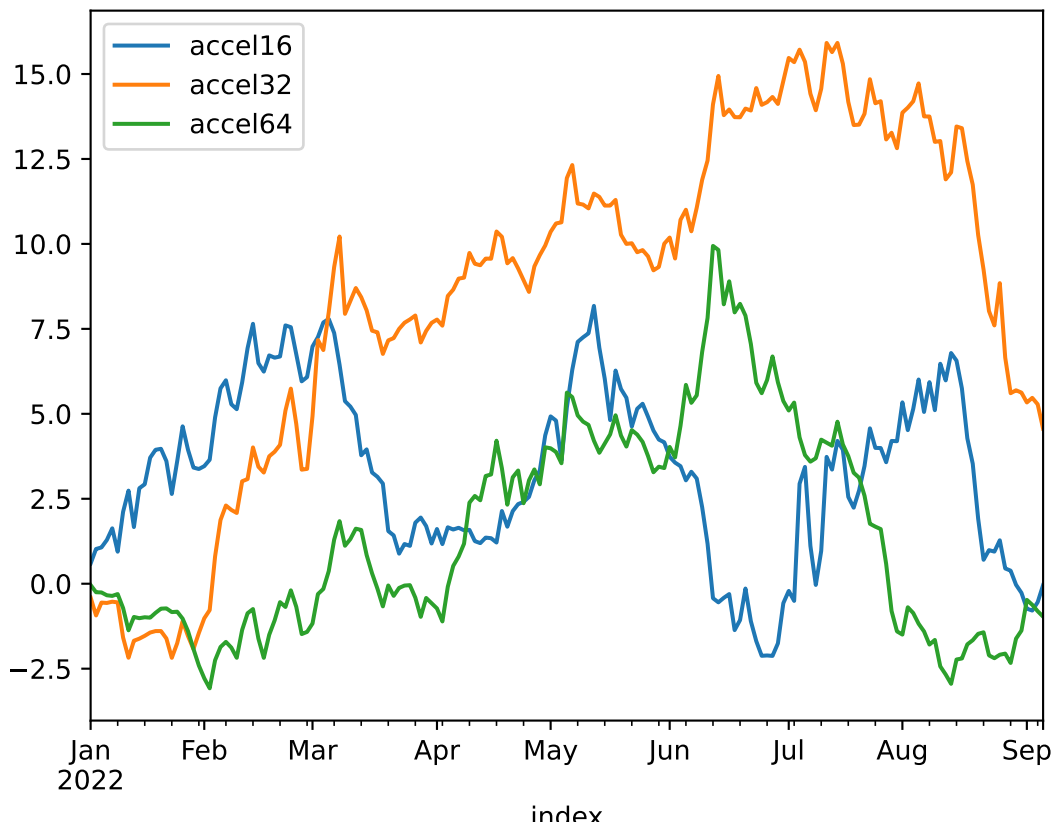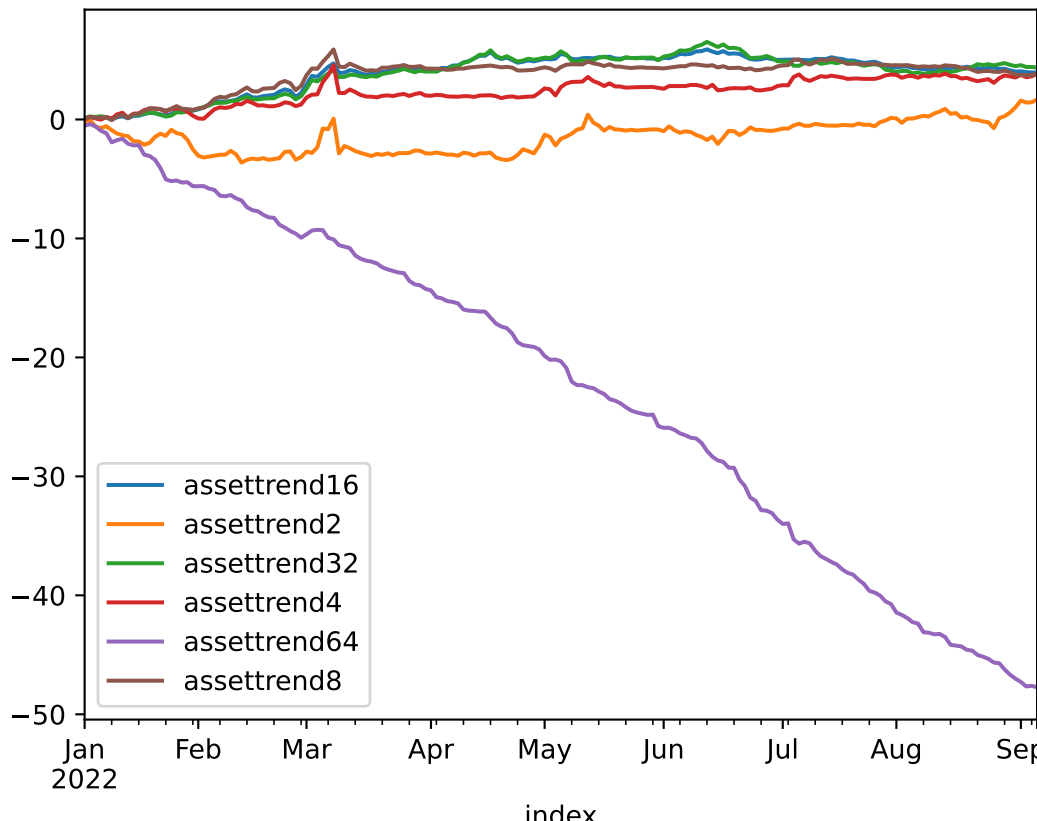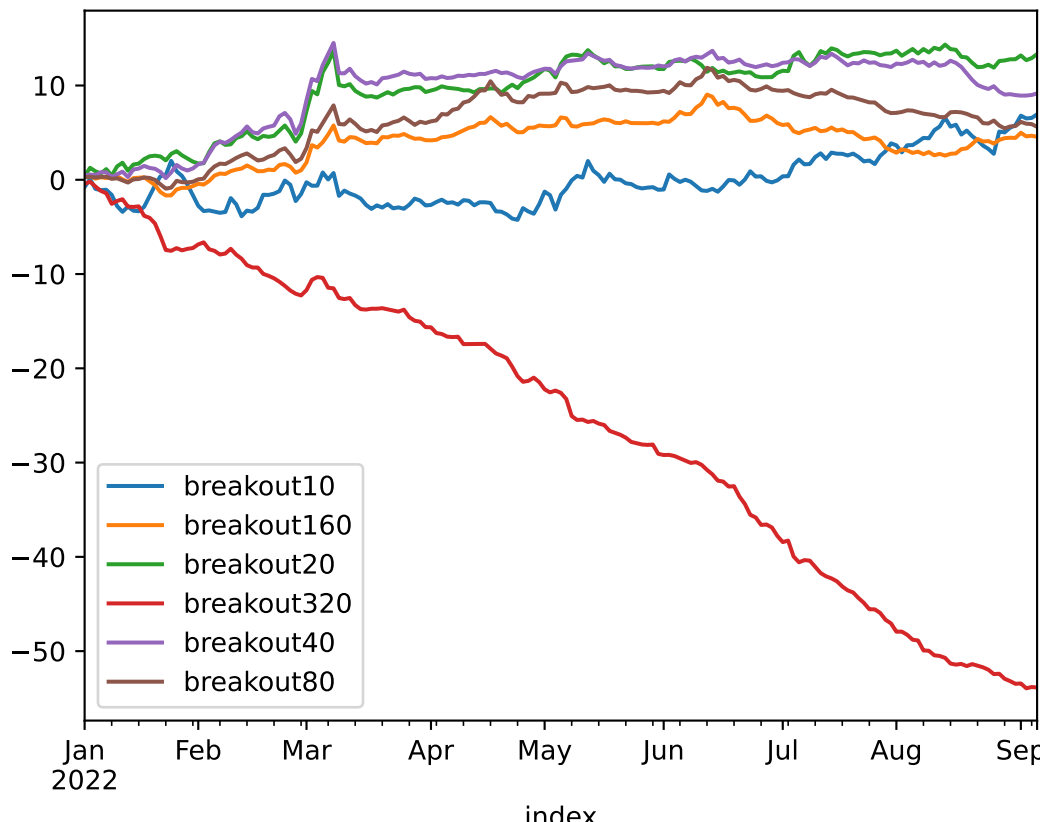ann. mean {'accel16': -0.059, 'accel32': 6.598, 'accel64': -1.4}
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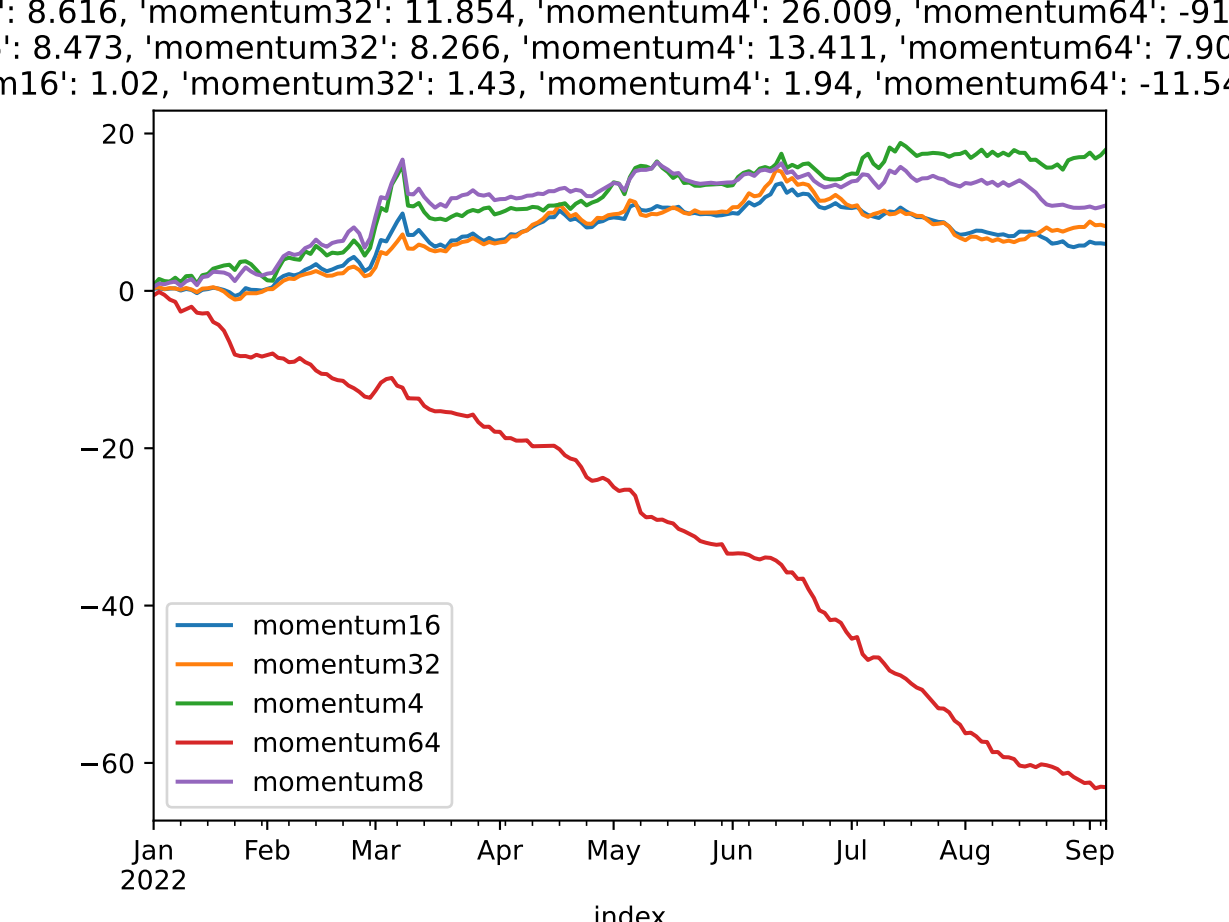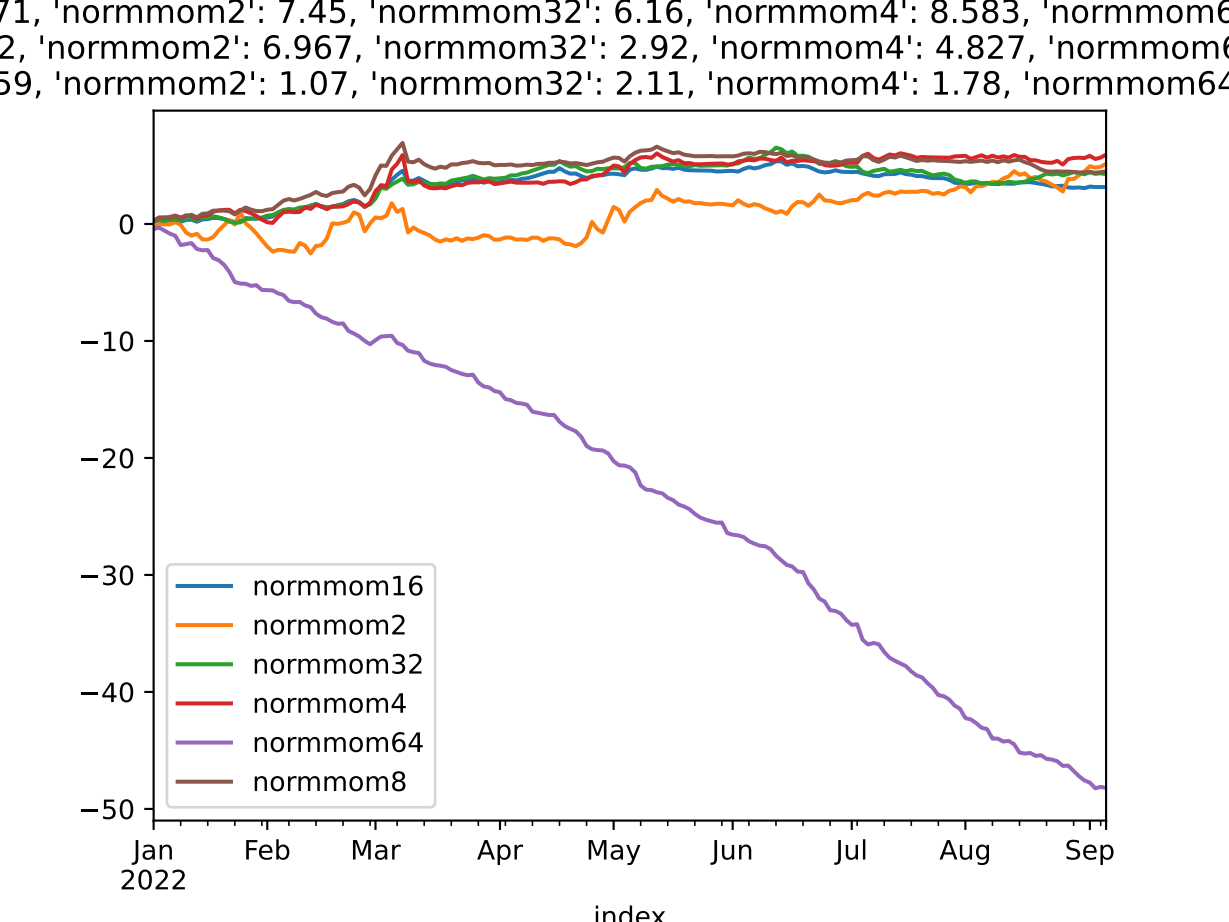ann. SR {'accel16': -0.0, 'accel32': 0.6, 'accel64': -0.15}

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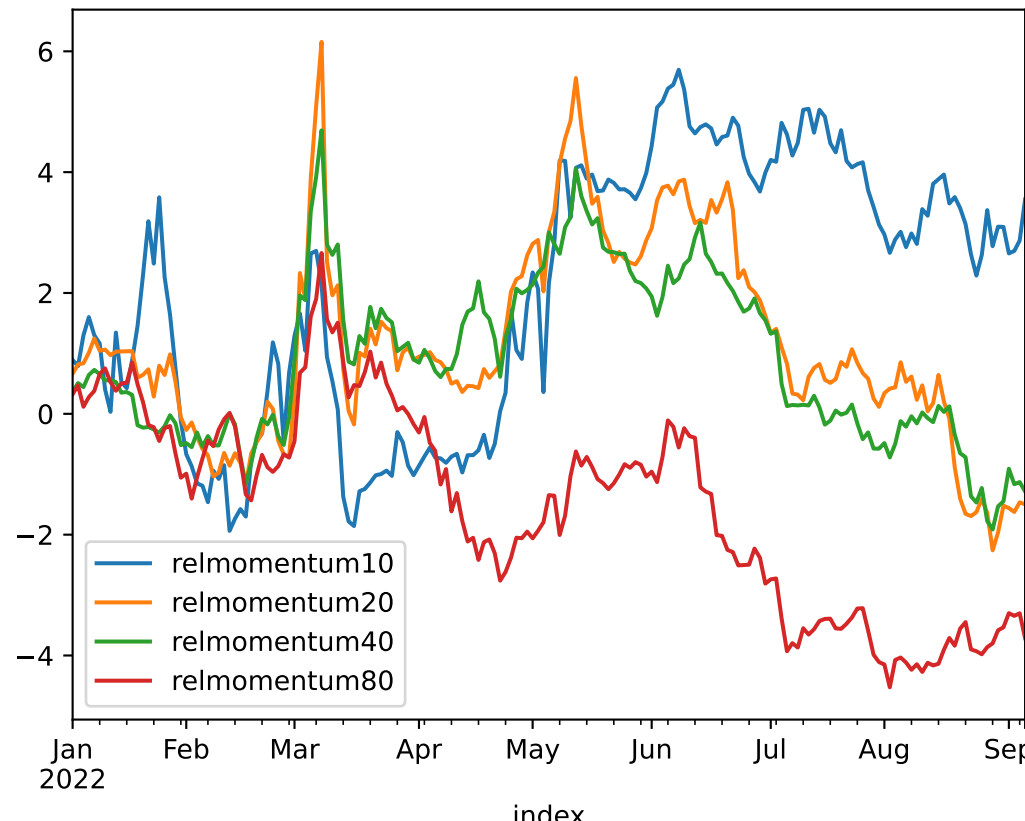
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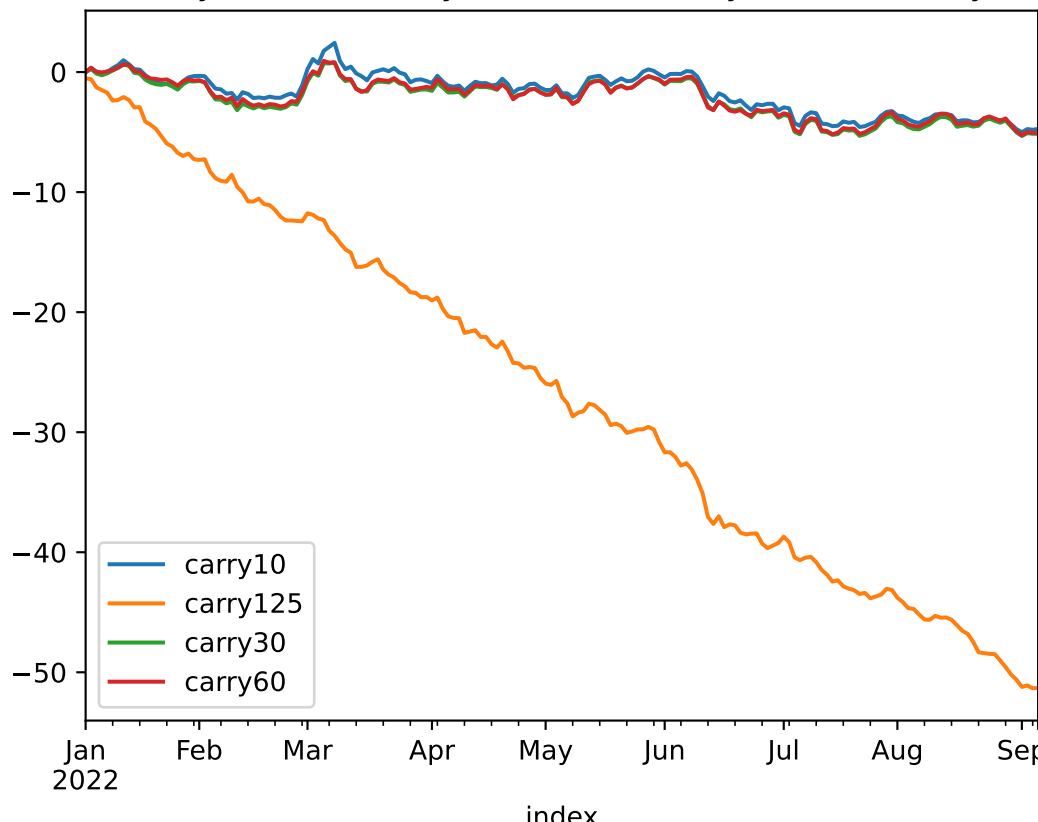
