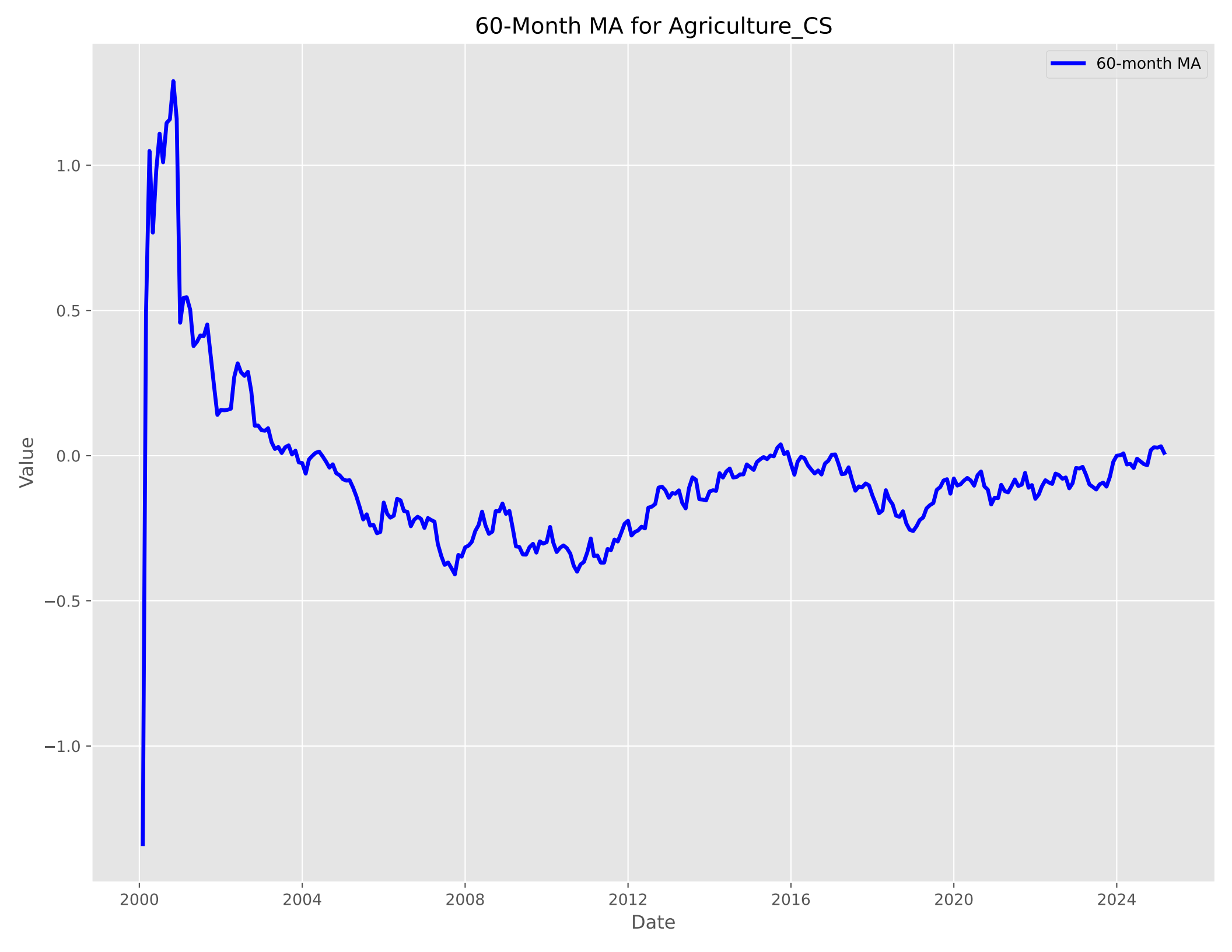
60-Month MA for Agriculture_CS
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Value
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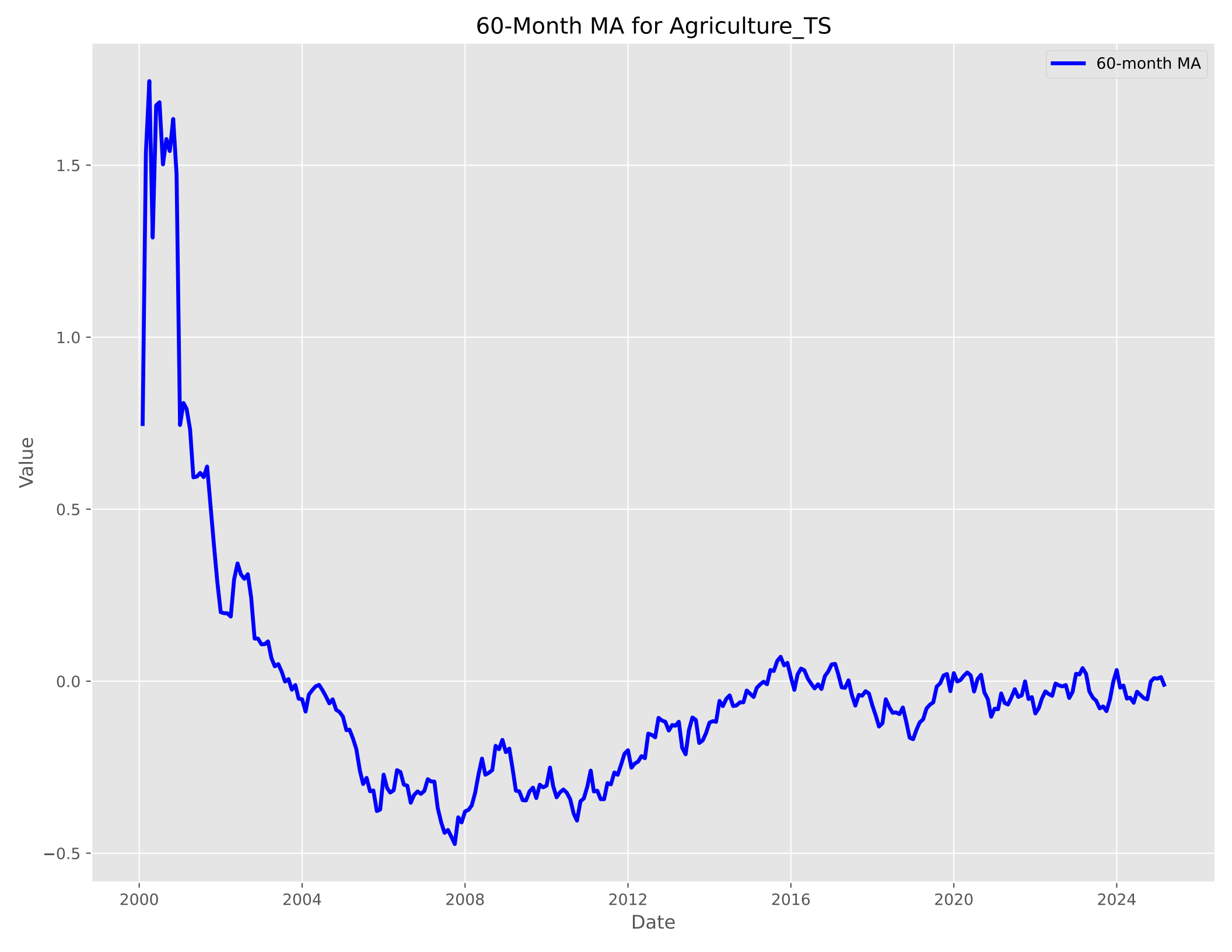
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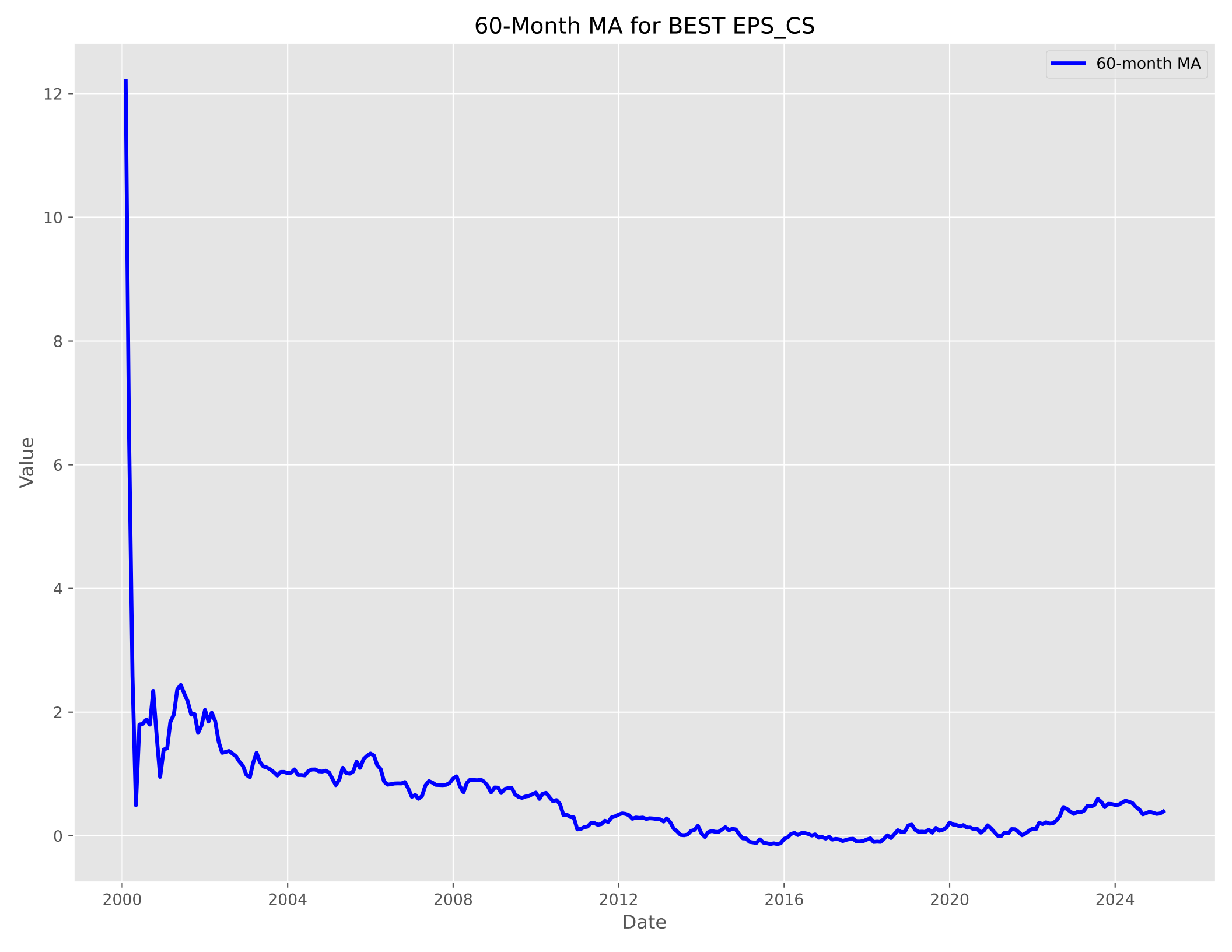
60-Month MA for BEST EPS_CS
60-month MA
Value
Date
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4
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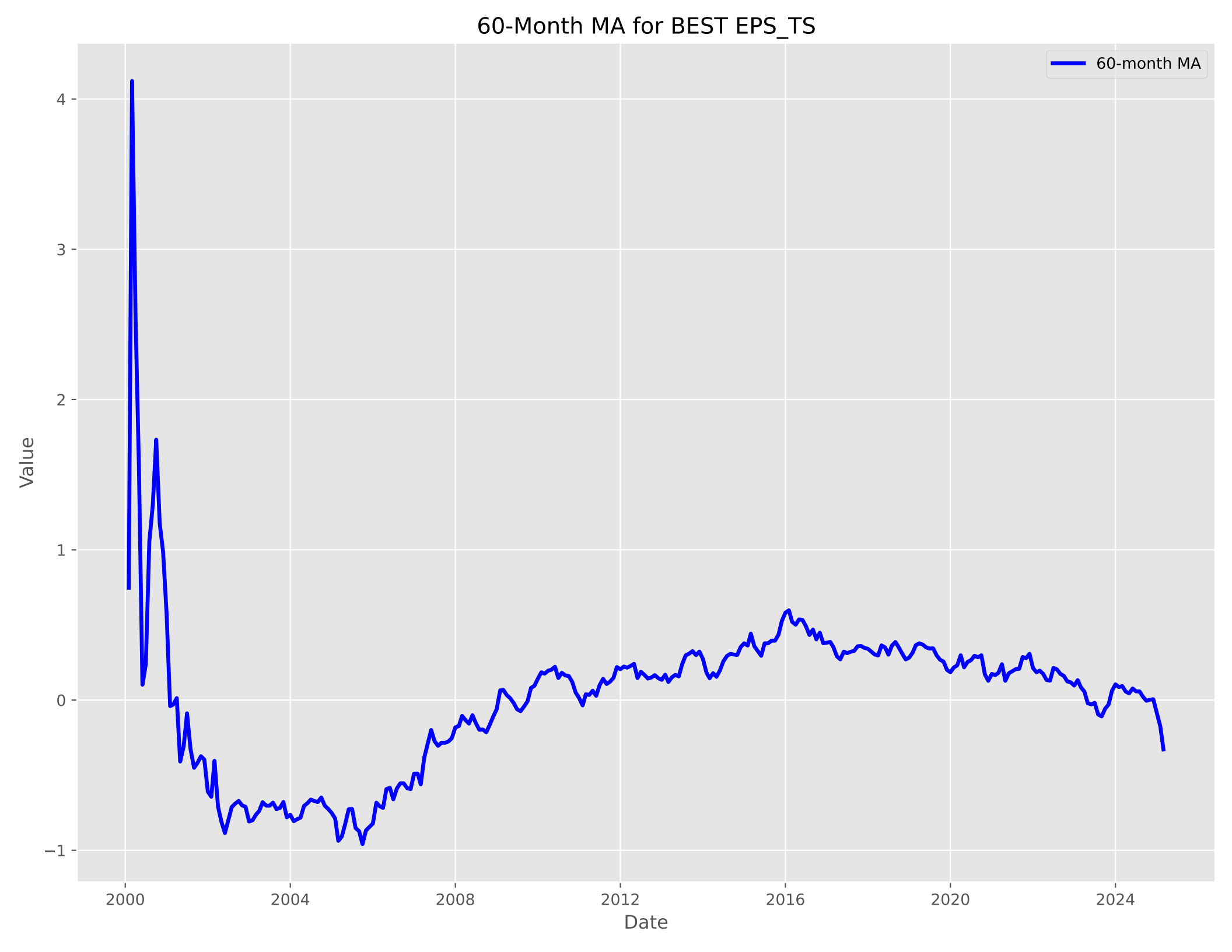
2024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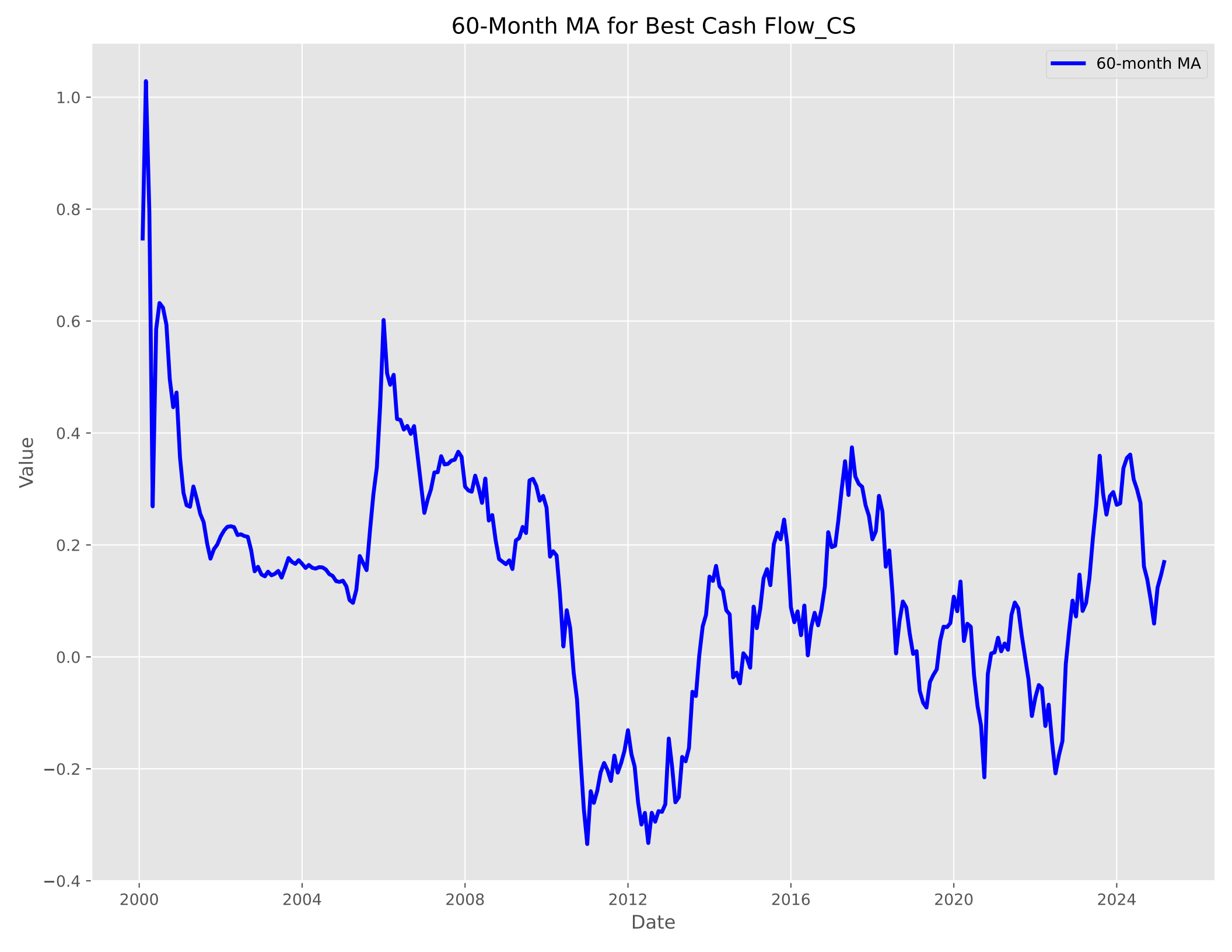
Date


60-Month MA for Best Cash Flow_CS
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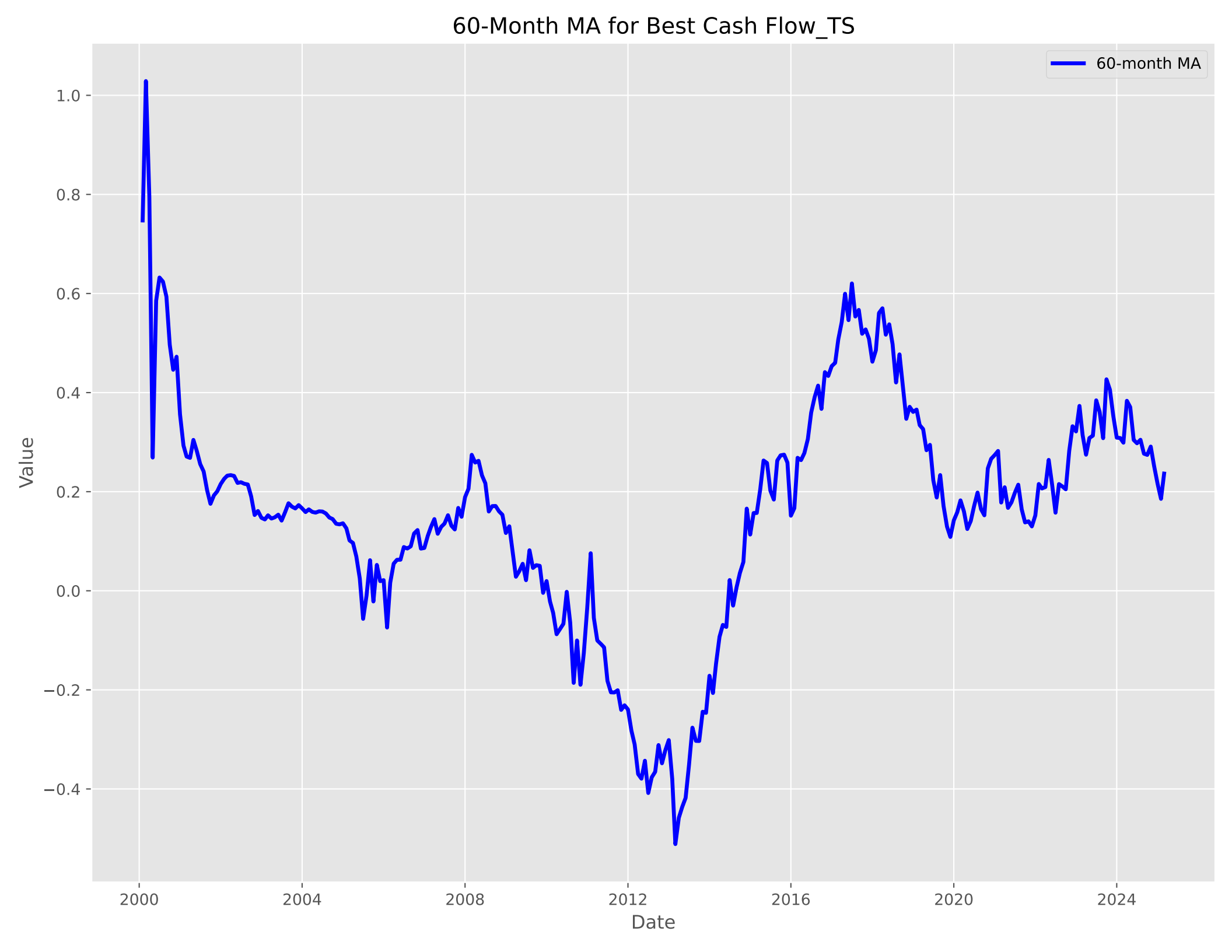
Date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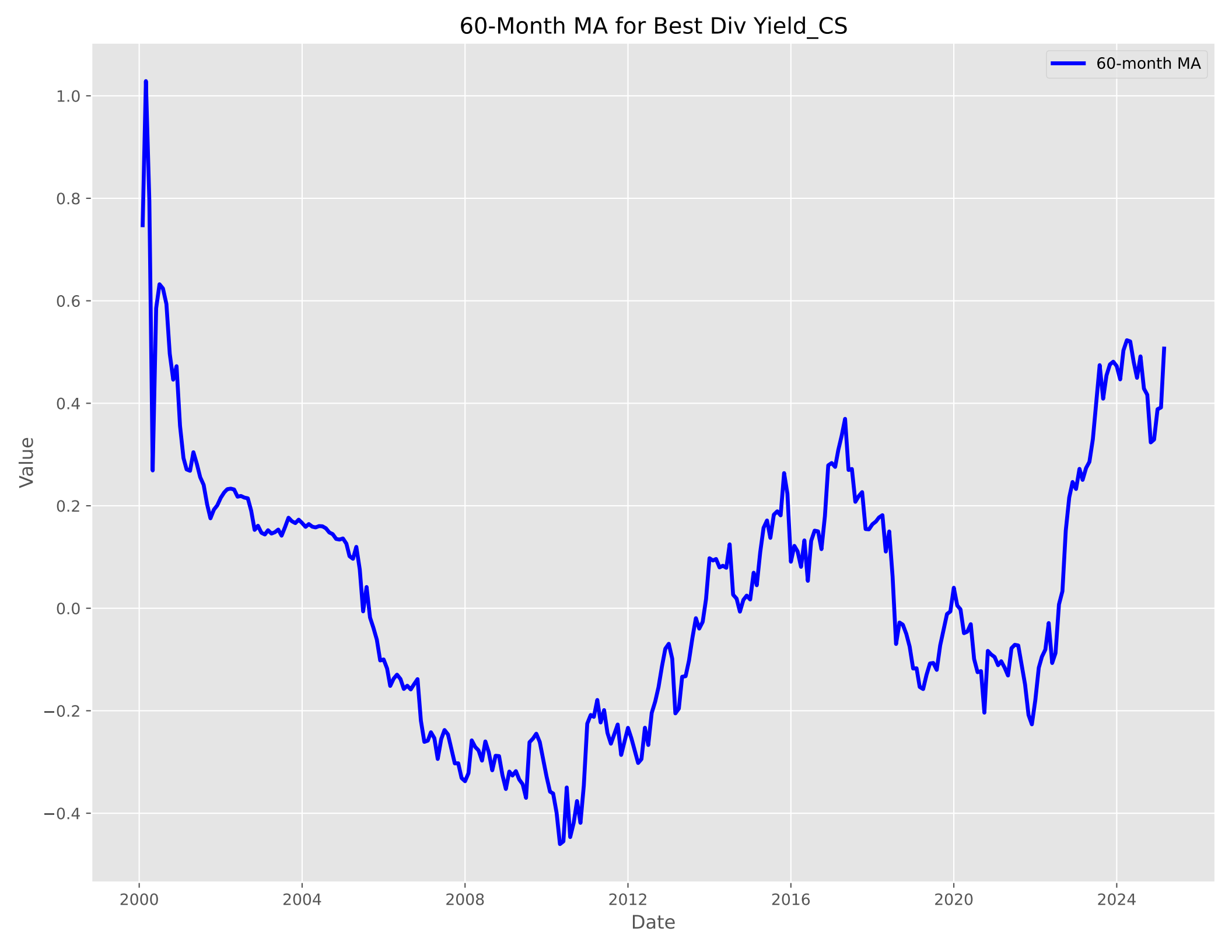
Date


60-Month MA for Best Div Yield_CS
60-month MA
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−0.4
Value
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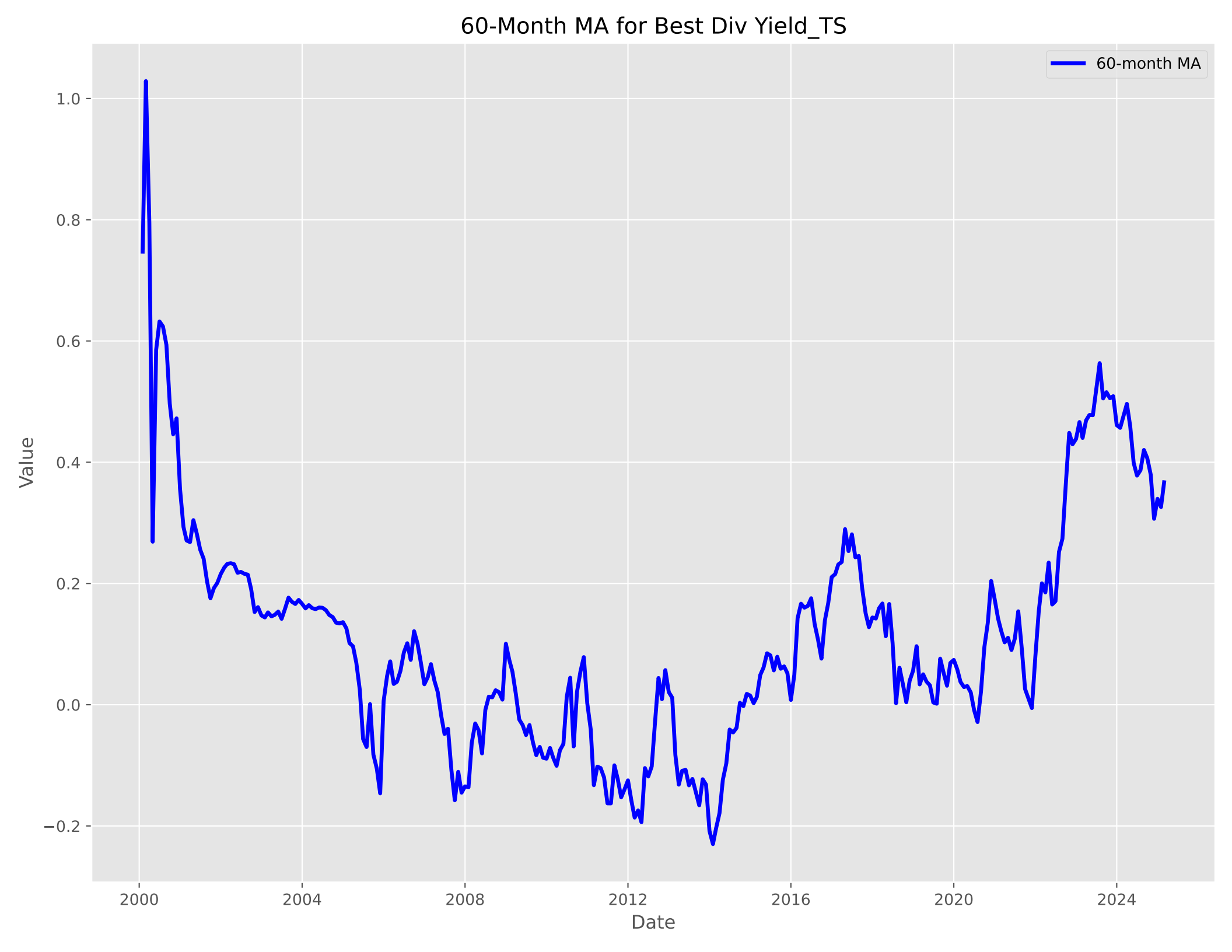
2016
2020
2024
Date


60-Month MA for Best Div Yield_TS
60-month MA
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Value
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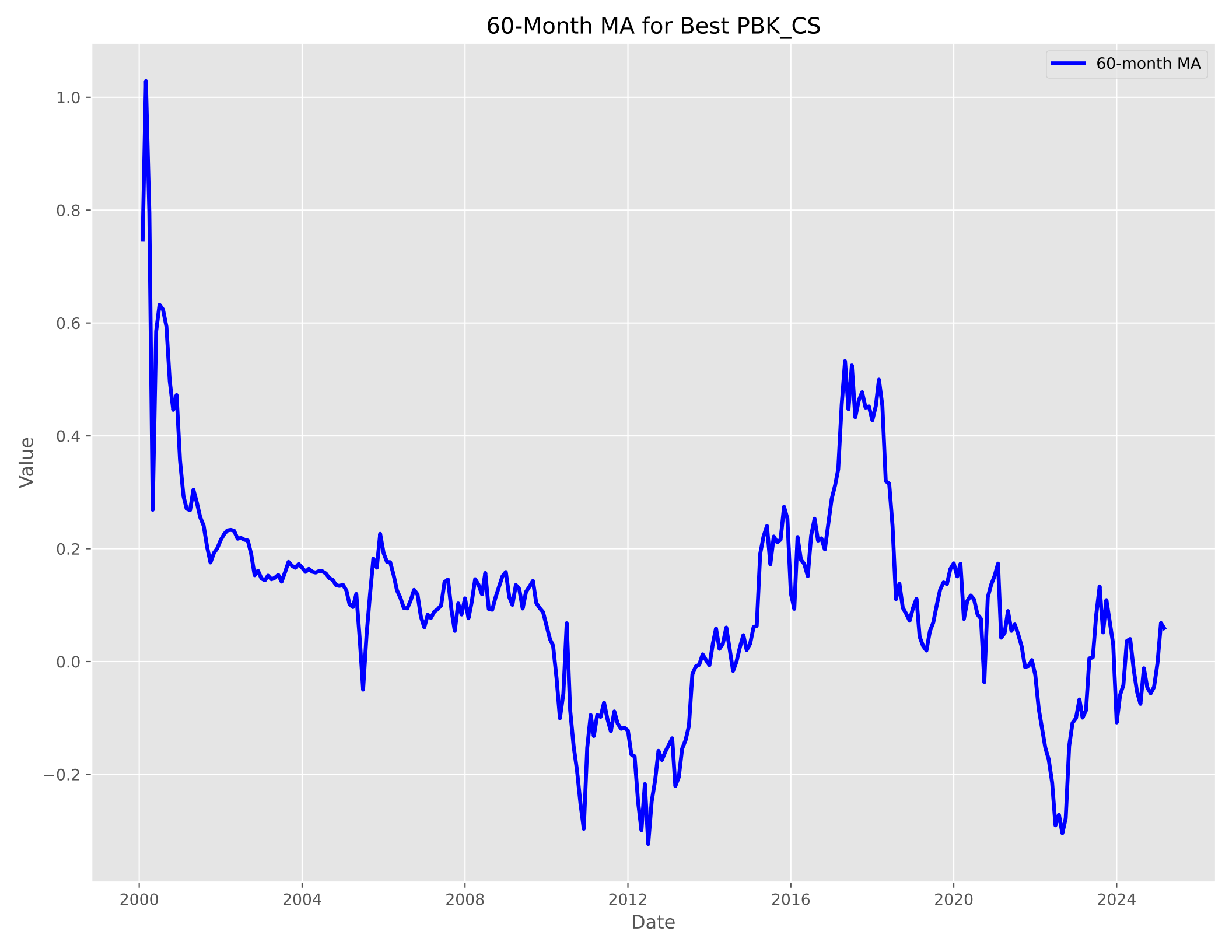
Date


60-Month MA for Best PBK_CS
60-month MA
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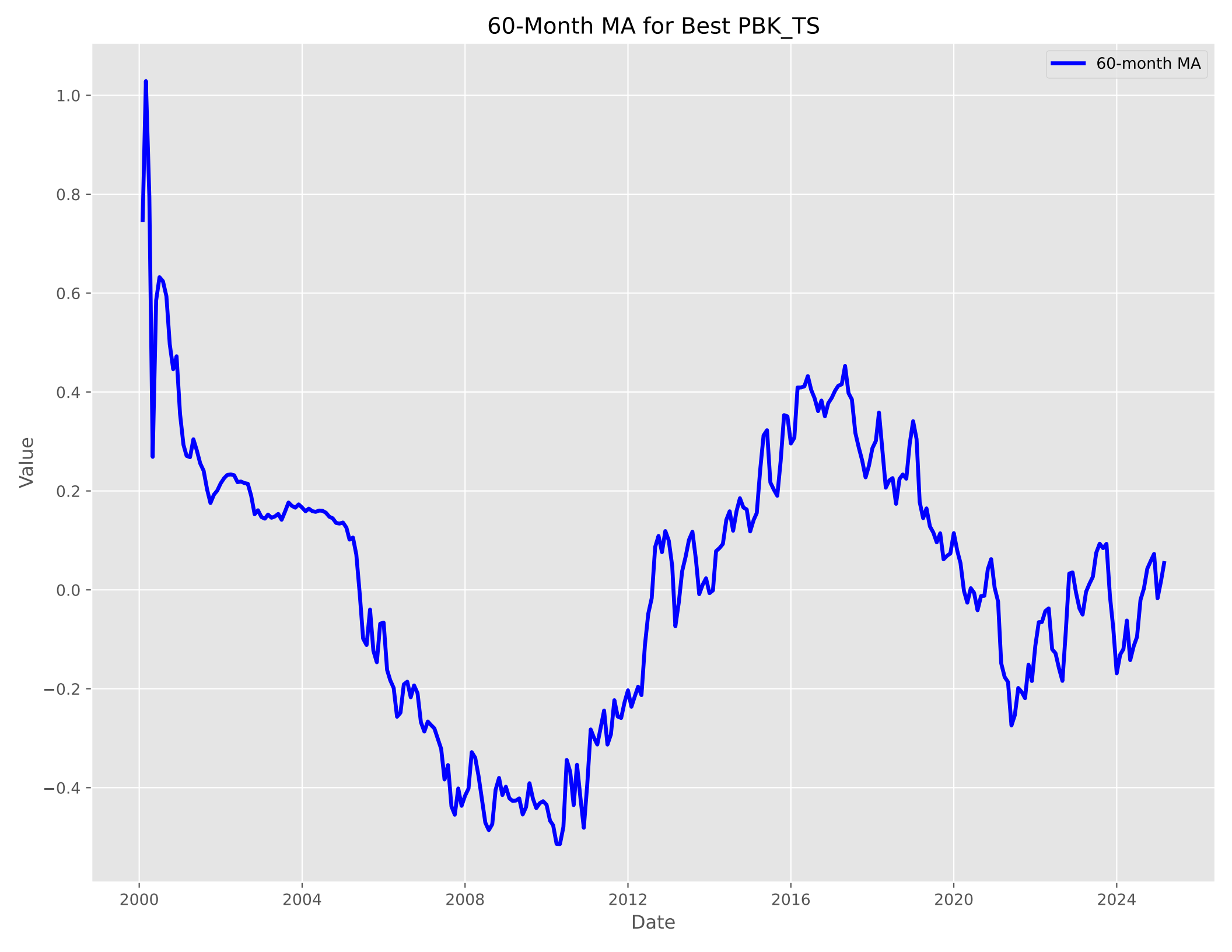
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Best PBK_TS
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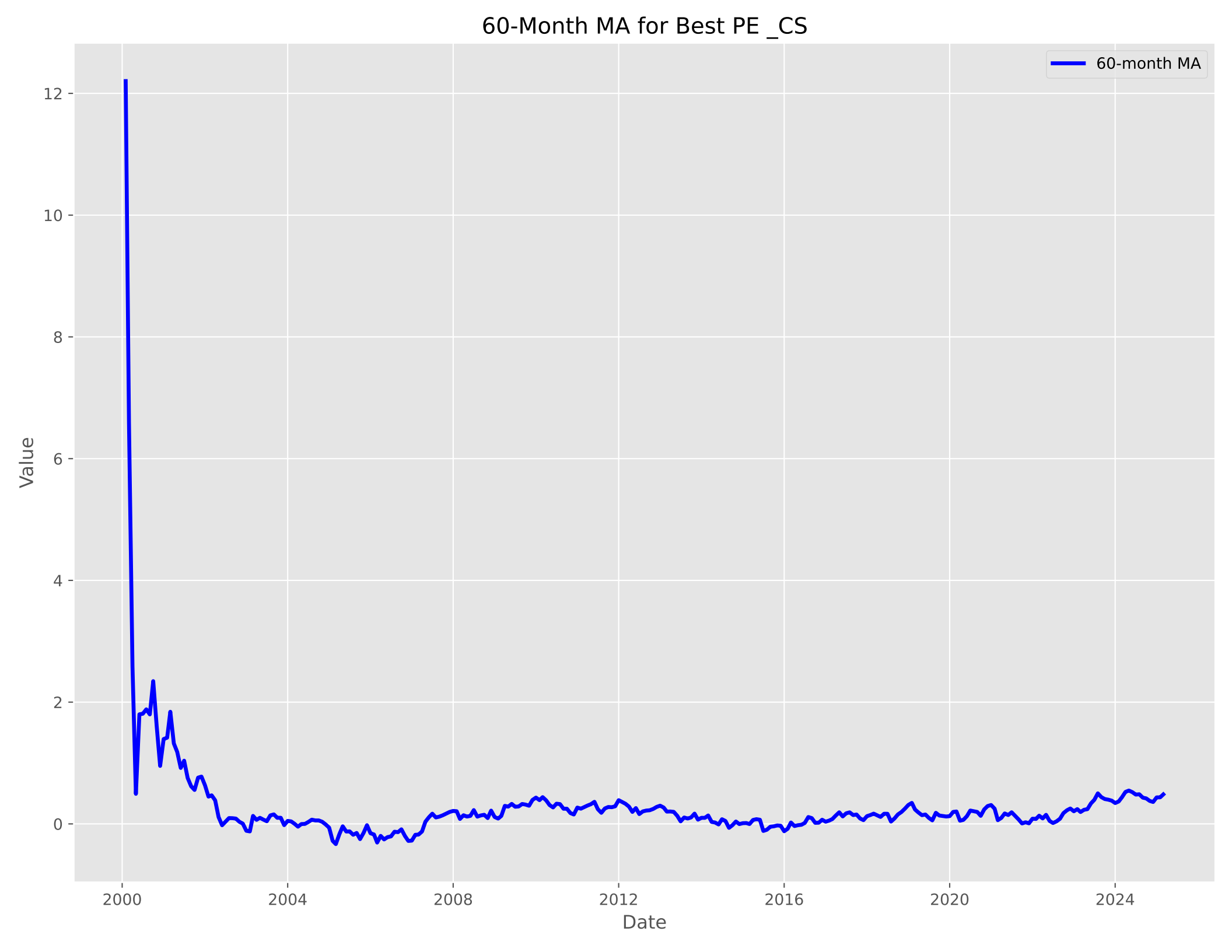
60-Month MA for Best PE _CS
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10
8
6
4
2
0
Value
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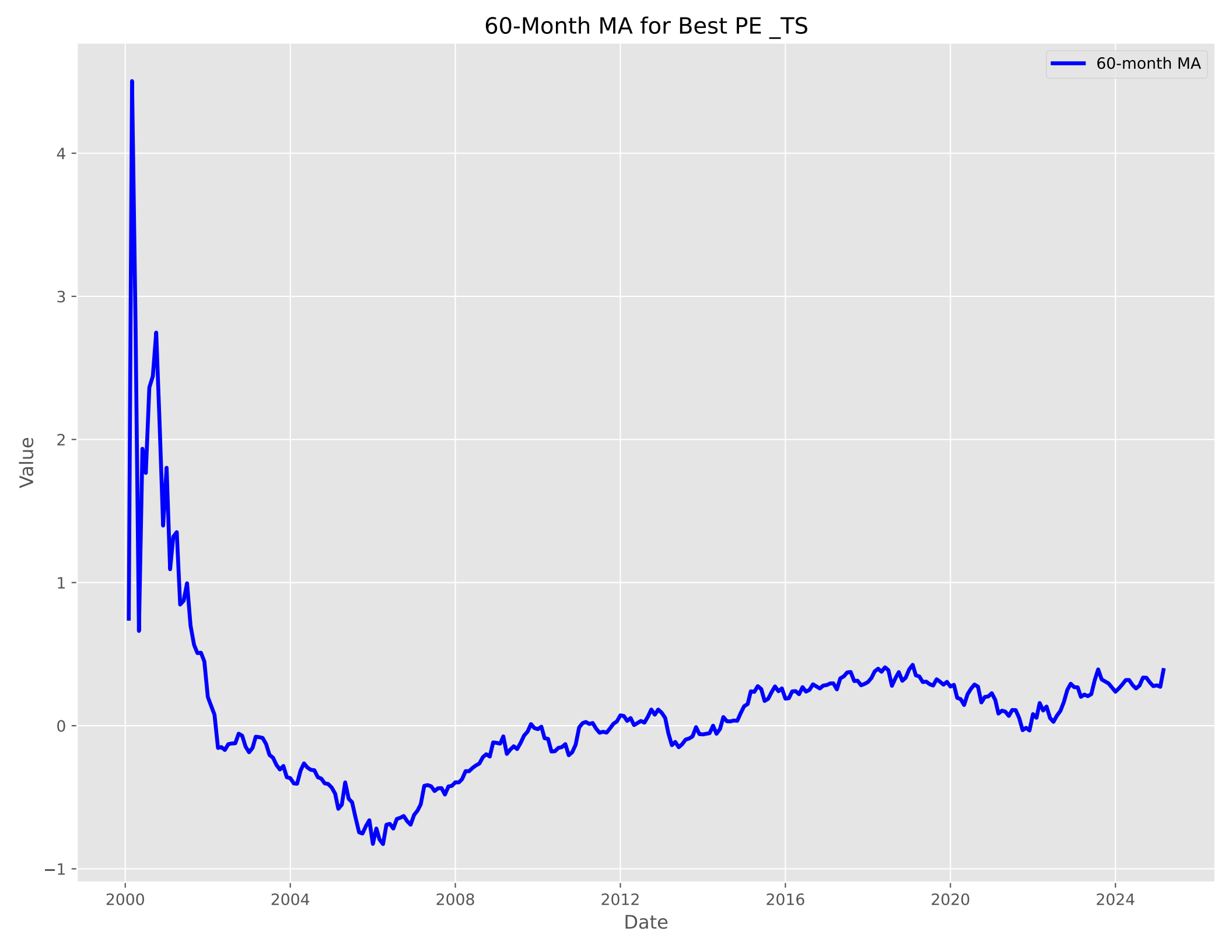
2012
2016
2020
2024
Date


60-Month MA for Best PE _TS
60-month MA
Value
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0
−1
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2004
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2016
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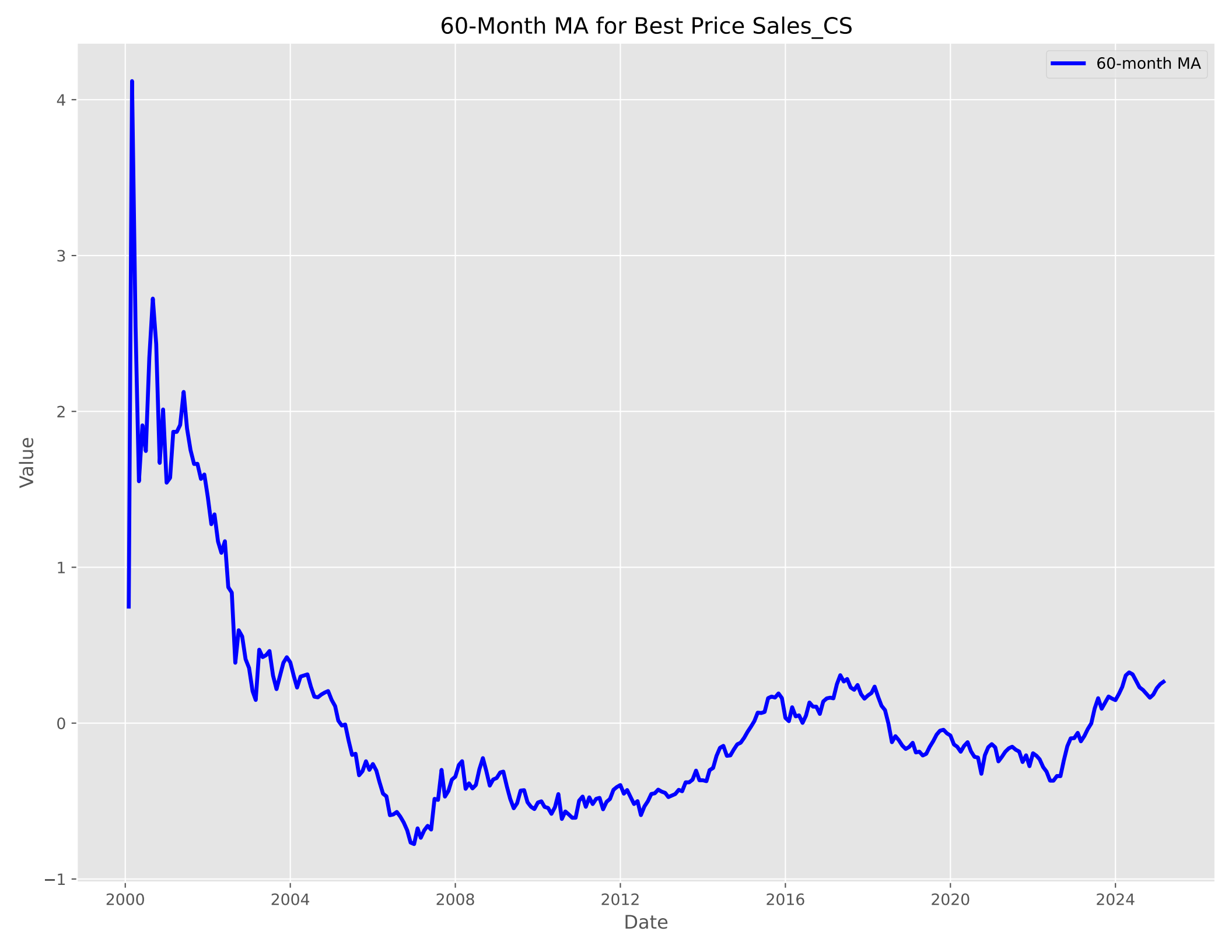
Date


60-Month MA for Best Price Sales_CS
60-month MA
Value
Date
4
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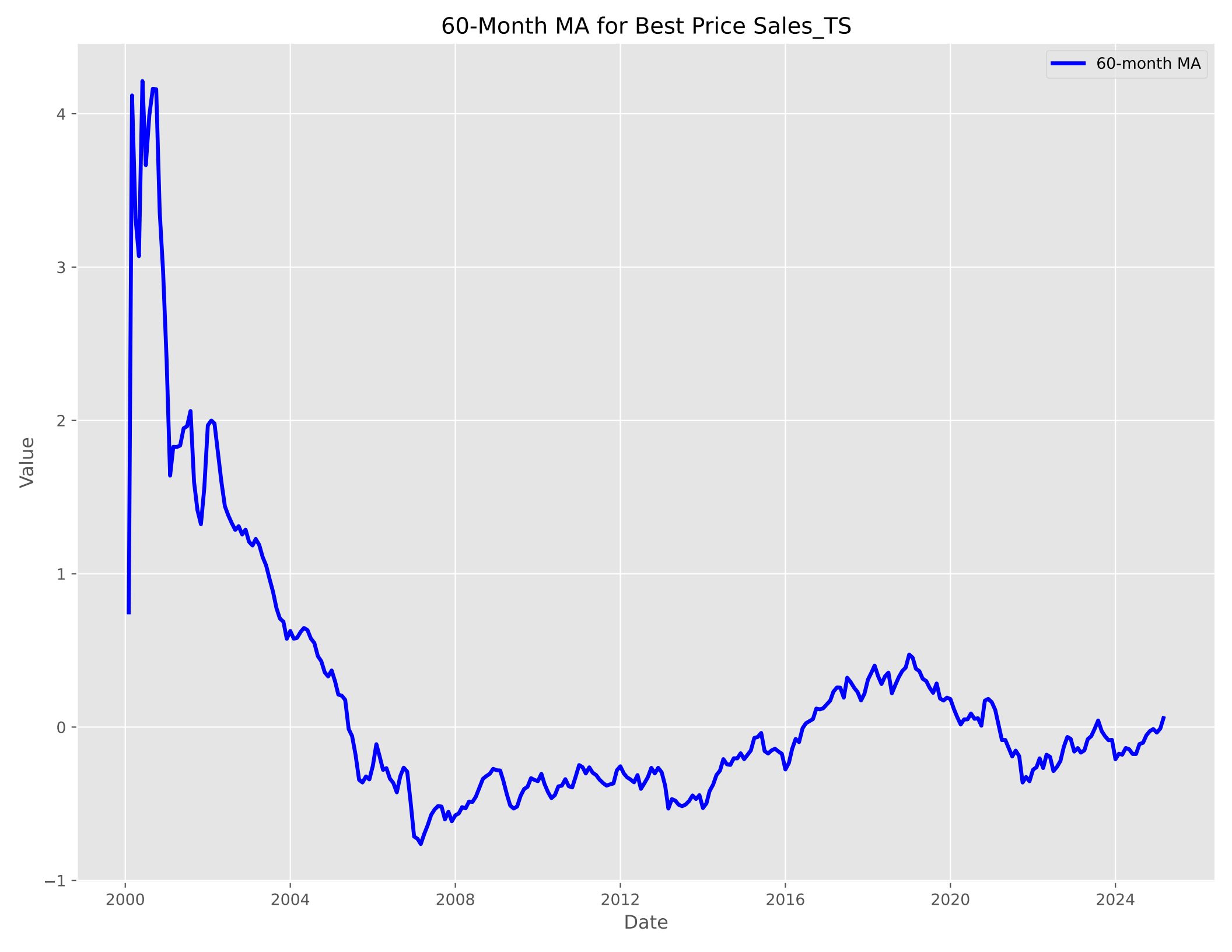
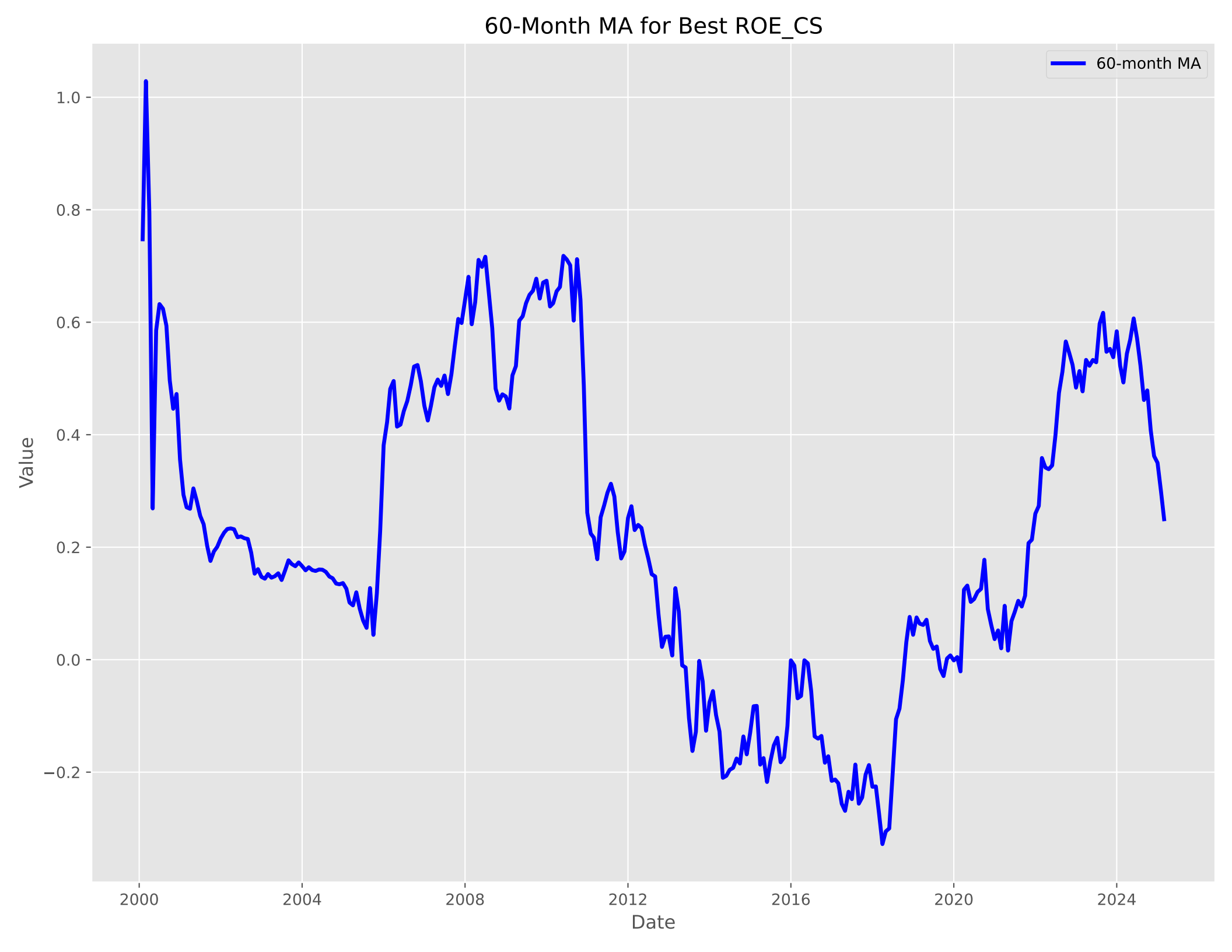
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024


60-Month MA for Best Price Sales_TS
60-month MA
Value
Date
4
3
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024


60-Month MA for Best ROE_CS
60-month MA
1.0
0.8
0.6
0.4
0.2
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−0.2
Value
2000
2004
2008
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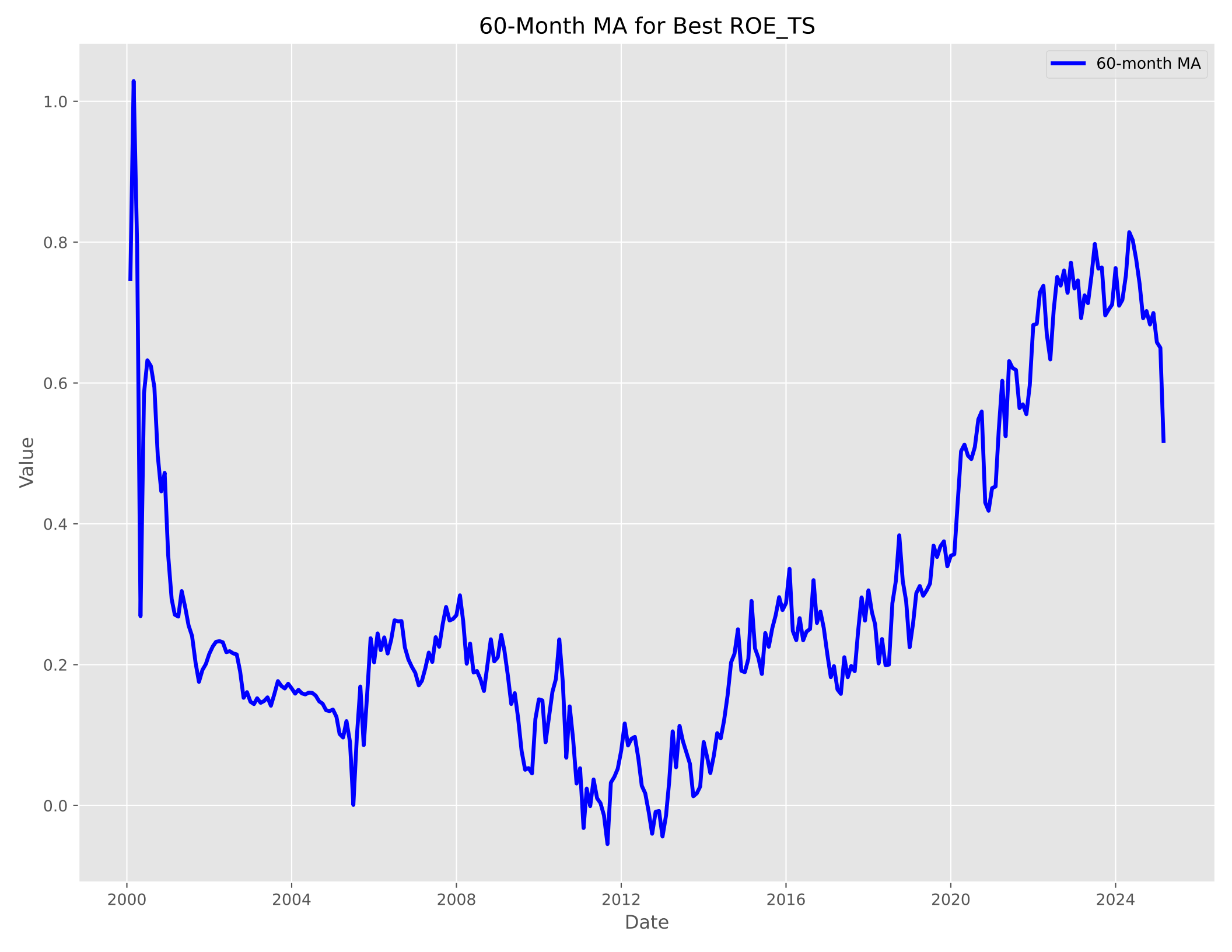
2016
2020
2024
Date


60-Month MA for Best ROE_TS
60-month MA
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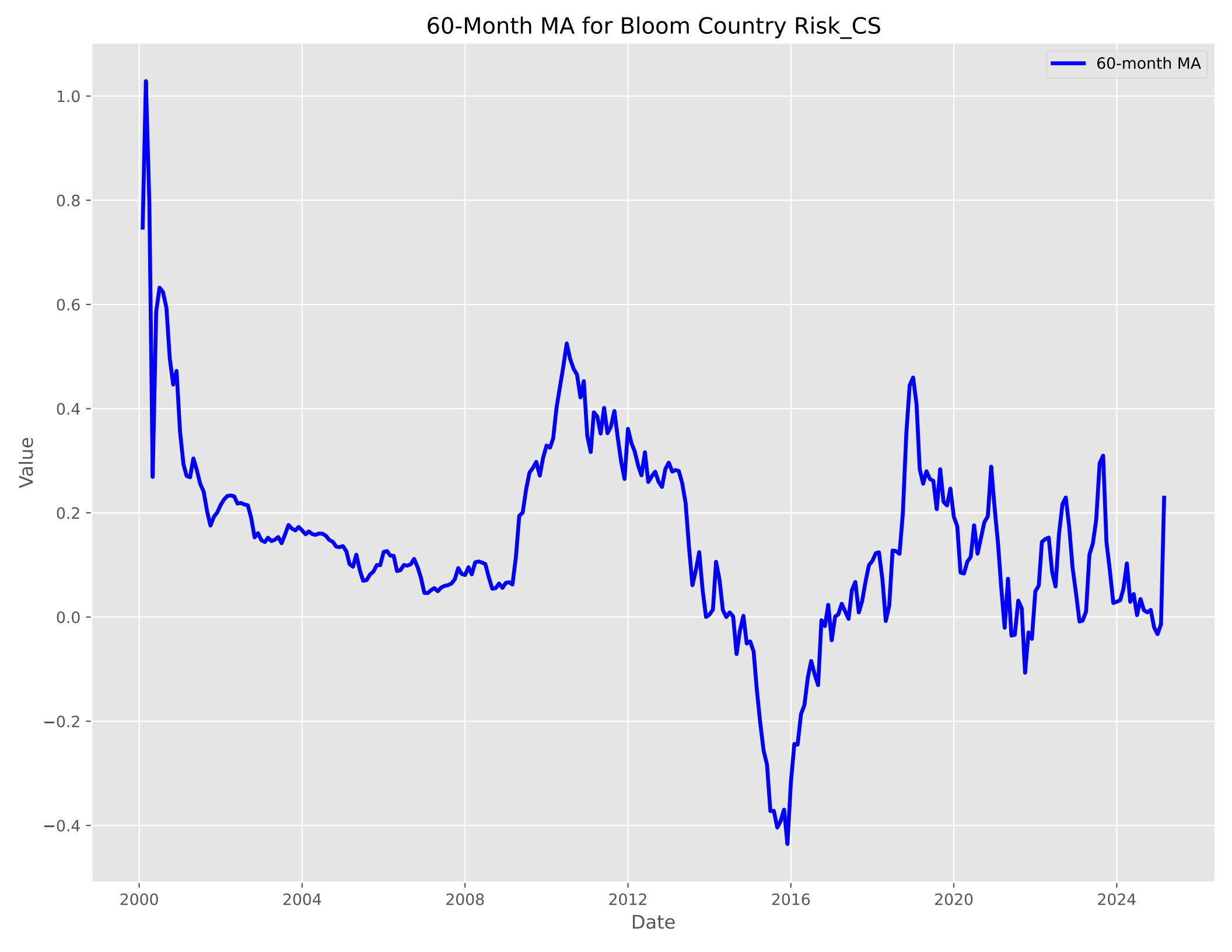
0.6
0.4
0.2
0.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Bloom Country Risk_CS
60-month MA
1.0
0.8
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Value
2000
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2008
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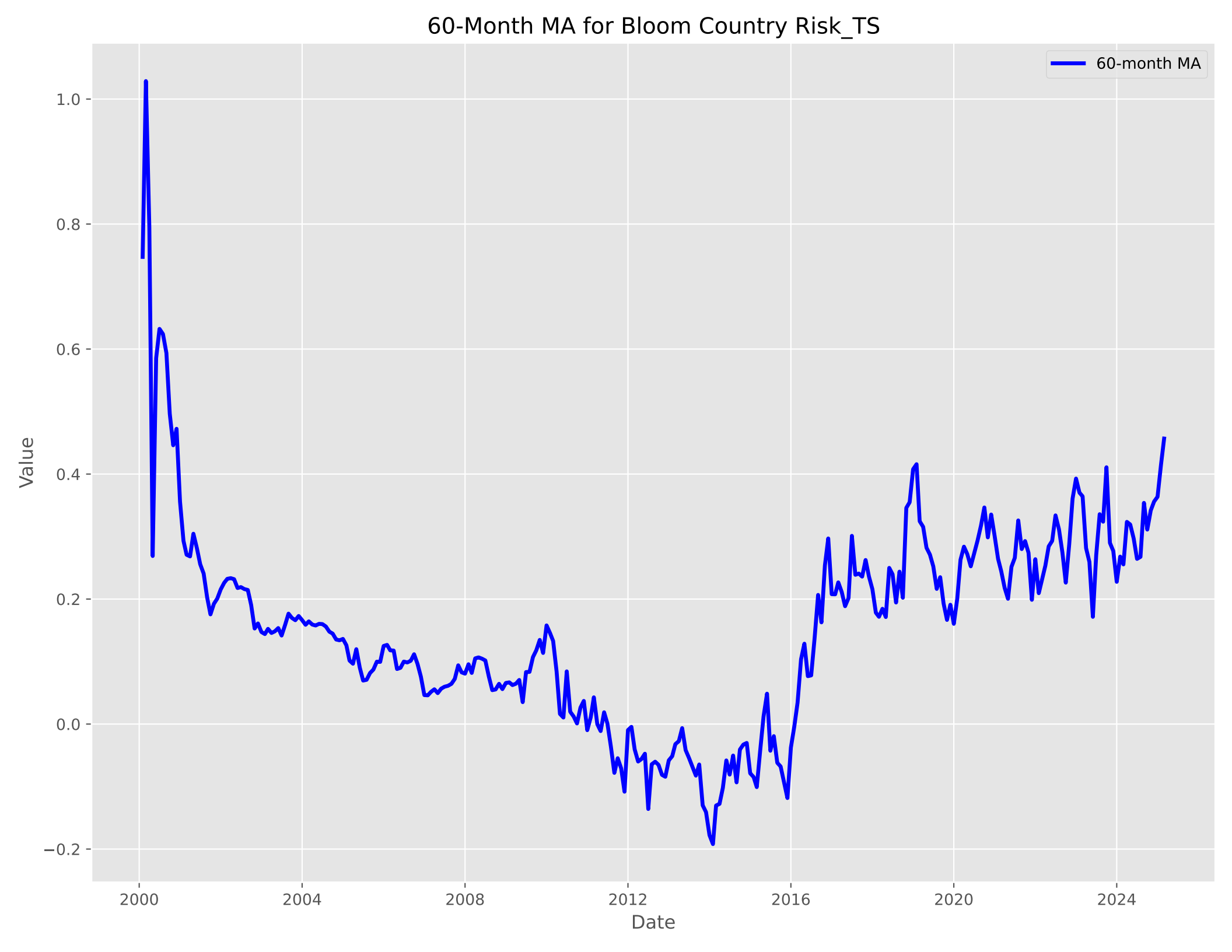
2016
2020
2024
Date


60-Month MA for Bloom Country Risk_TS
60-month MA
1.0
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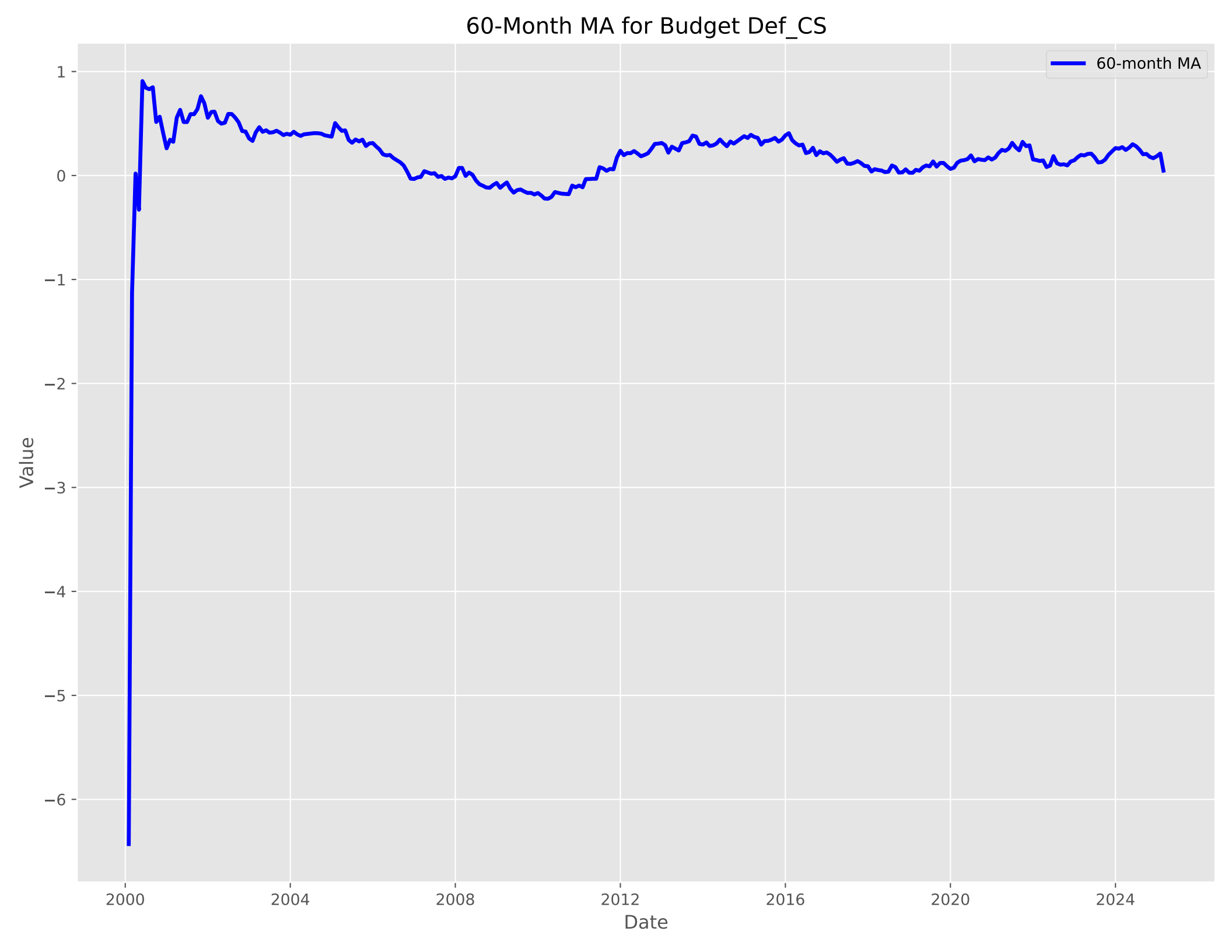
2024
Date