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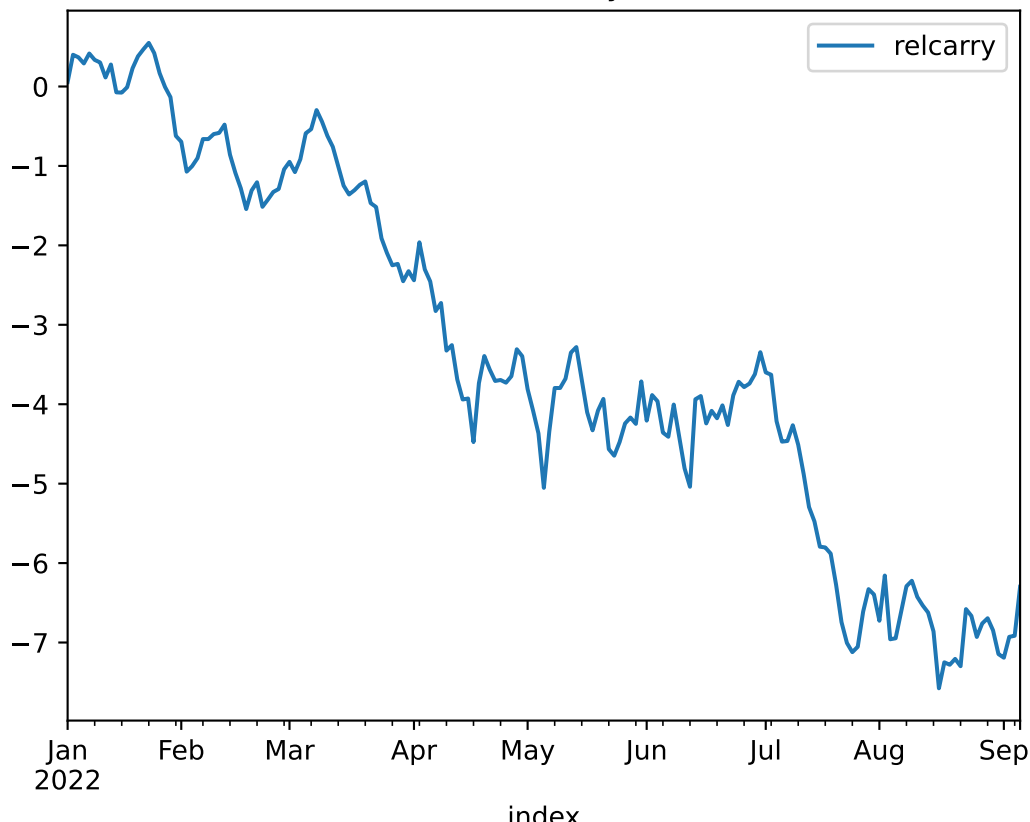
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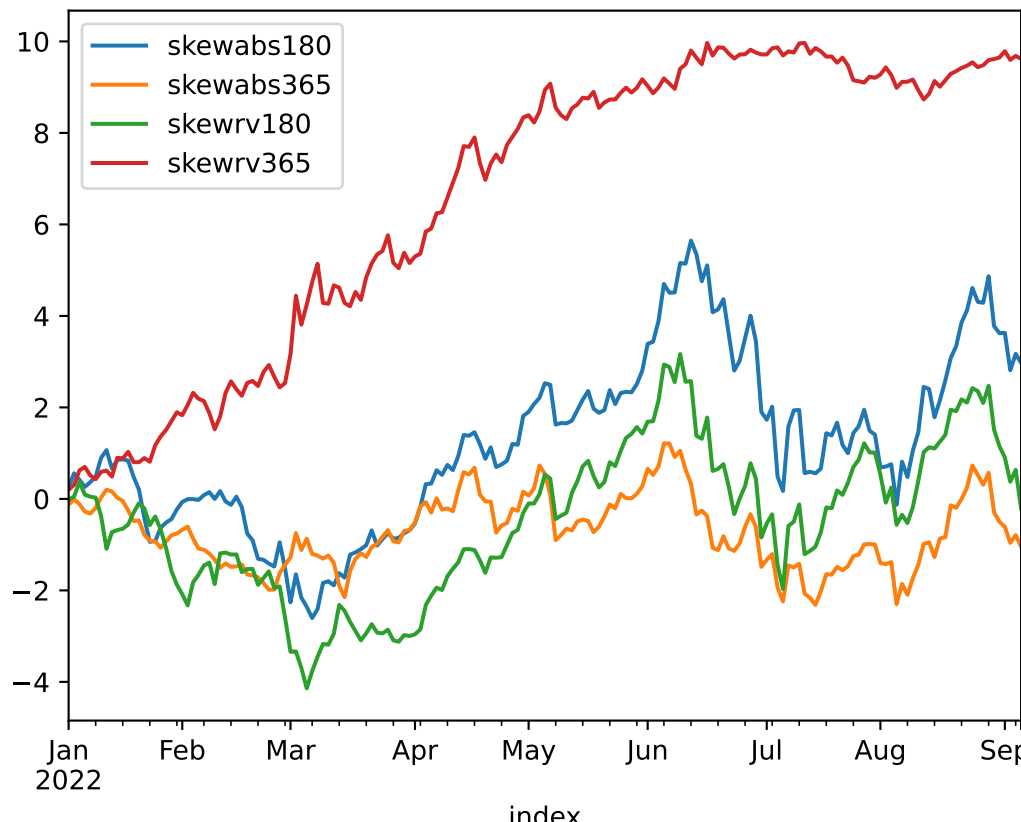
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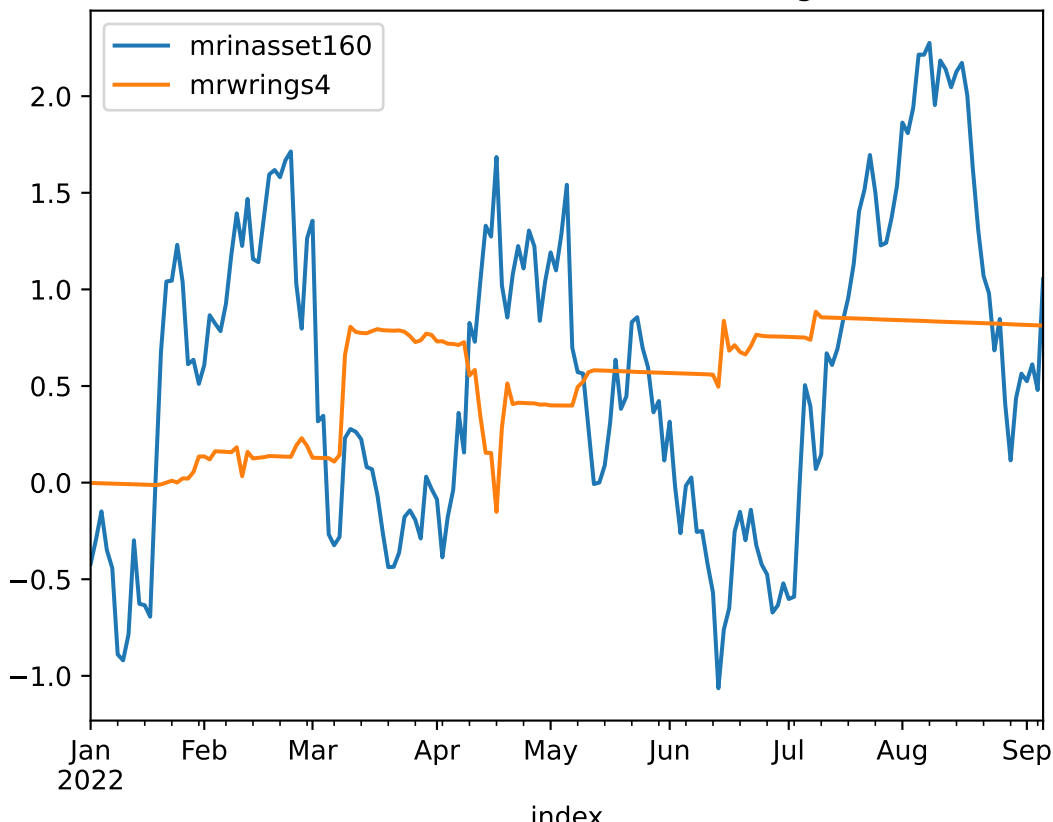
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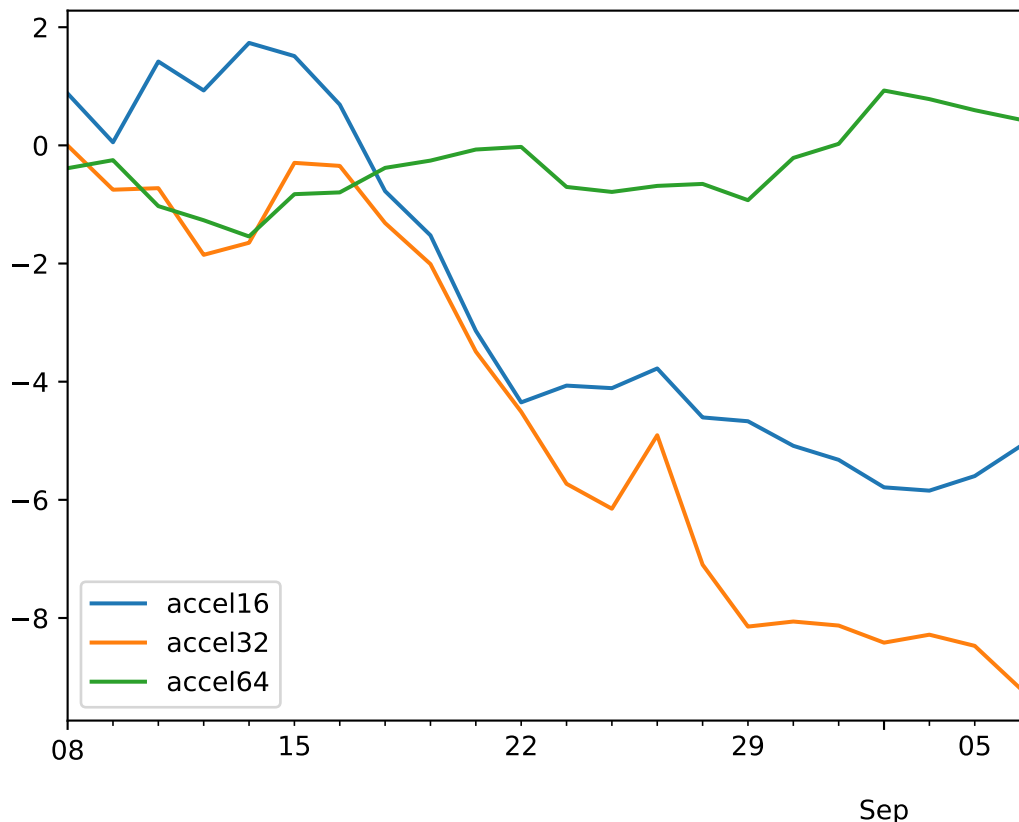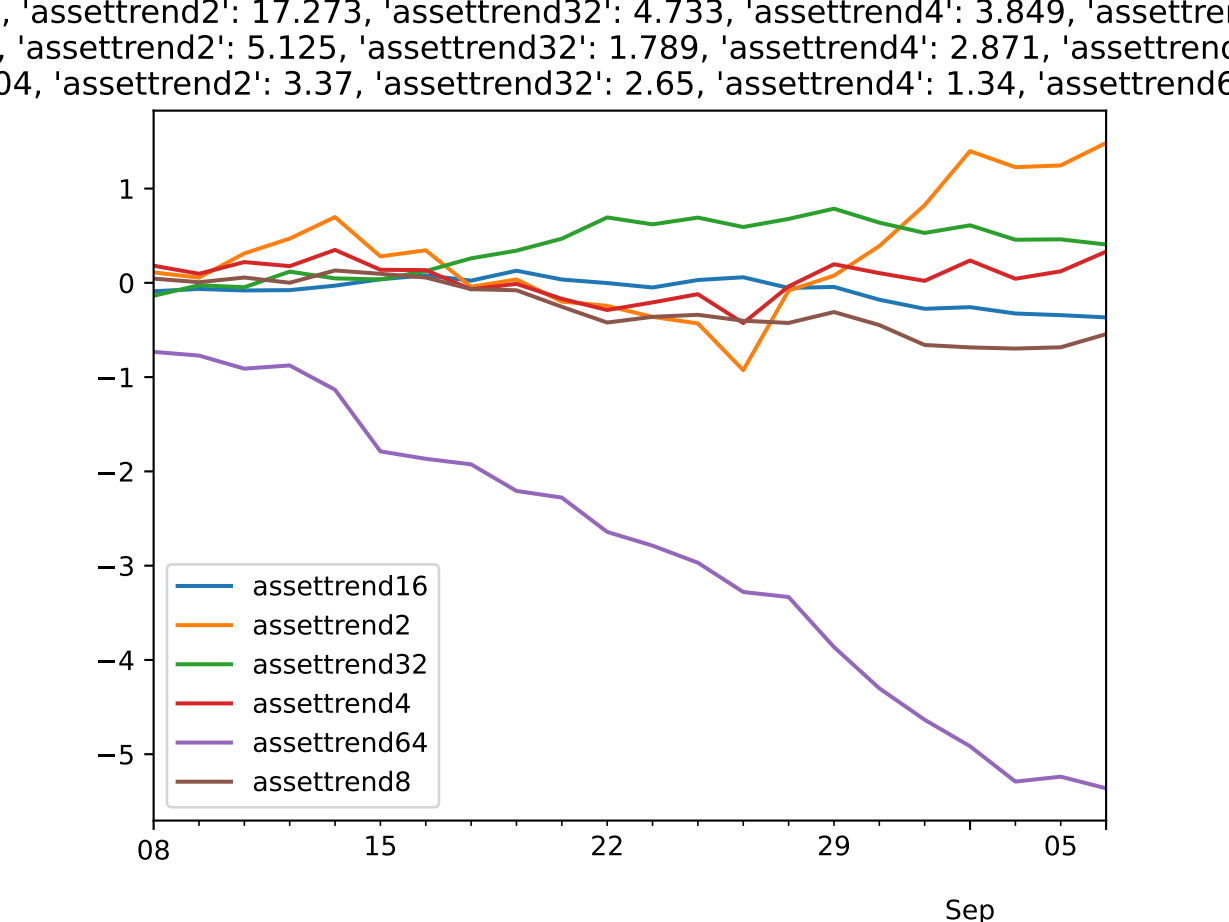
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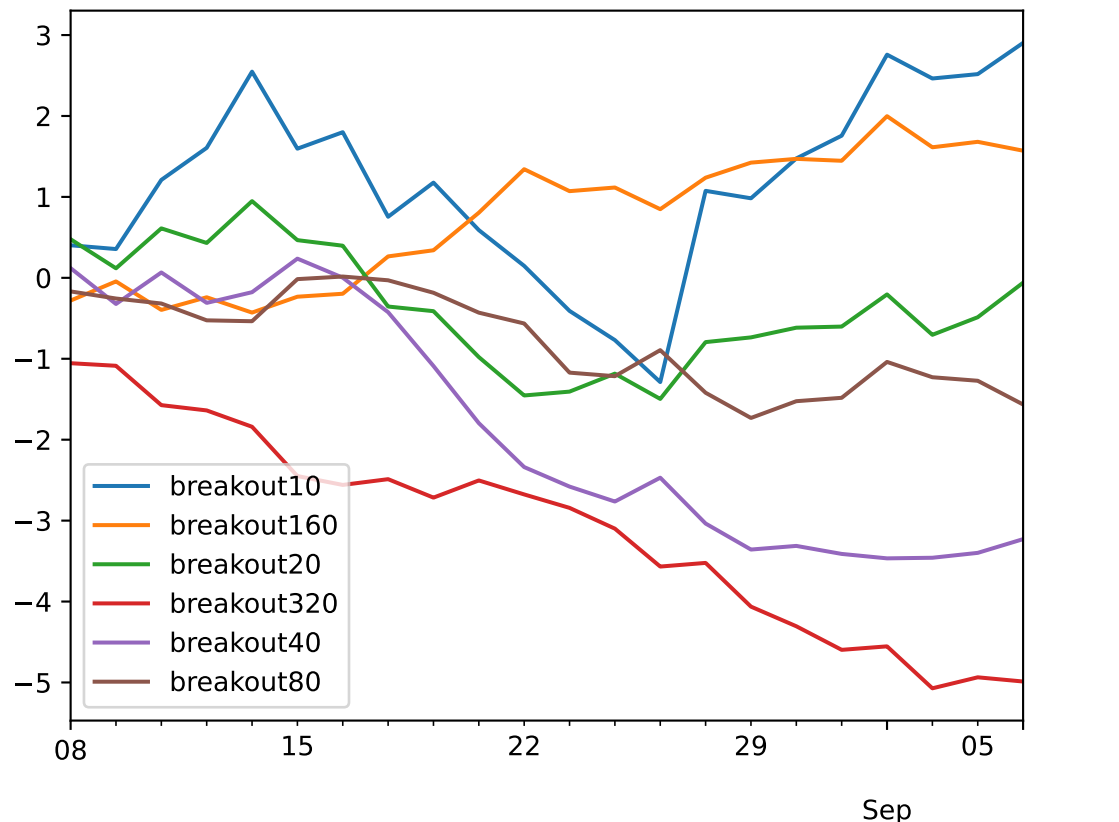