60-Month MA for Budget Def_CS
60-month MA
1
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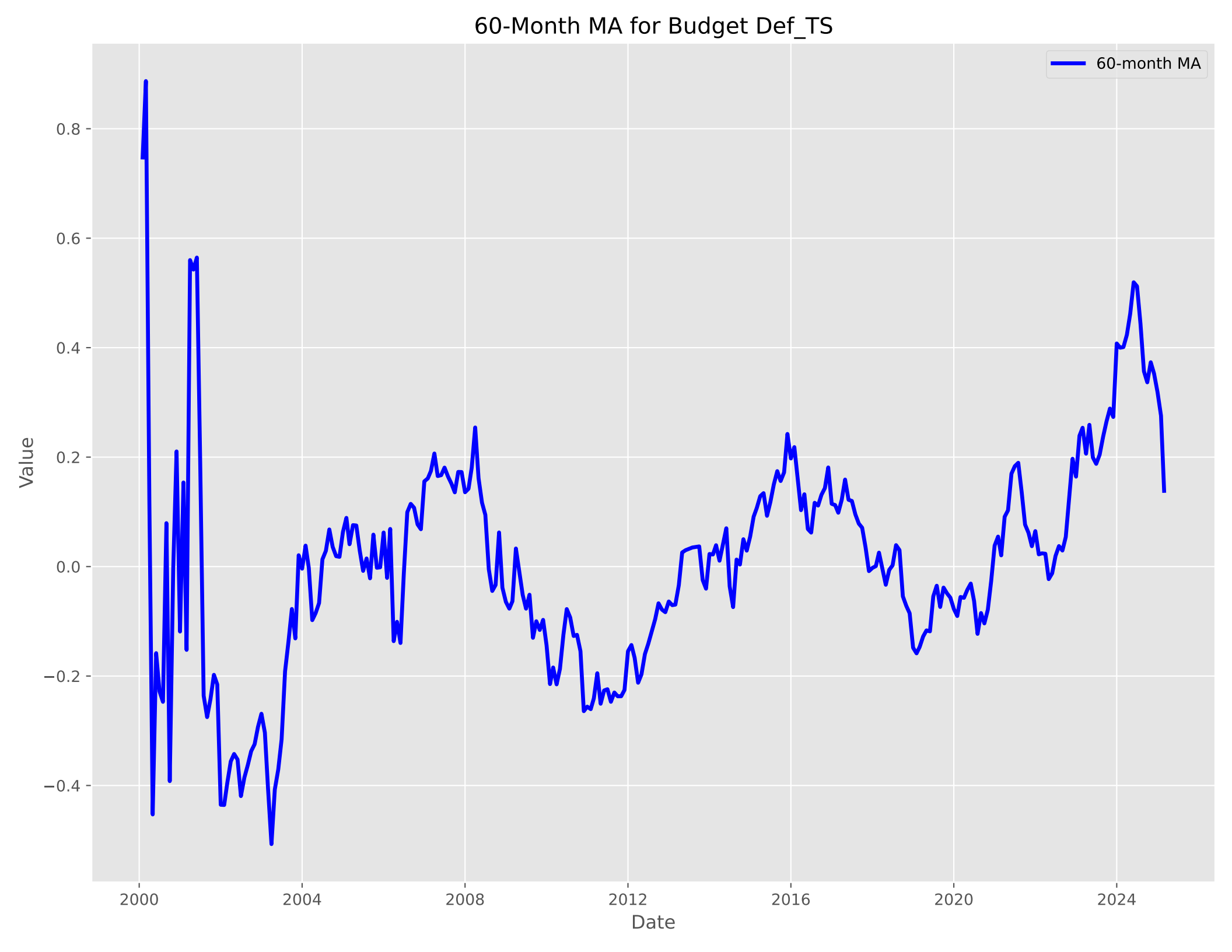
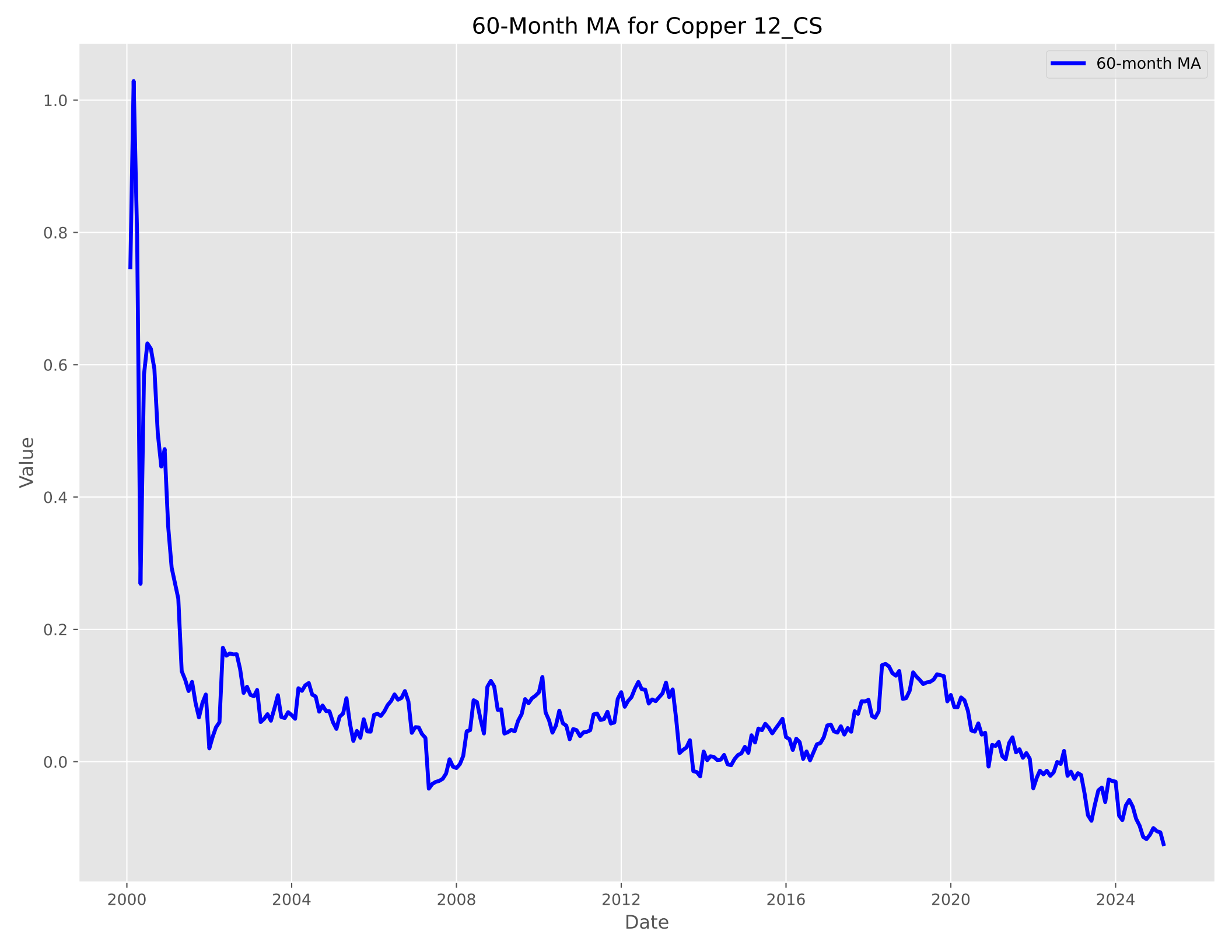
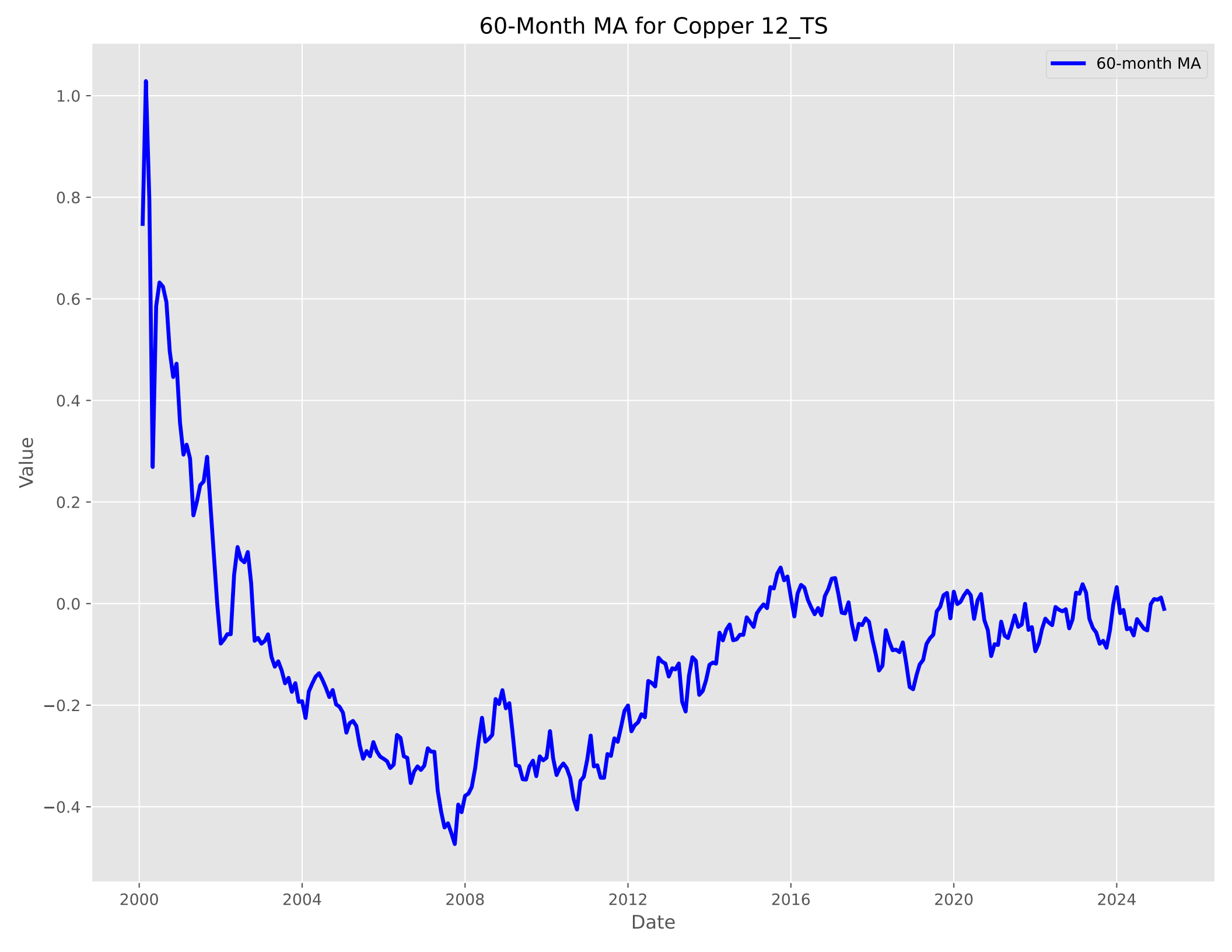
−1
−2
−3
−4
−5
−6
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Budget Def_TS
60-month MA
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Copper 12_CS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Copper 12_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
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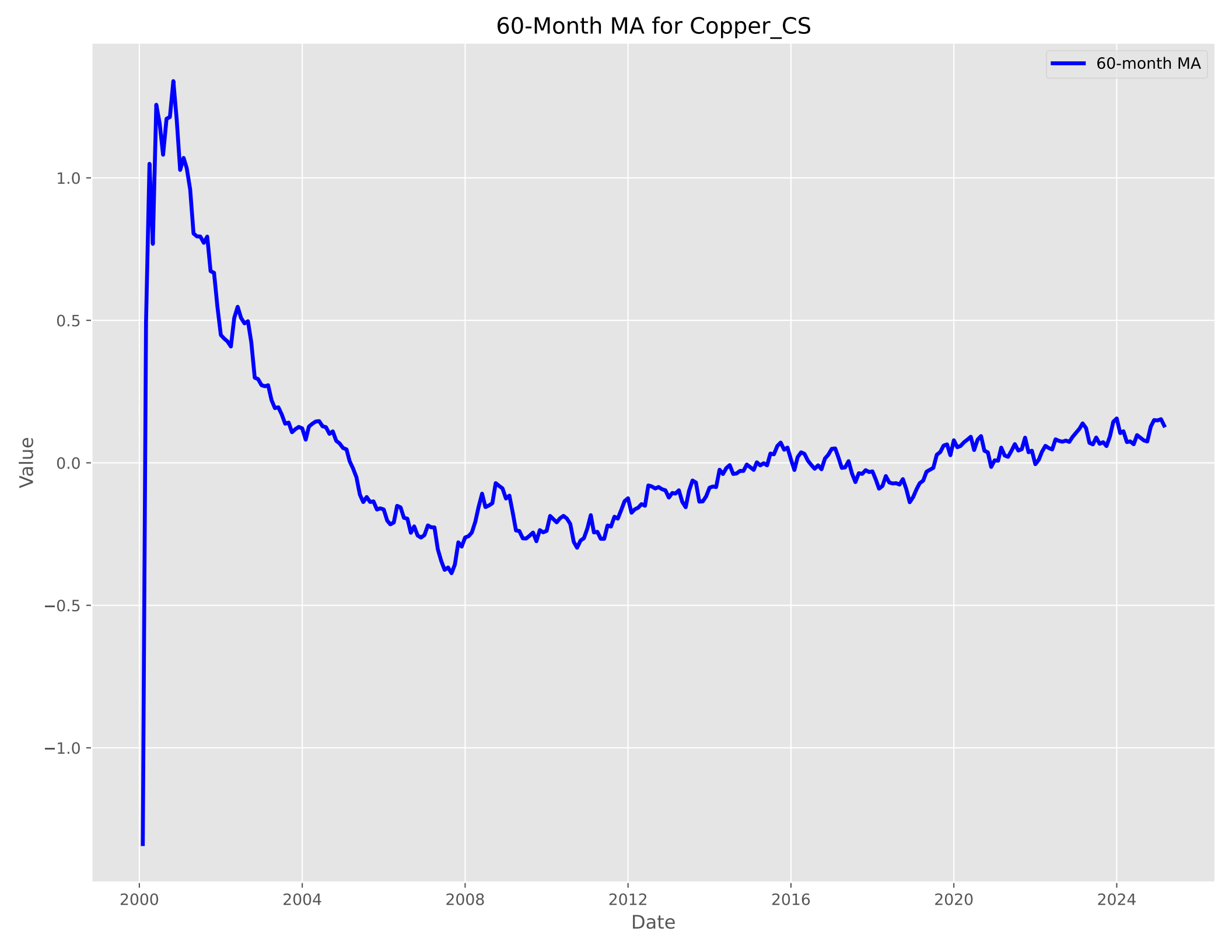
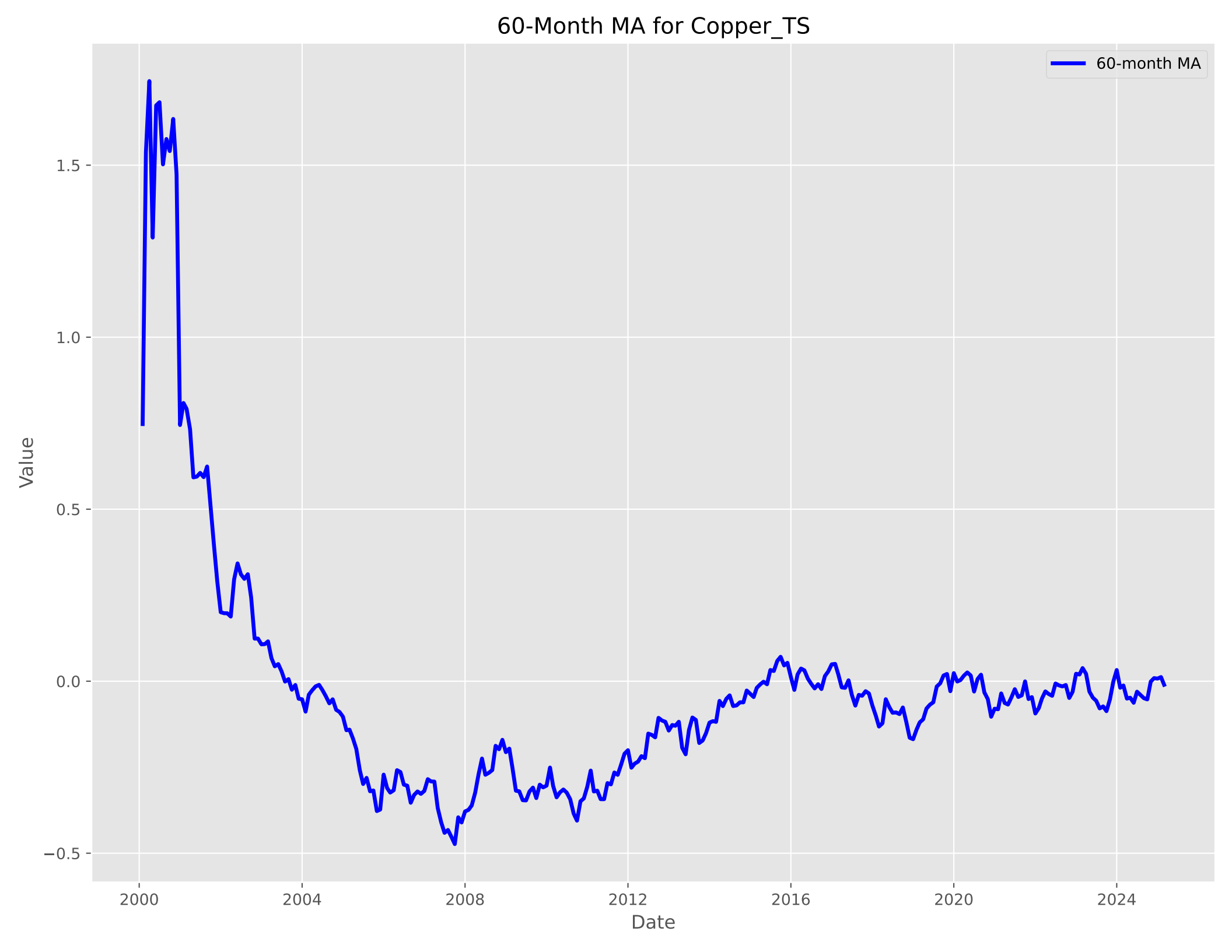
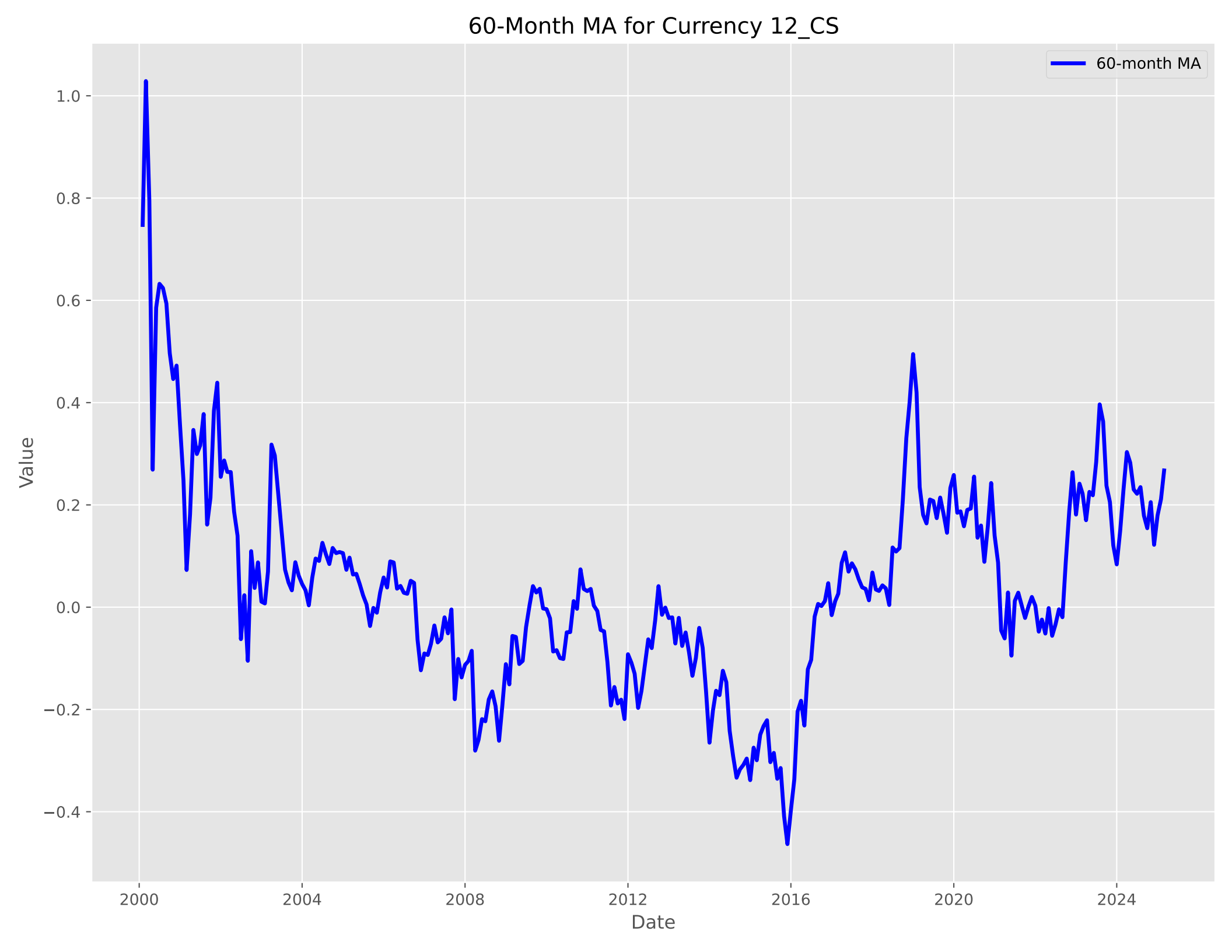
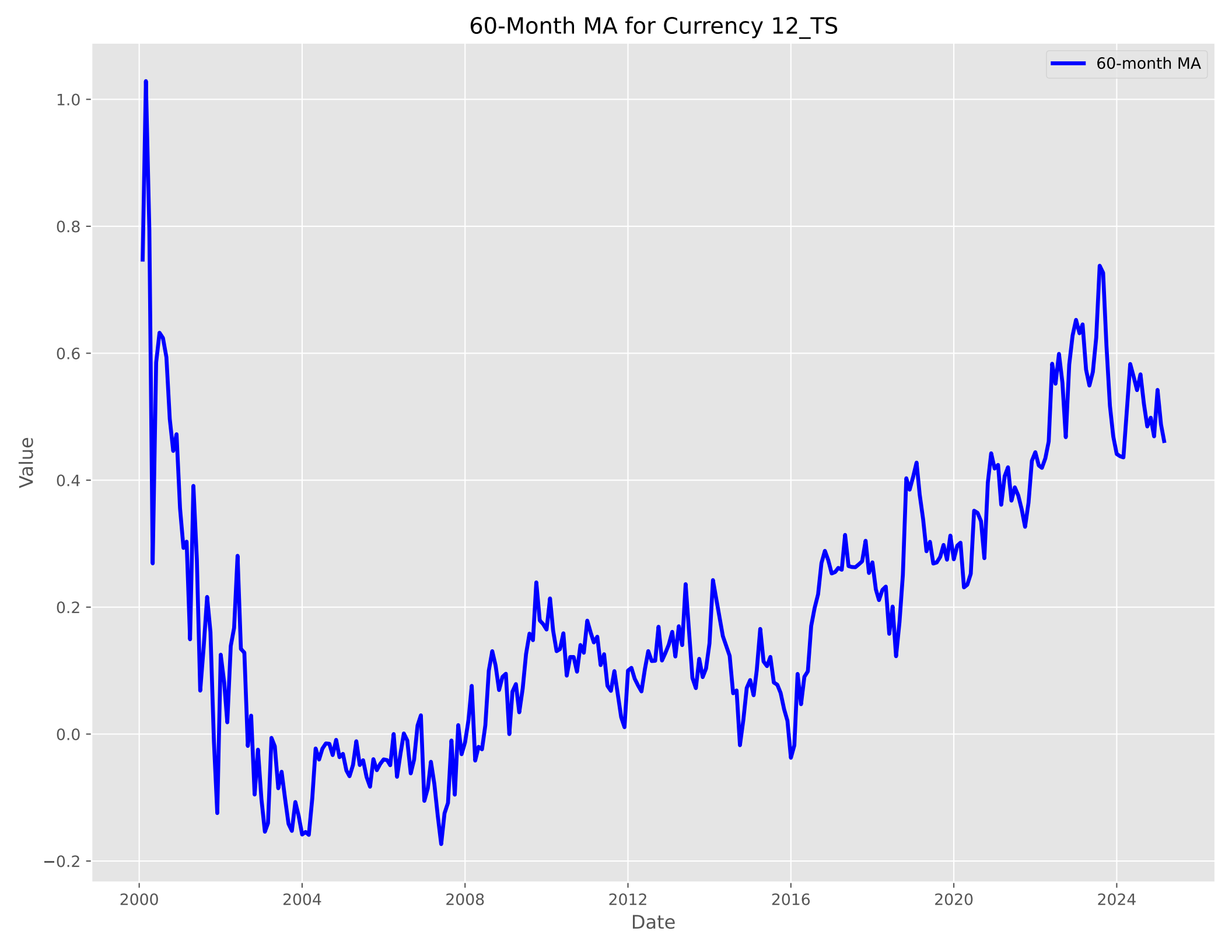
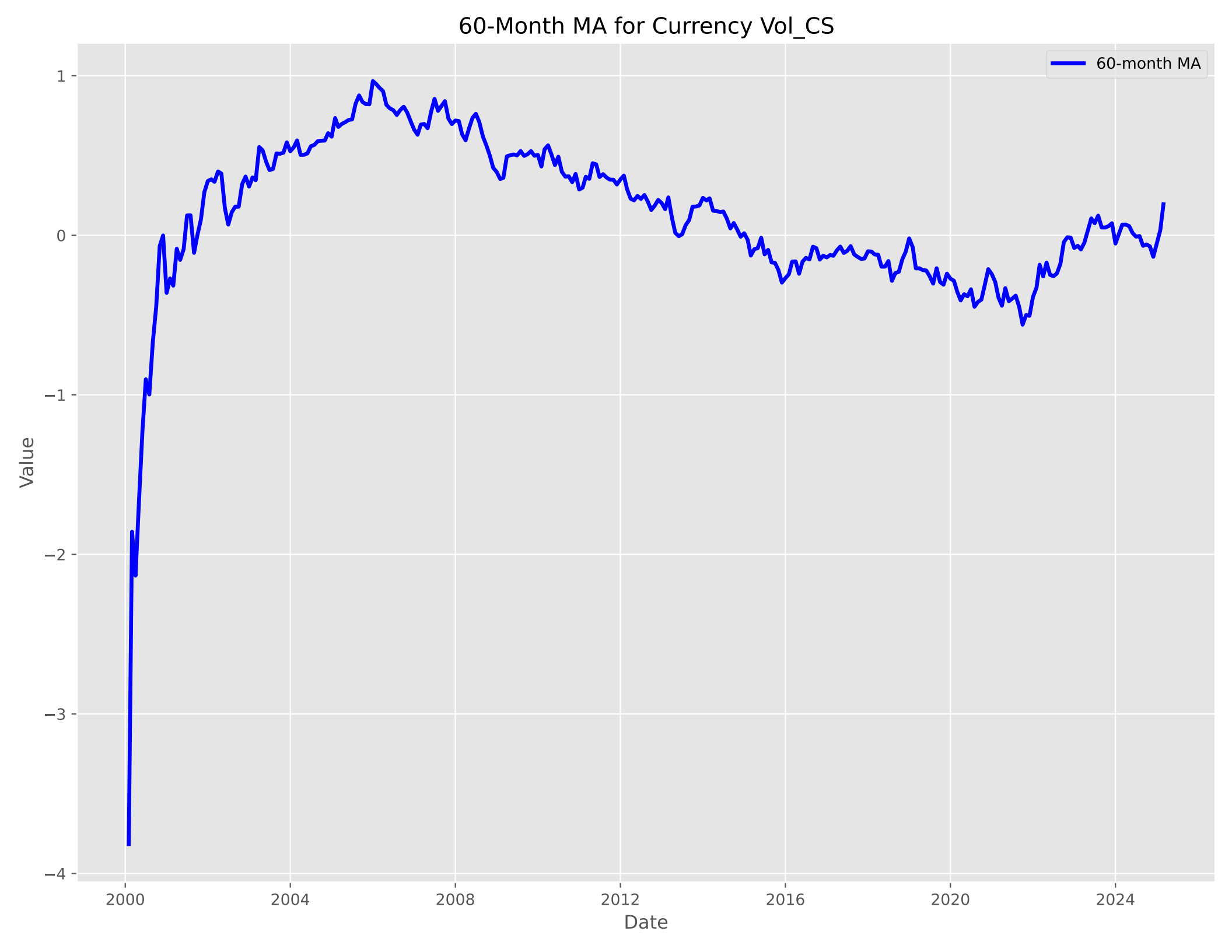
2016
2020
2024
Date

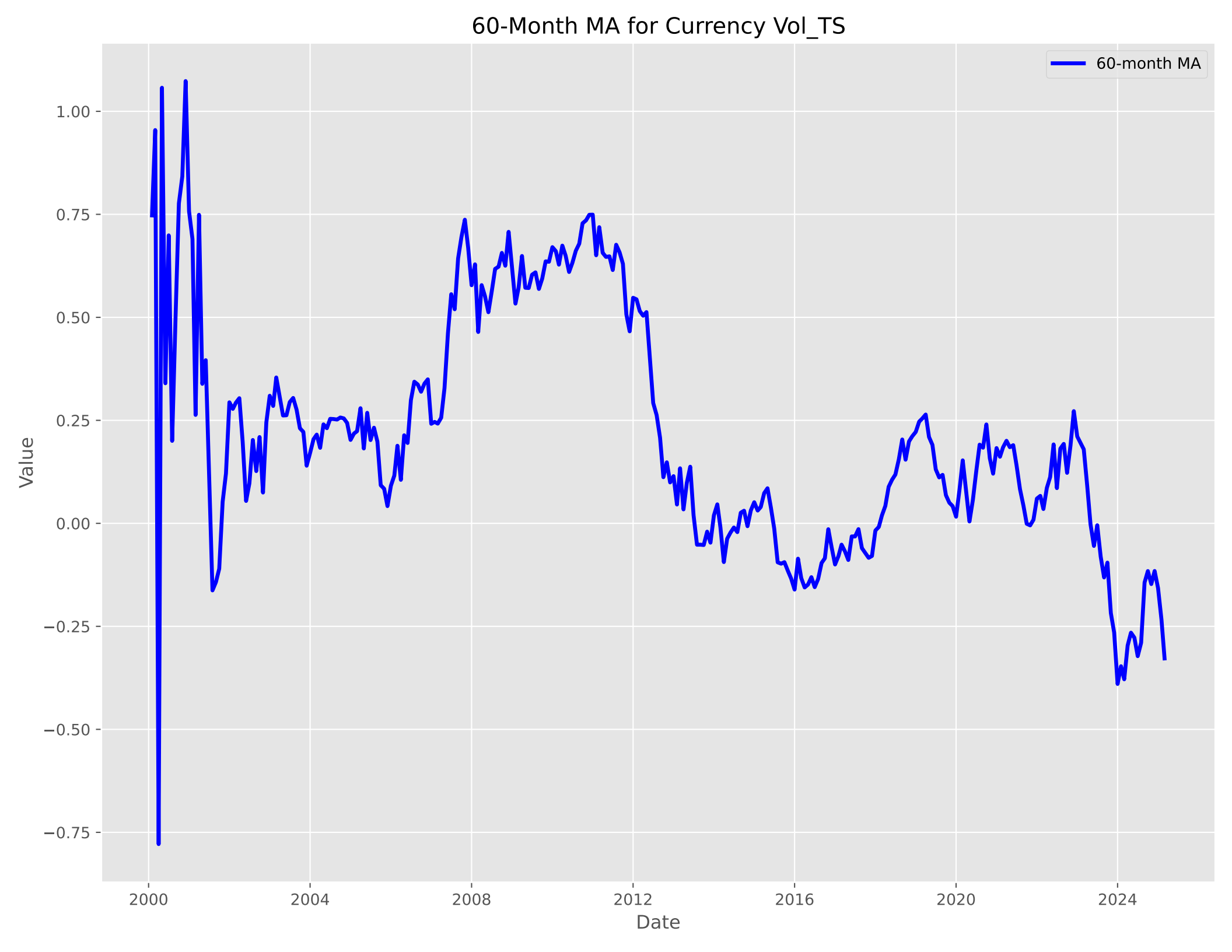

60-Month MA for Copper_CS
60-month MA
1.0
0.5
0.0
−0.5
−1.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

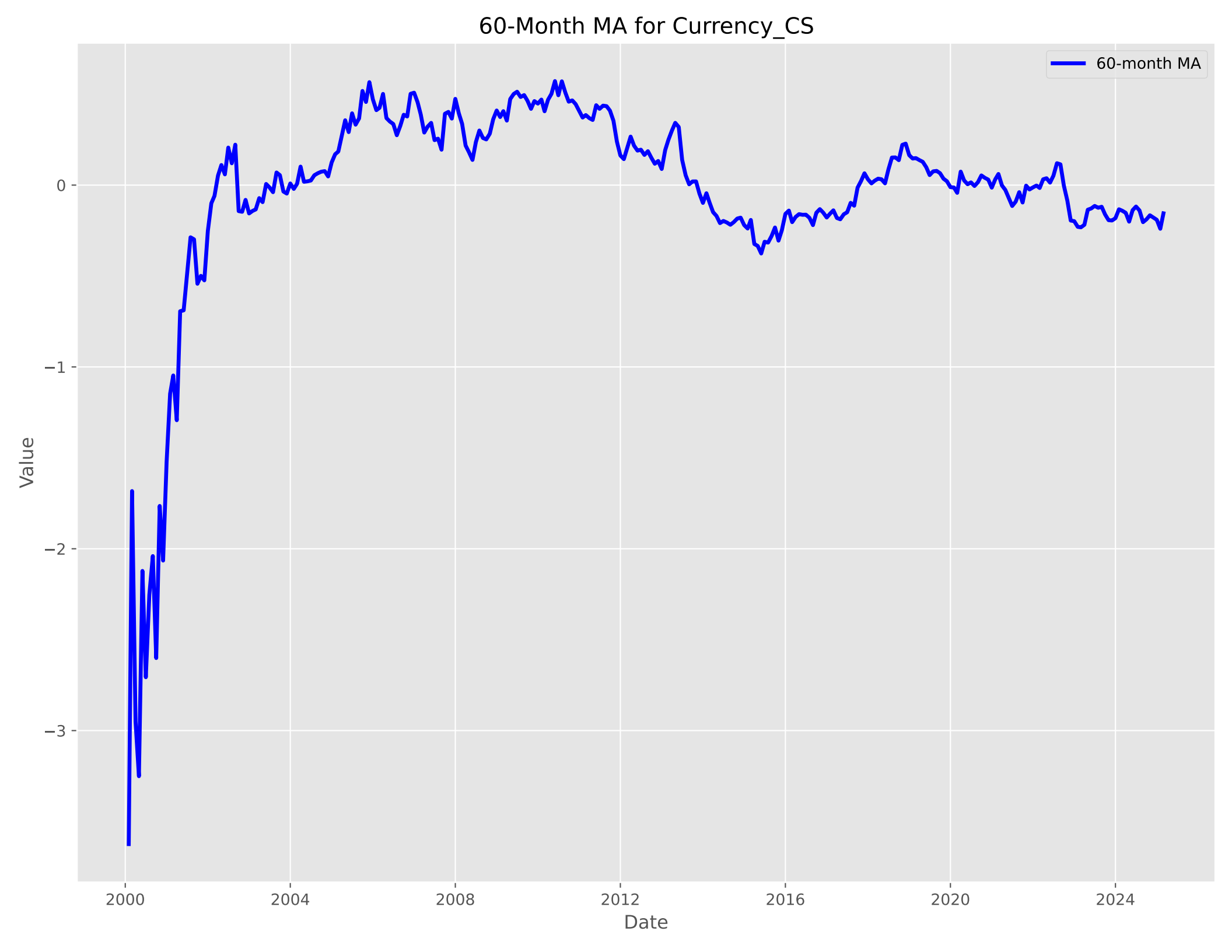

60-Month MA for Copper_TS
60-month MA
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date

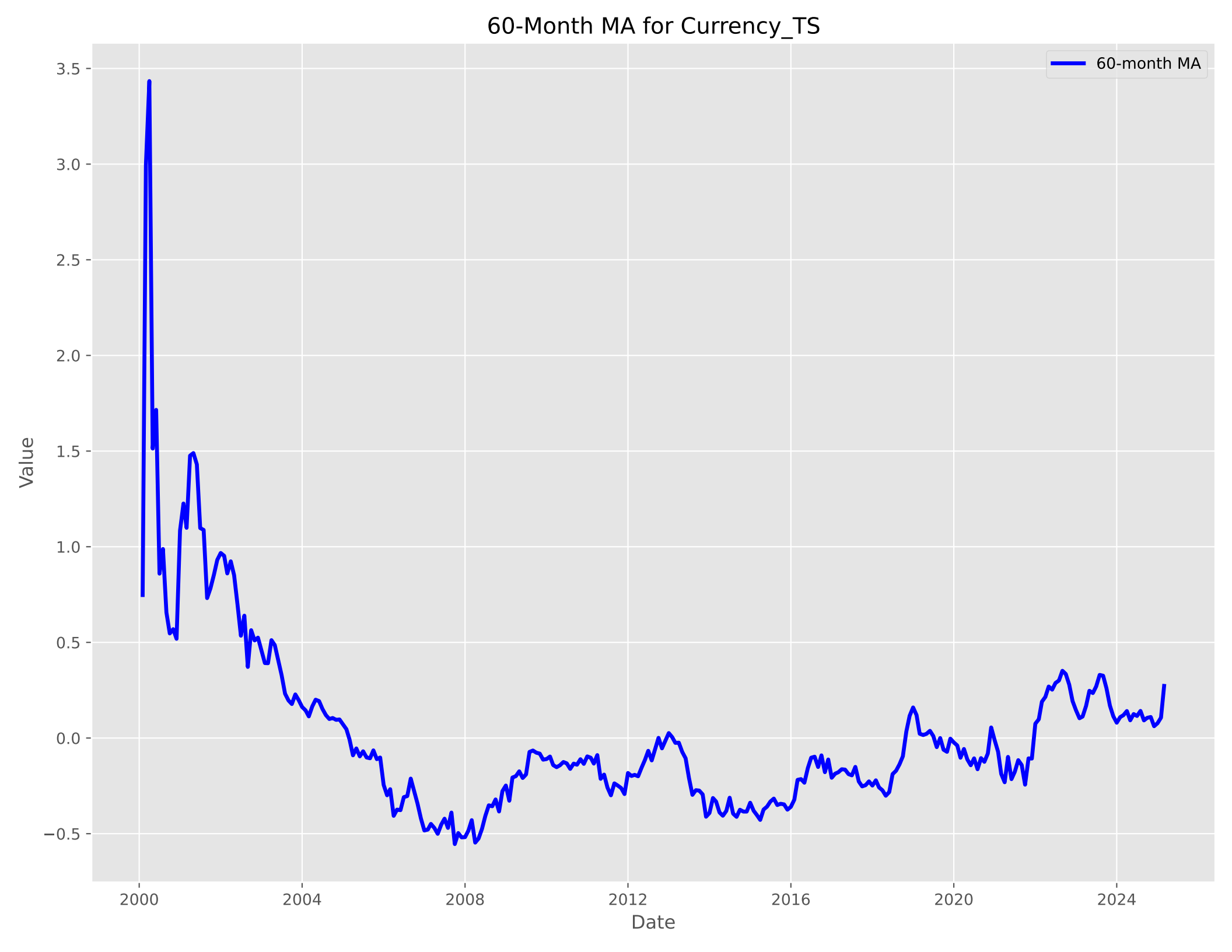

60-Month MA for Currency 12_CS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date

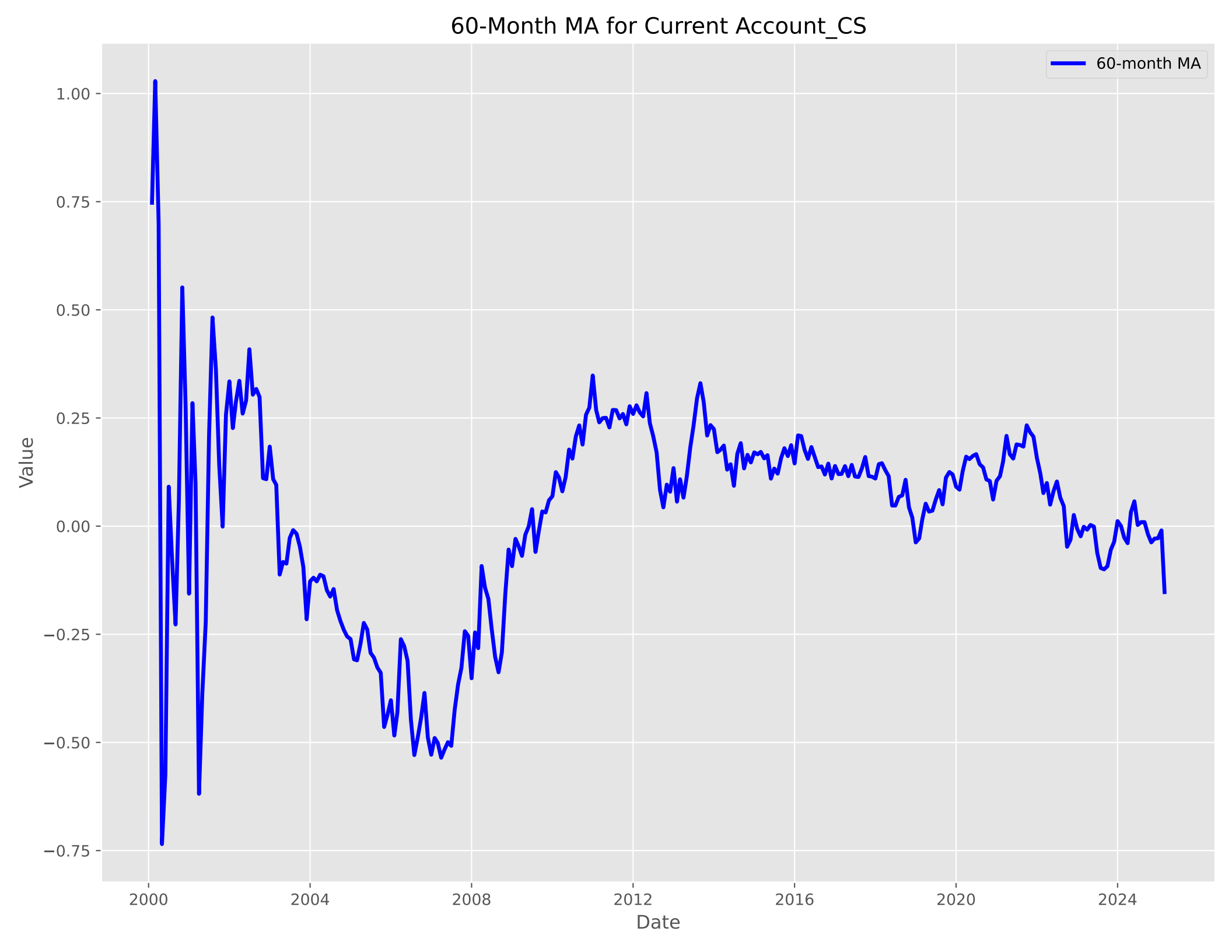

60-Month MA for Currency 12_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date

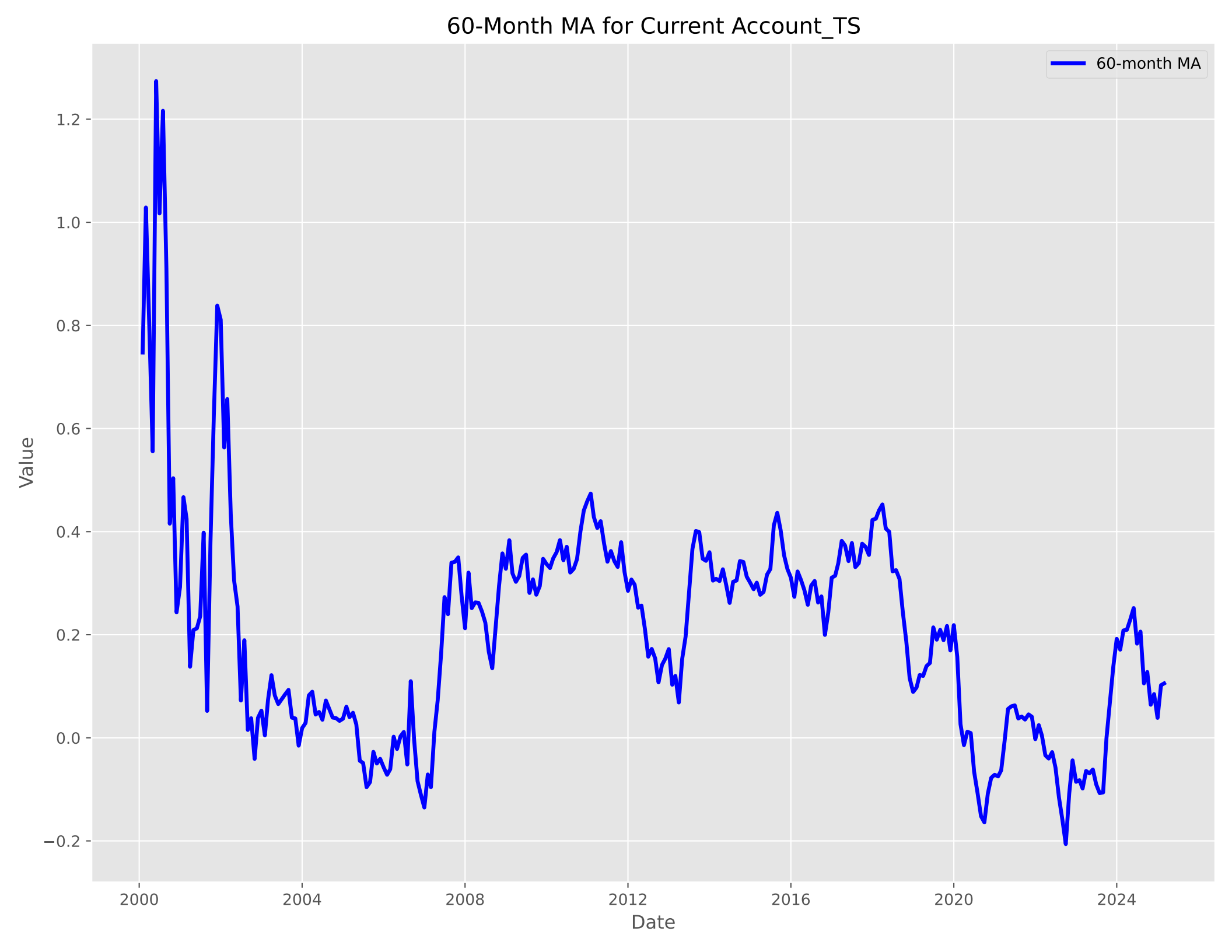

60-Month MA for Currency Vol_CS
60-month MA
1
0
−1
−2
−3
−4
Value
2000
2004
2008
2012
2016
2020
2024
Date

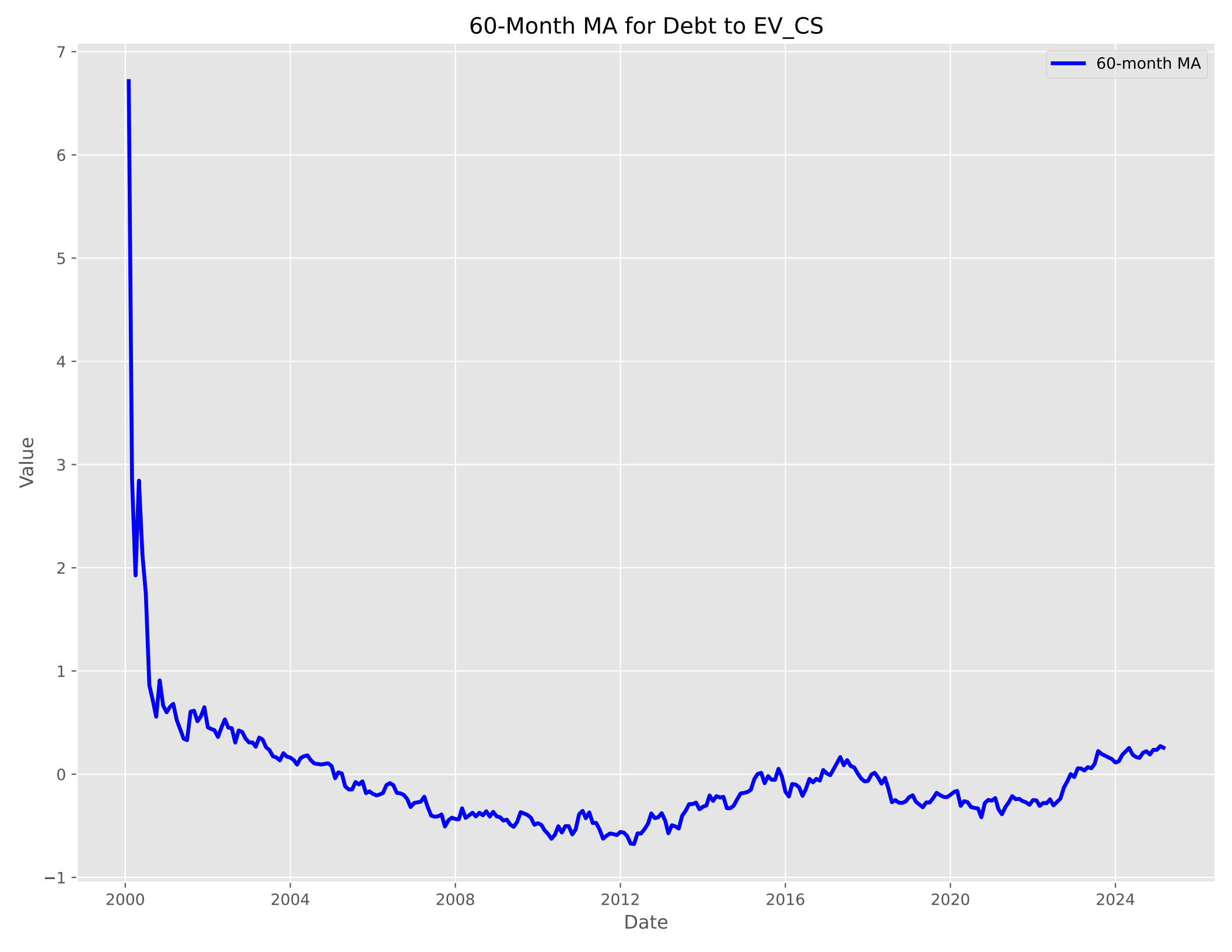

60-Month MA for Currency Vol_TS
60-month MA
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
Value
2000
2004
2008
2012
2016
2020
2024
Date

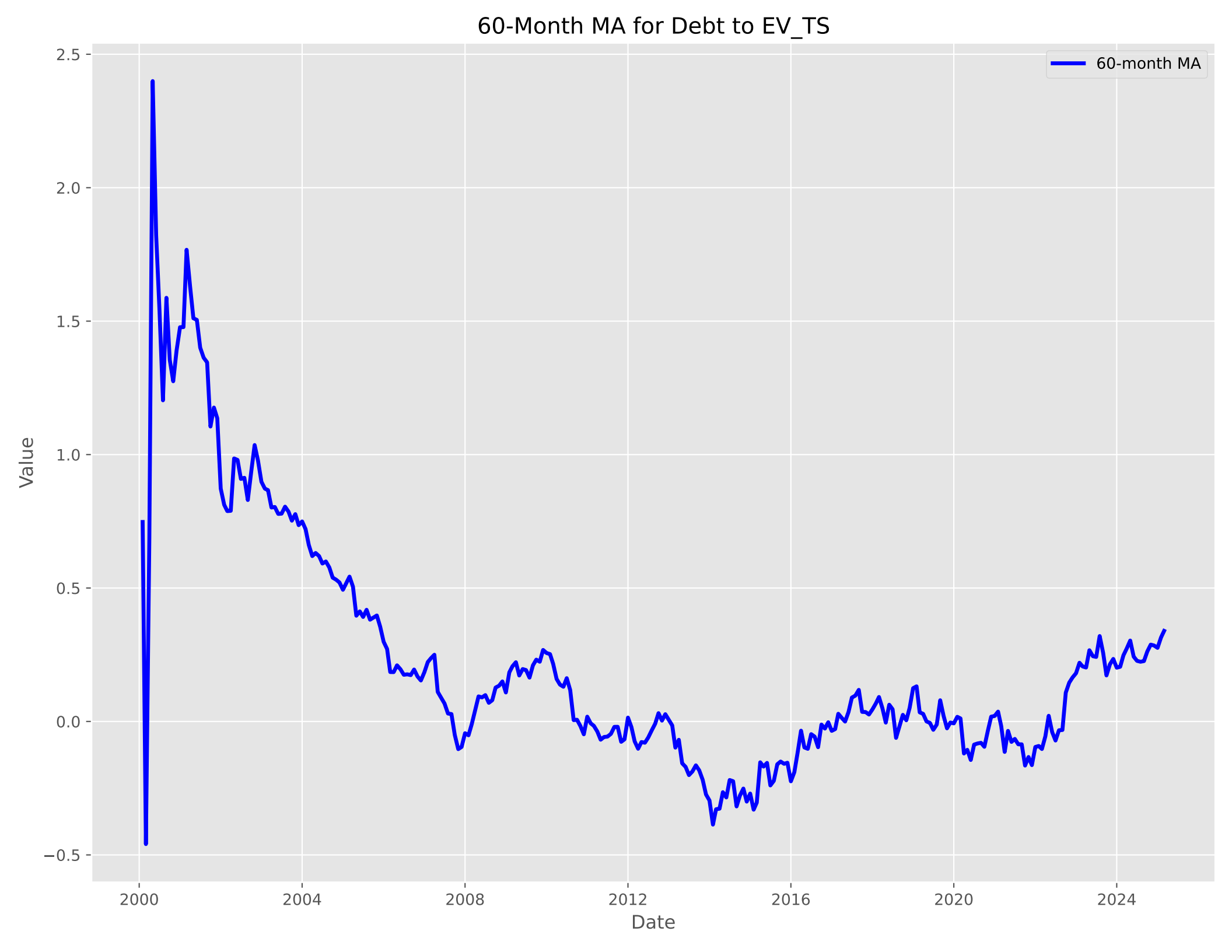

60-Month MA for Currency_CS
60-month MA
0
−1
−2
−3
Value
2000
2004
2008
2012
2016
2020
2024
Date

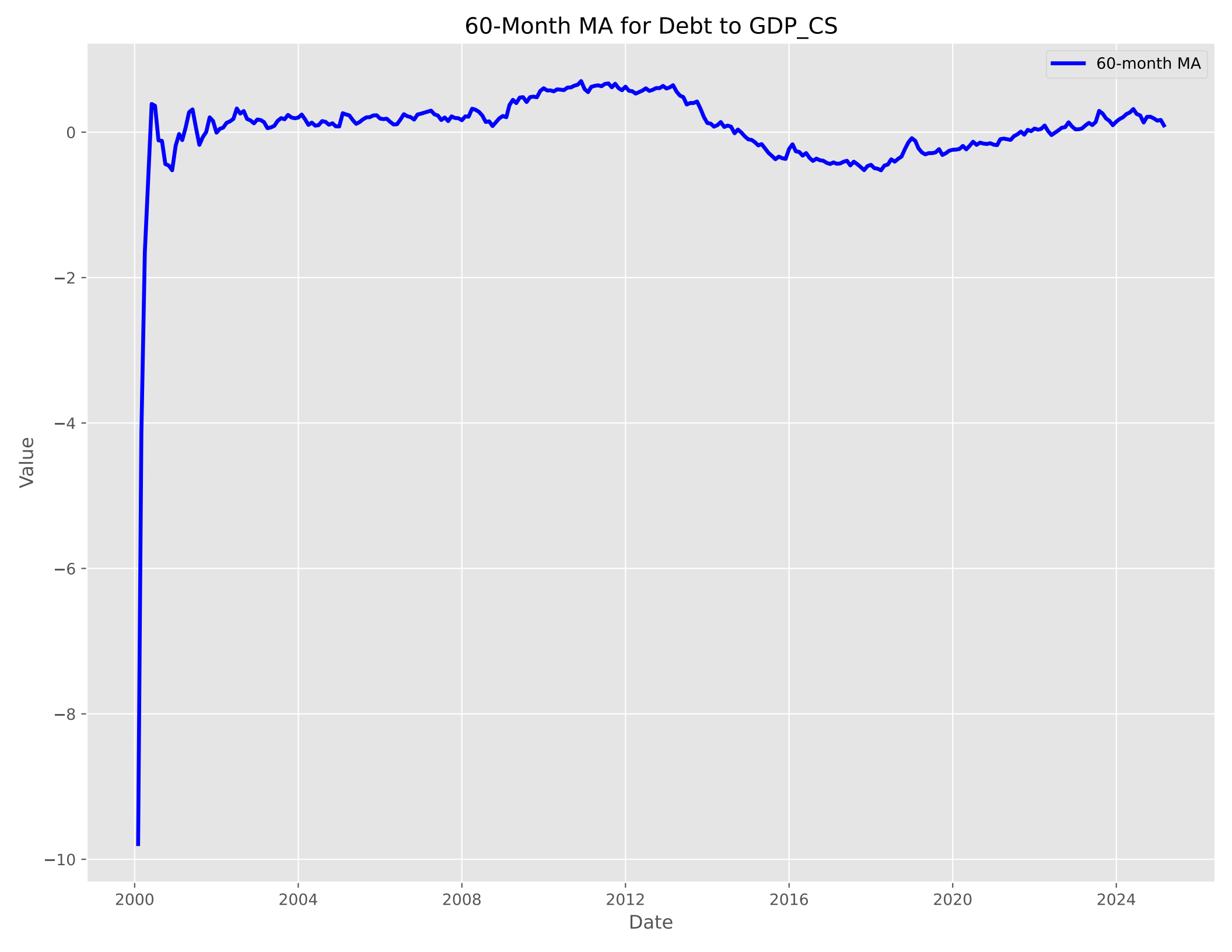

60-Month MA for Currency_TS
60-month MA
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Current Account_CS
60-month MA
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Current Account_TS
60-month MA
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Debt to EV_CS
60-month MA
Value
Date
7
6
5
4
3
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024


60-Month MA for Debt to EV_TS
60-month MA
2.5
2.0
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Debt to GDP_CS
60-month MA
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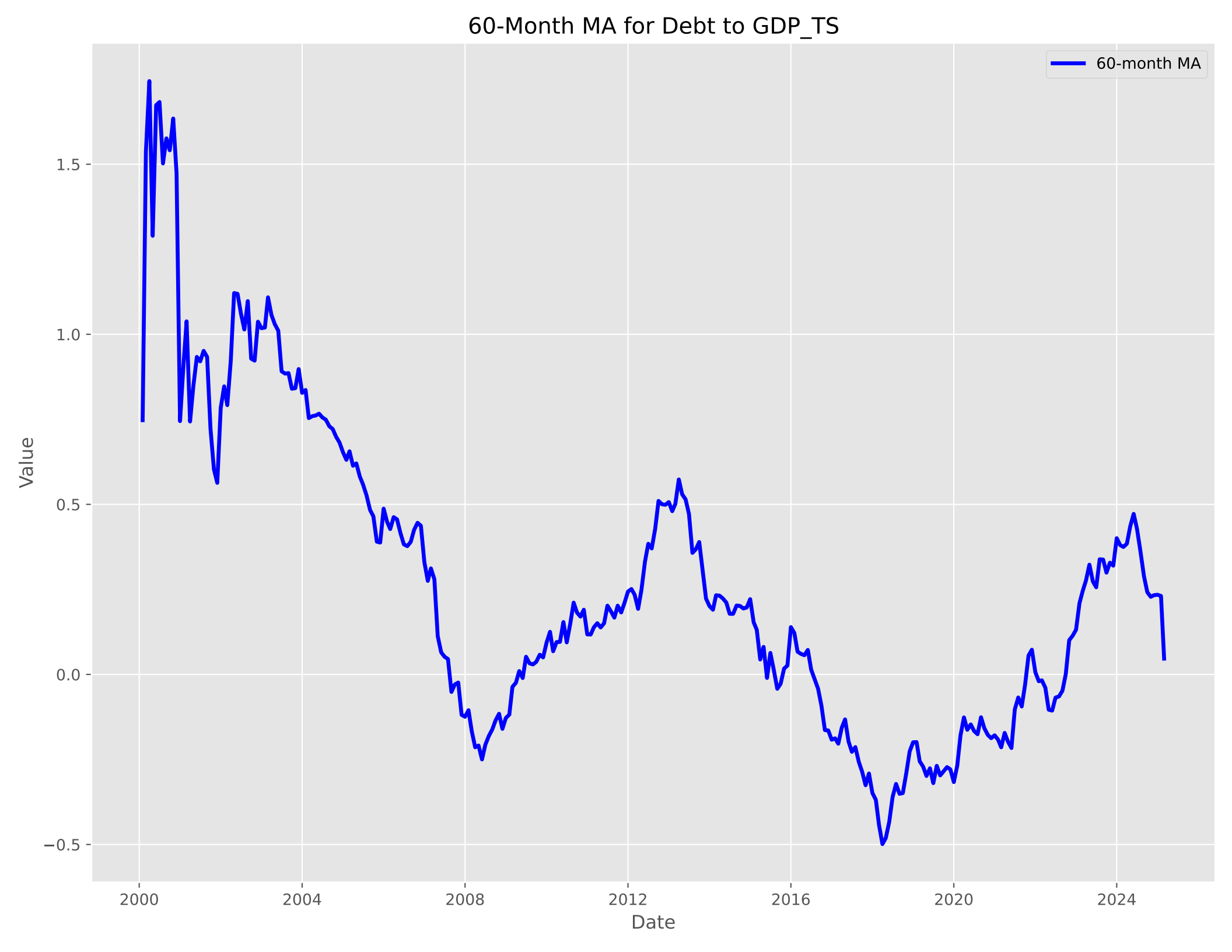
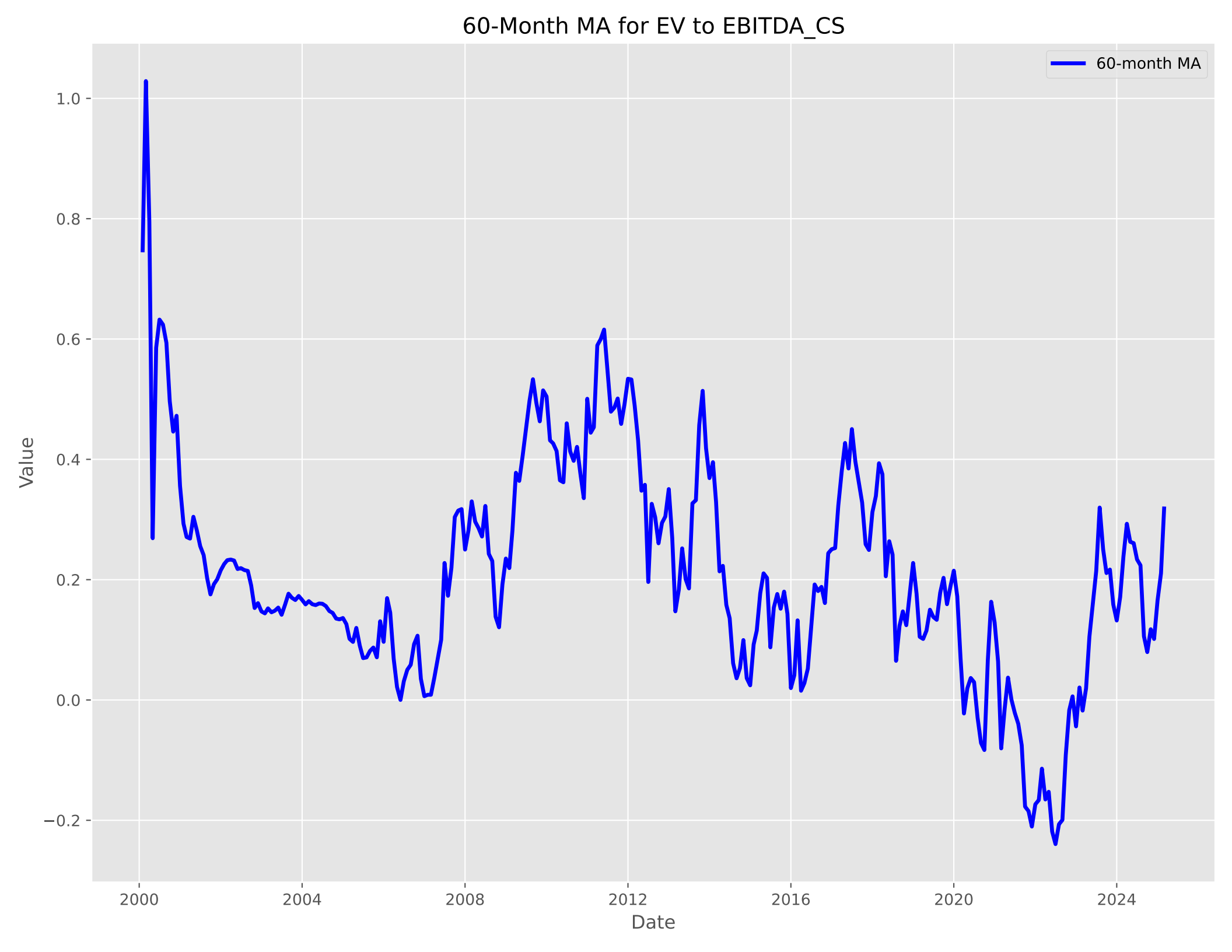
−4
−6
−8
−10
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Debt to GDP_TS
60-month MA
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for EV to EBITDA_CS
60-month MA
1.0
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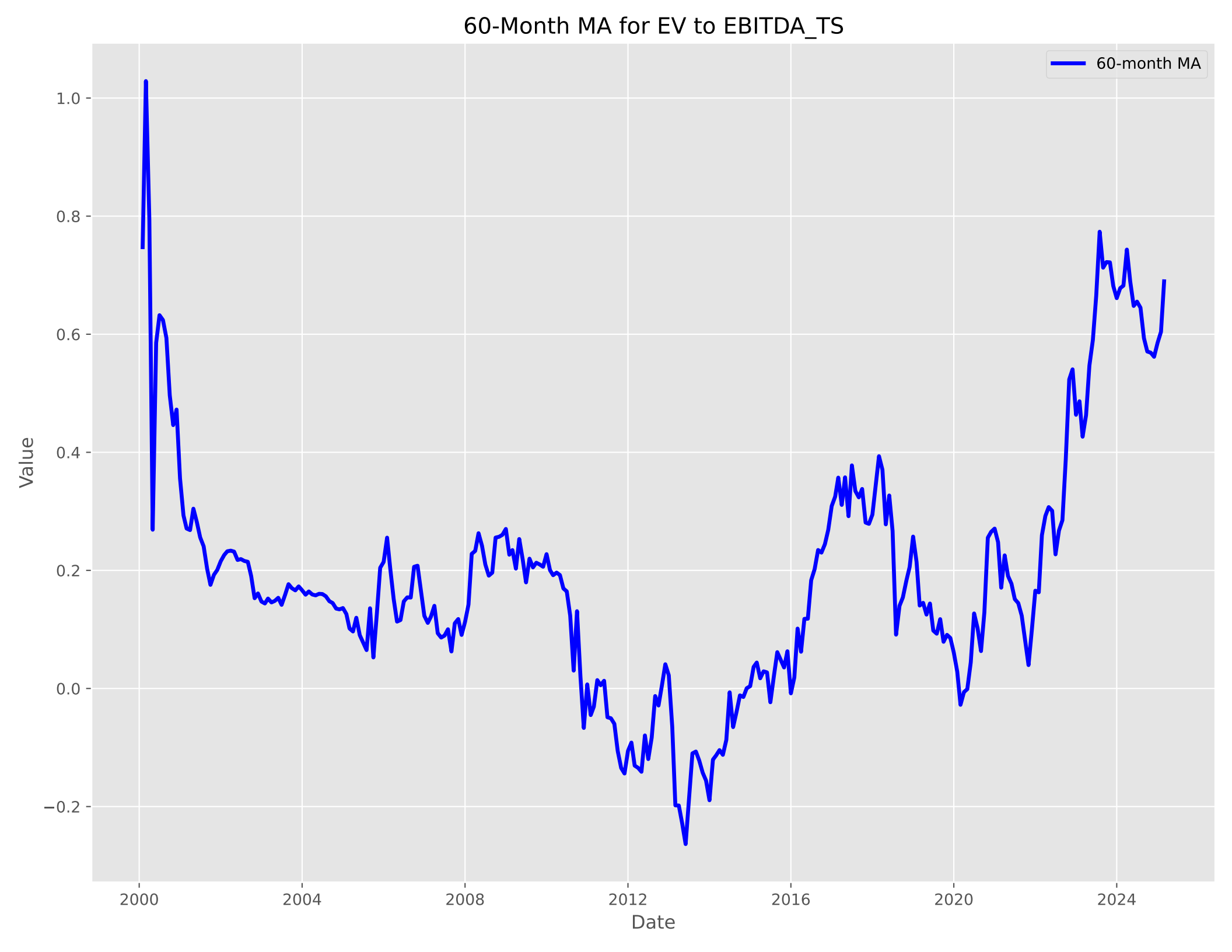
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for EV to EBITDA_TS
60-month MA
1.0
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0.4
0.2
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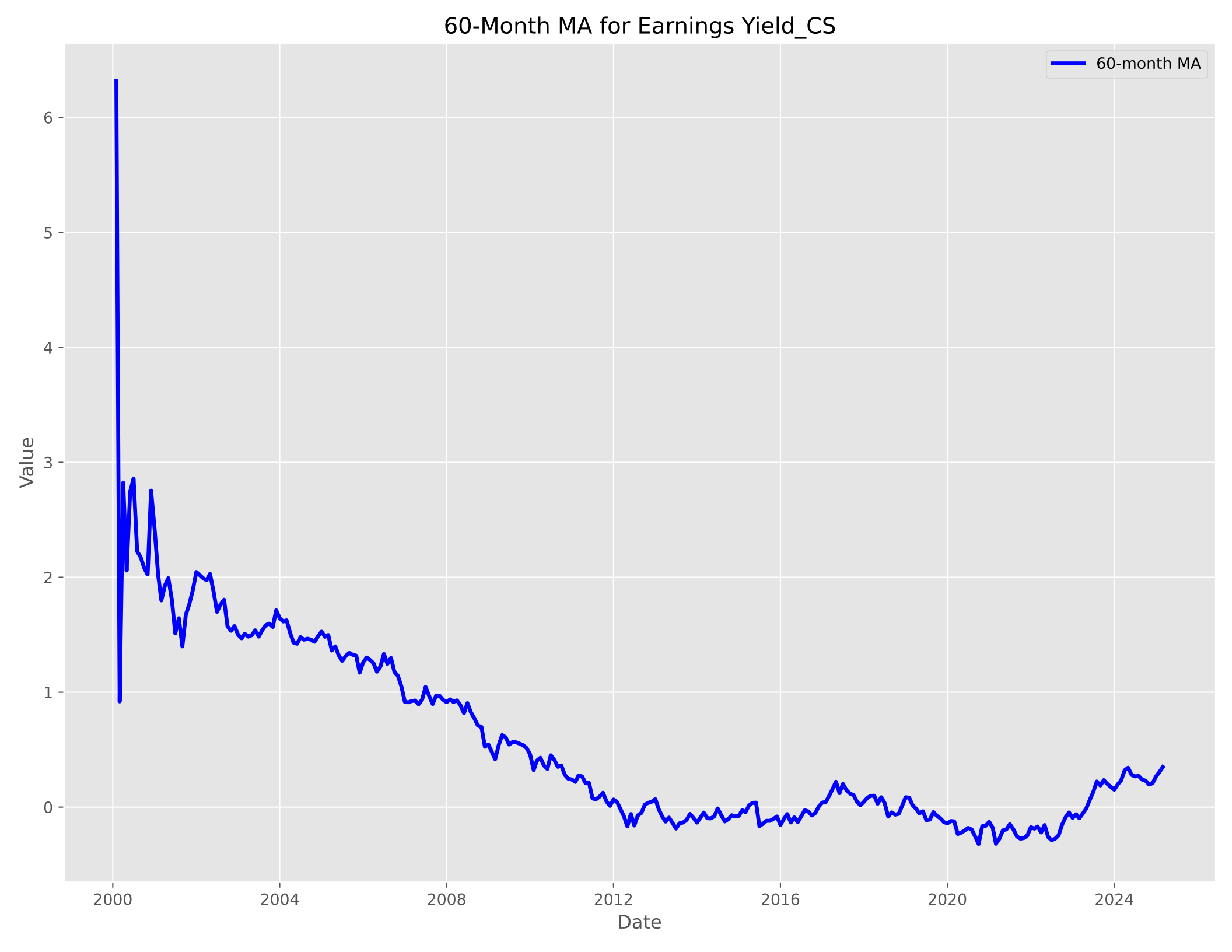
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Earnings Yield_CS
60-month MA
Value
Date
6
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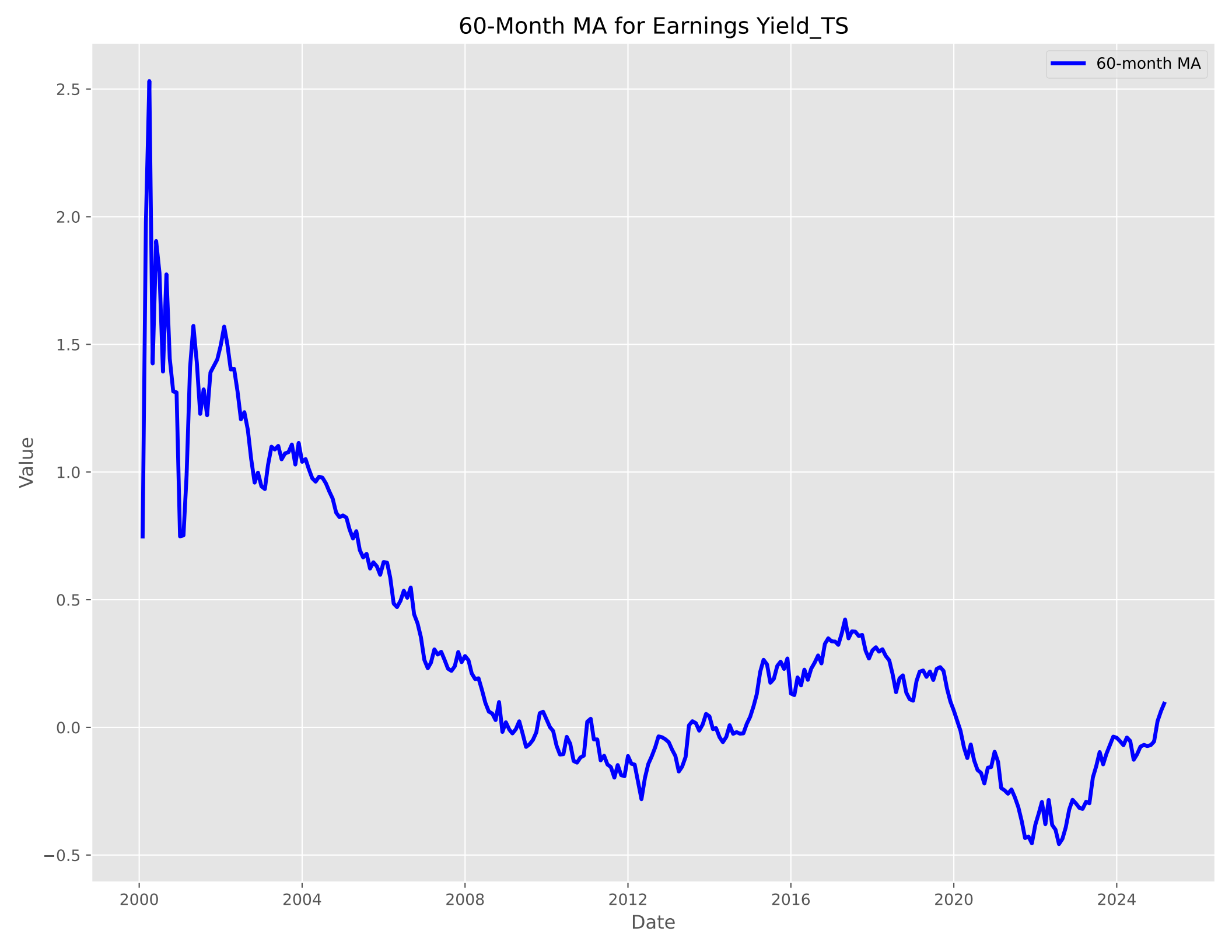
4
3
2
1
0
2000
2004
2008
2012
2016
2020
2024