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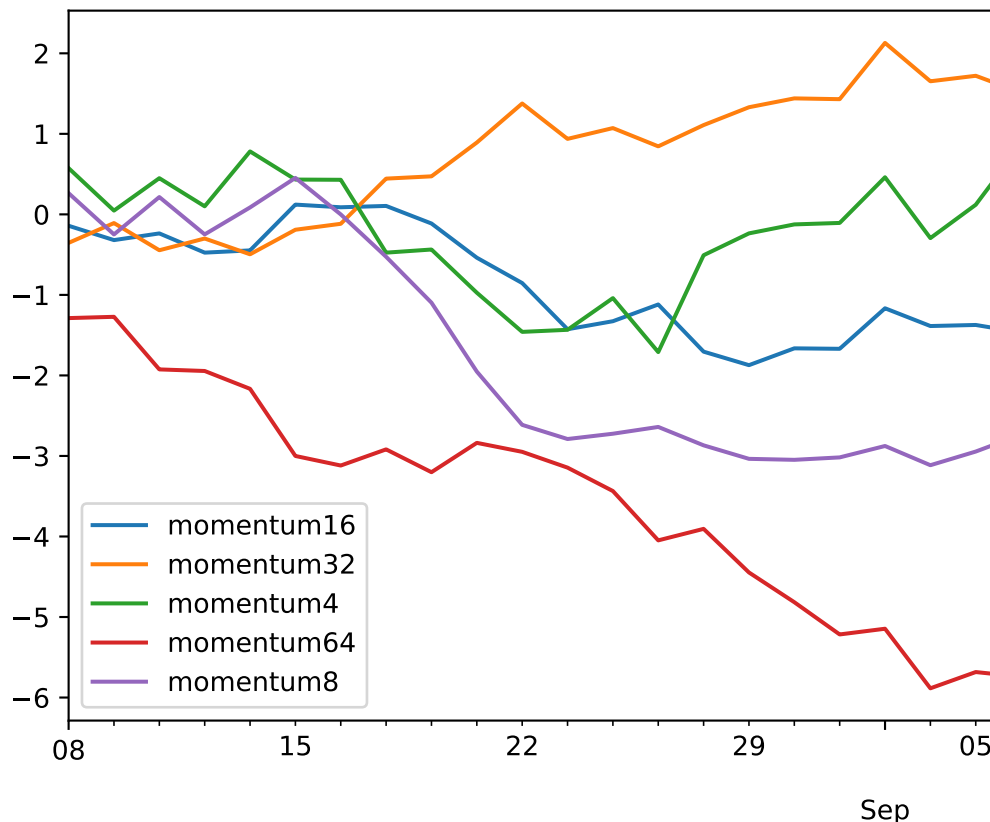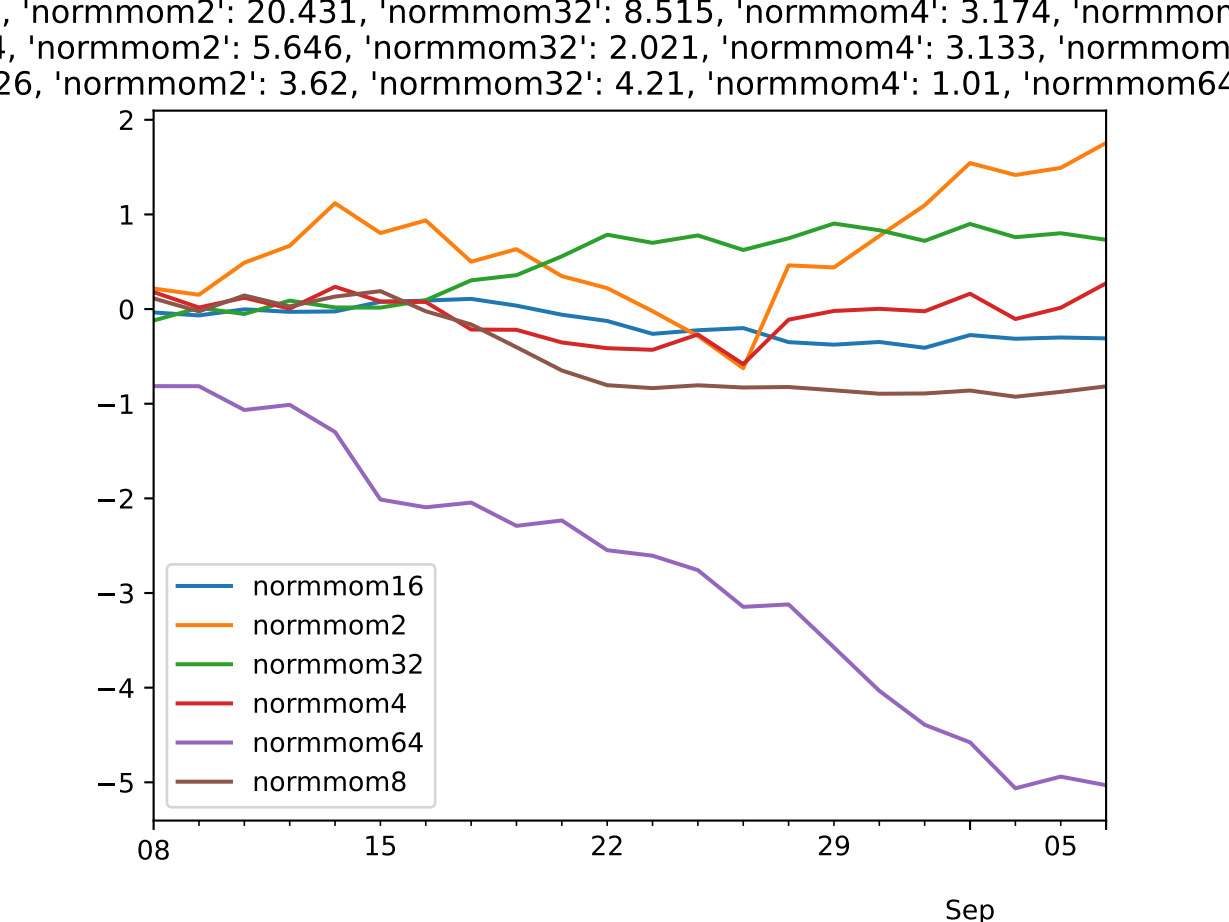
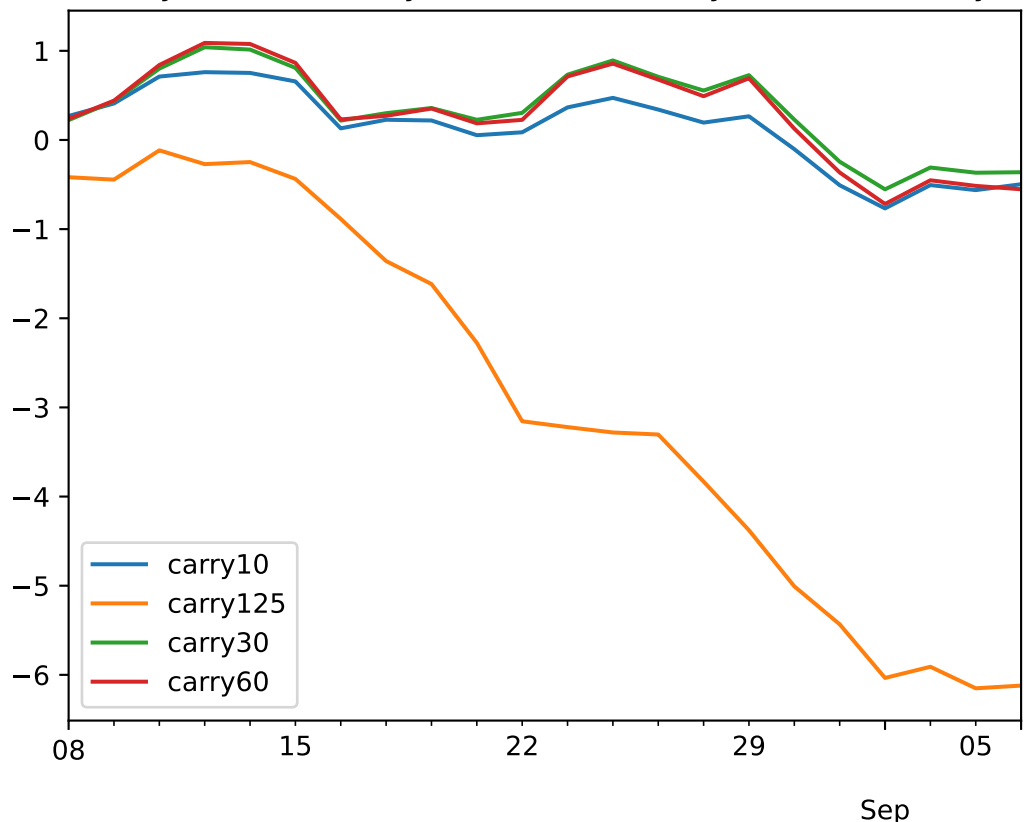entum10': 9.199, 'relmomentum20': -23.606, 'relmomentum40': -12.481, 'rel
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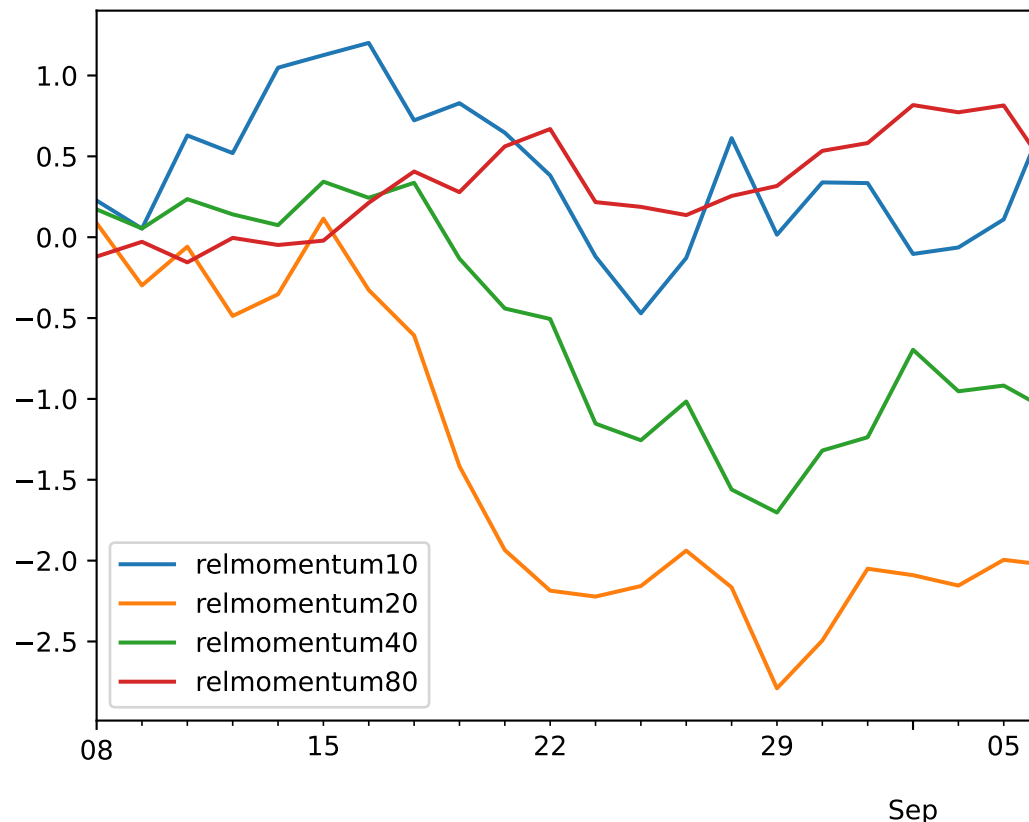
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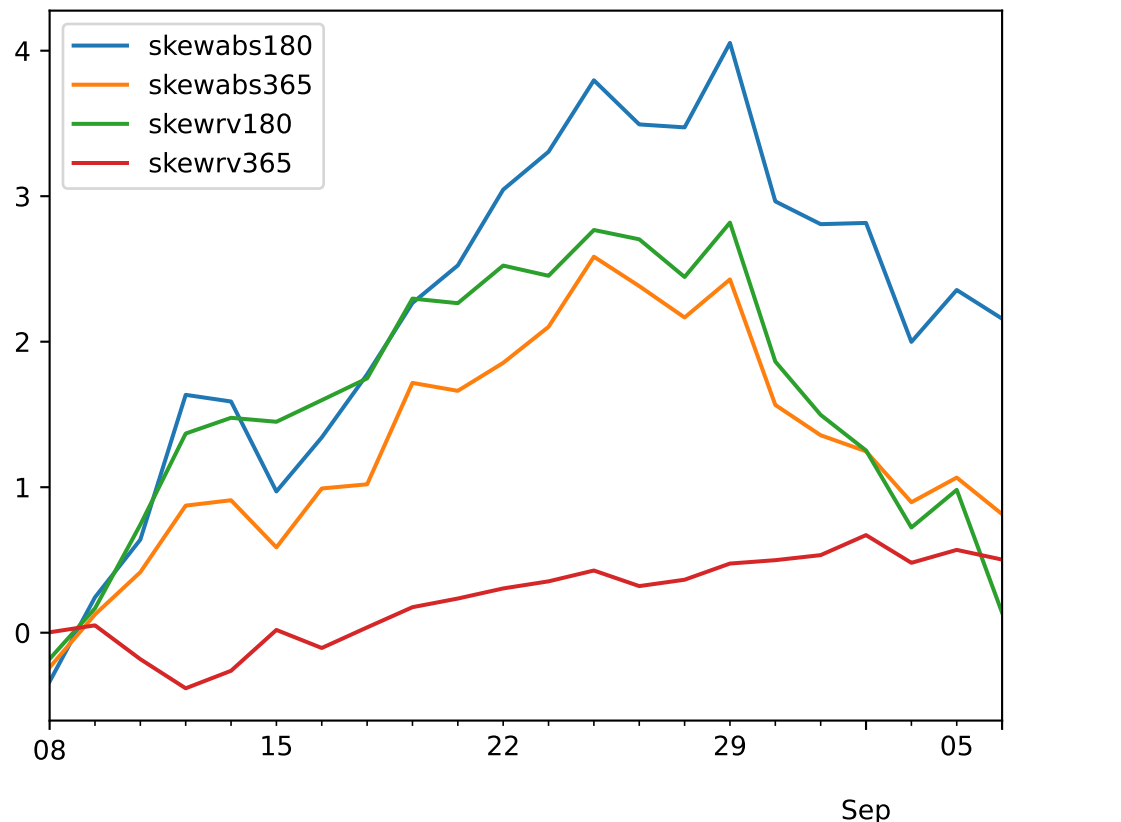ann. SR {'carry10': -1.6, 'carry125': -14.64, 'carry30': -0.94, 'carry60': -1.33

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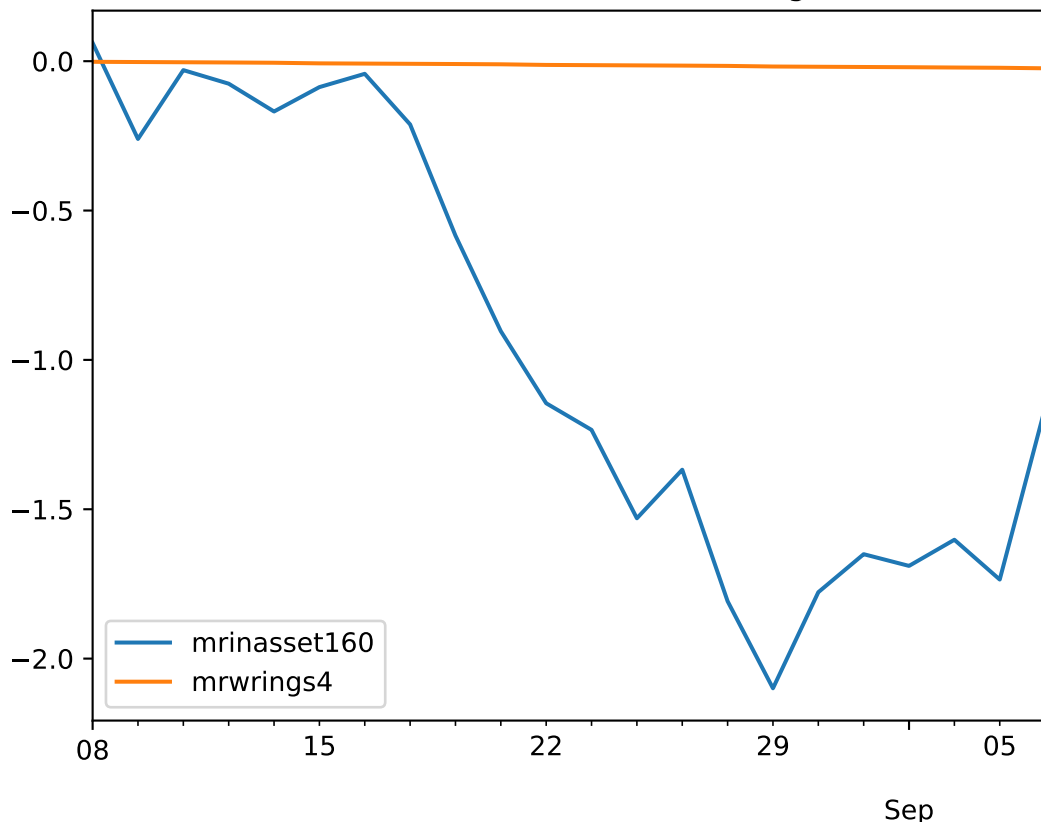ann. SR {'relcarry': 0.73}