60-Month MA for Earnings Yield_TS
60-month MA
2.5
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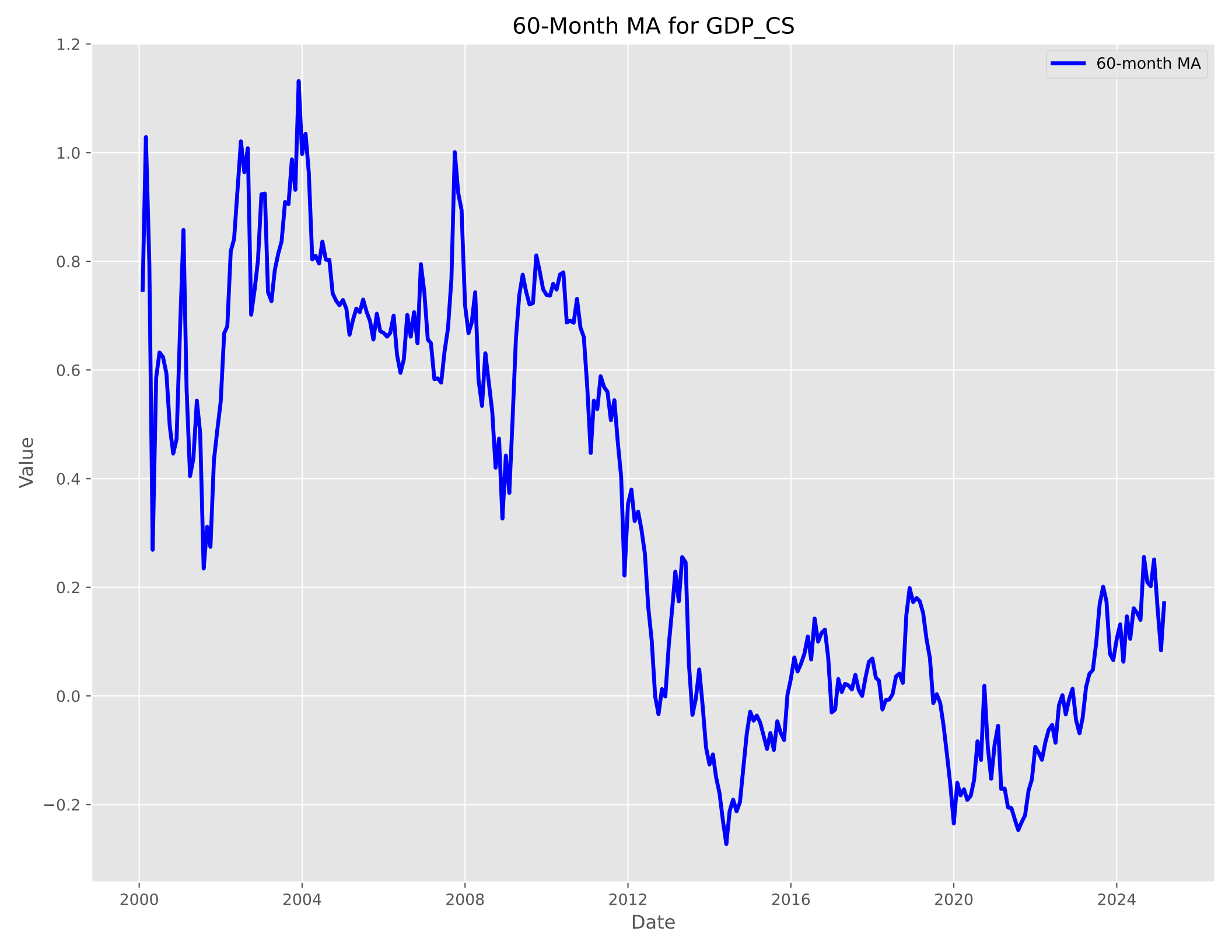
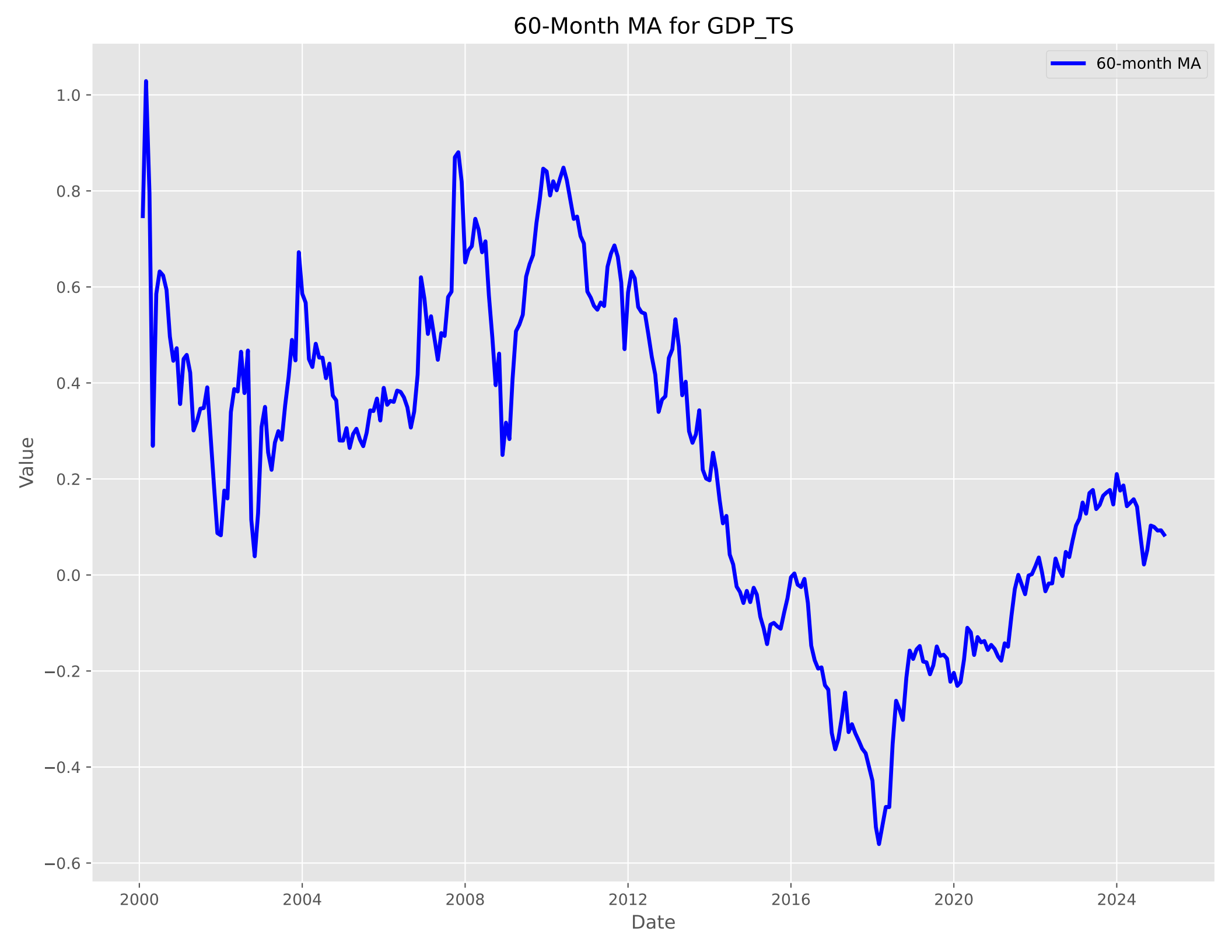
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for GDP_CS
60-month MA
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for GDP_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
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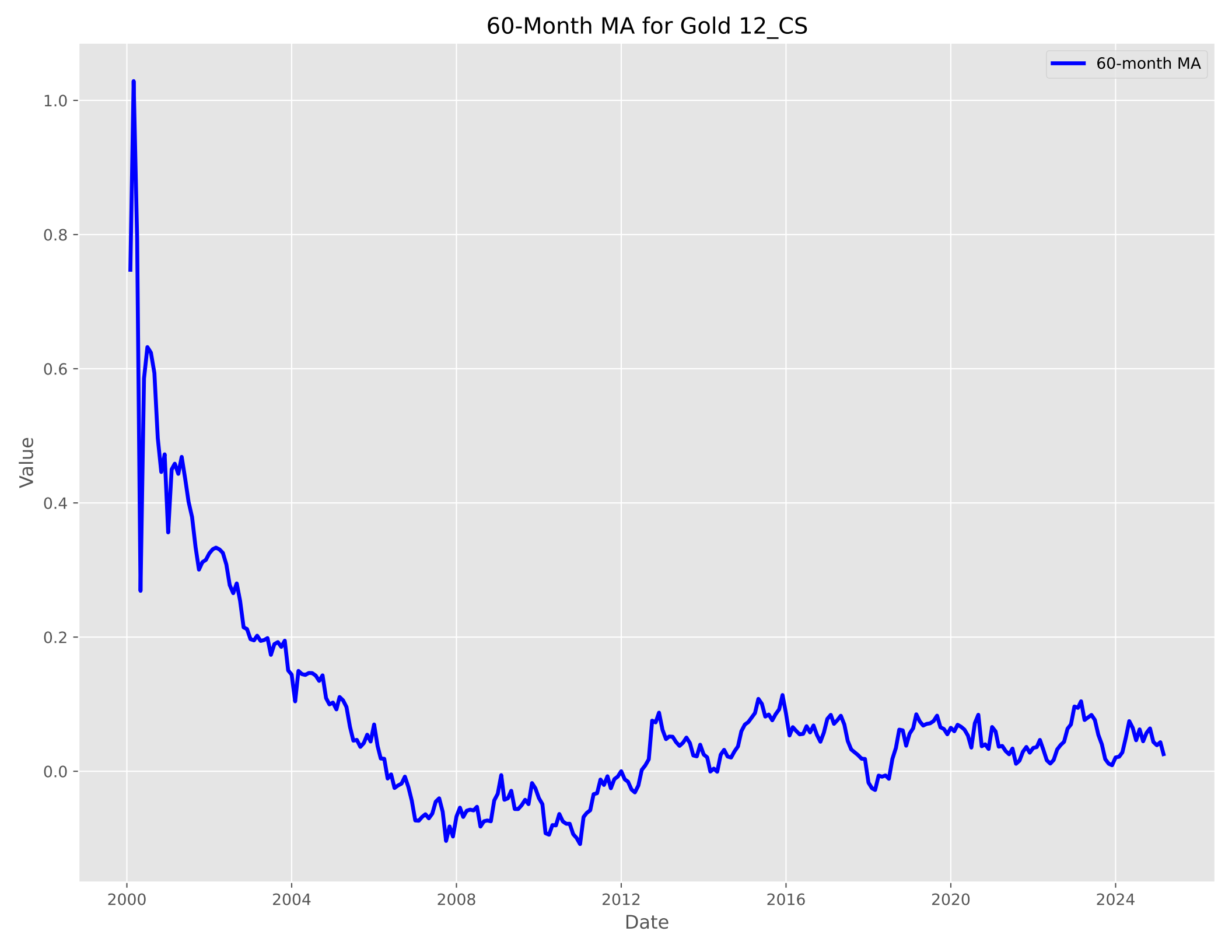
−0.4
−0.6
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Gold 12_CS
60-month MA
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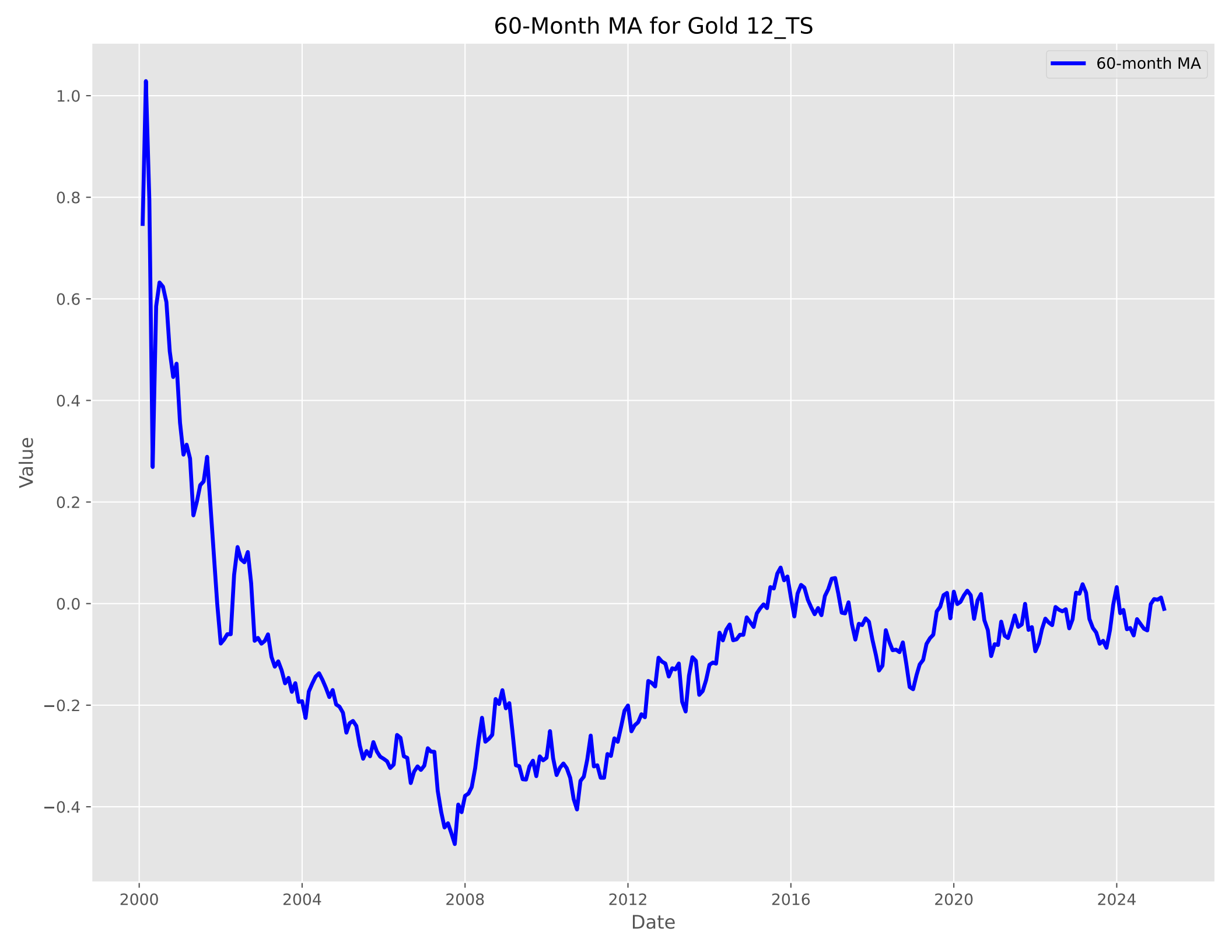
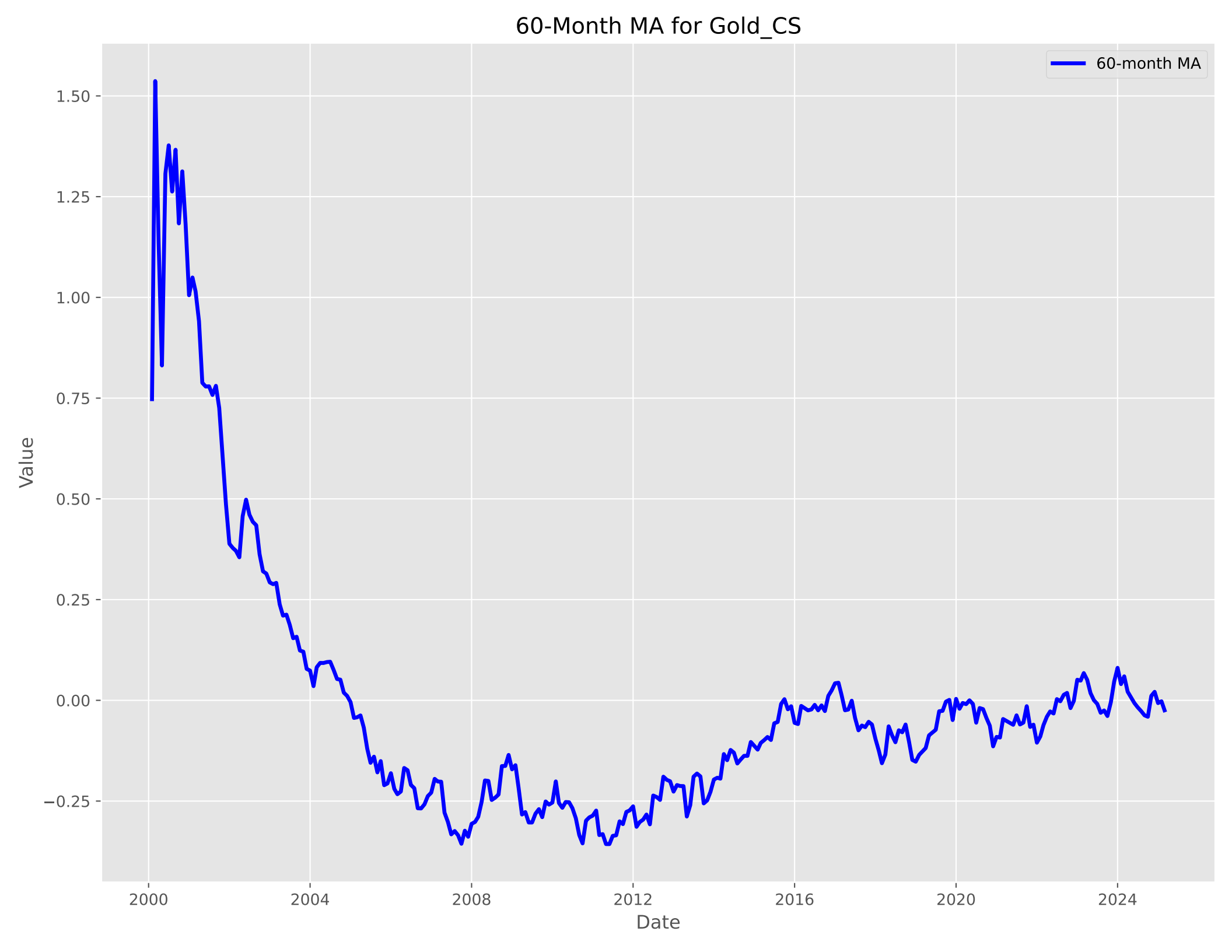
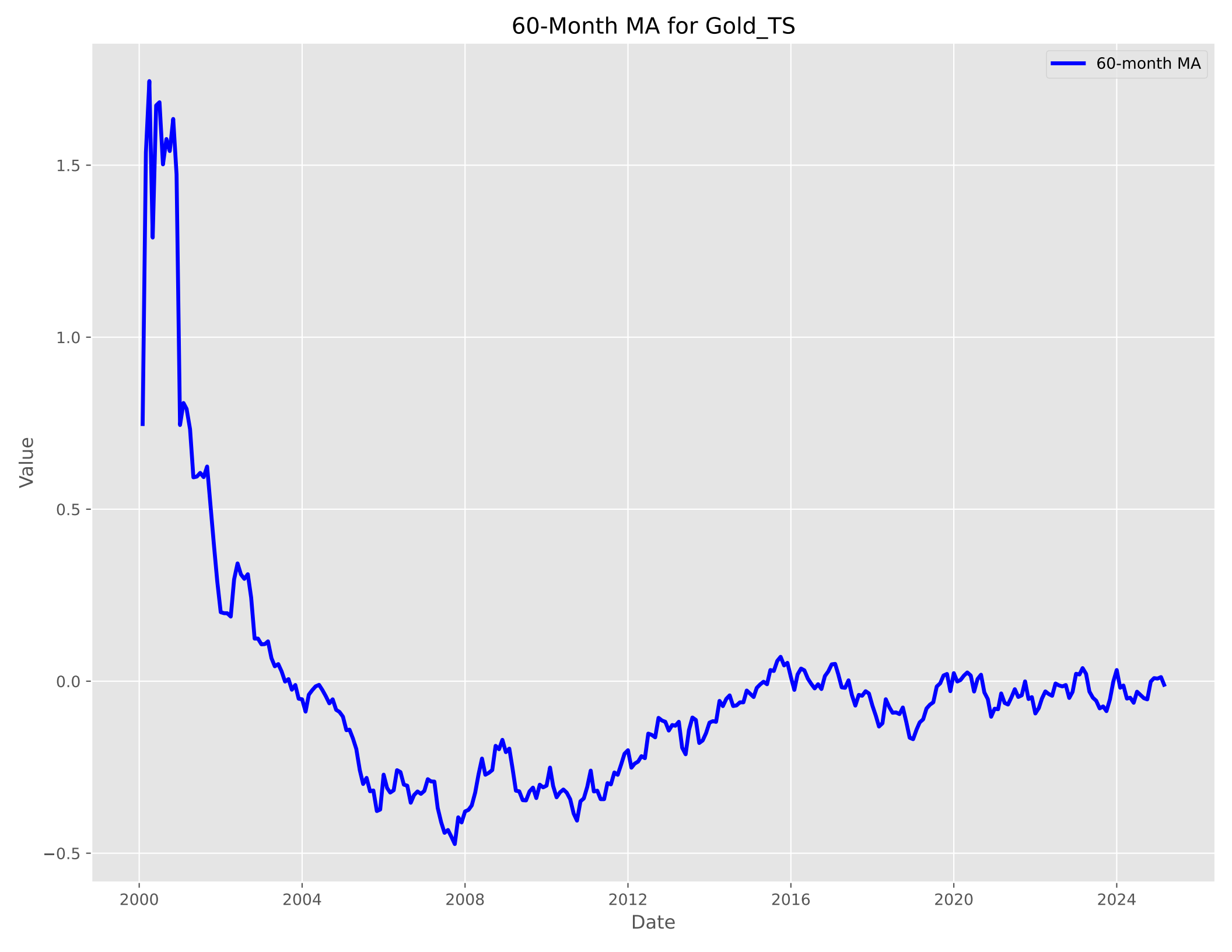
0.6
0.4
0.2
0.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Gold 12_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Gold_CS
60-month MA
1.50
1.25
1.00
0.75
0.50
0.25
0.00
−0.25
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Gold_TS
60-month MA
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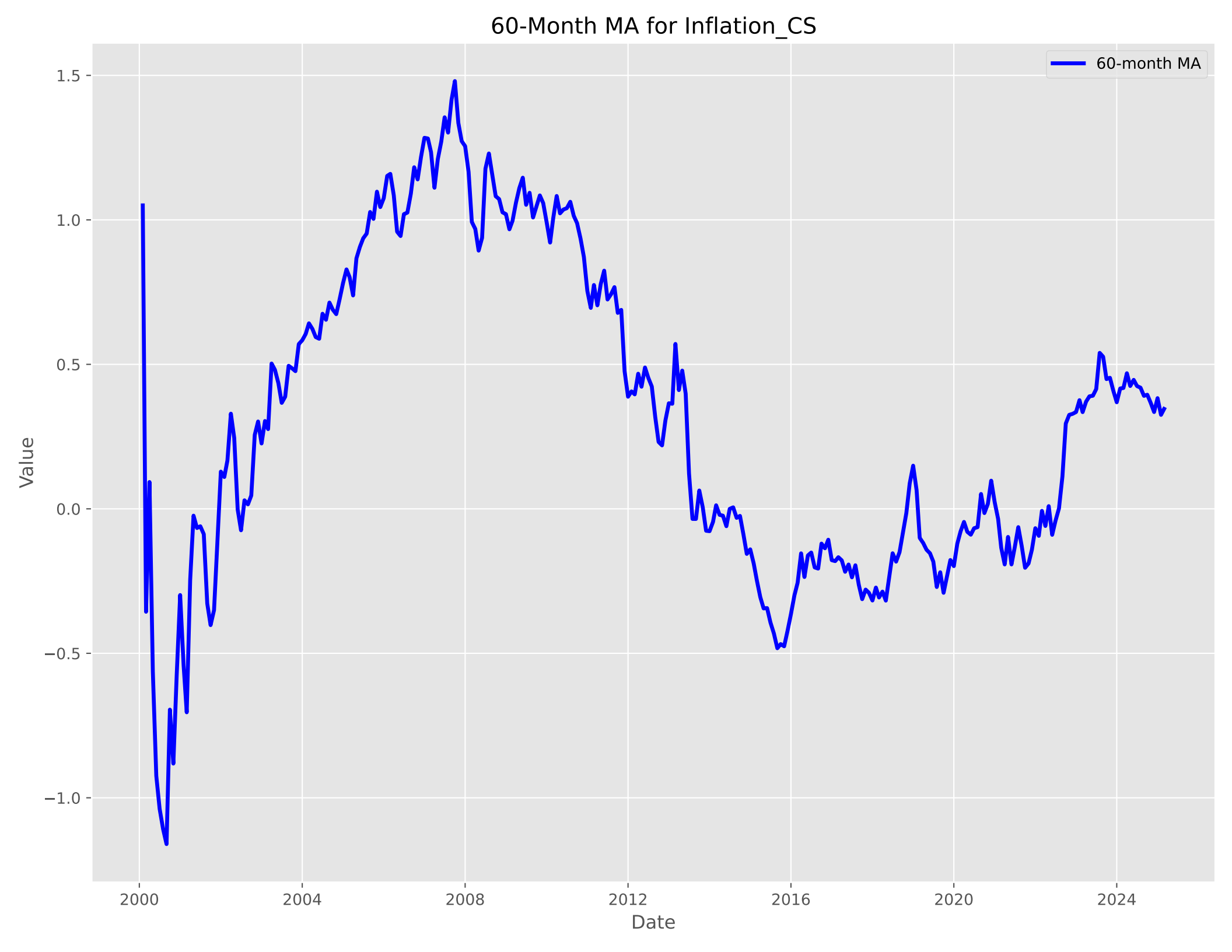
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Inflation_CS
60-month MA
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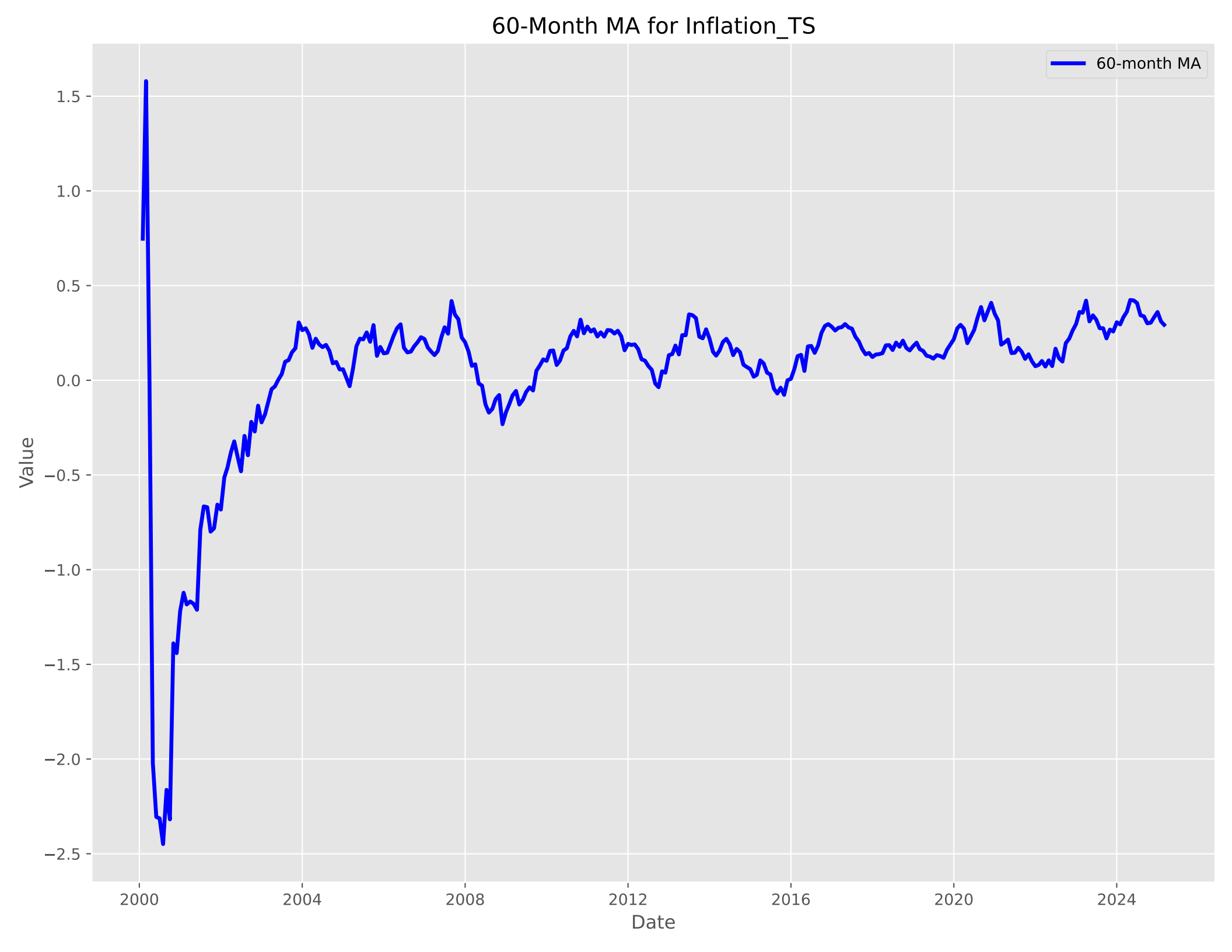
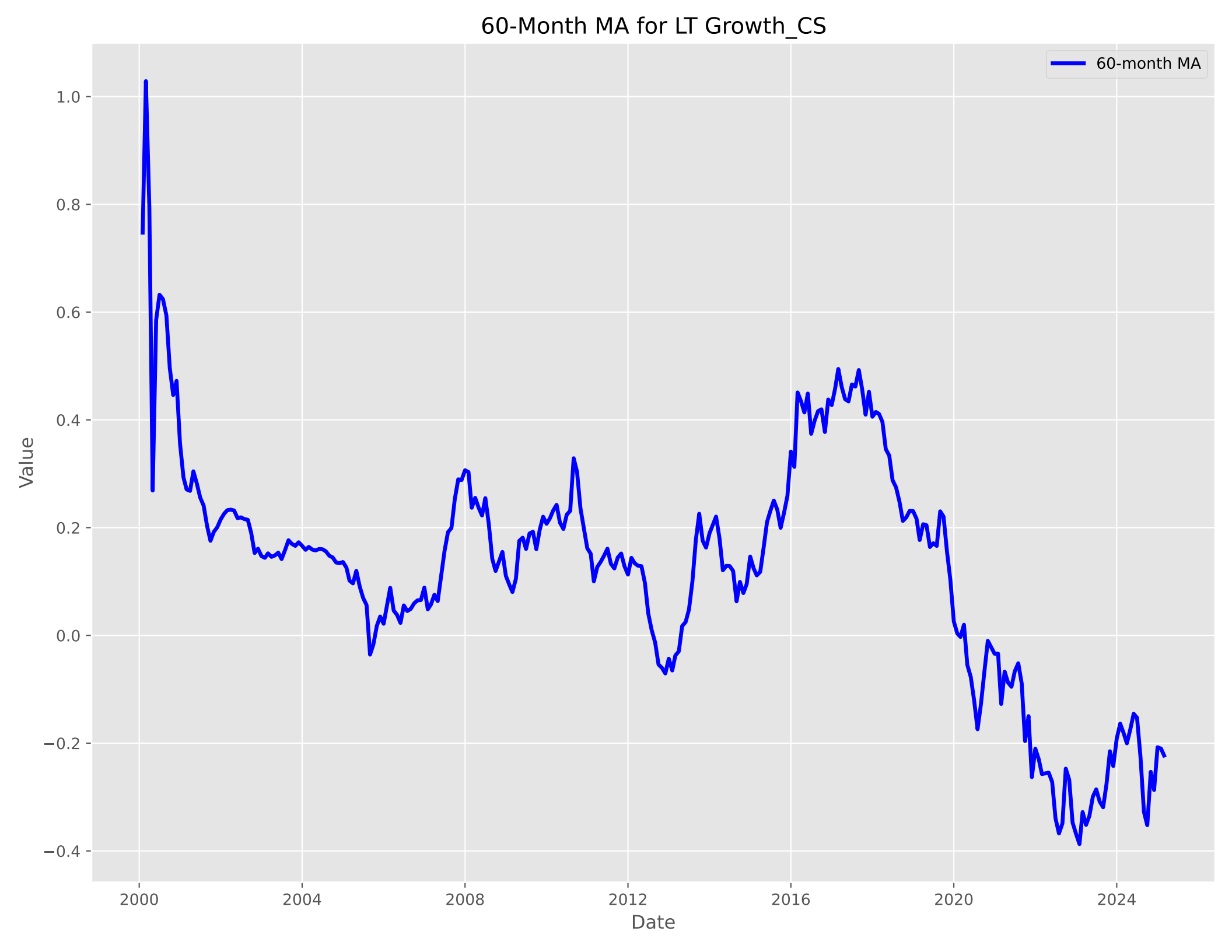
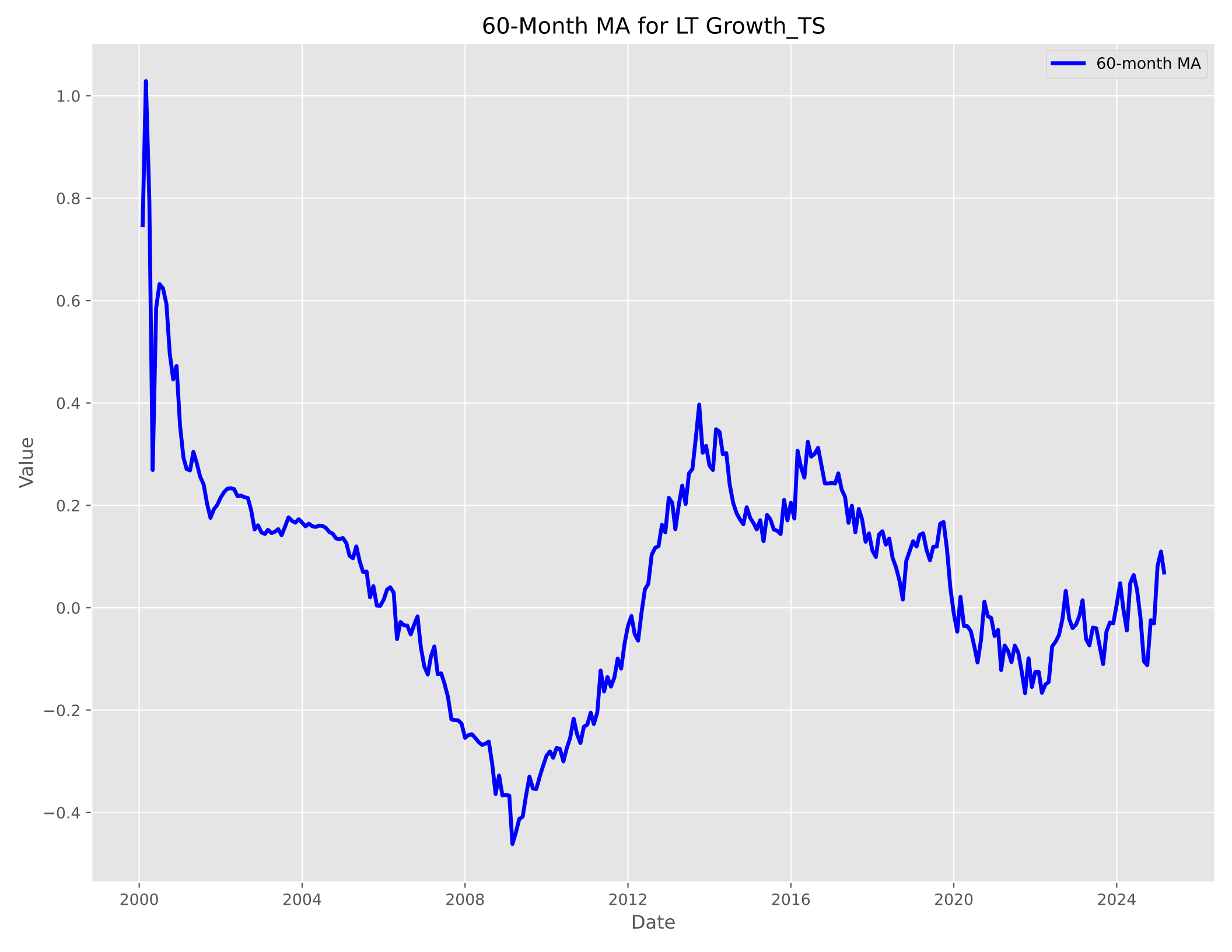
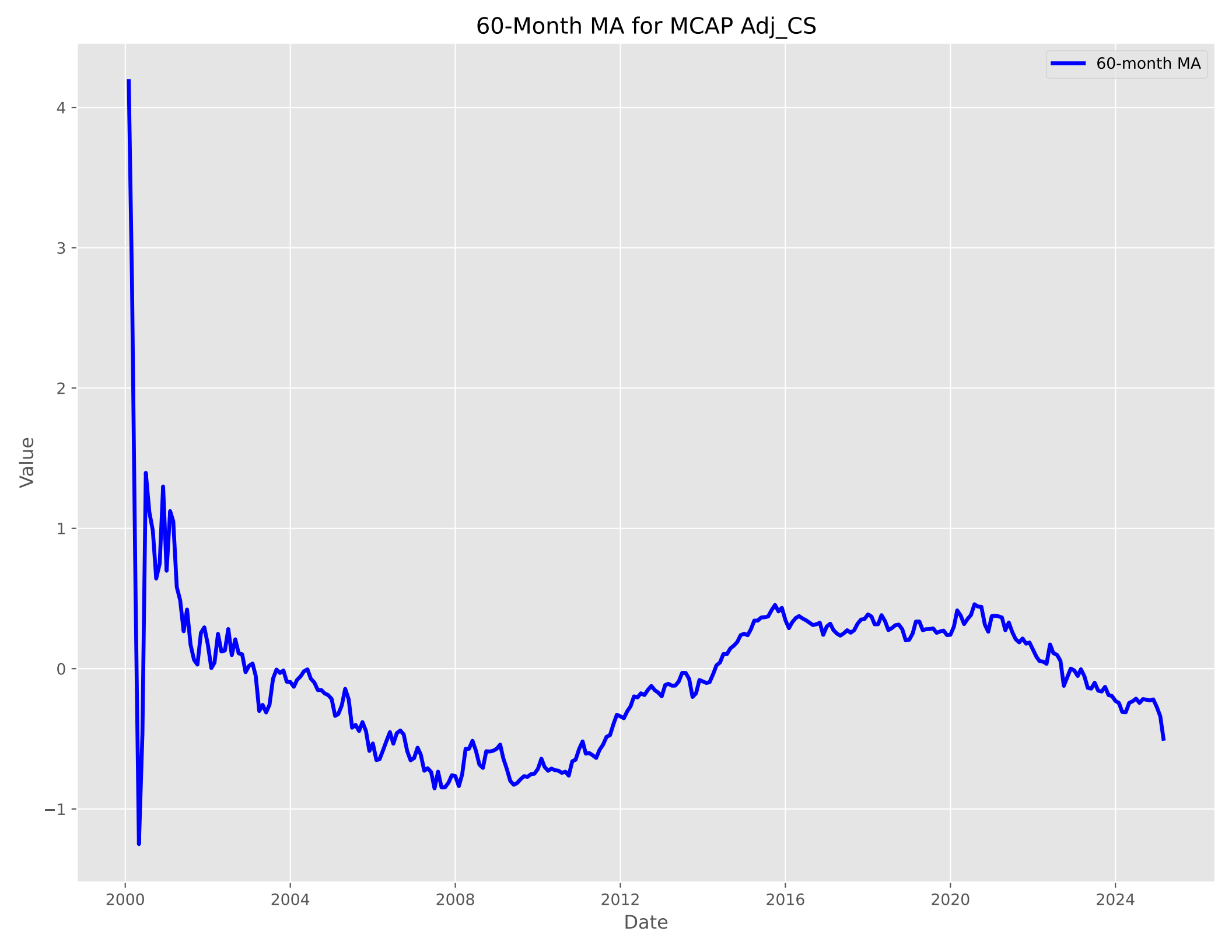
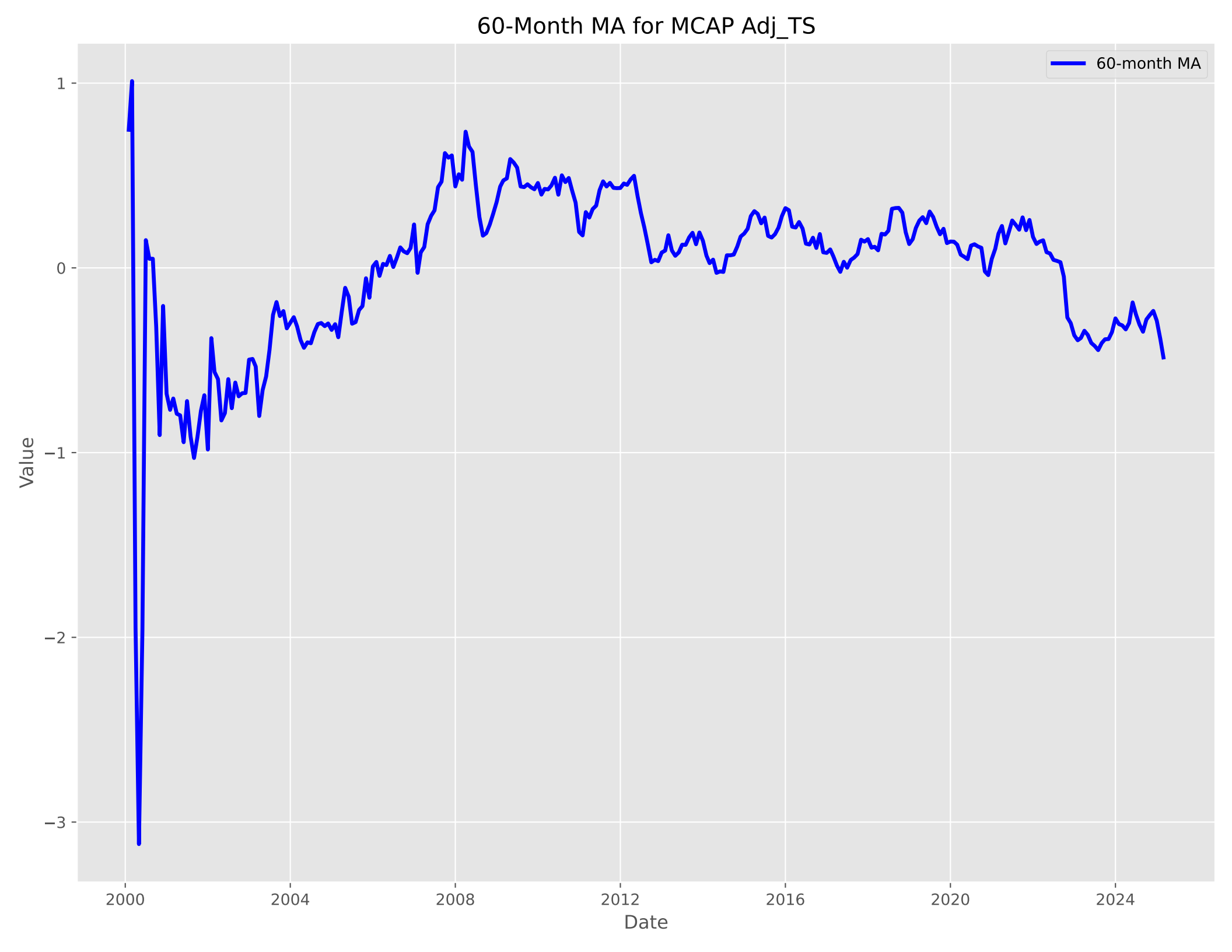
1.0
0.5
0.0
−0.5
−1.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