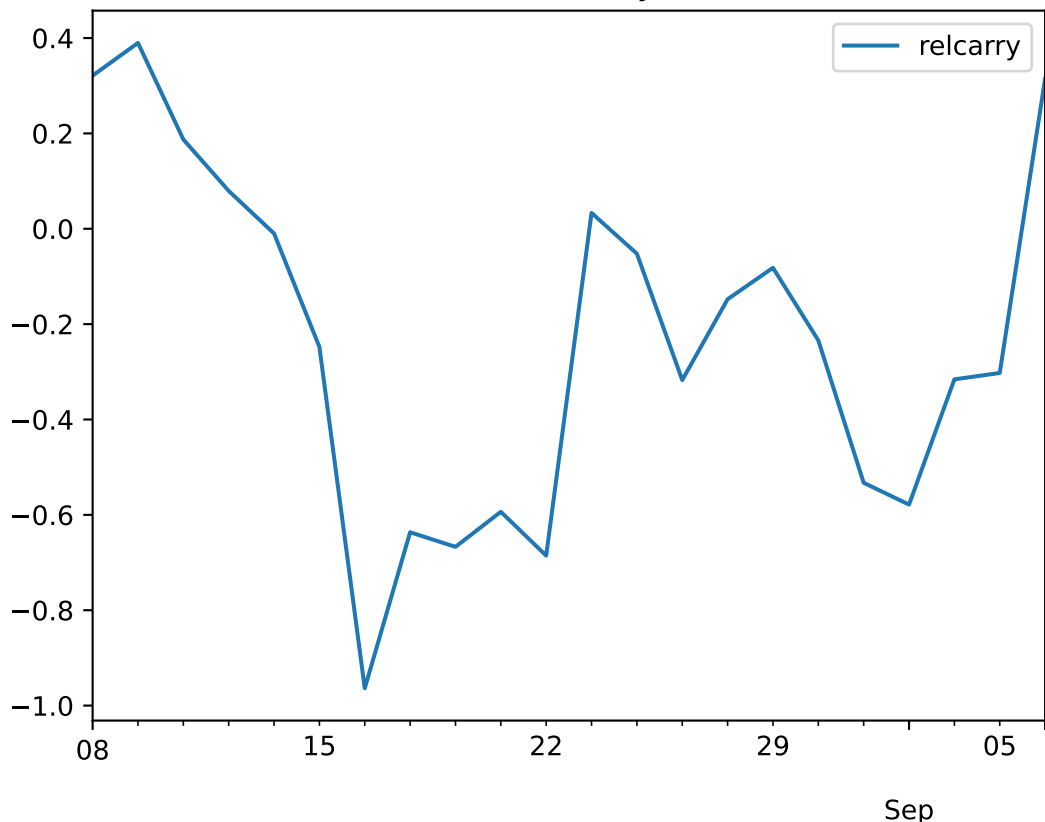
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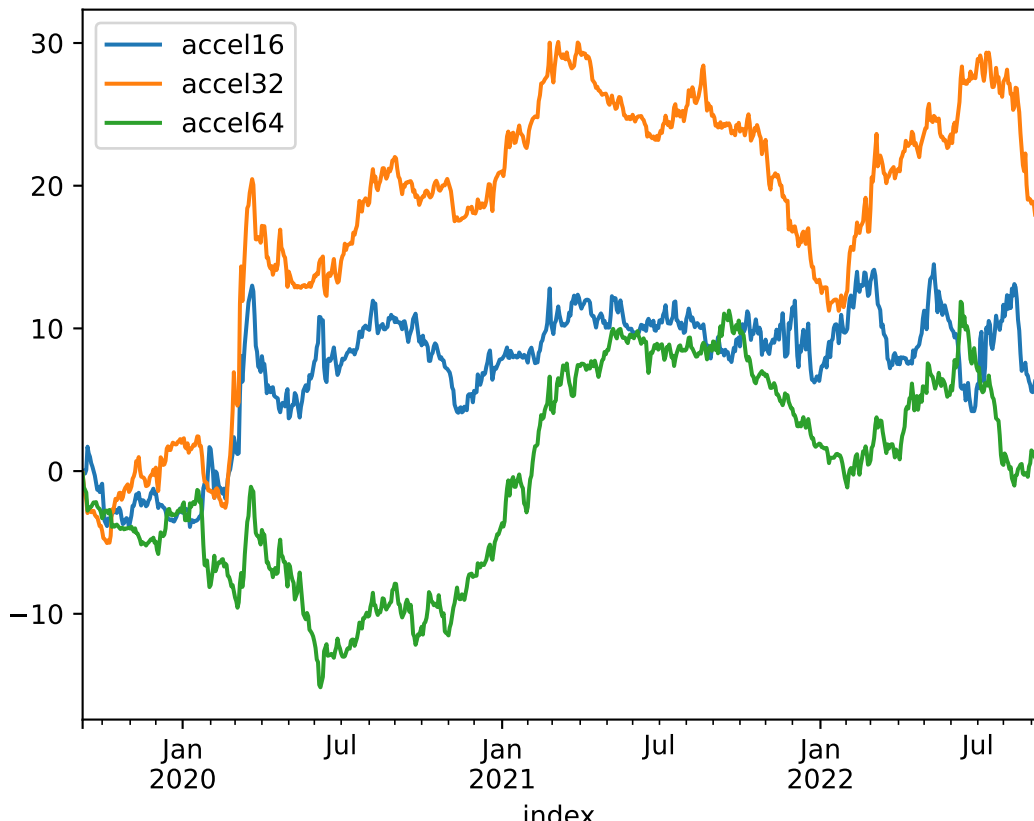SR {'skewabs180': 3.08, 'skewabs365': 1.65, 'skewrv180': 0.24, 'skewrv365'

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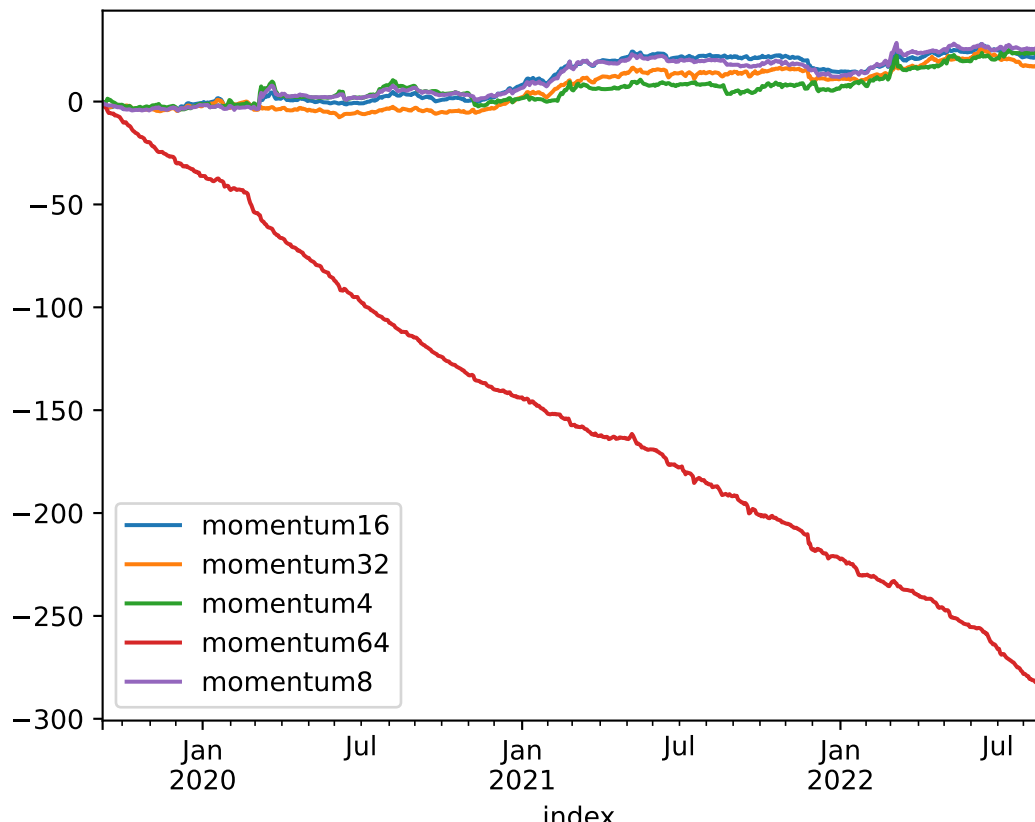ann. SR {'accel16': 0.2, 'accel32': 0.58, 'accel64': 0.04}

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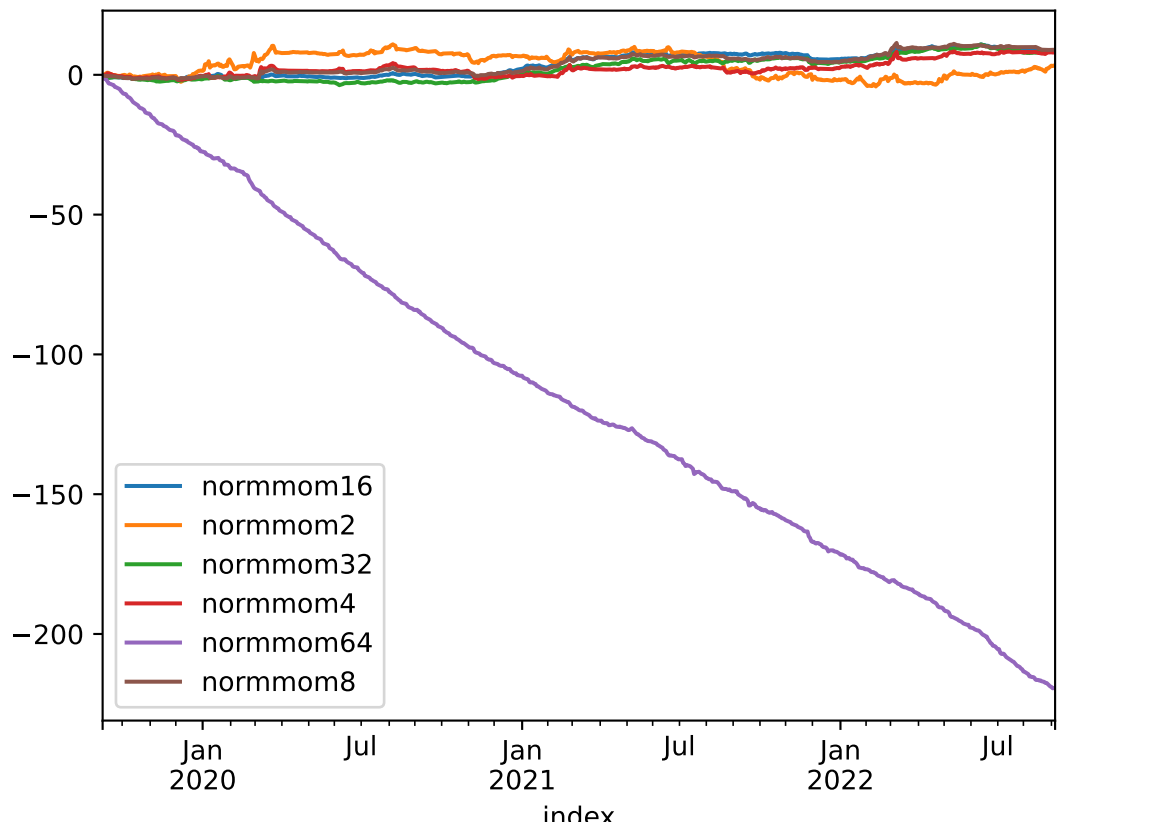4, 'assettrend2': 0.46, 'assettrend32': 1.27, 'assettrend4': 0.58, 'assettrend6
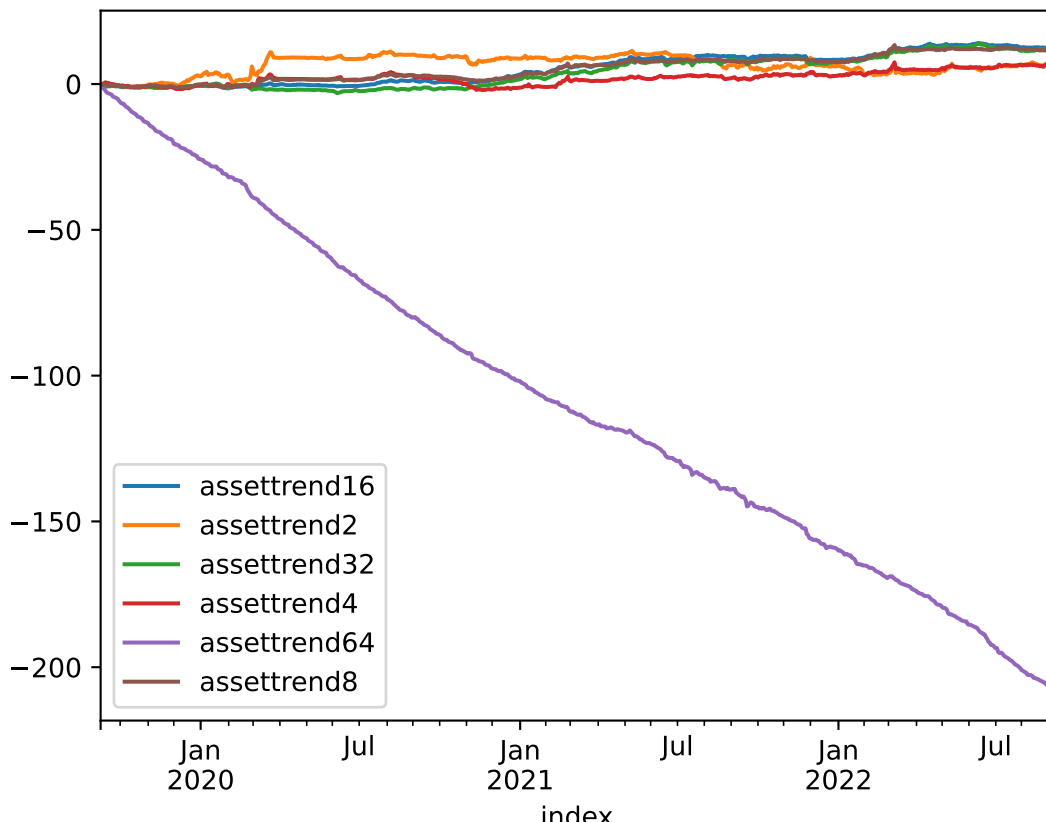
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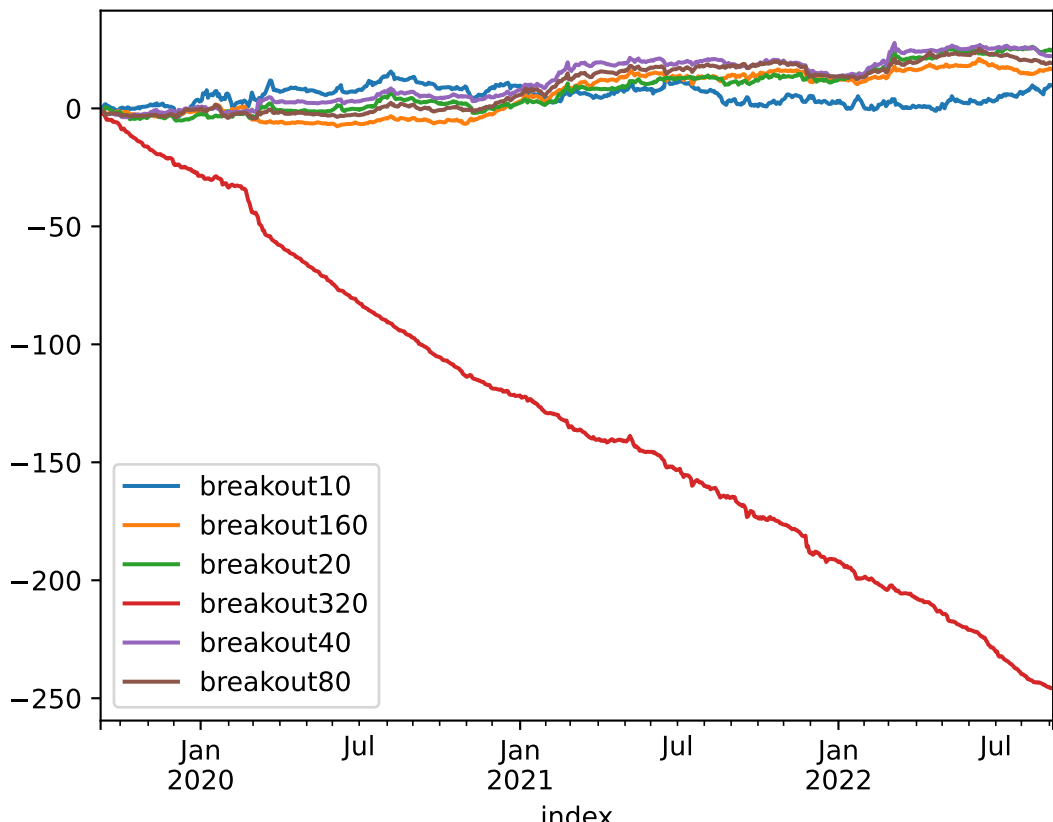
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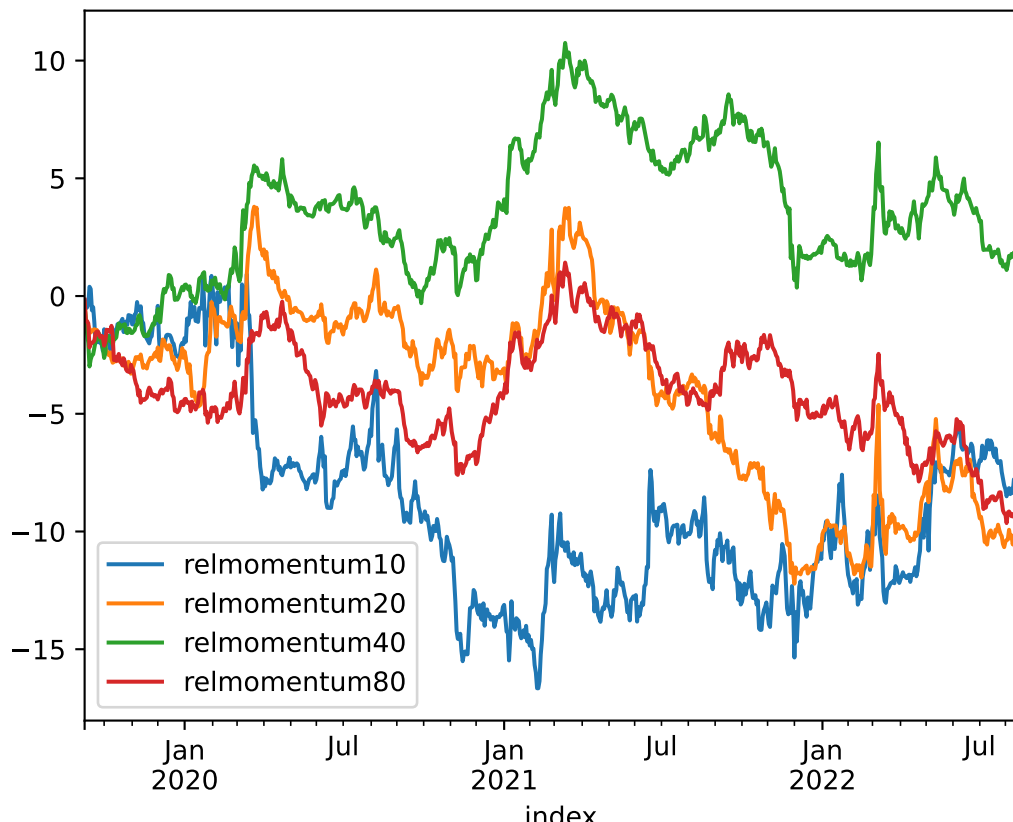
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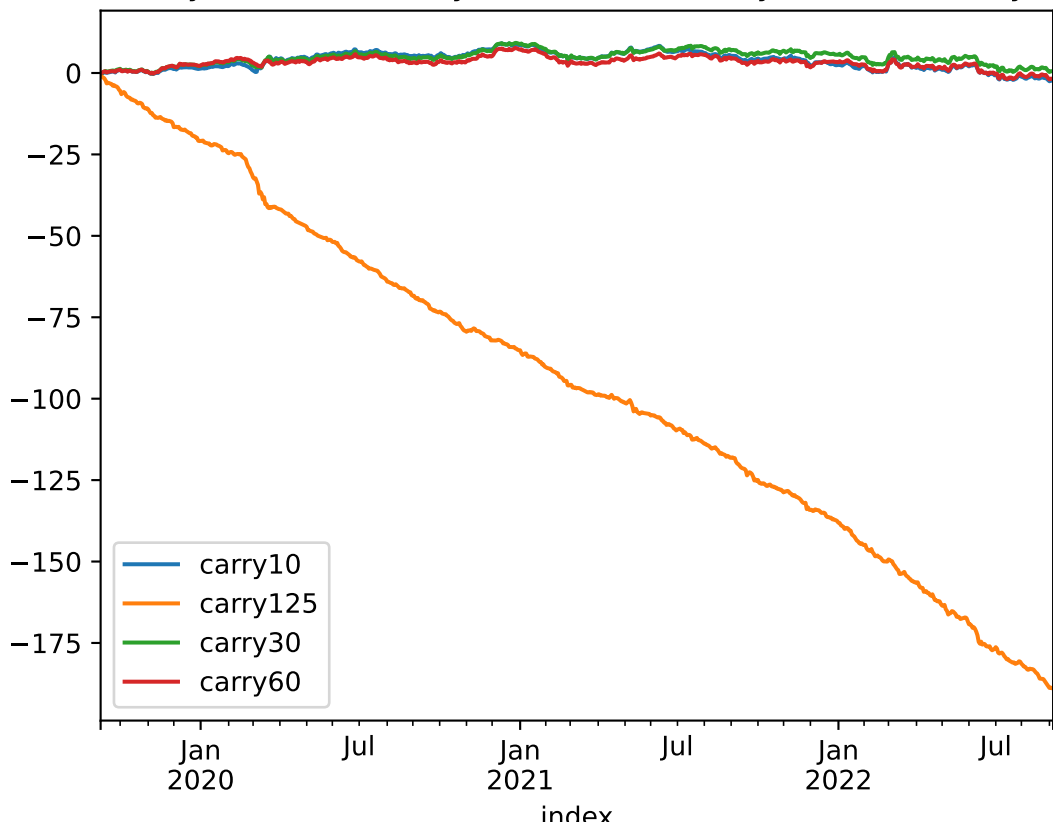
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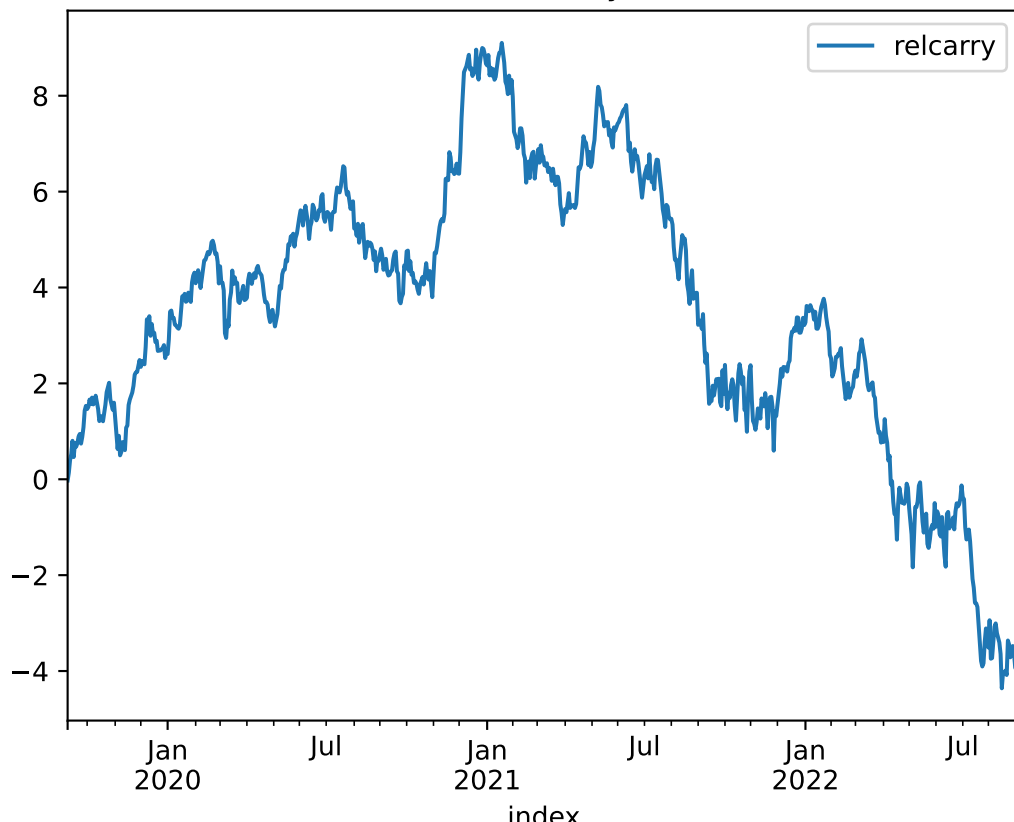
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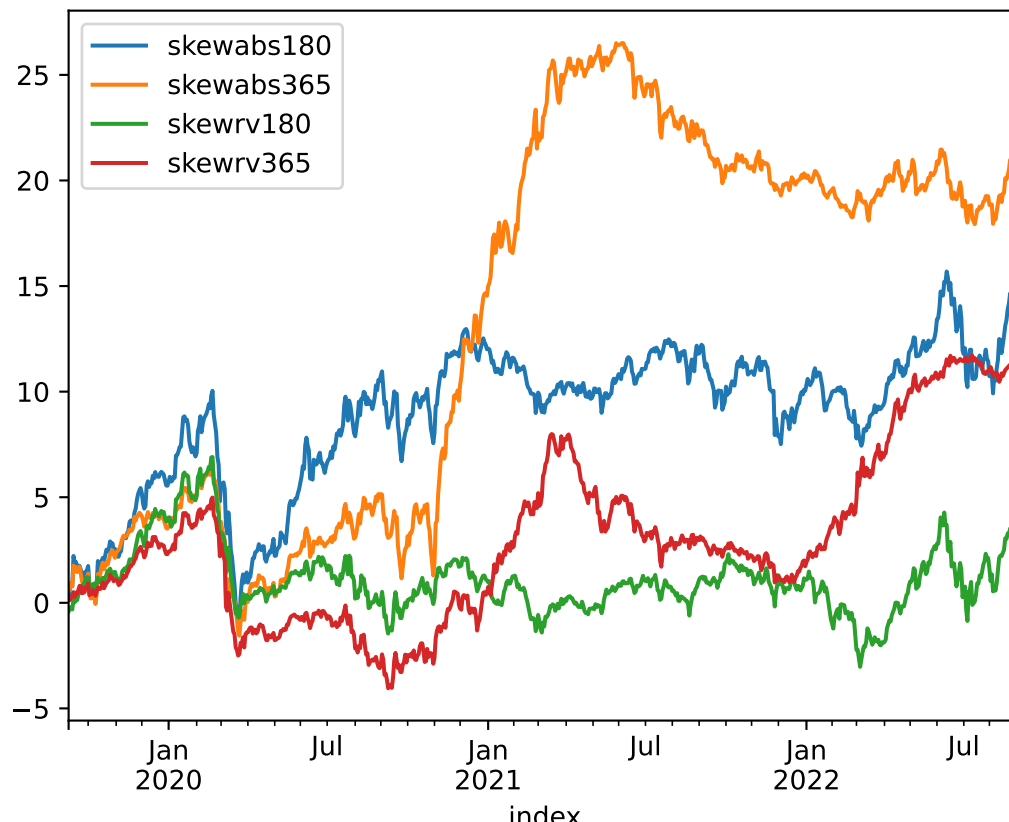
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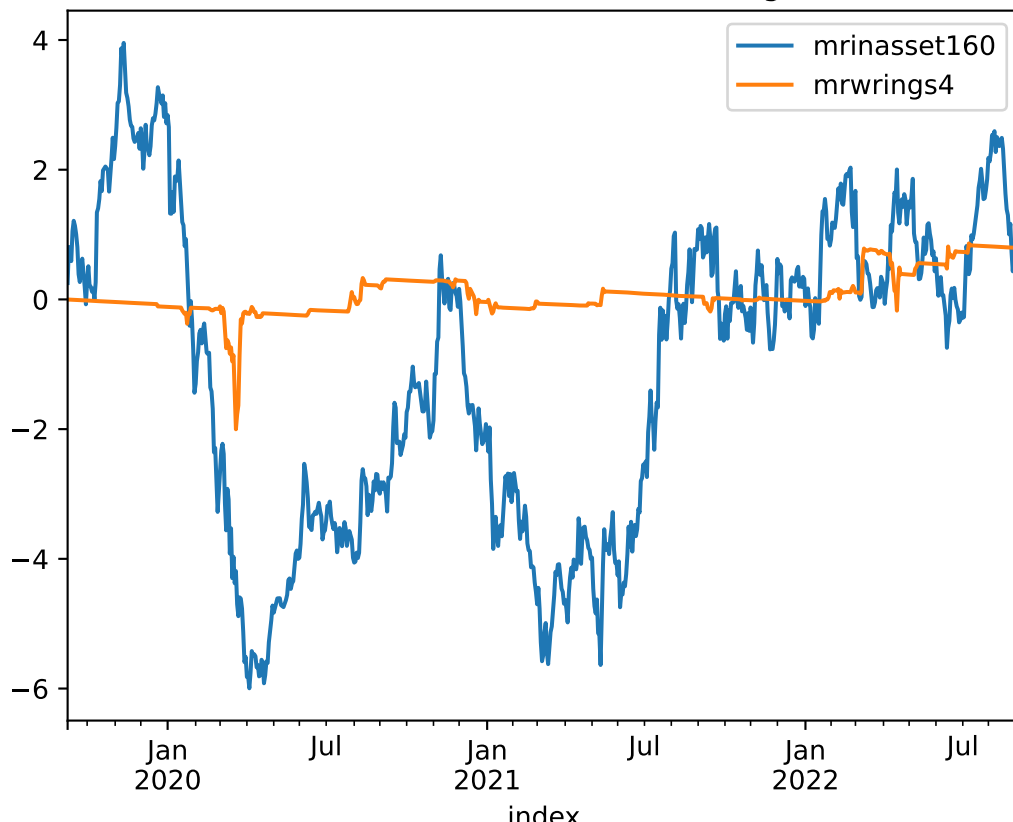