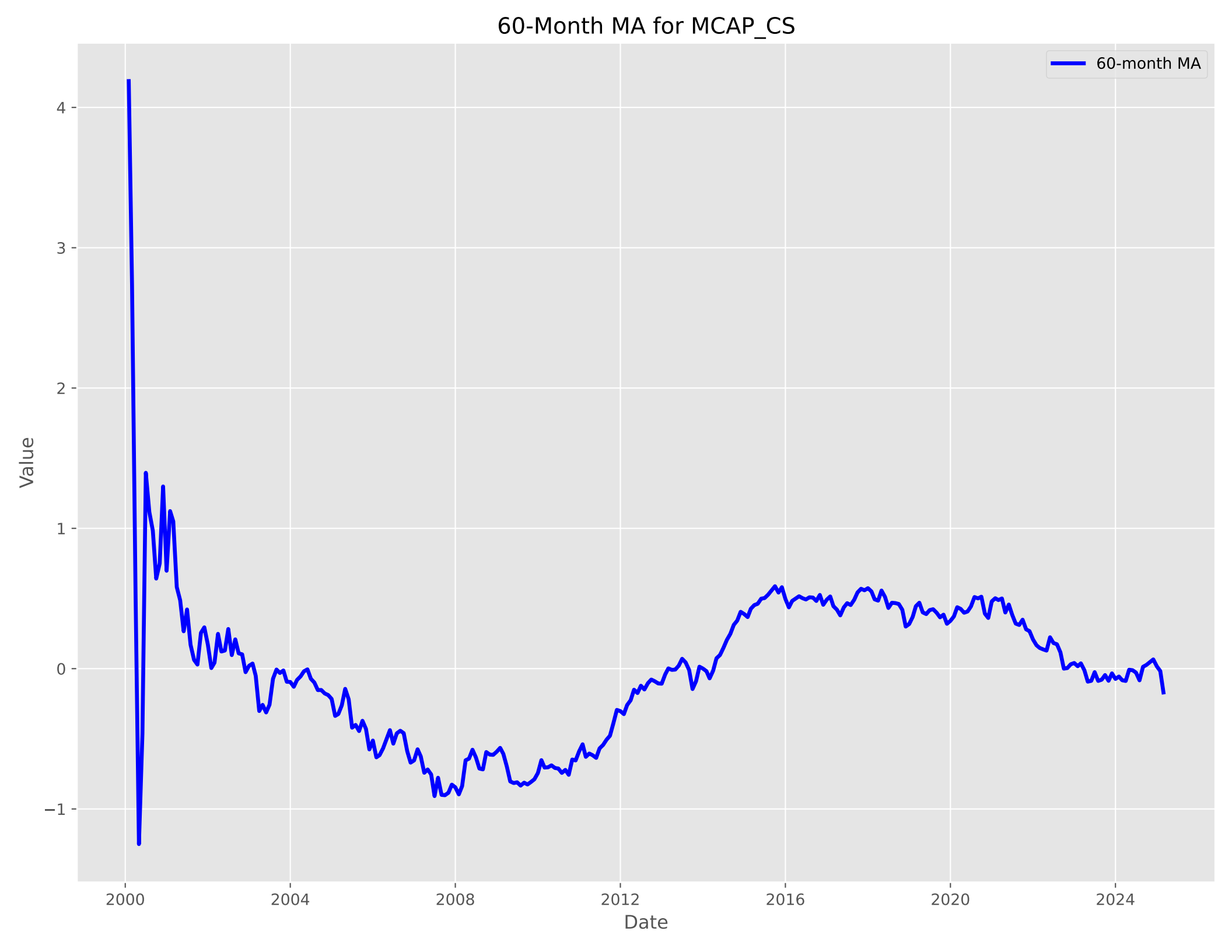

60-Month MA for Inflation_TS
60-month MA
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
Value
2000
2004
2008
2012
2016
2020
2024
Date

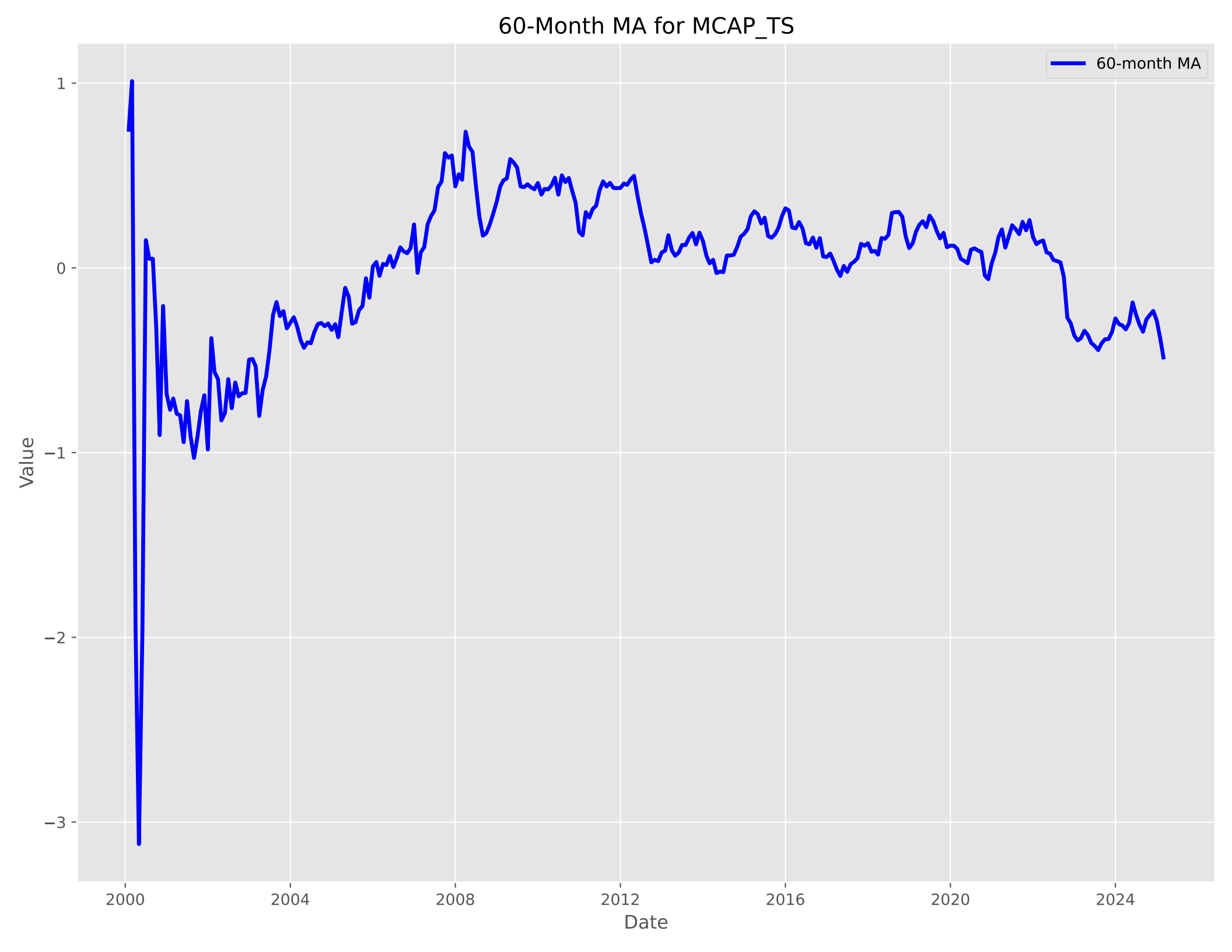

60-Month MA for LT Growth_CS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date

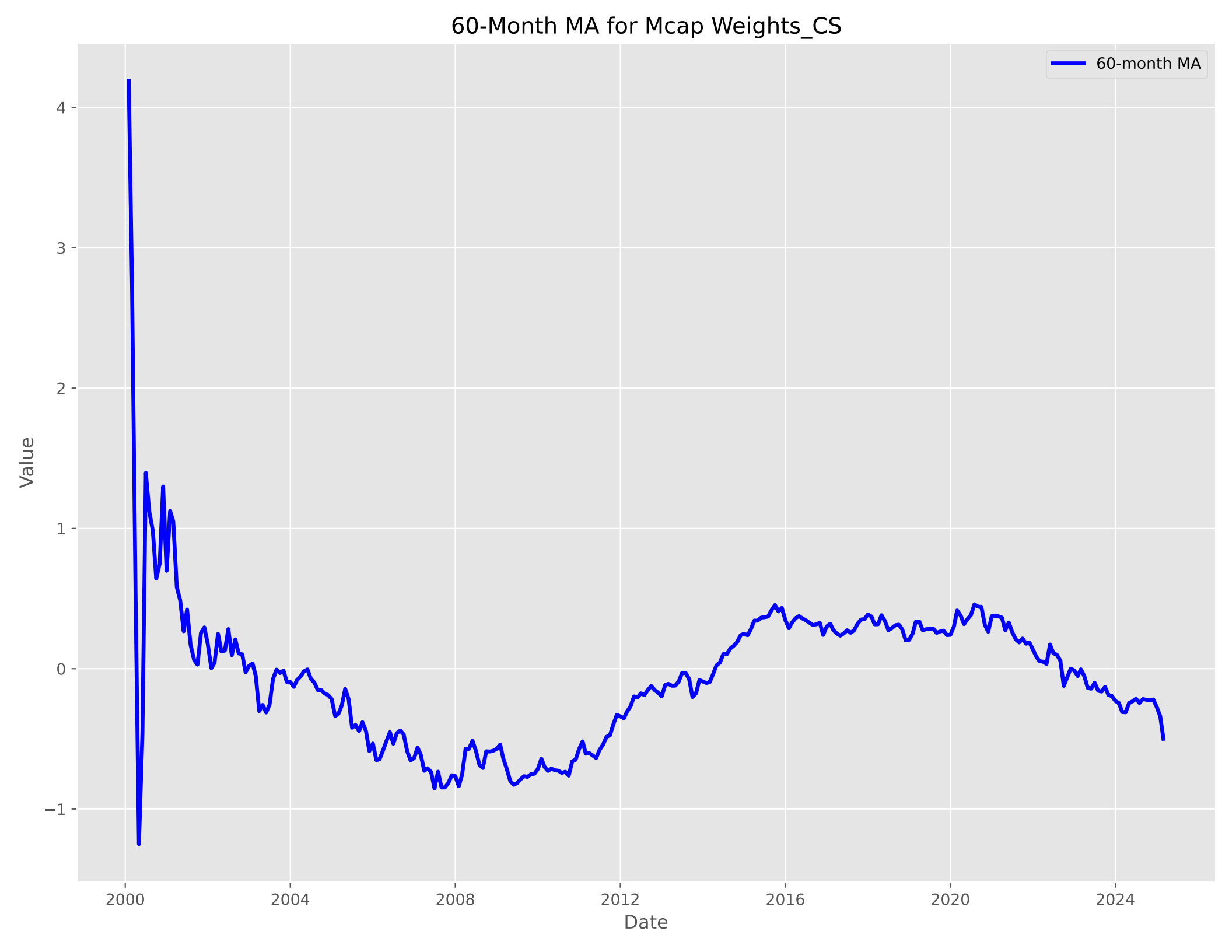

60-Month MA for LT Growth_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date

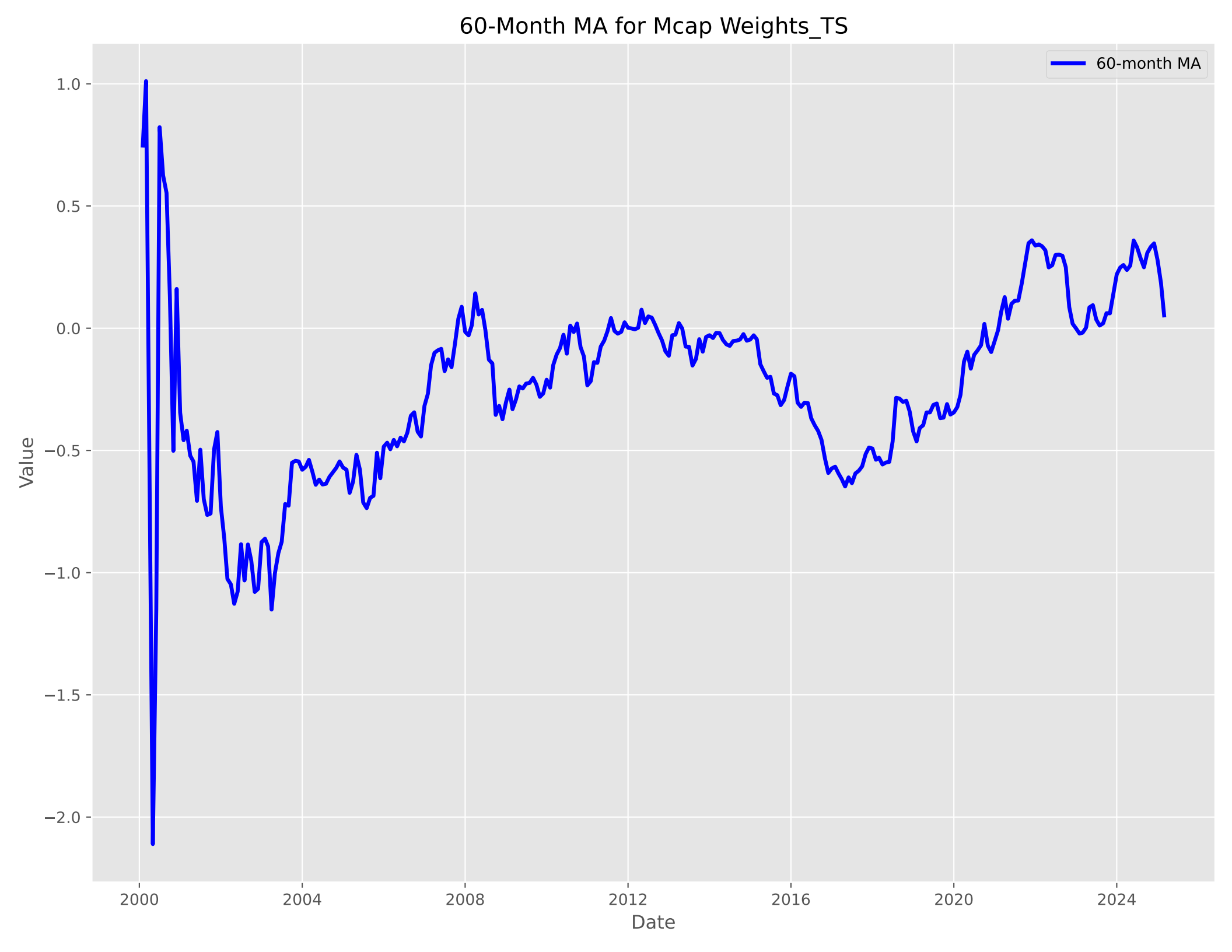

60-Month MA for MCAP Adj_CS
60-month MA
Value
4
3
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024
Date

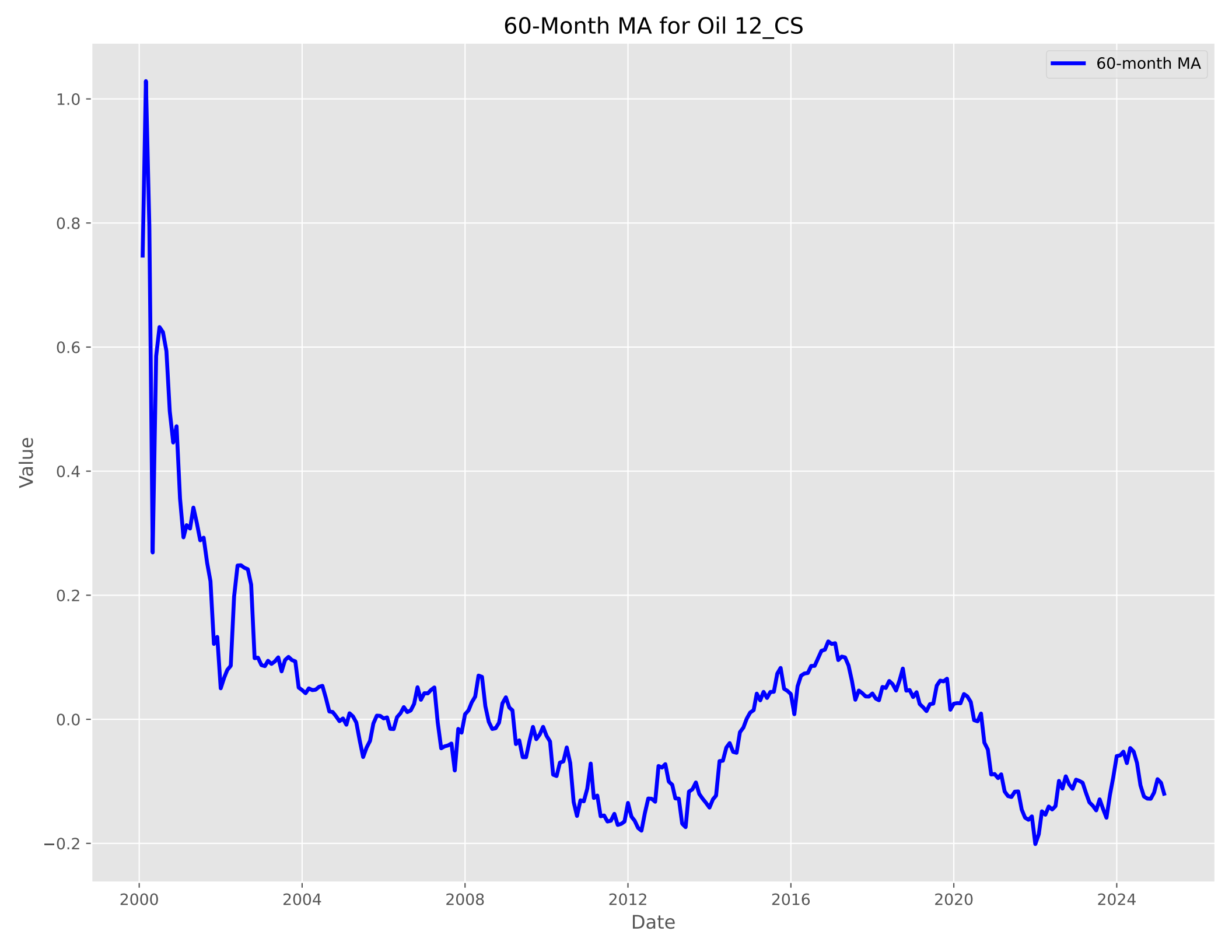

60-Month MA for MCAP Adj_TS
60-month MA
1
0
−1
−2
−3
Value
2000
2004
2008
2012
2016
2020
2024
Date

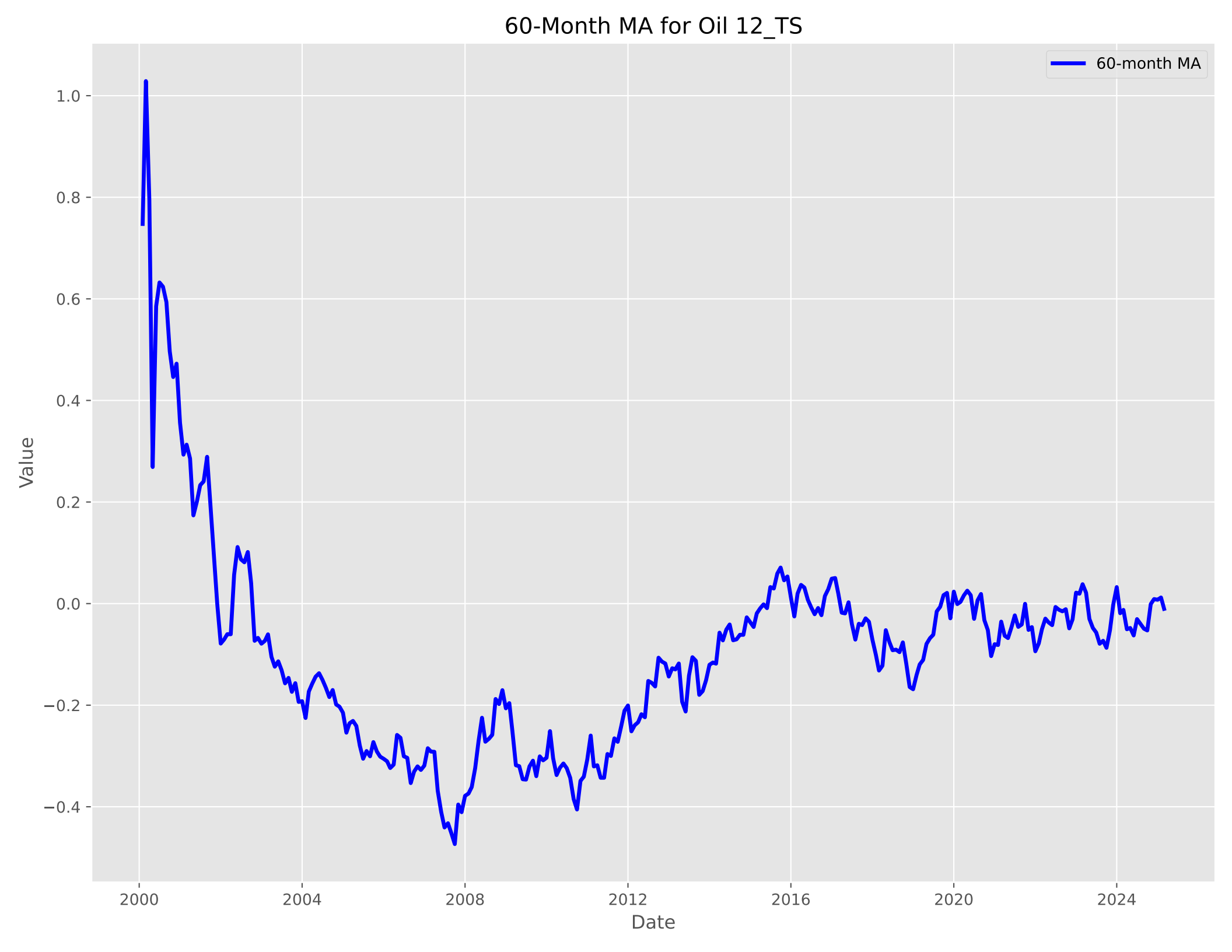

60-Month MA for MCAP_CS
60-month MA
4
3
2
1
0
−1
Value
2000
2004
2008
2012
2016
2020
2024
Date

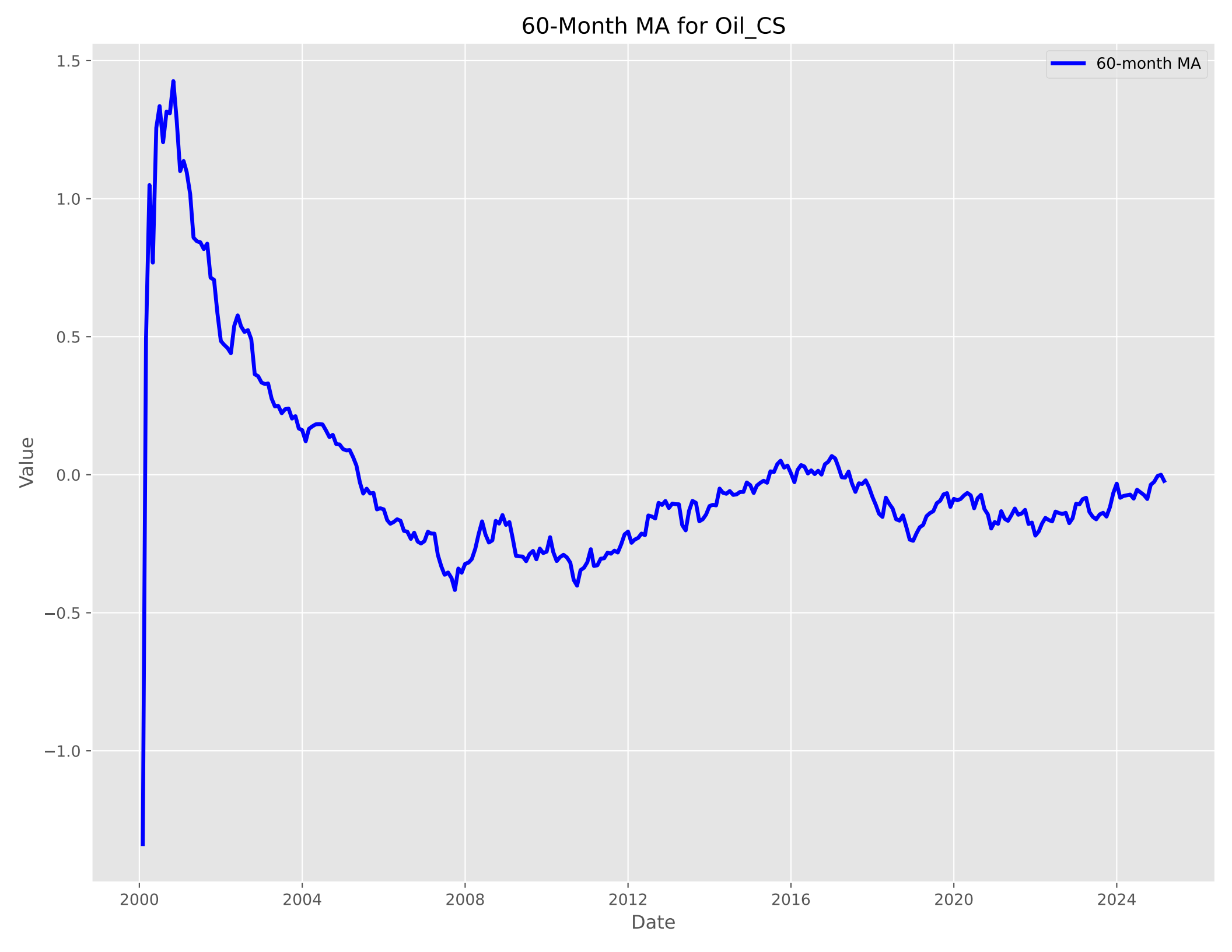

60-Month MA for MCAP_TS
60-month MA
1
0
−1
−2
−3
Value
2000
2004
2008
2012
2016
2020
2024
Date

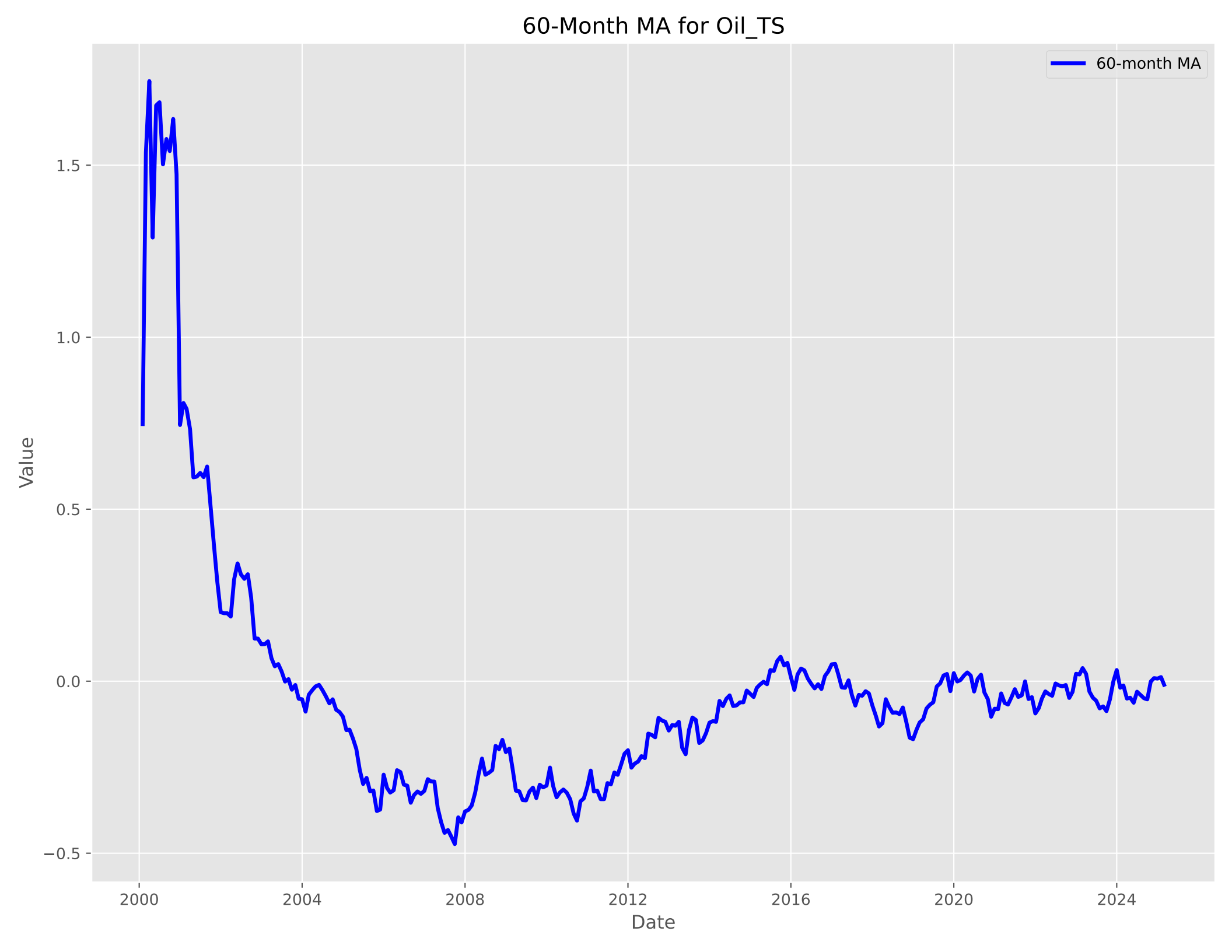

60-Month MA for Mcap Weights_CS
60-month MA
4
3
2
1
0
−1
Value
2000
2004
2008
2012
2016
2020
2024
Date

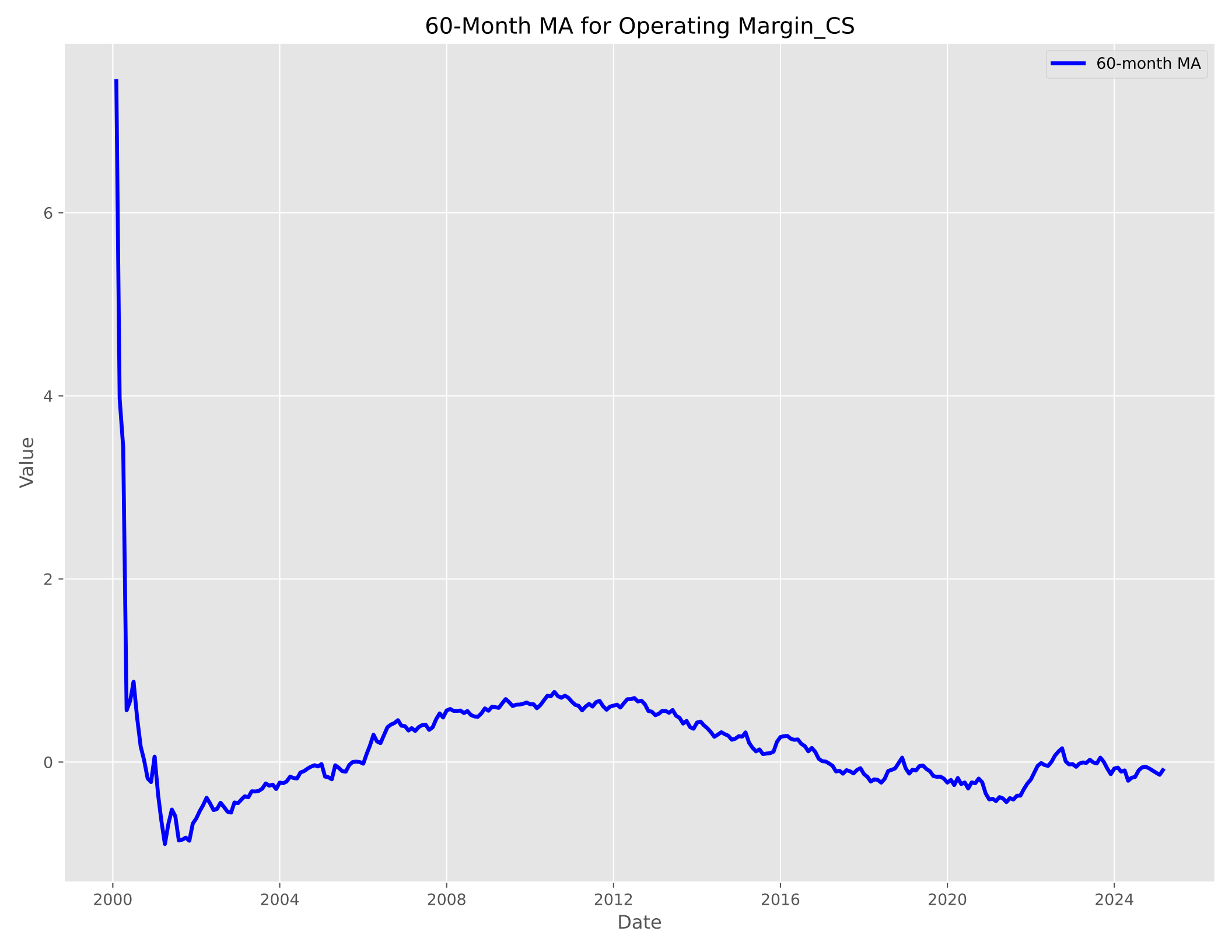

60-Month MA for Mcap Weights_TS
60-month MA
1.0
0.5
0.0
−0.5
−1.0
−1.5
−2.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

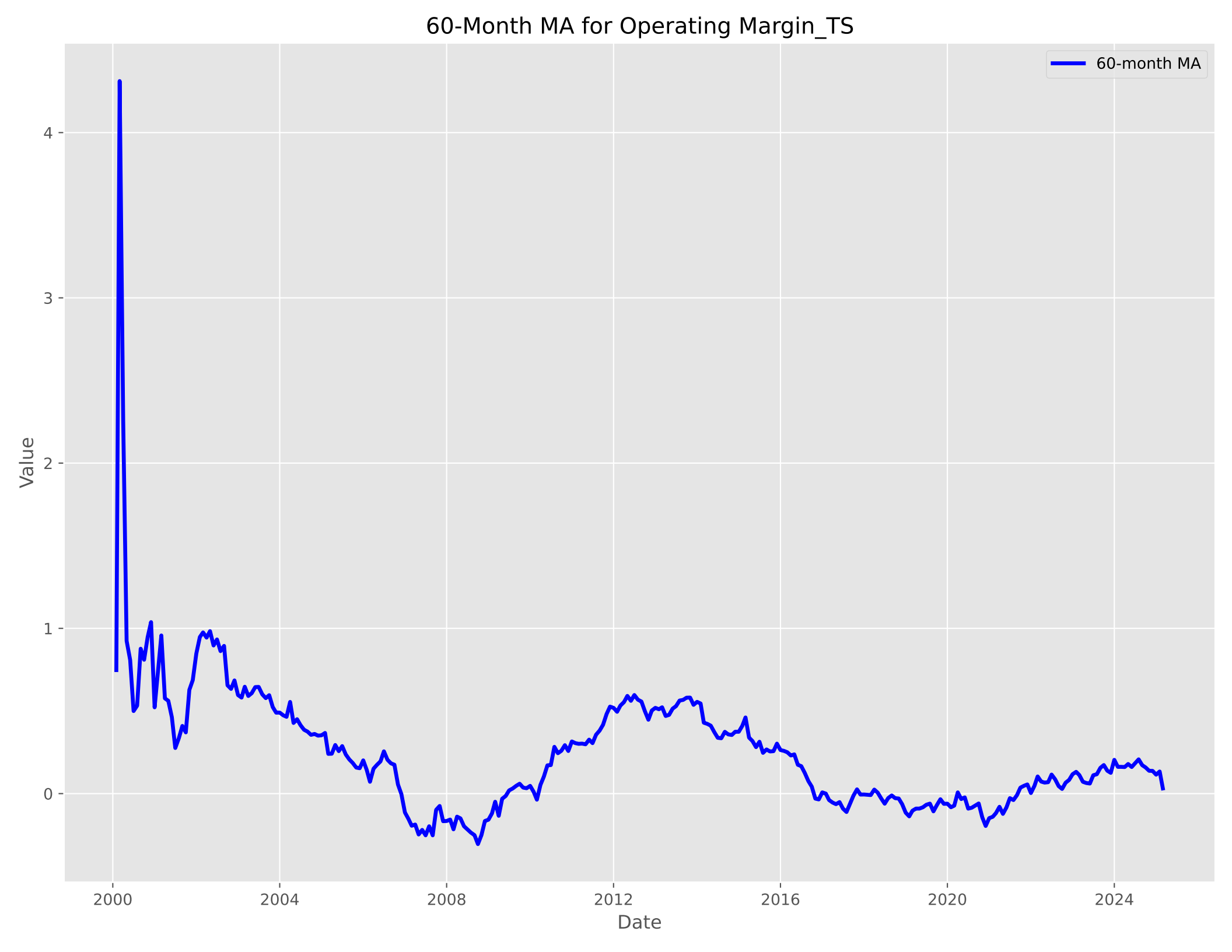

60-Month MA for Oil 12_CS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date

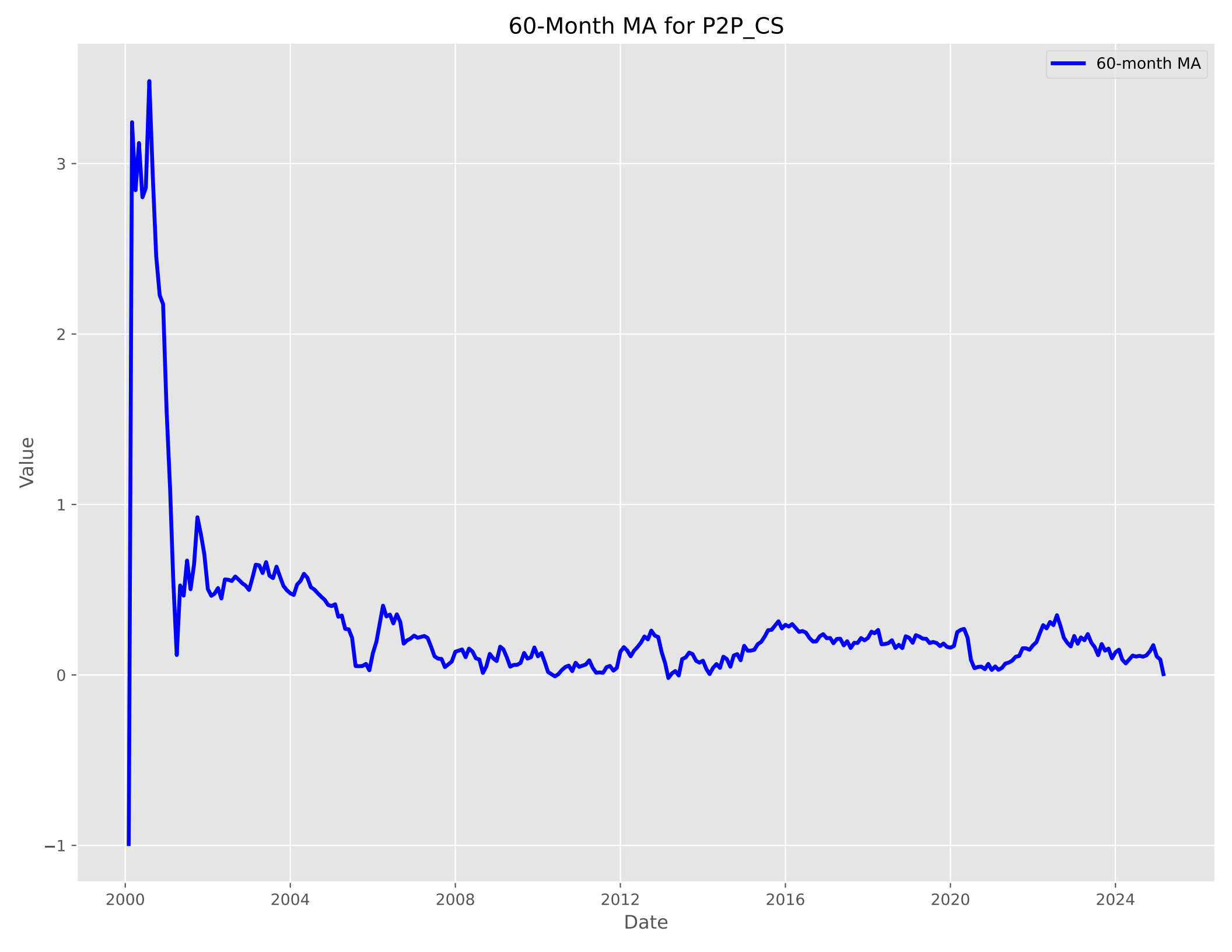

60-Month MA for Oil 12_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
Value
2000
2004
2008
2012
2016
2020
2024
Date

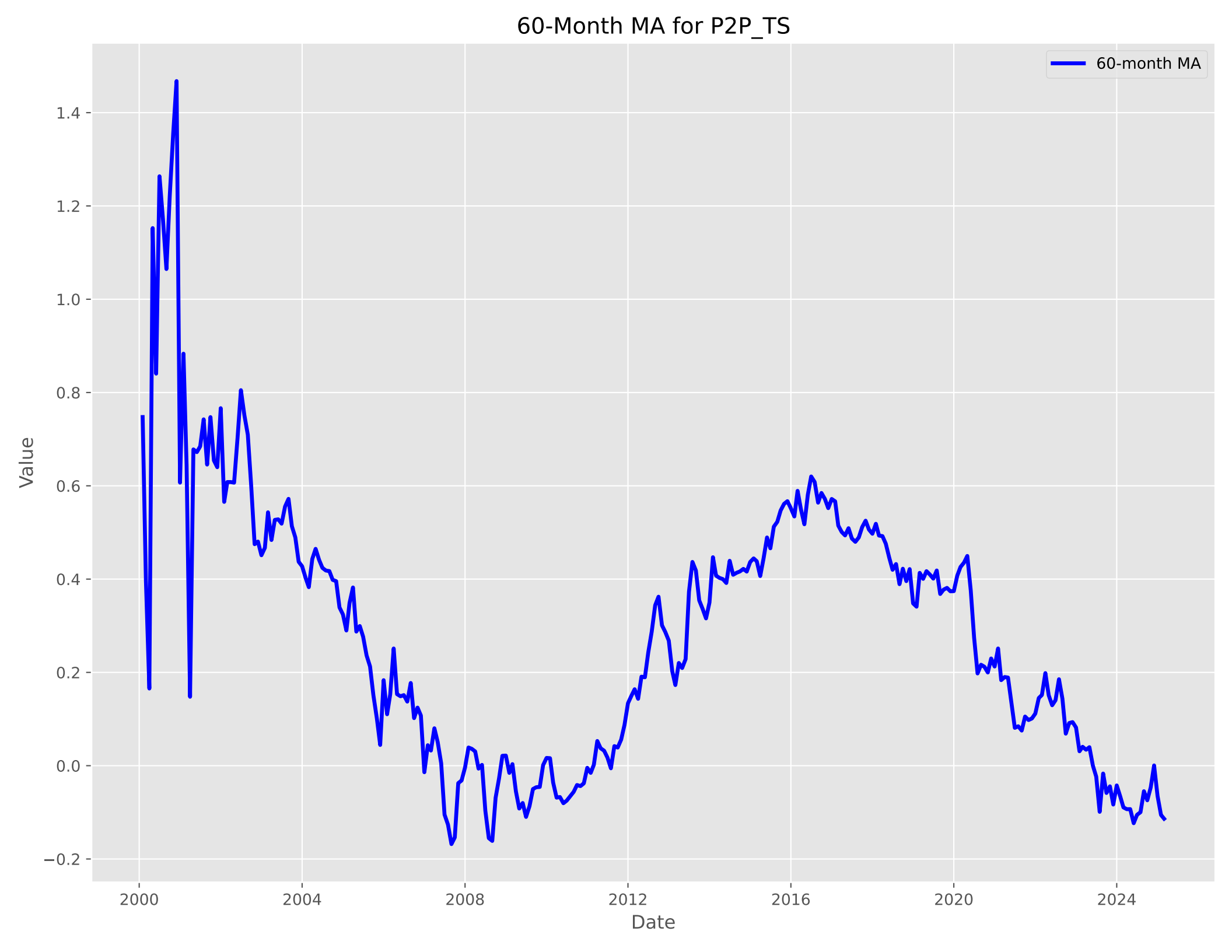

60-Month MA for Oil_CS
60-month MA
1.5
1.0
0.5
0.0
−0.5
−1.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

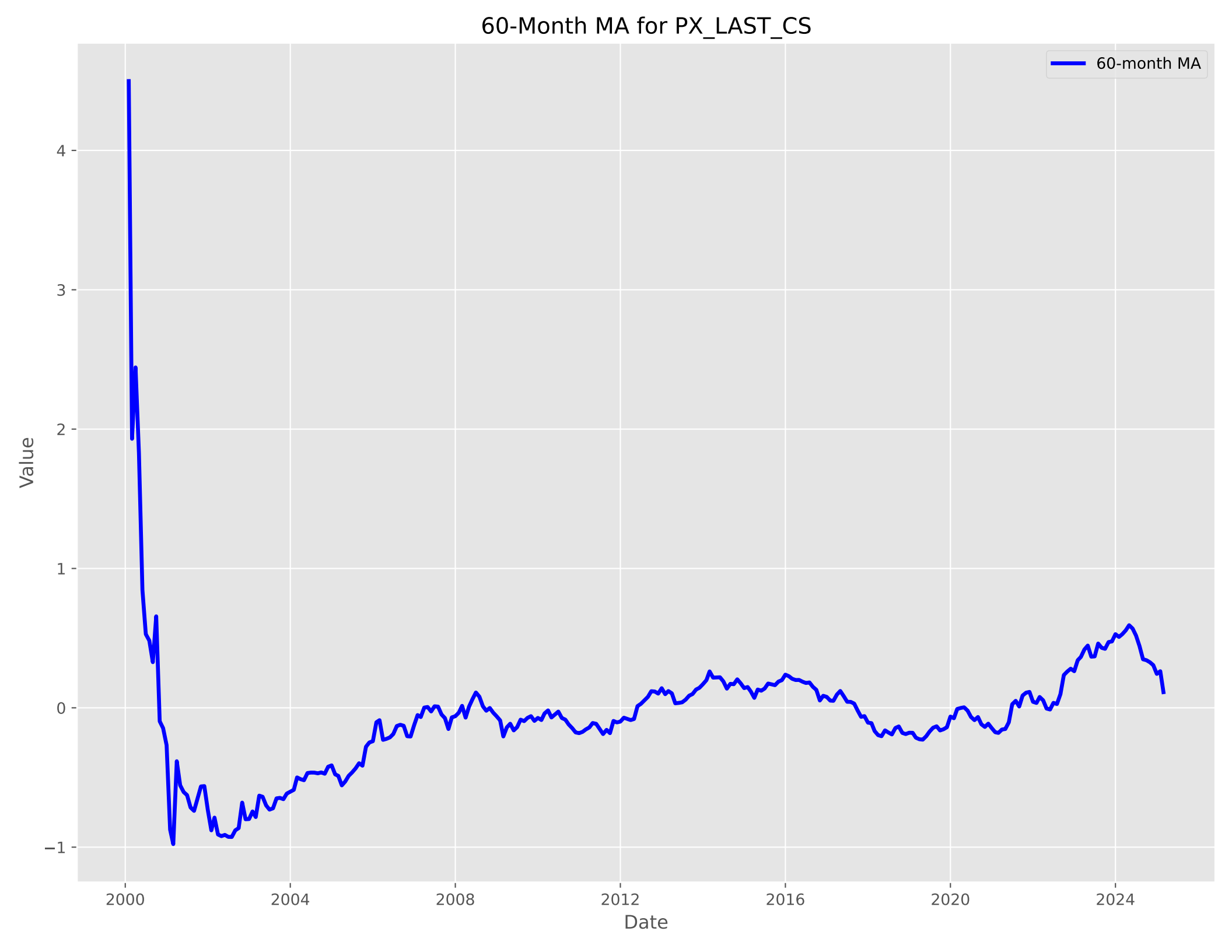

60-Month MA for Oil_TS
60-month MA
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date

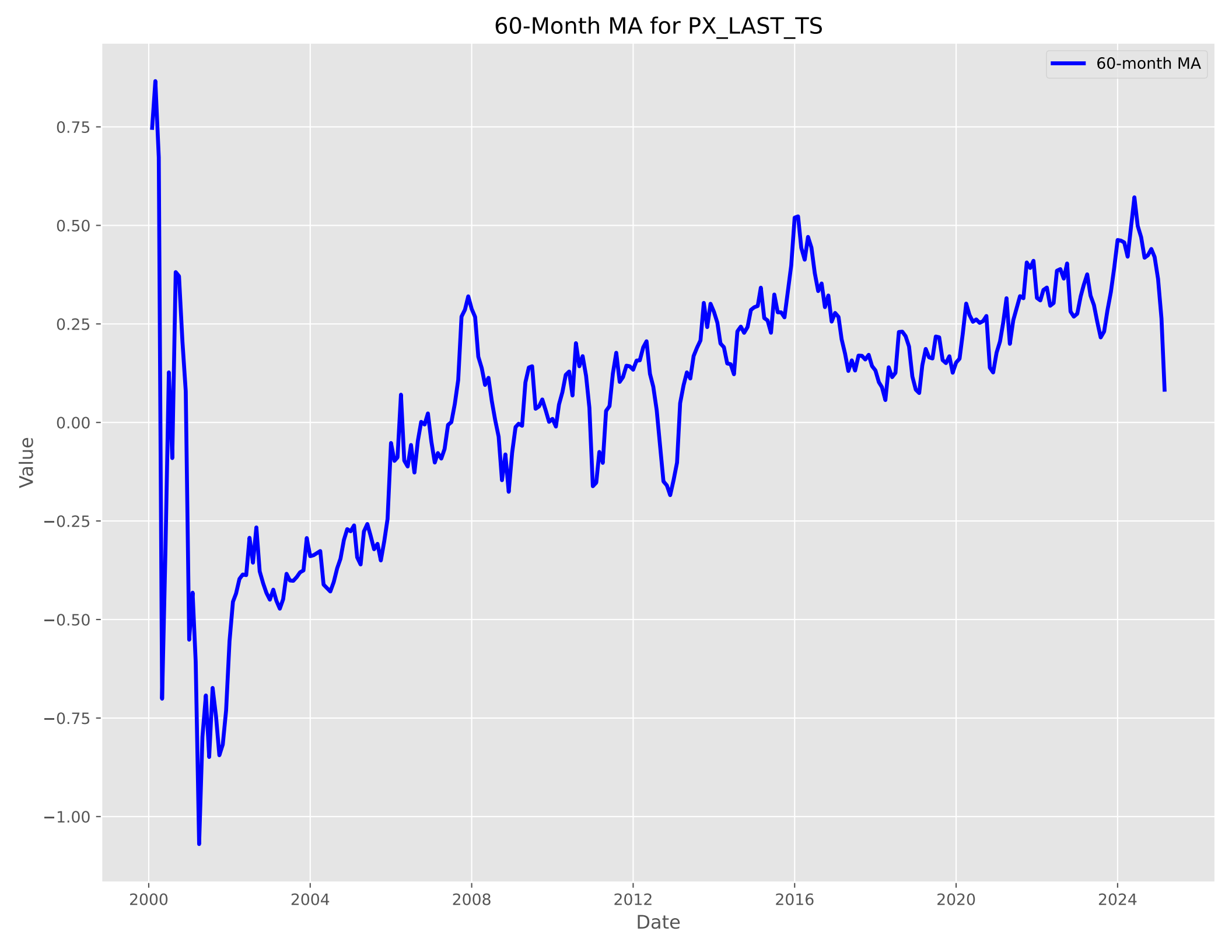

60-Month MA for Operating Margin_CS
60-month MA
Value
6
4
2
0
2000
2004
2008
2012
2016
2020
2024
Date

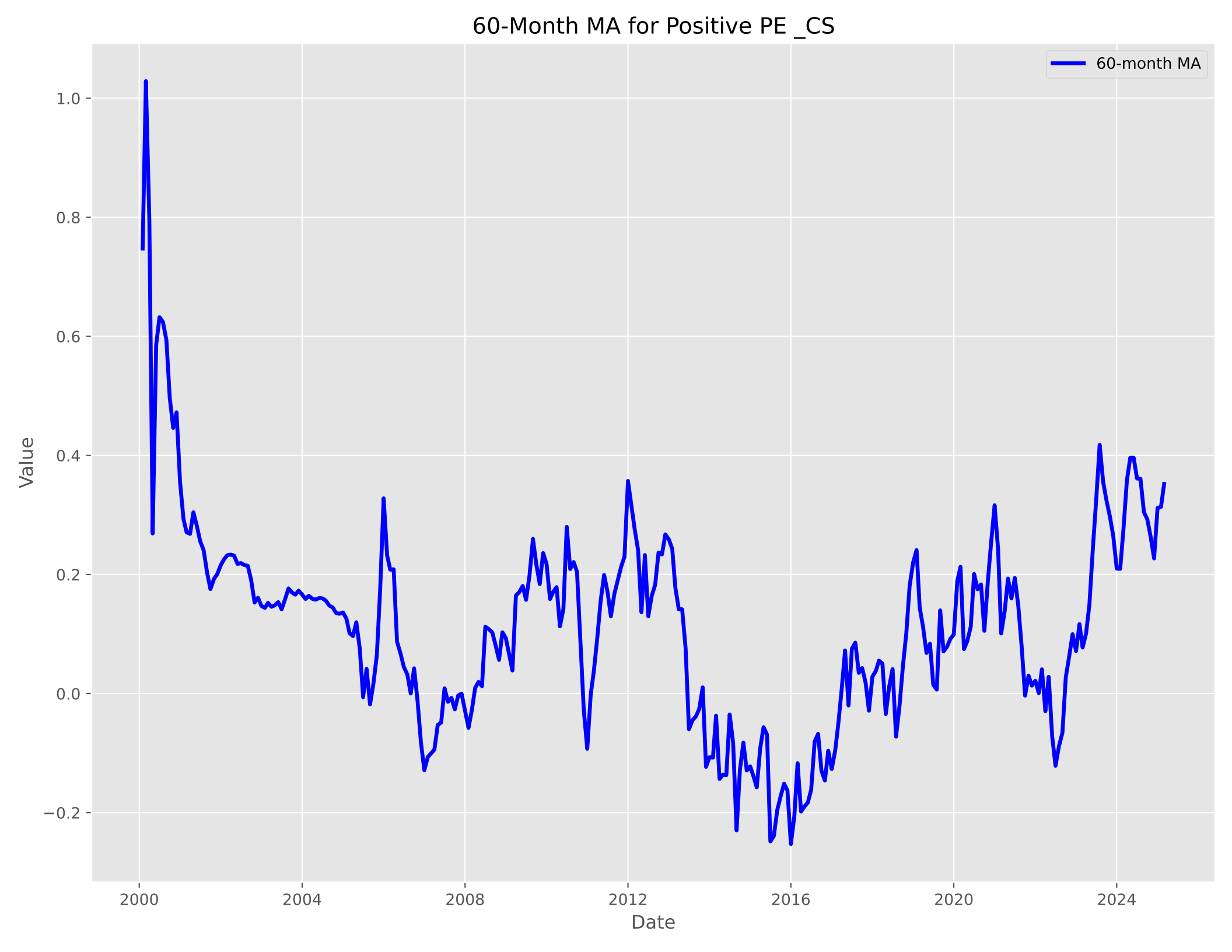

60-Month MA for Operating Margin_TS
60-month MA
Value
4
3
2
1
0
2000
2004
2008
2012
2016
2020
2024
Date

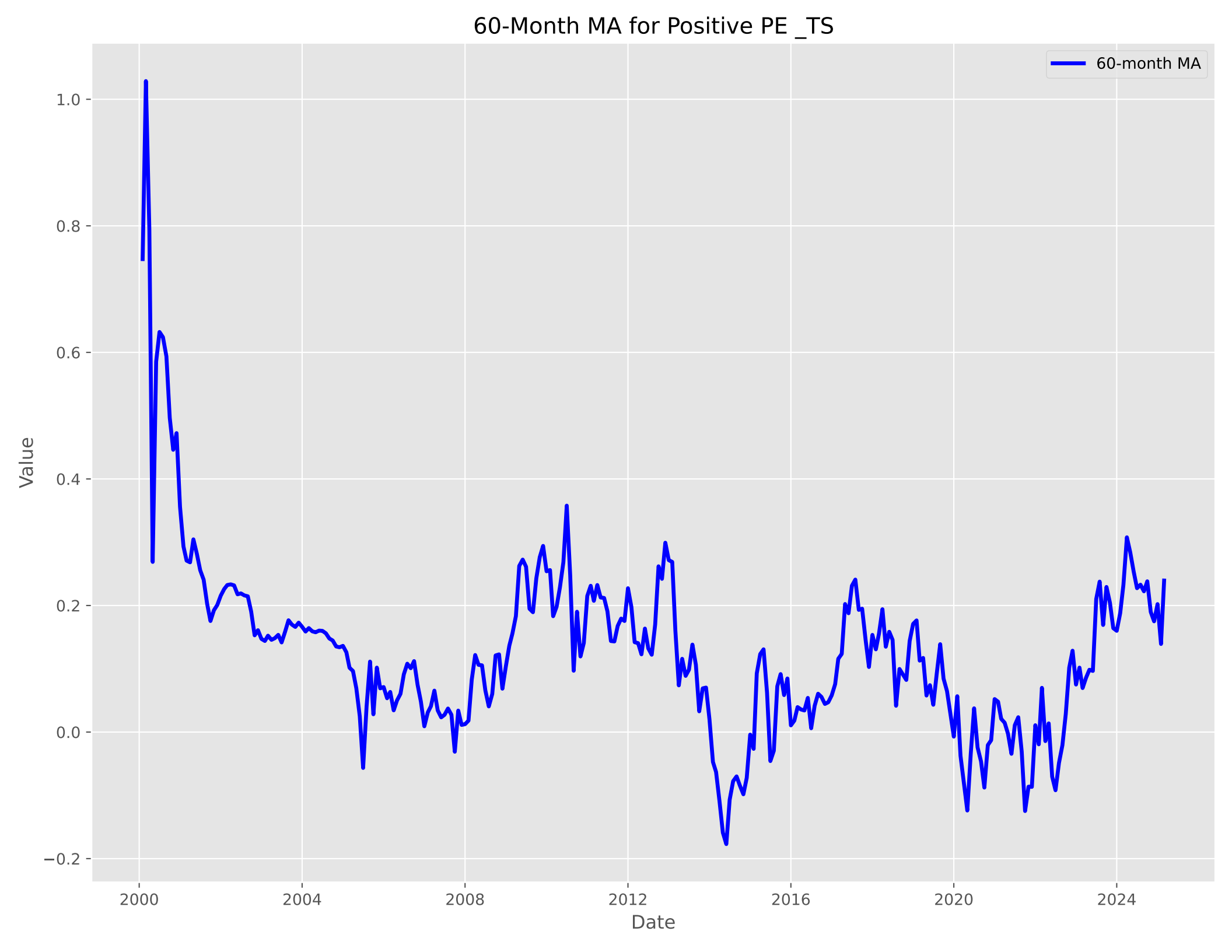

60-Month MA for P2P_CS
60-month MA
Value
3
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024
Date

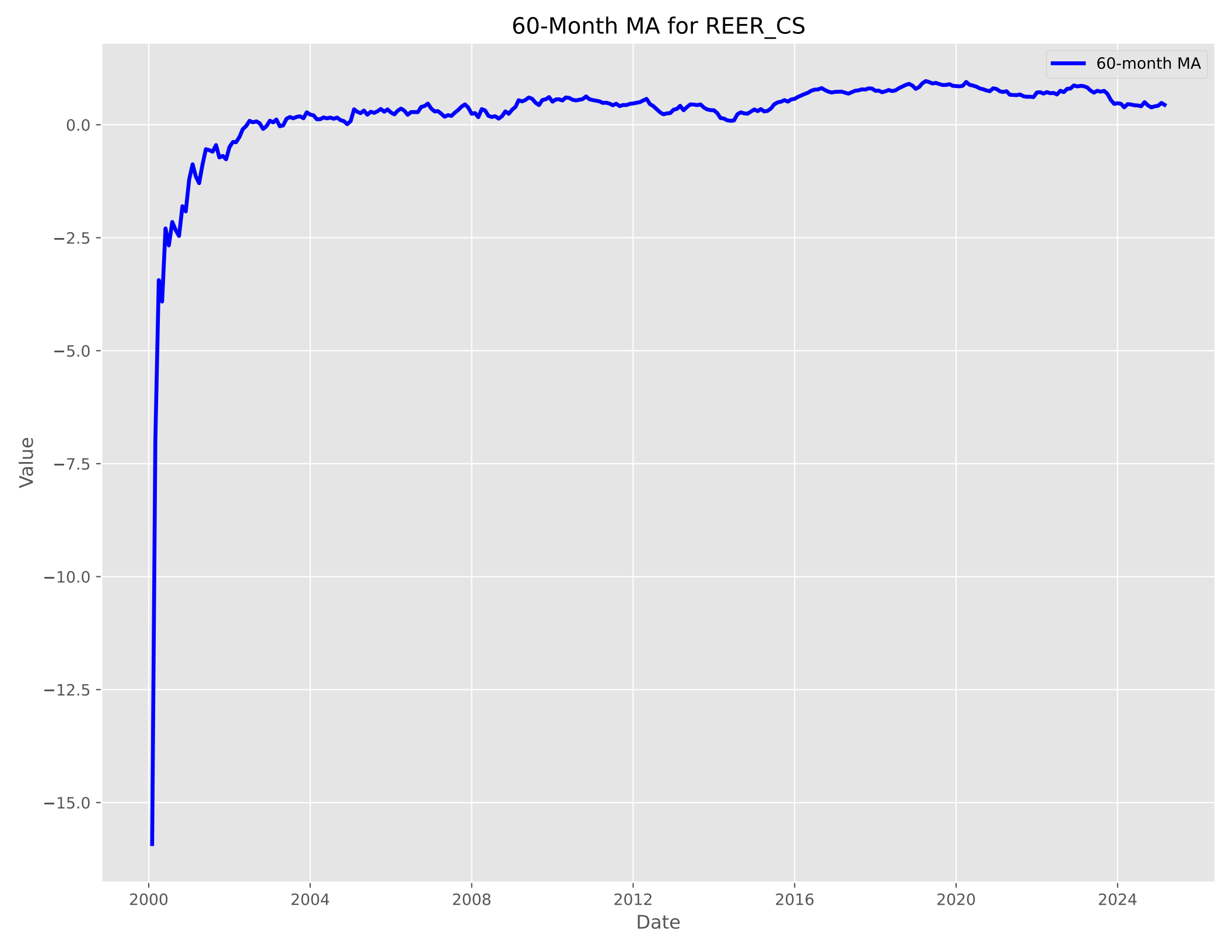

60-Month MA for P2P_TS
60-month MA
1.4
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date

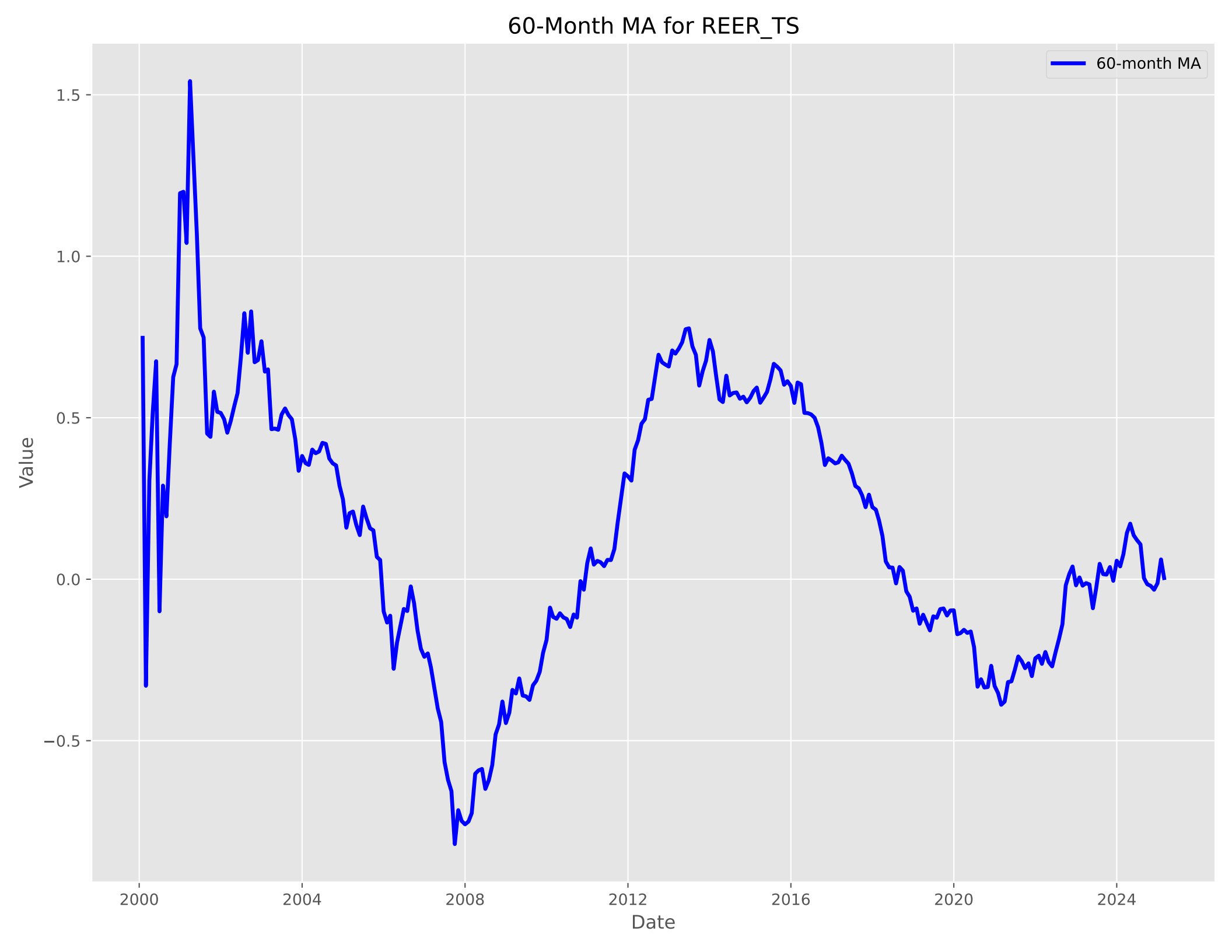

60-Month MA for PX_LAST_CS
60-month MA
Value
4
3
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024
Date

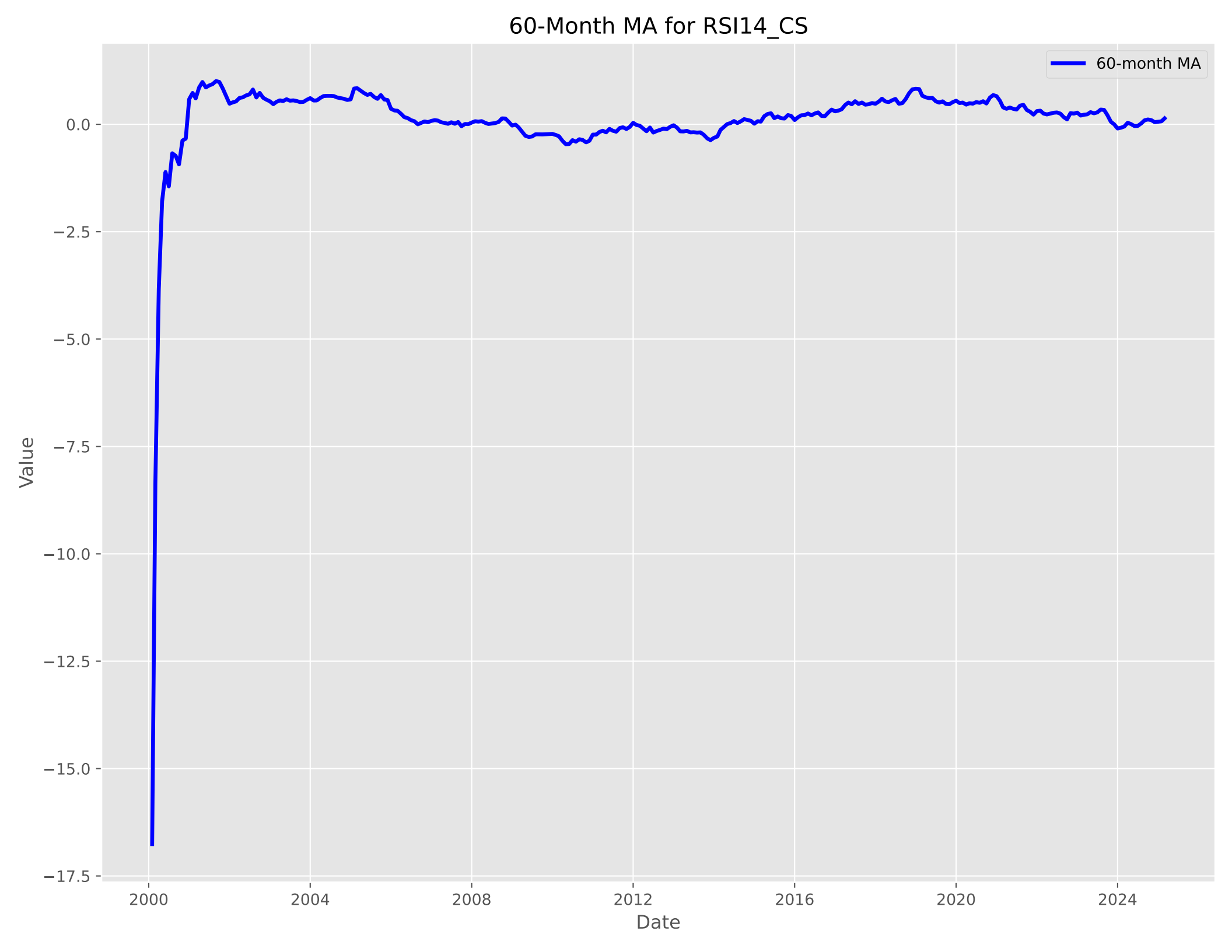

60-Month MA for PX_LAST_TS
60-month MA
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
Value
2000
2004
2008
2012
2016
2020
2024
Date

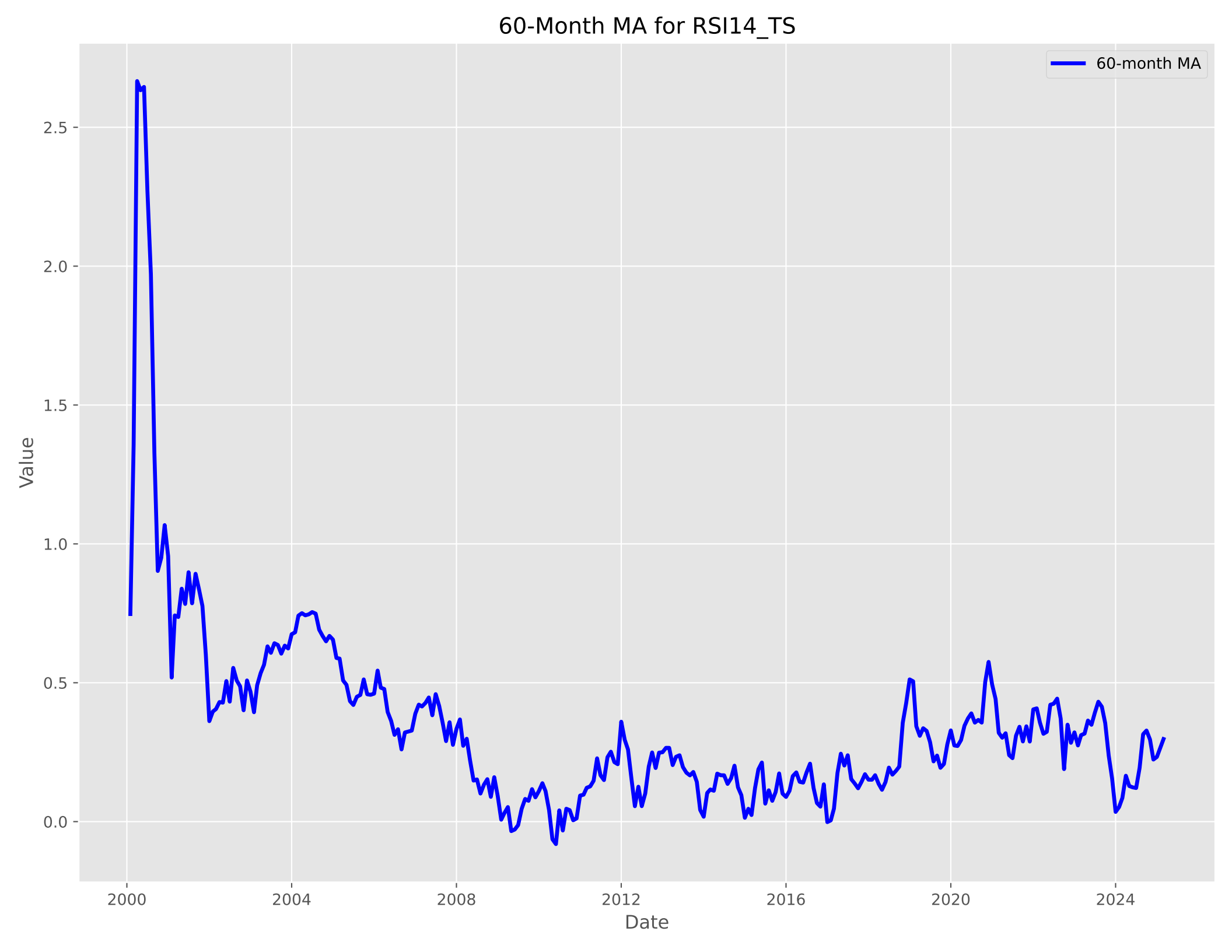

60-Month MA for Positive PE _CS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date