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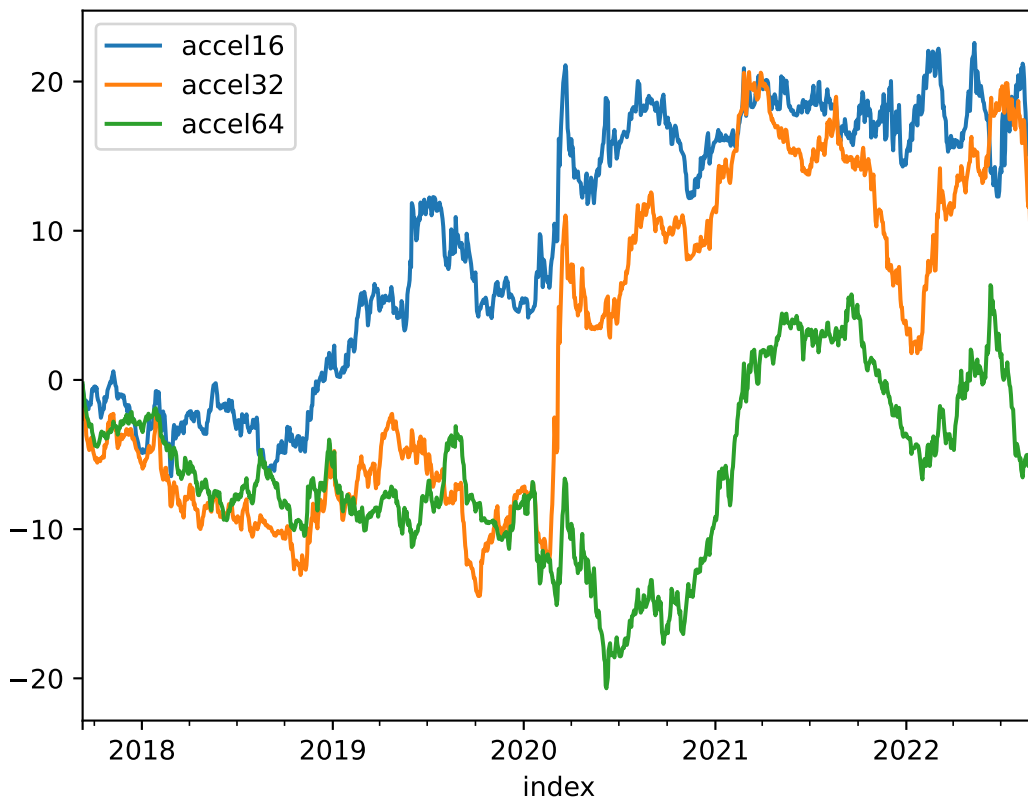
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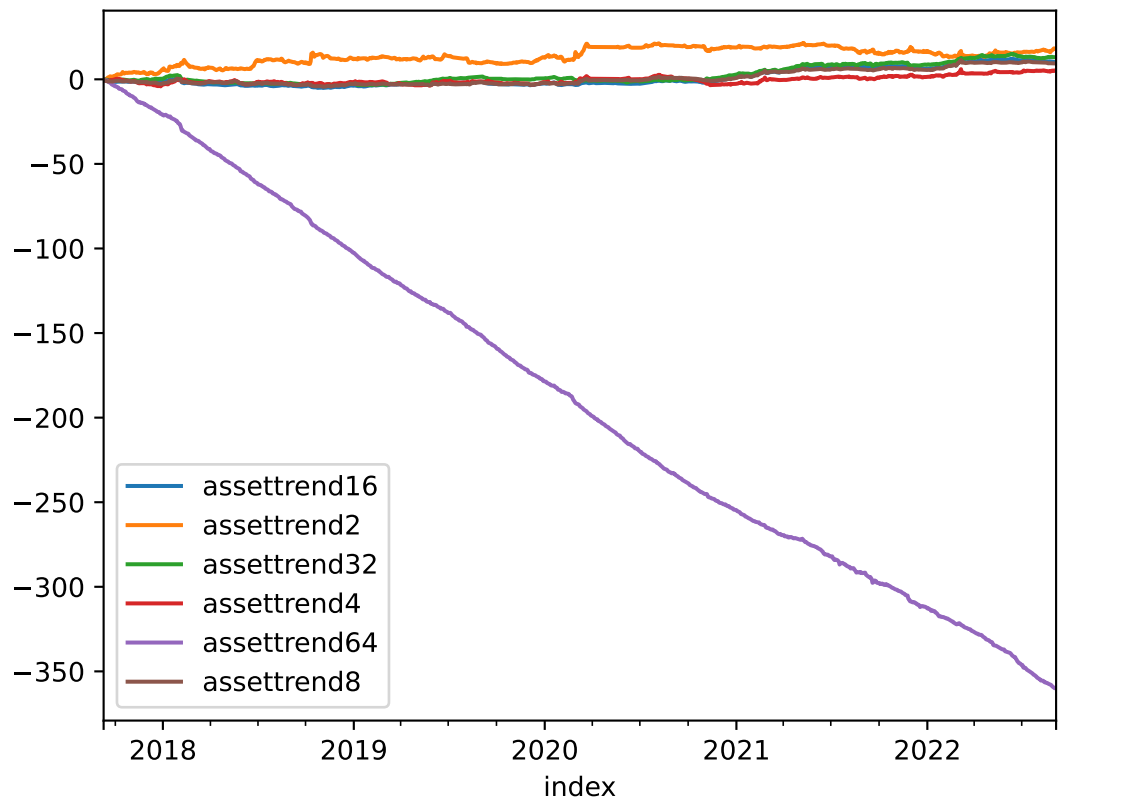
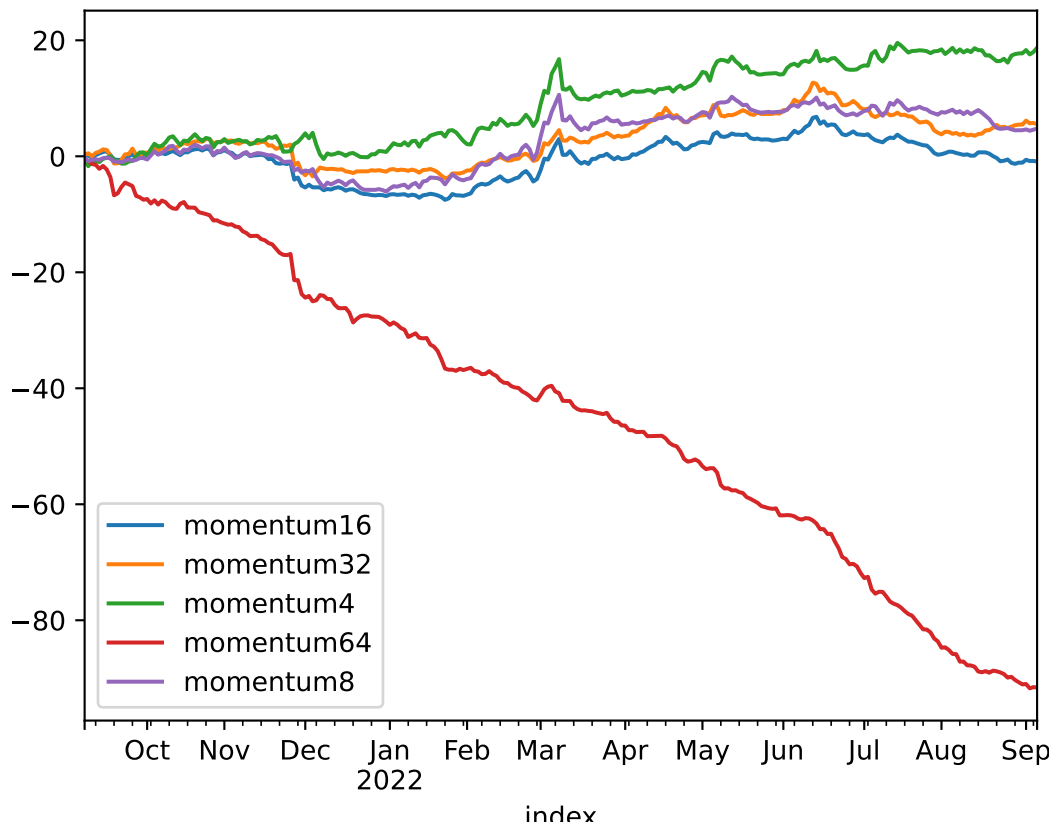3, 'breakout160': 4.304, 'breakout20': 6.386, 'breakout320': -82.384, 'breakou
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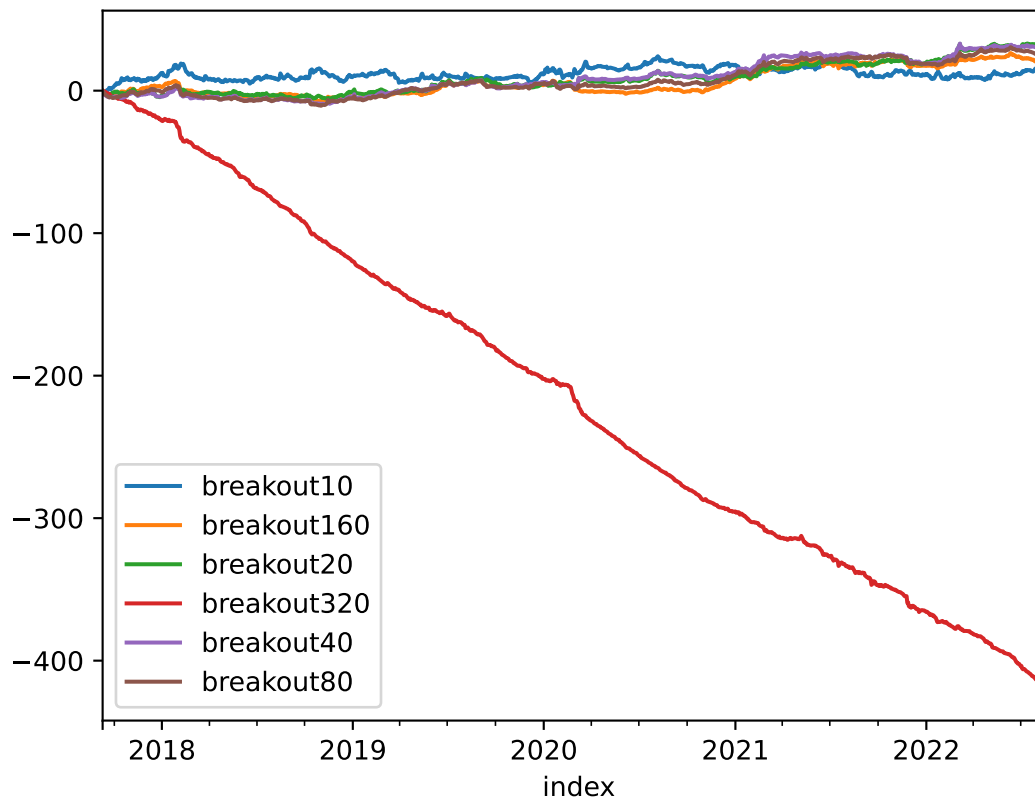
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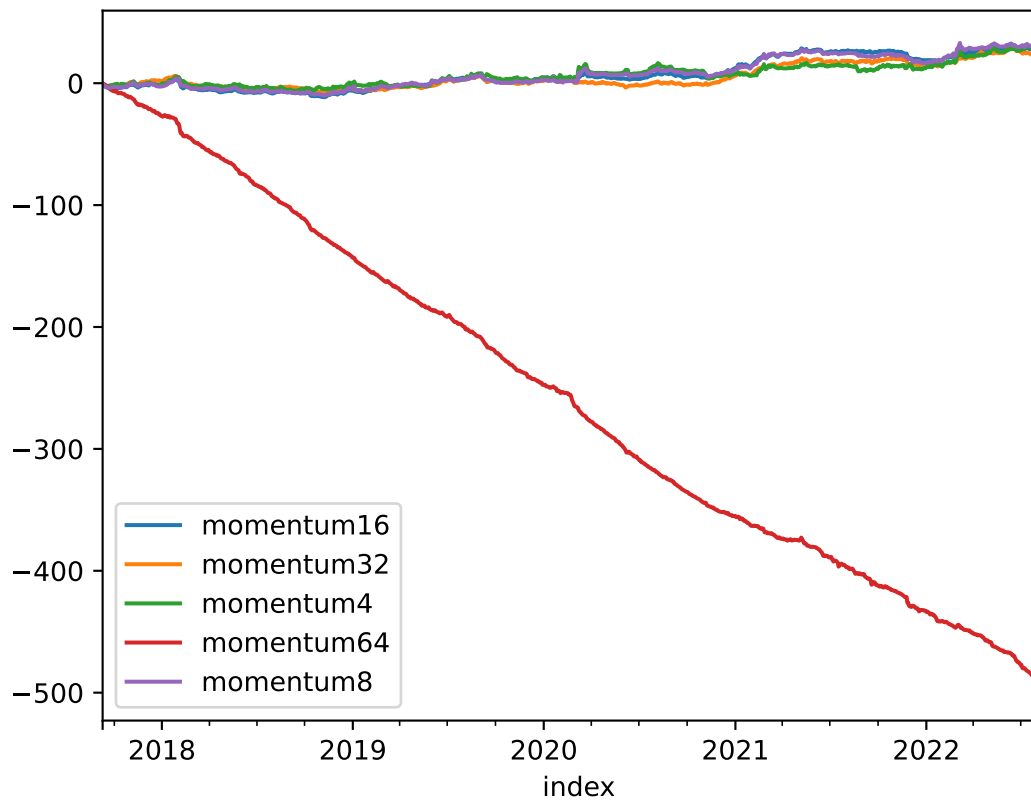
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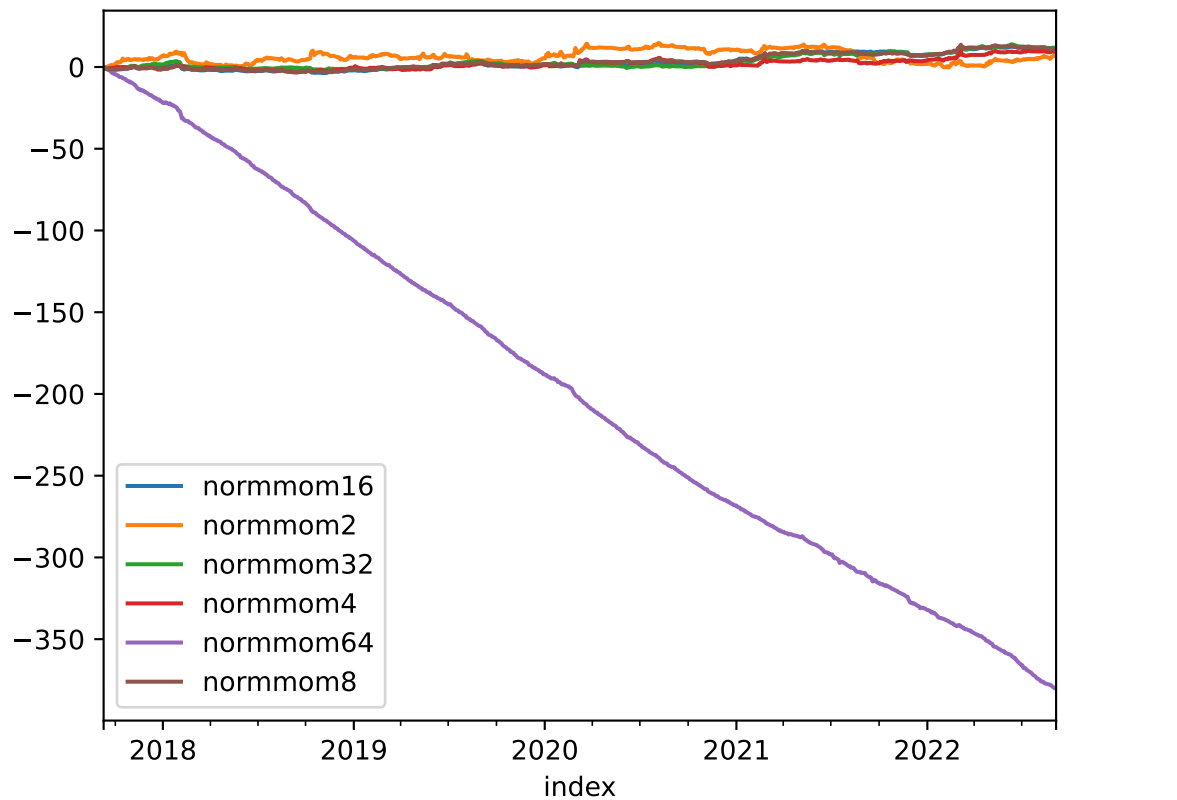
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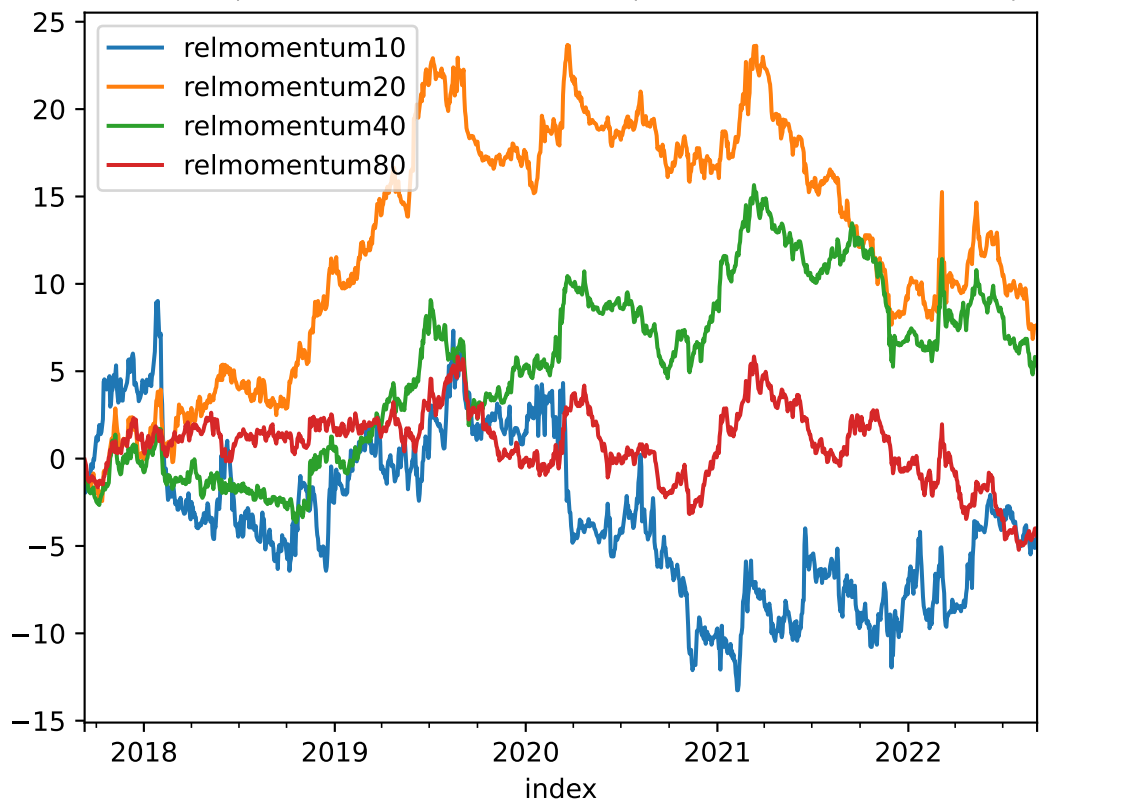
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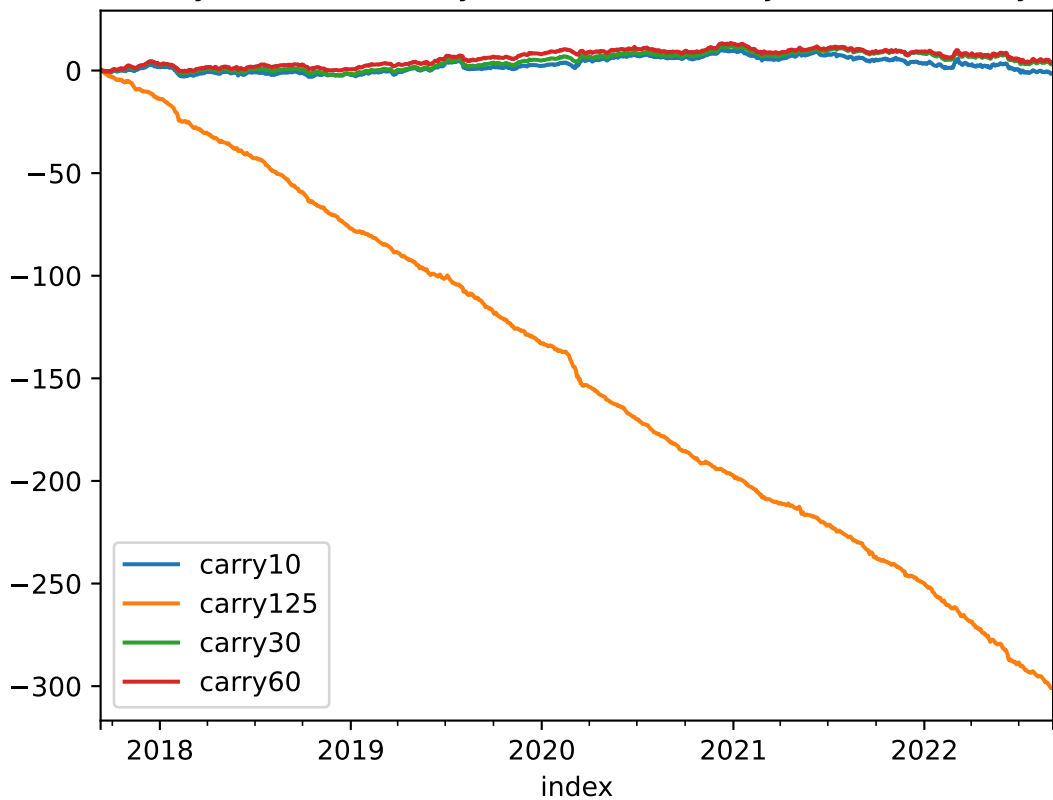
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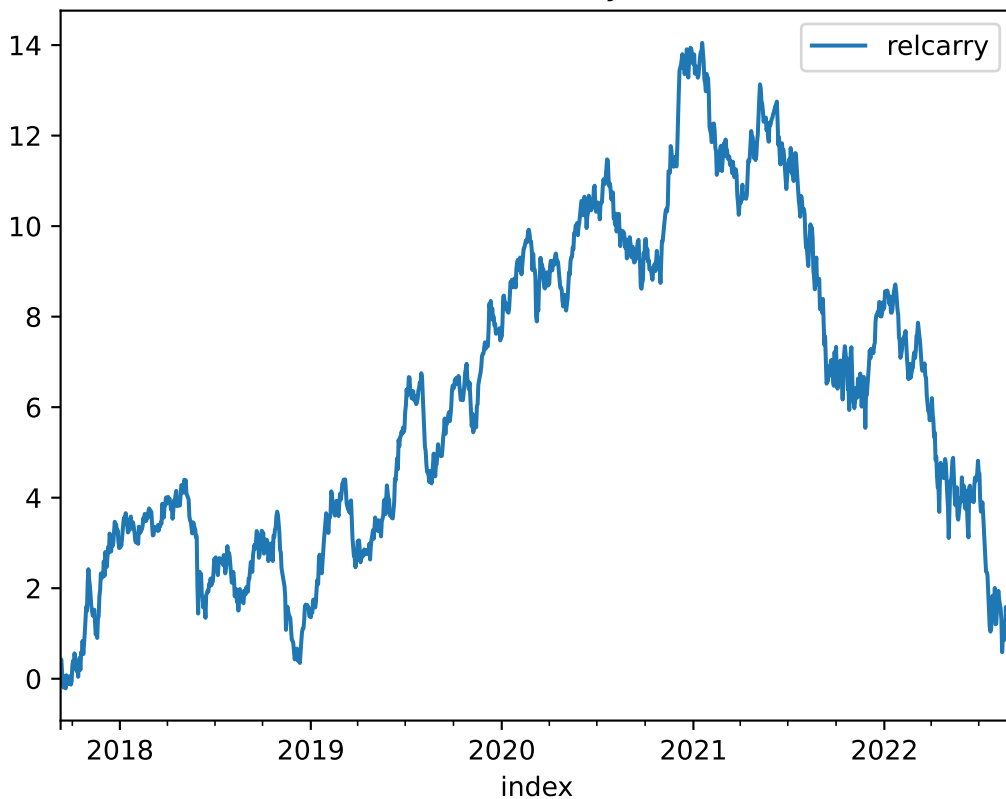
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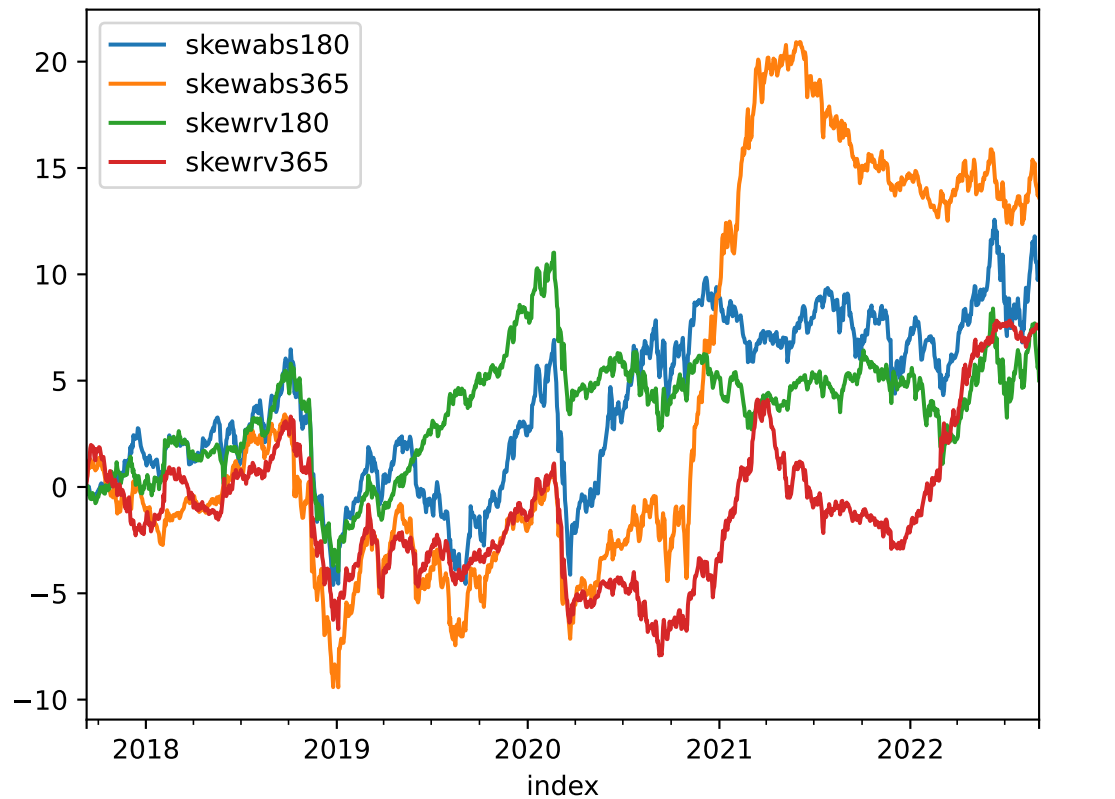
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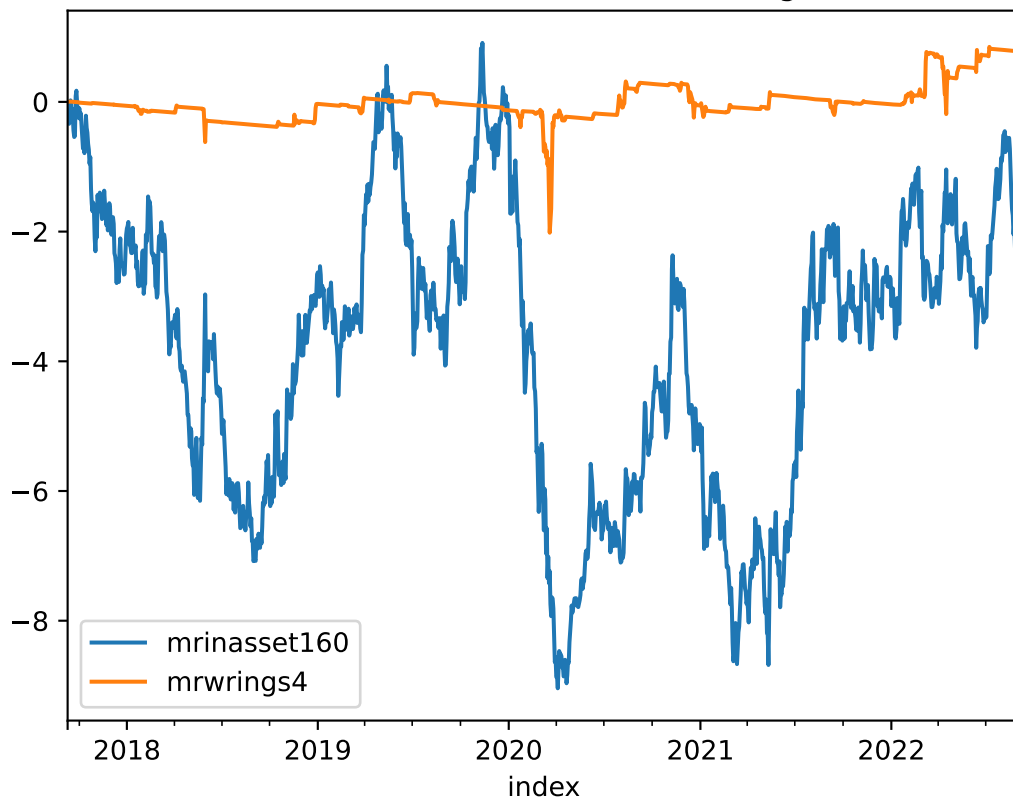
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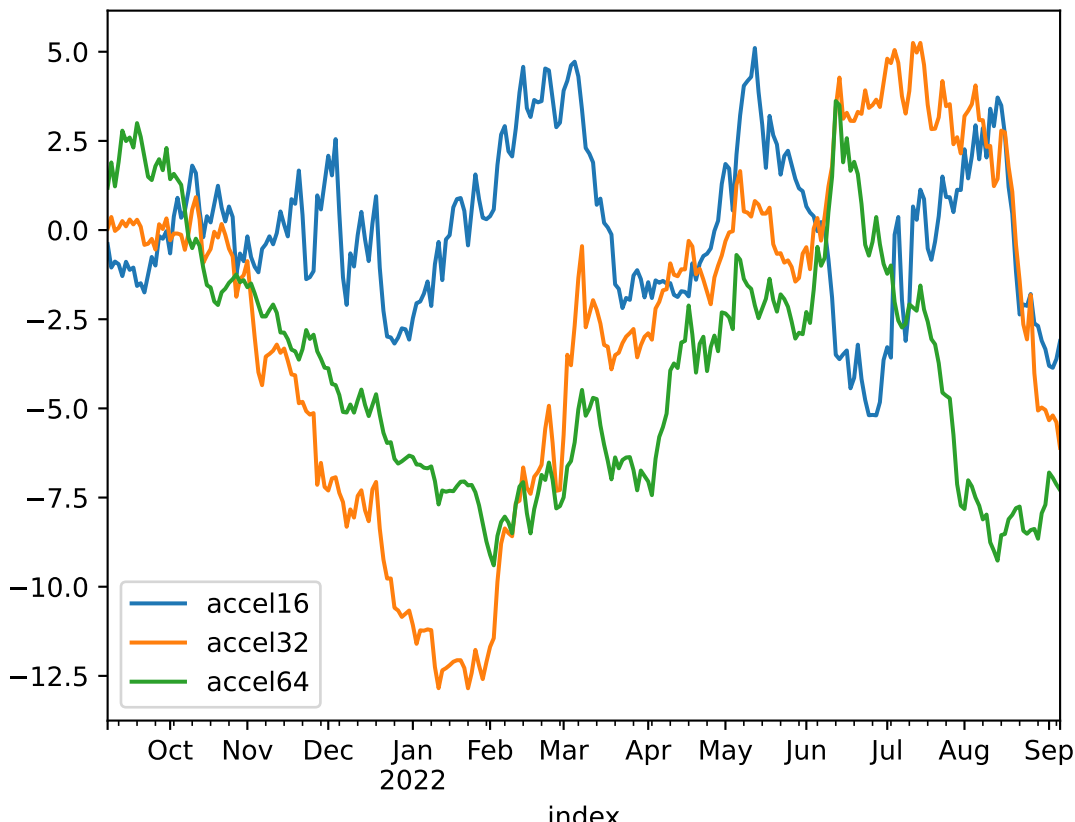