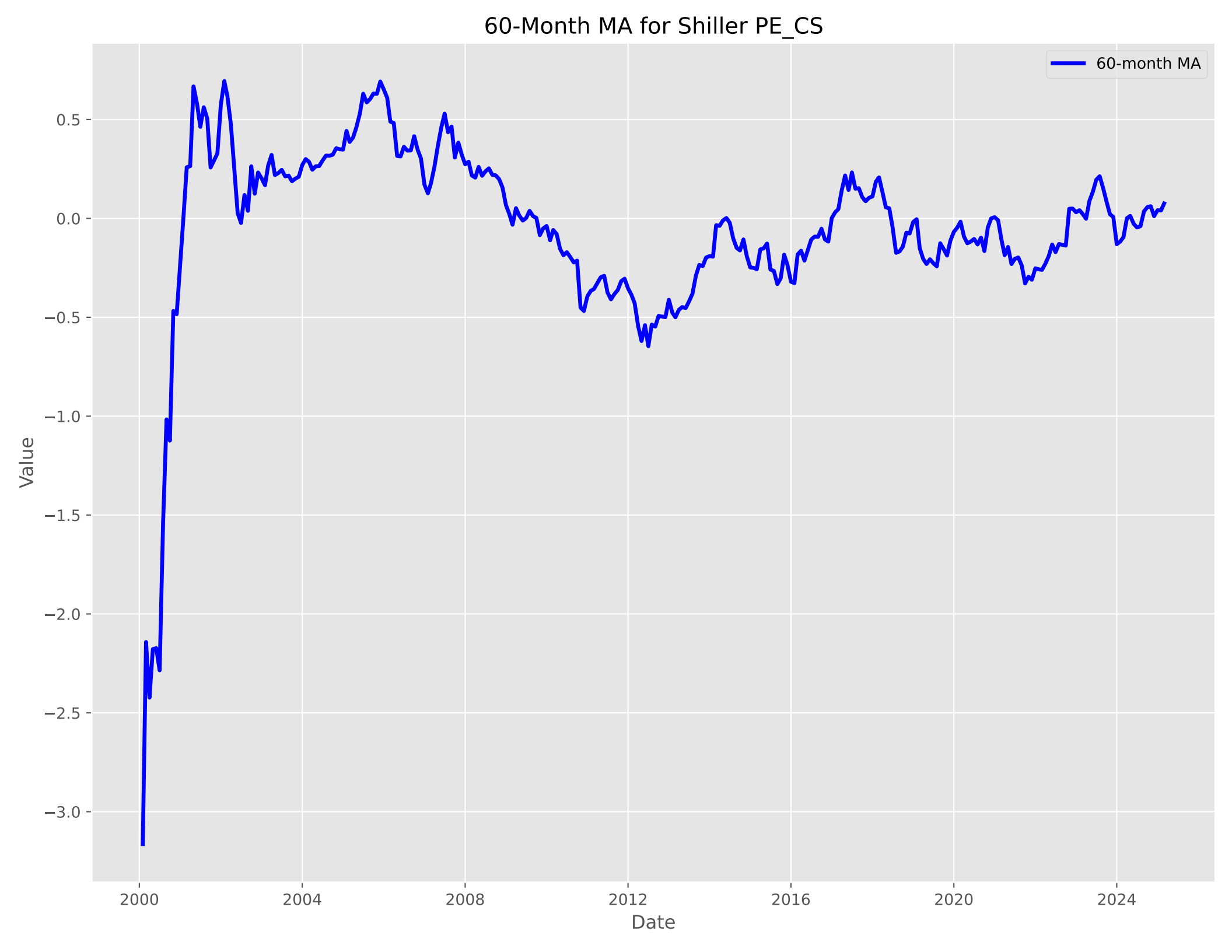

60-Month MA for Positive PE _TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
Value
2000
2004
2008
2012
2016
2020
2024
Date

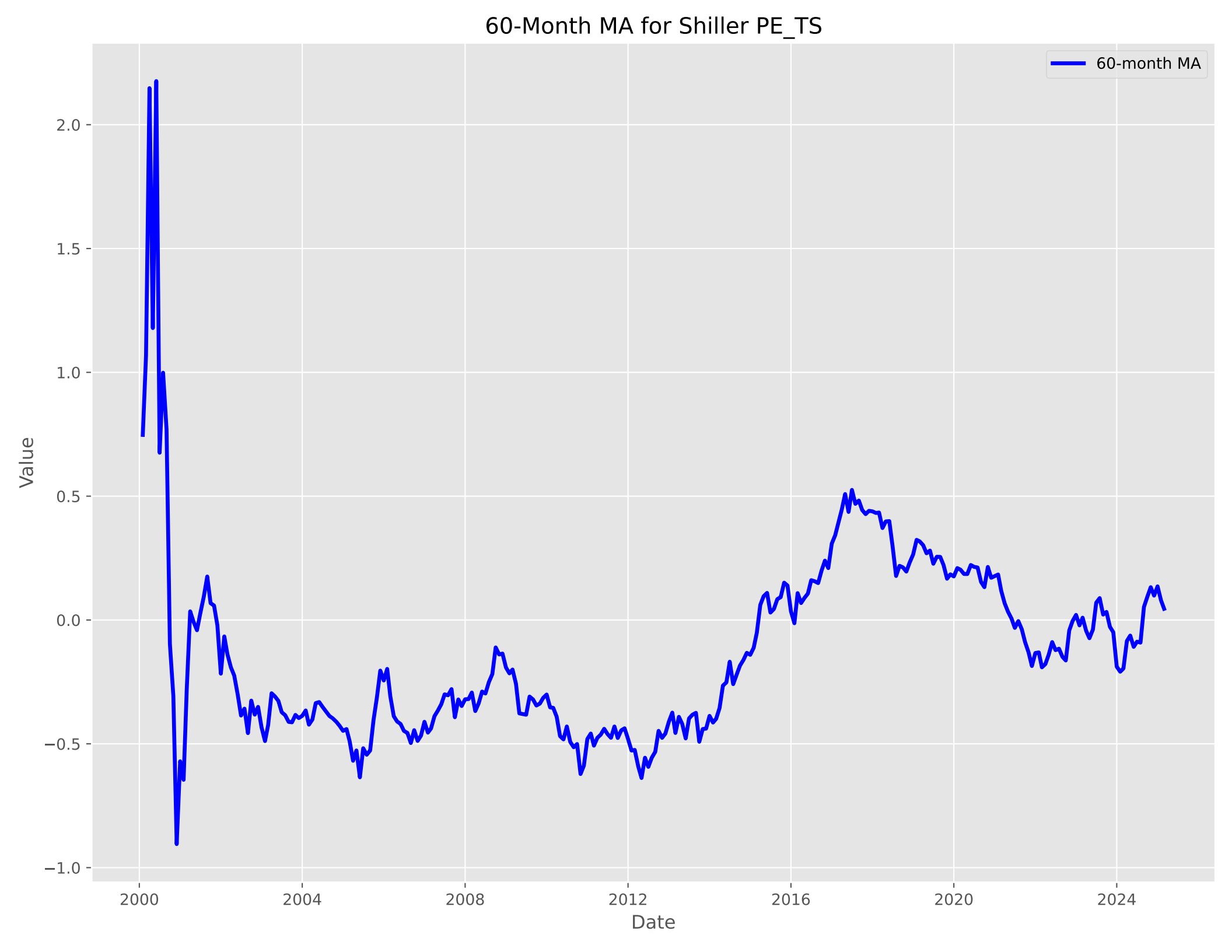

60-Month MA for REER_CS
60-month MA
0.0
−2.5
−5.0
−7.5
−10.0
−12.5
−15.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

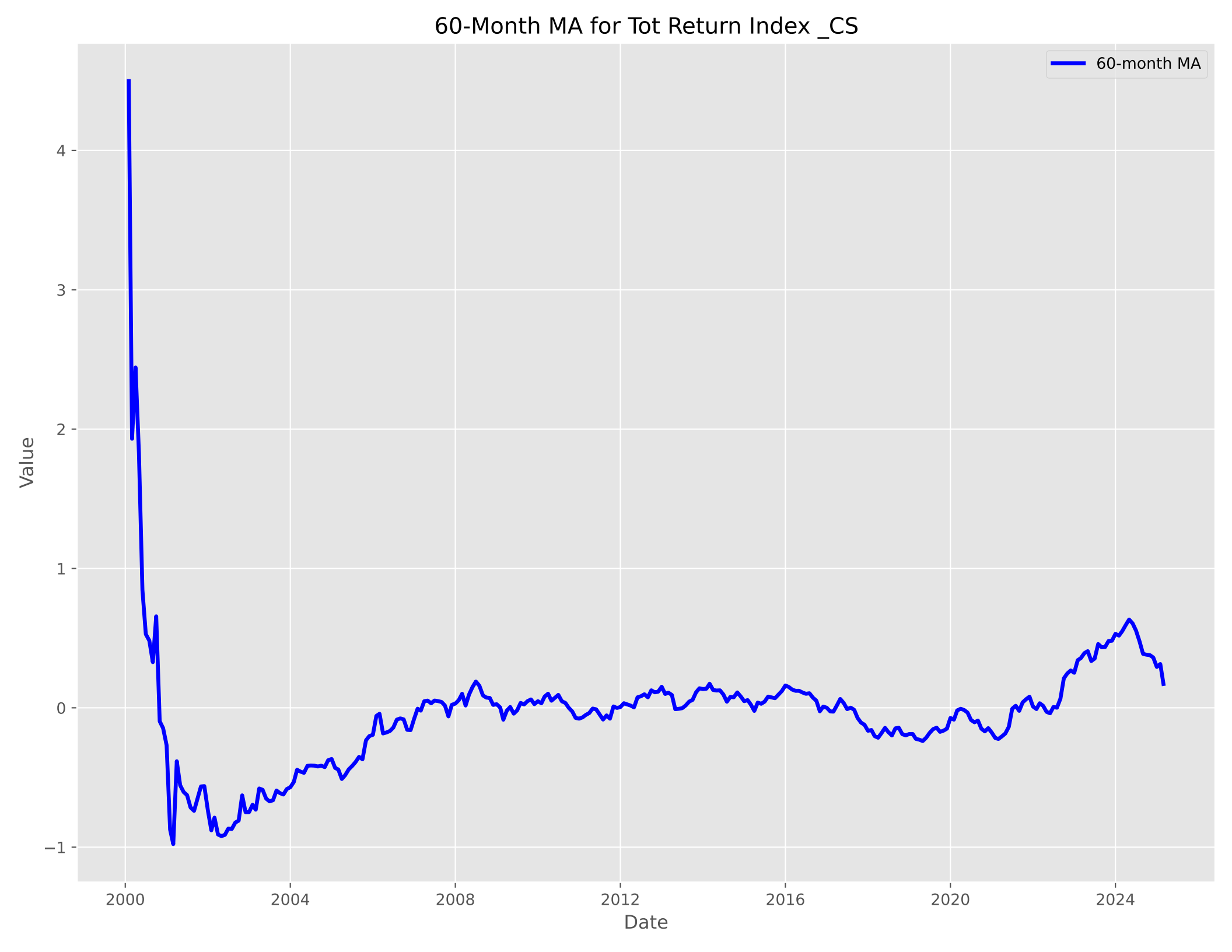

60-Month MA for REER_TS
60-month MA
1.5
1.0
0.5
0.0
−0.5
Value
2000
2004
2008
2012
2016
2020
2024
Date

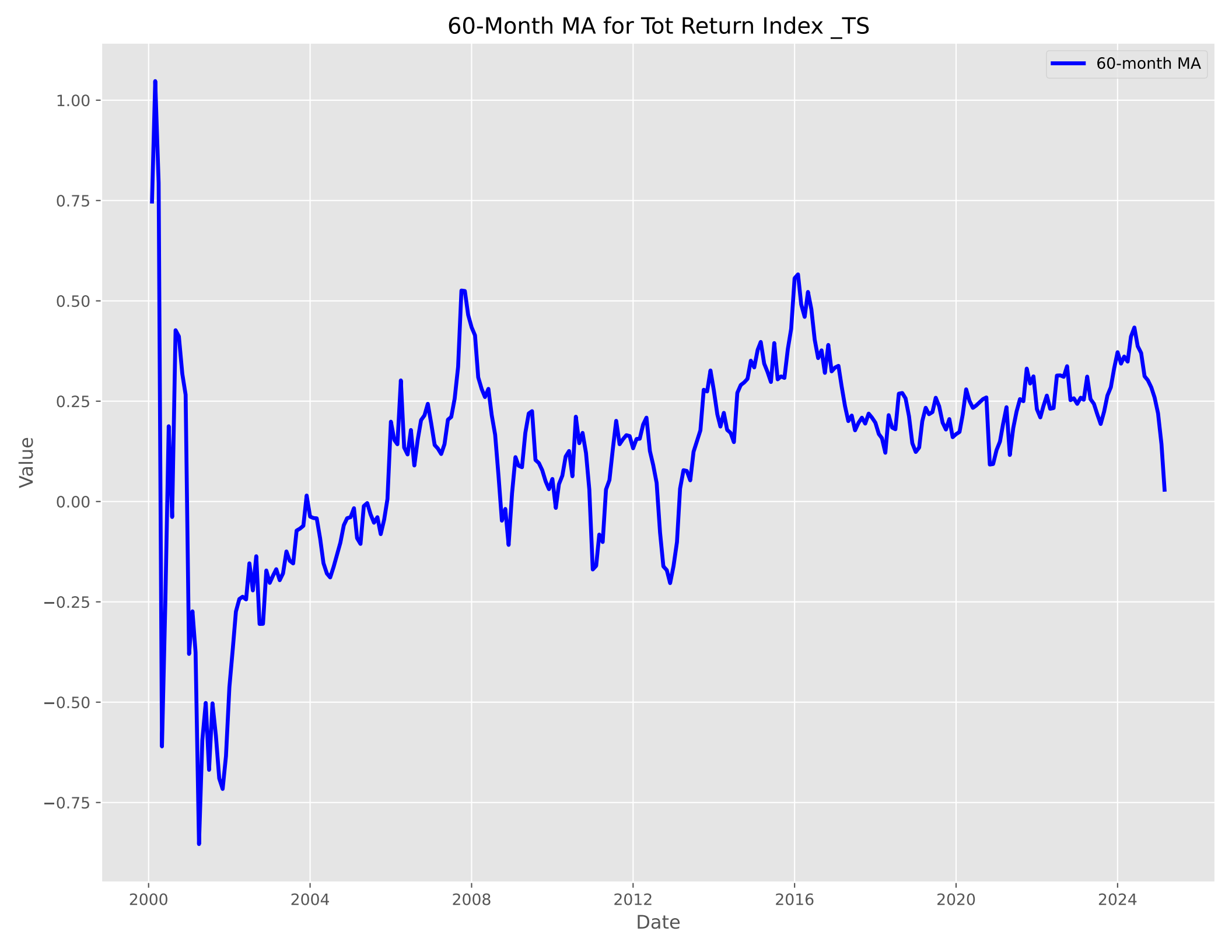

60-Month MA for RSI14_CS
60-month MA
0.0
−2.5
−5.0
−7.5
−10.0
−12.5
−15.0
−17.5
Value
2000
2004
2008
2012
2016
2020
2024
Date

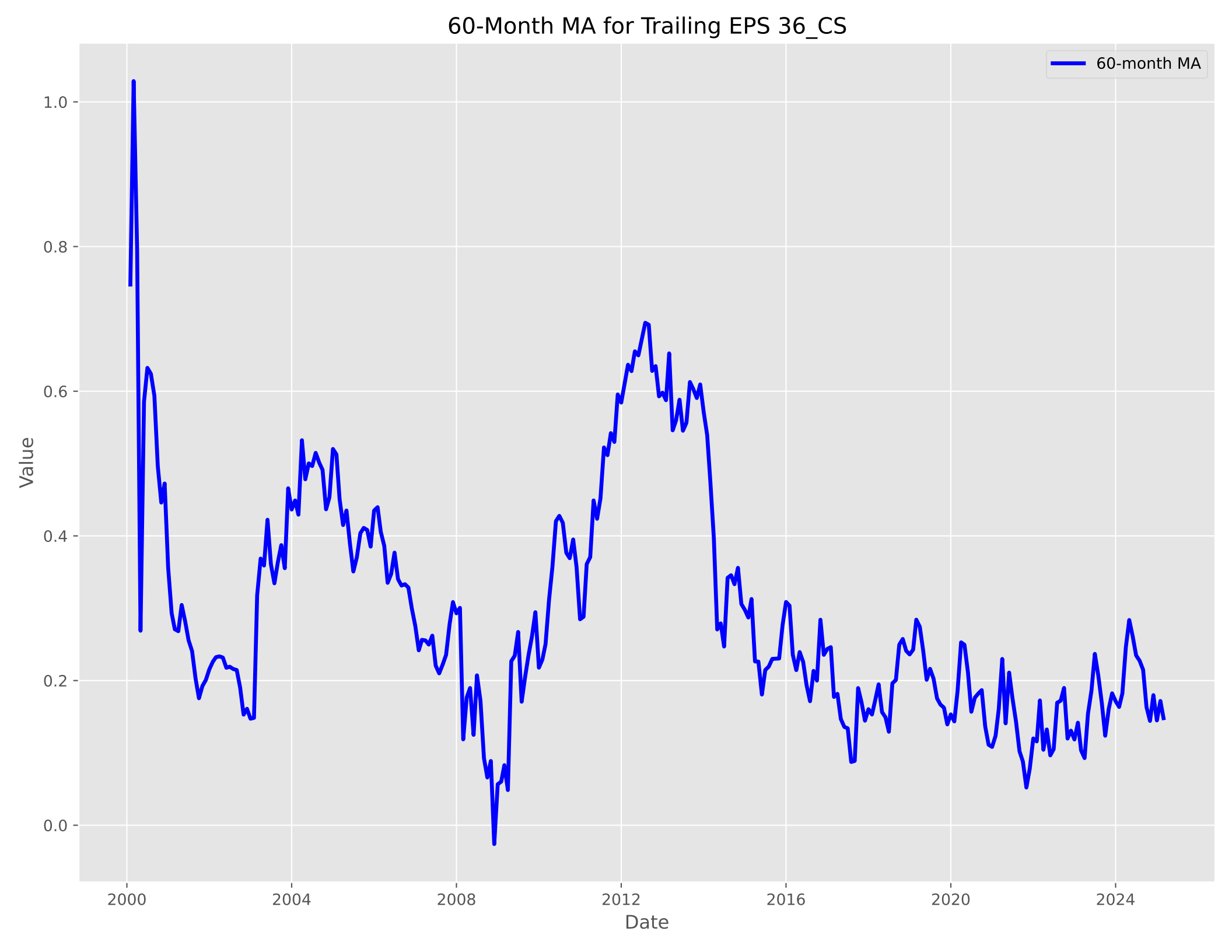

60-Month MA for RSI14_TS
60-month MA
2.5
2.0
1.5
1.0
0.5
0.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

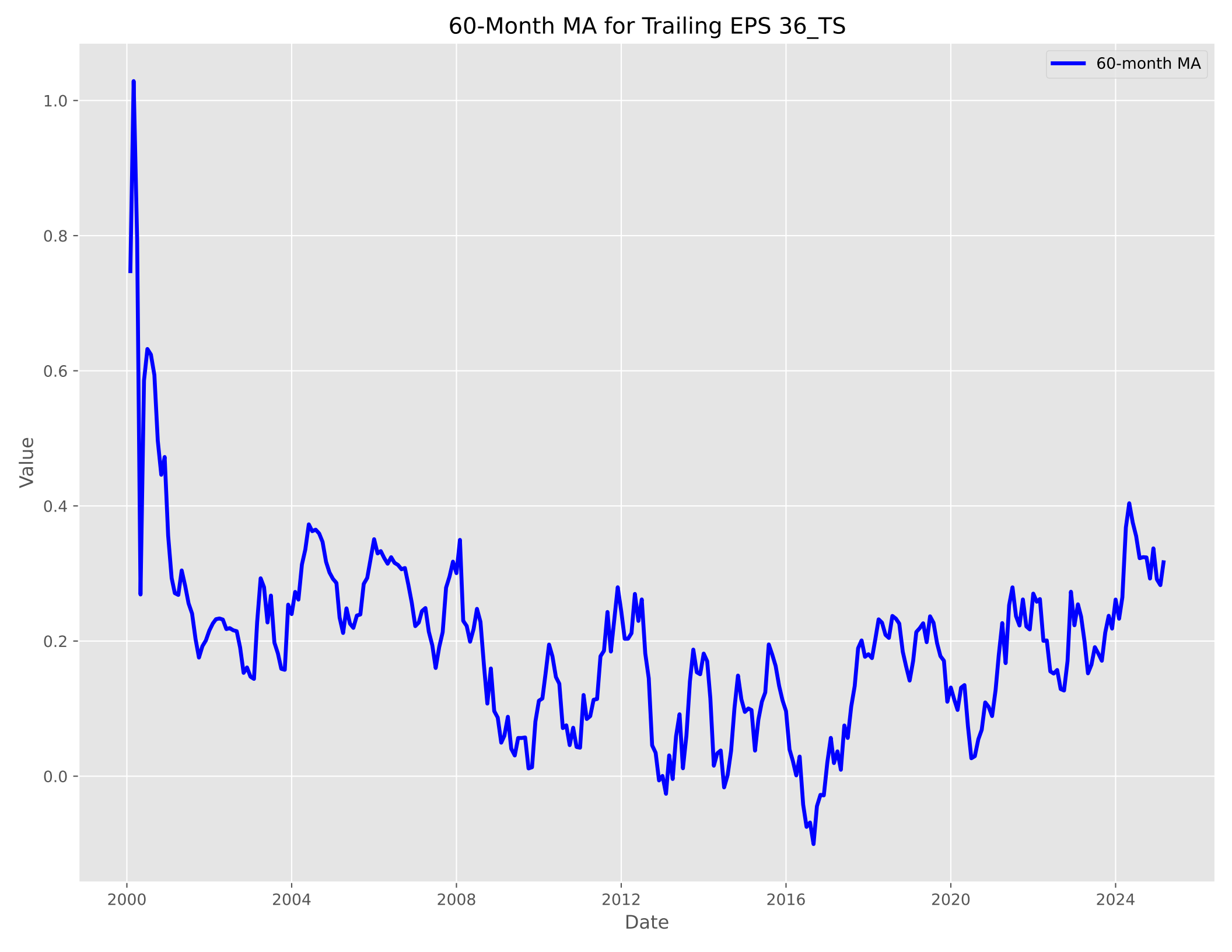

60-Month MA for Shiller PE_CS
60-month MA
0.5
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
−3.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

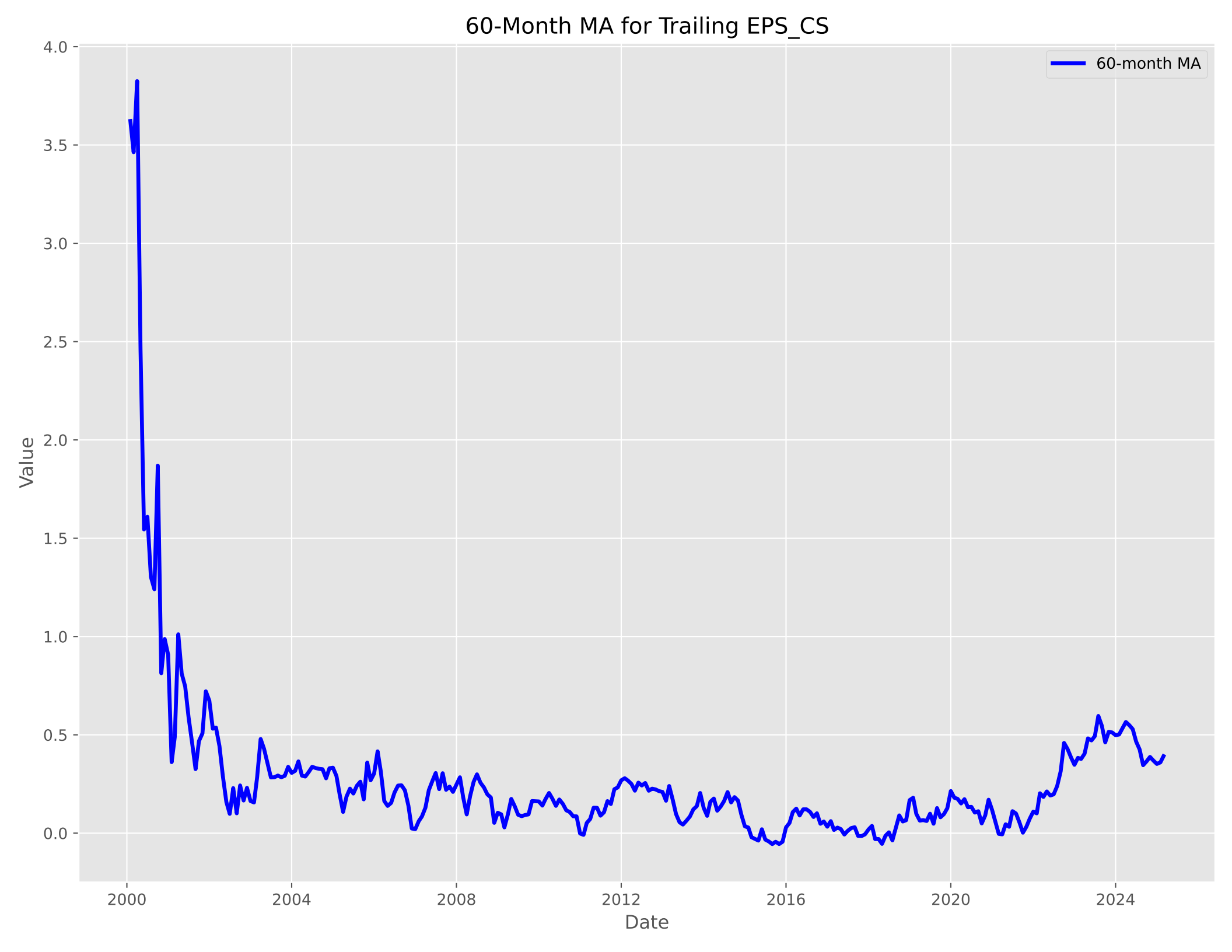

60-Month MA for Shiller PE_TS
60-month MA
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
Value
2000
2004
2008
2012
2016
2020
2024
Date

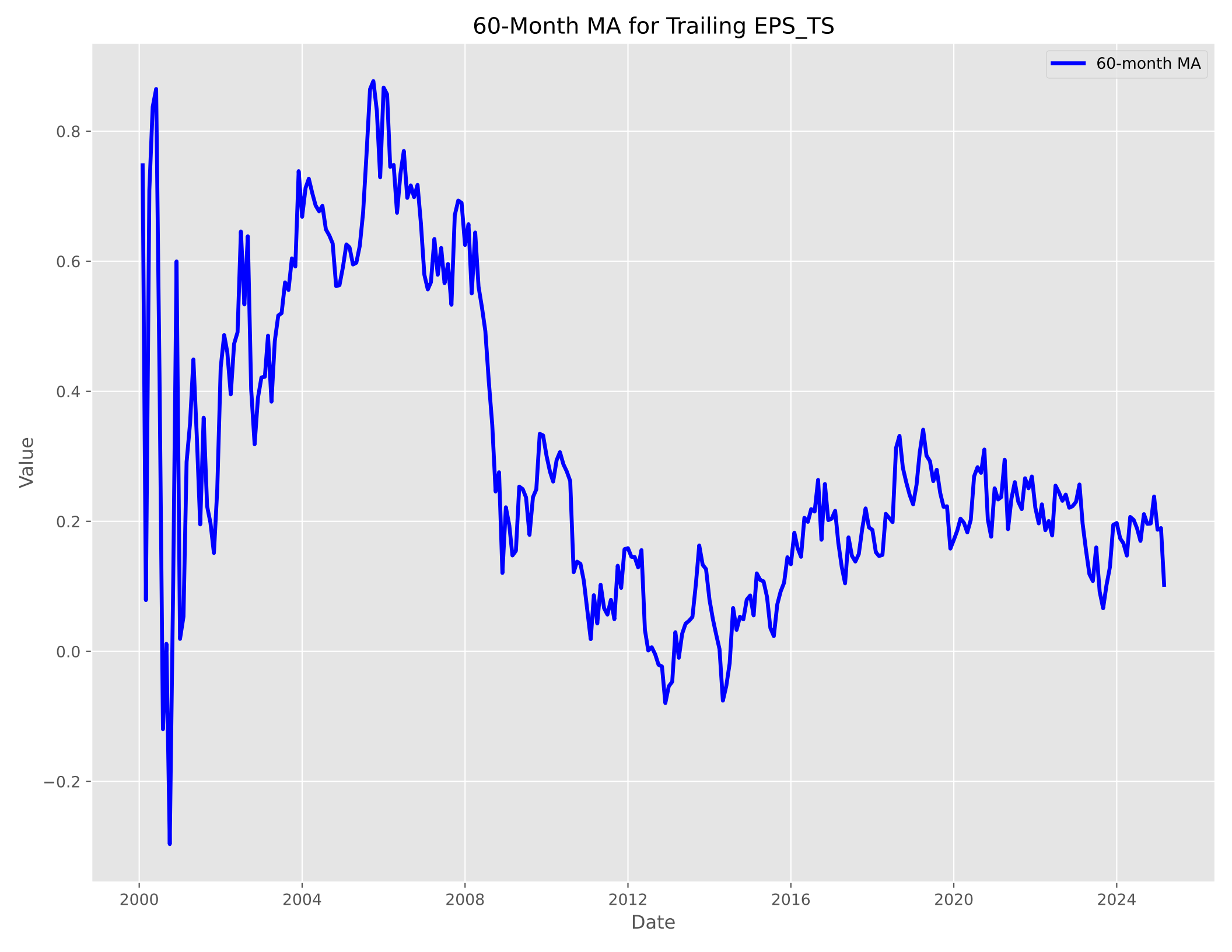

60-Month MA for Tot Return Index _CS
60-month MA
Value
4
3
2
1
0
−1
2000
2004
2008
2012
2016
2020
2024
Date

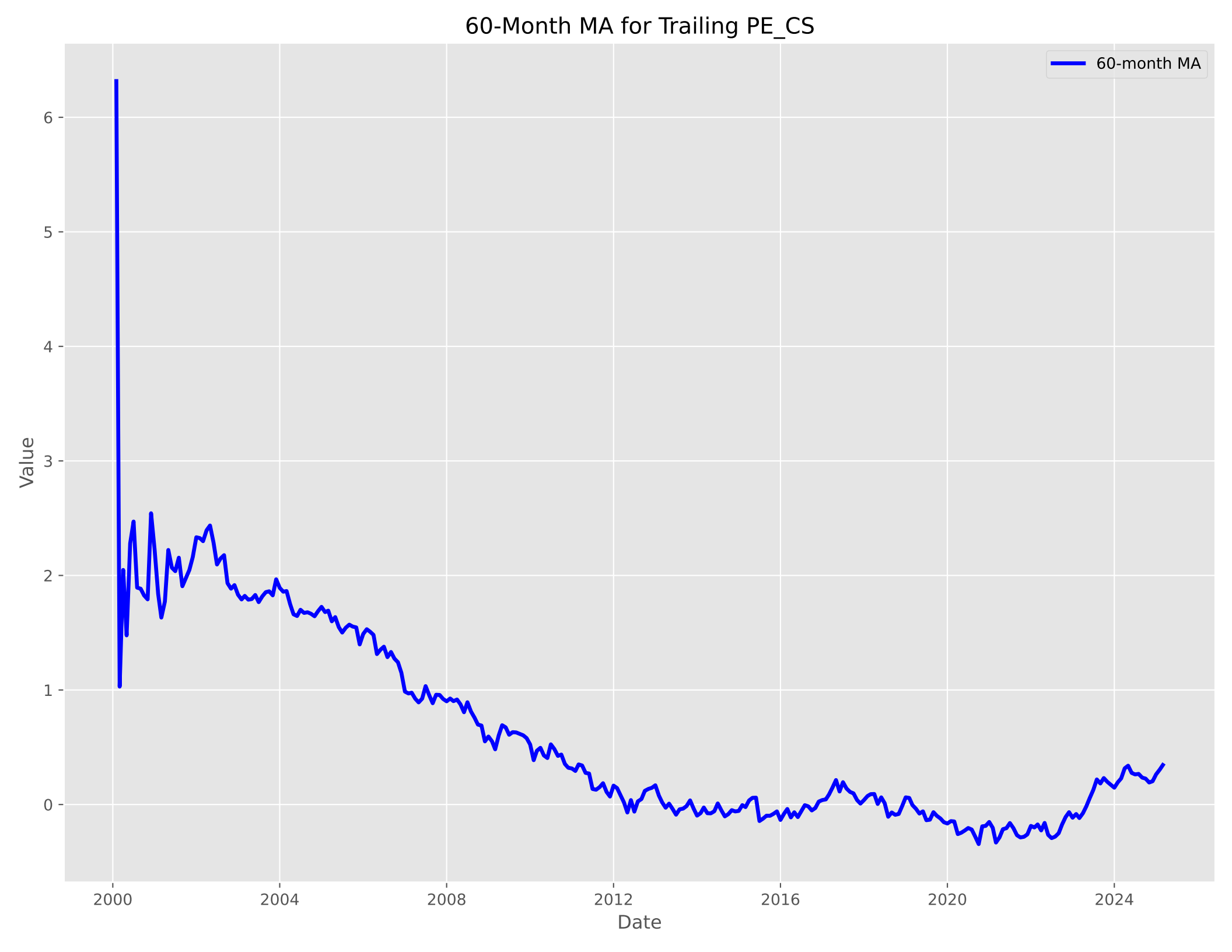

60-Month MA for Tot Return Index _TS
60-month MA
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
Value
2000
2004
2008
2012
2016
2020
2024
Date

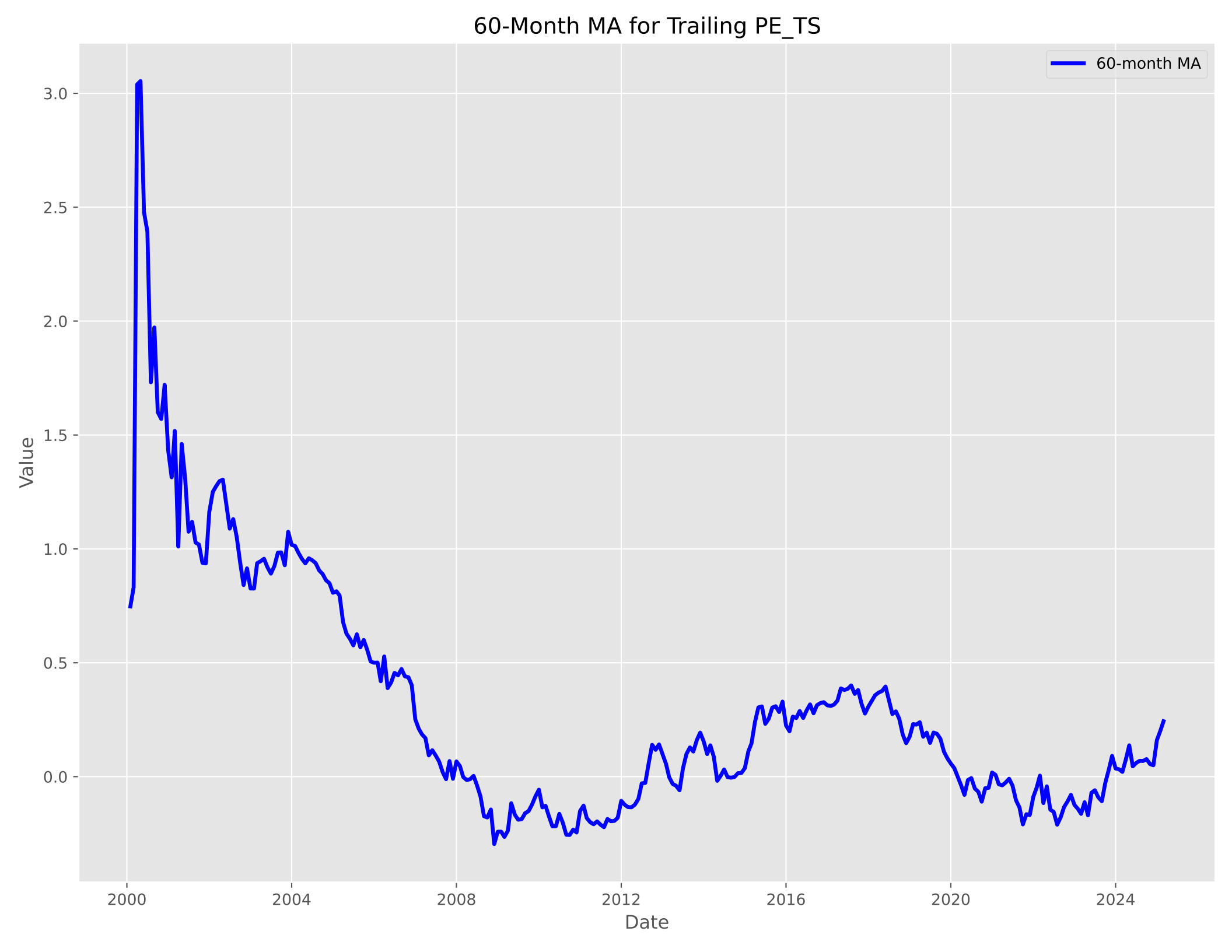

60-Month MA for Trailing EPS 36_CS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Trailing EPS 36_TS
60-month MA
1.0
0.8
0.6
0.4
0.2
0.0
Value
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Trailing EPS_CS
60-month MA
Value
Date
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
2000
2004
2008
2012
2016
2020
2024


60-Month MA for Trailing EPS_TS
60-month MA
Value
0.8
0.6
0.4
0.2
0.0
−0.2
2000
2004
2008
2012
2016
2020
2024
Date


60-Month MA for Trailing PE_CS
60-month MA
Value
Date
6
5
4
3
2
1
0
2000
2004
2008
2012
2016
2020
2024


60-Month MA for Trailing PE_TS
60-month MA
Value
Date
3.0
2.5
2.0
1.5
1.0
0.5
0.0
2000
2004
2008
2012
2016
2020
2024

Summary:
Visualized 60-month MA for all 106 factors
Date range: 2000-02-01 00:00:00 to 2025-03-01 00:00:00
Total data points: 302