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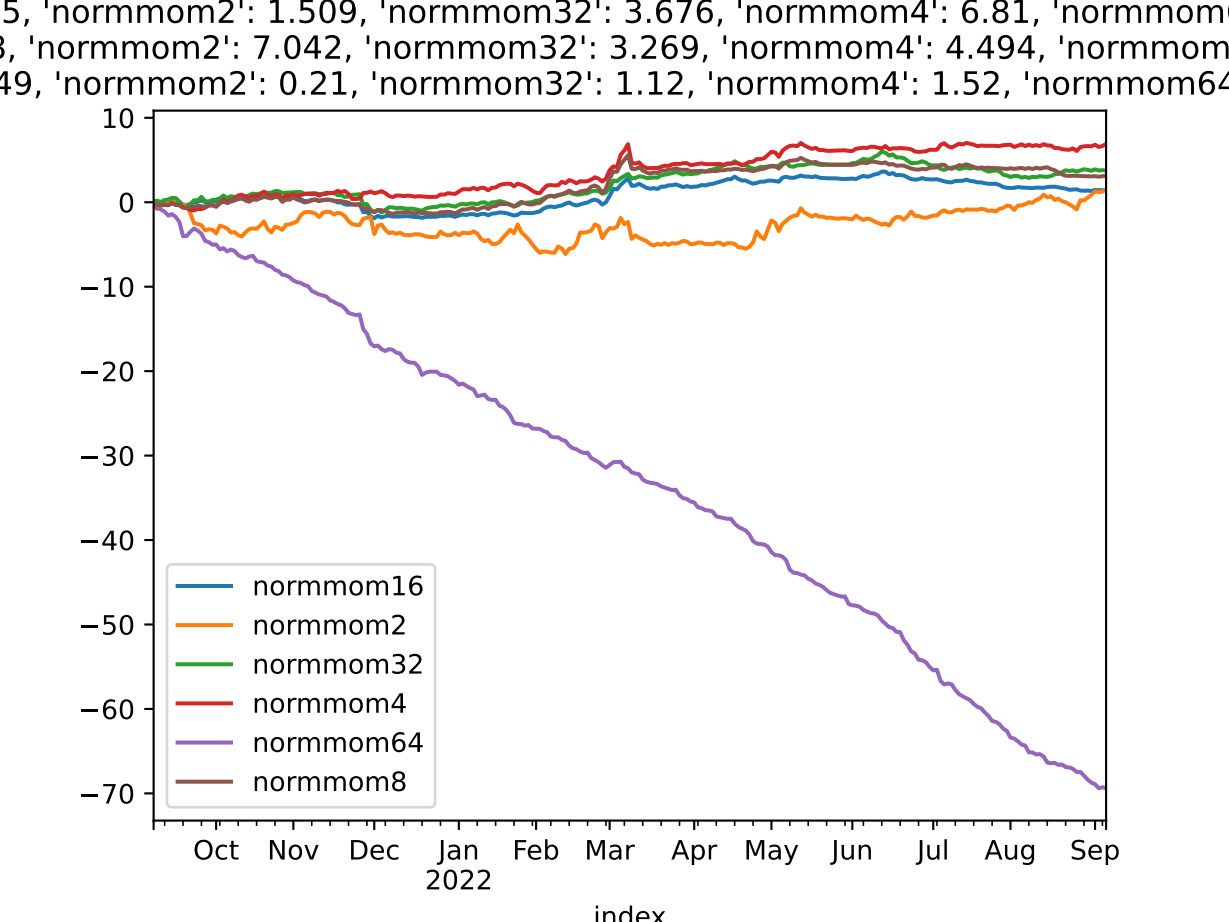2, 'assettrend2': 0.31, 'assettrend32': 1.14, 'assettrend4': 1.12, 'assettrend64

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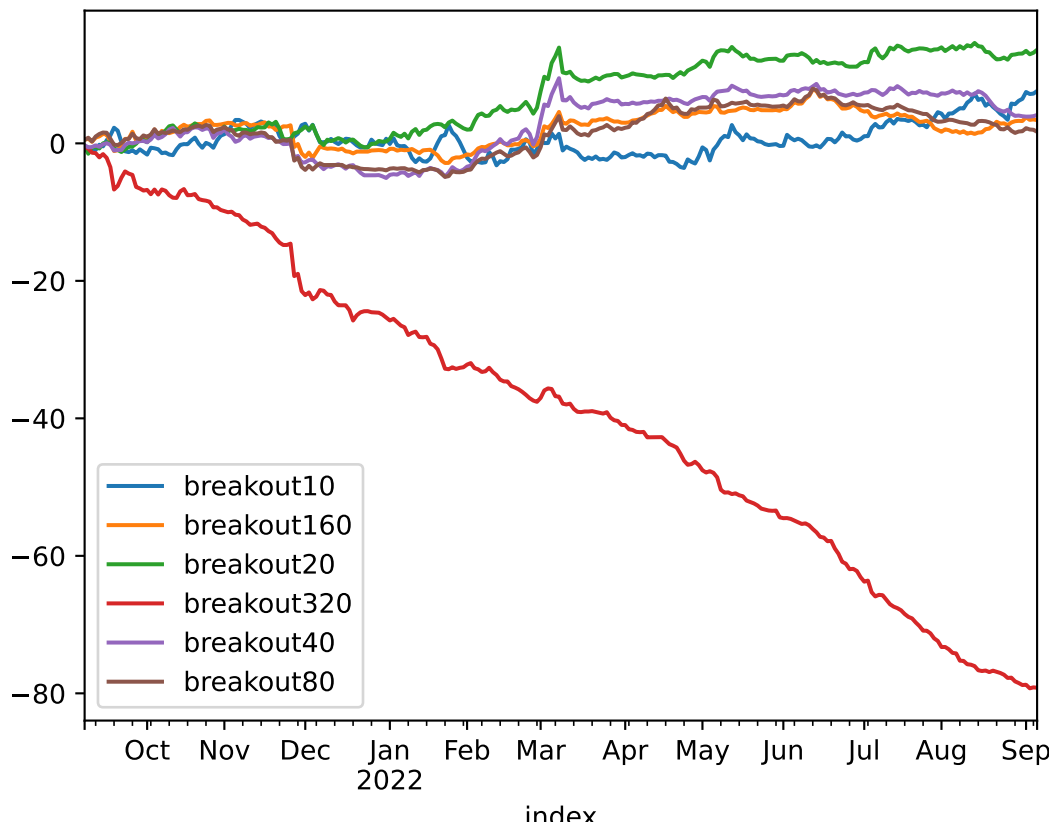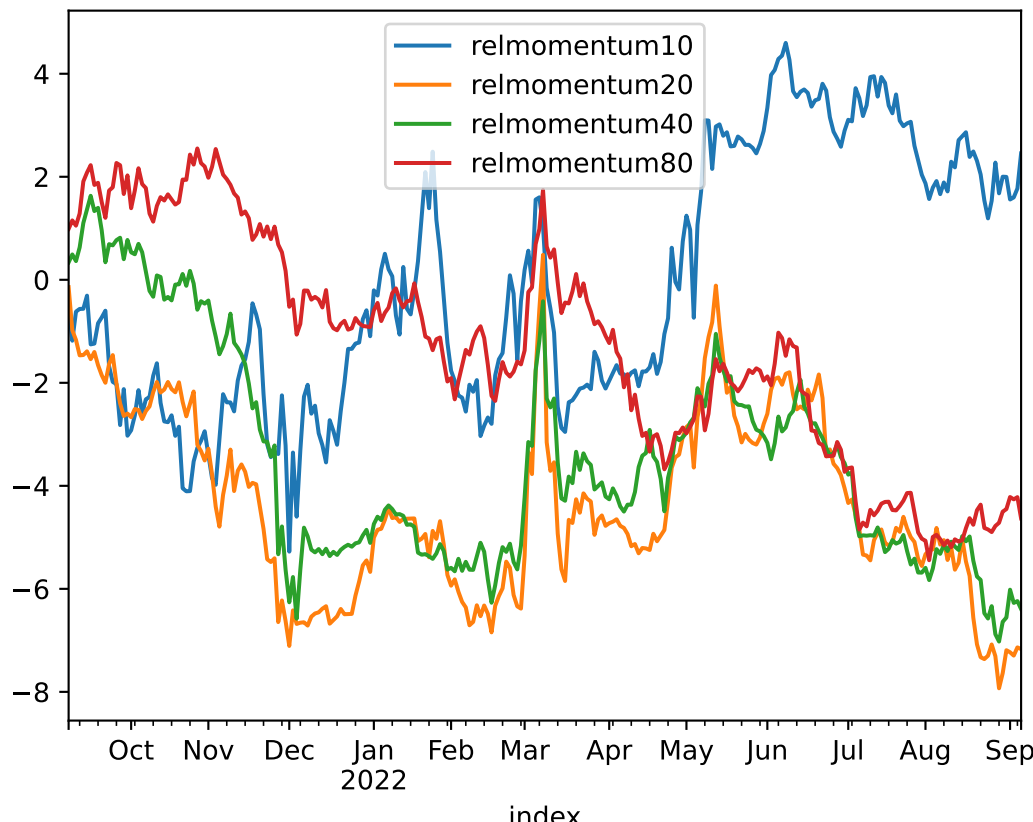
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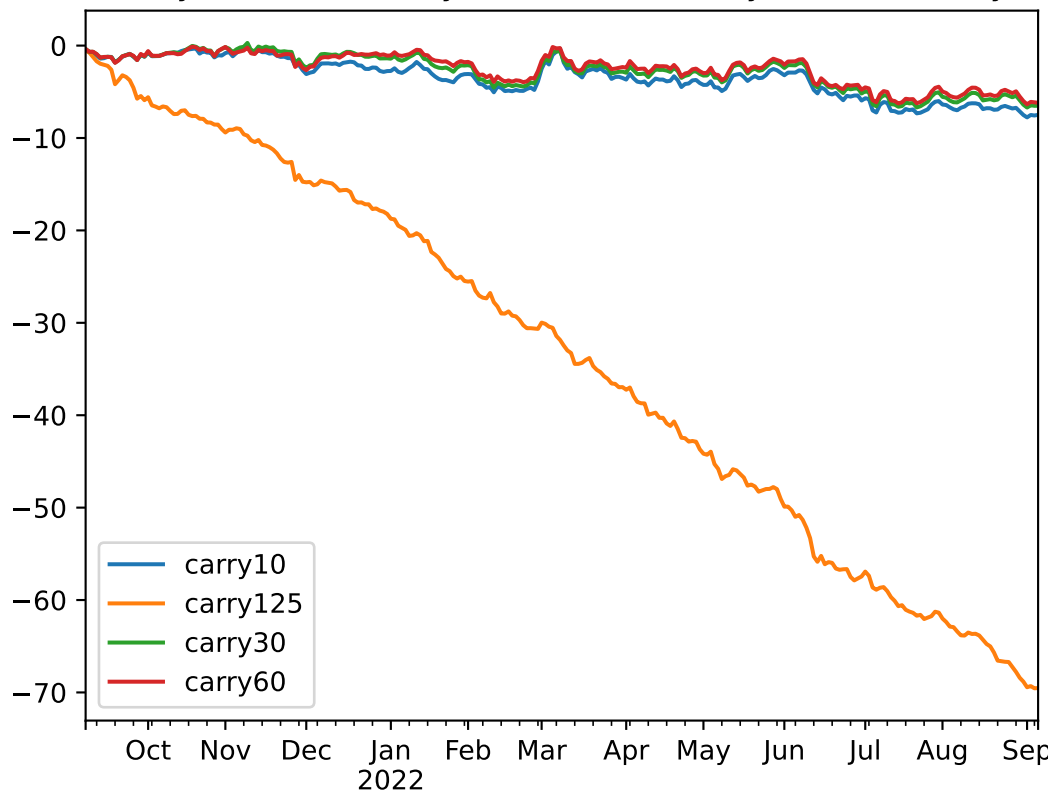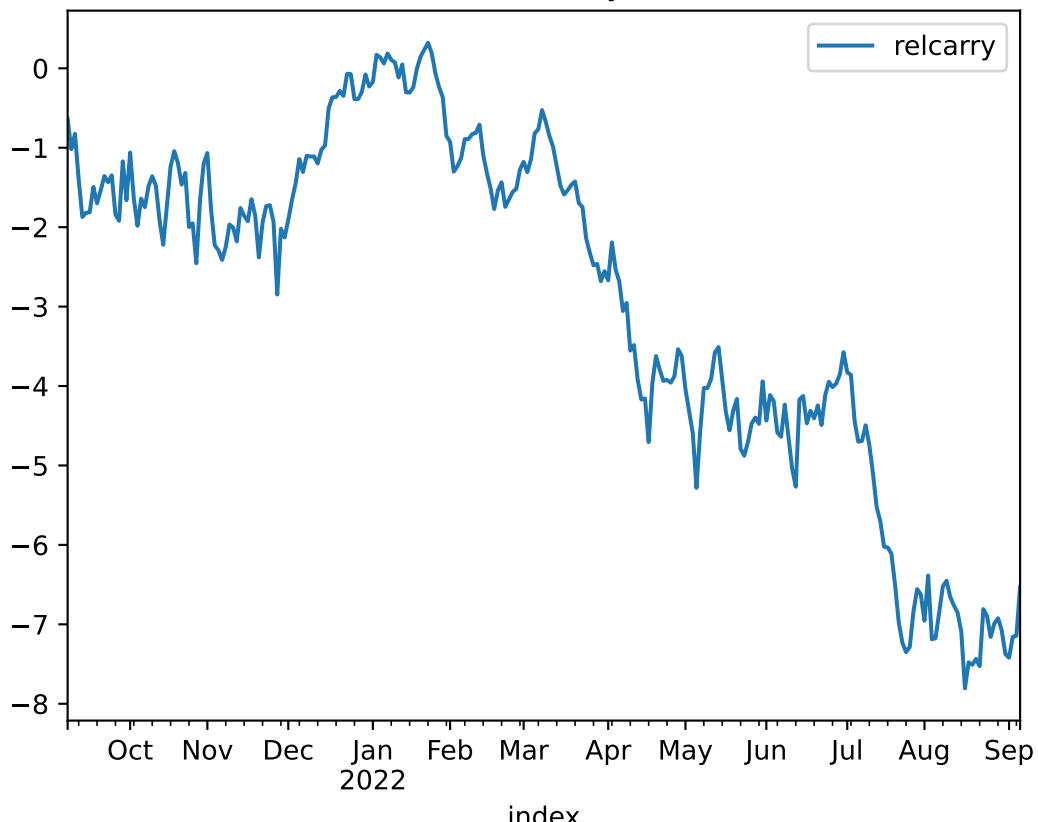m16': -0.11, 'momentum32': 0.62, 'momentum4': 1.47, 'momentum64': -9.28

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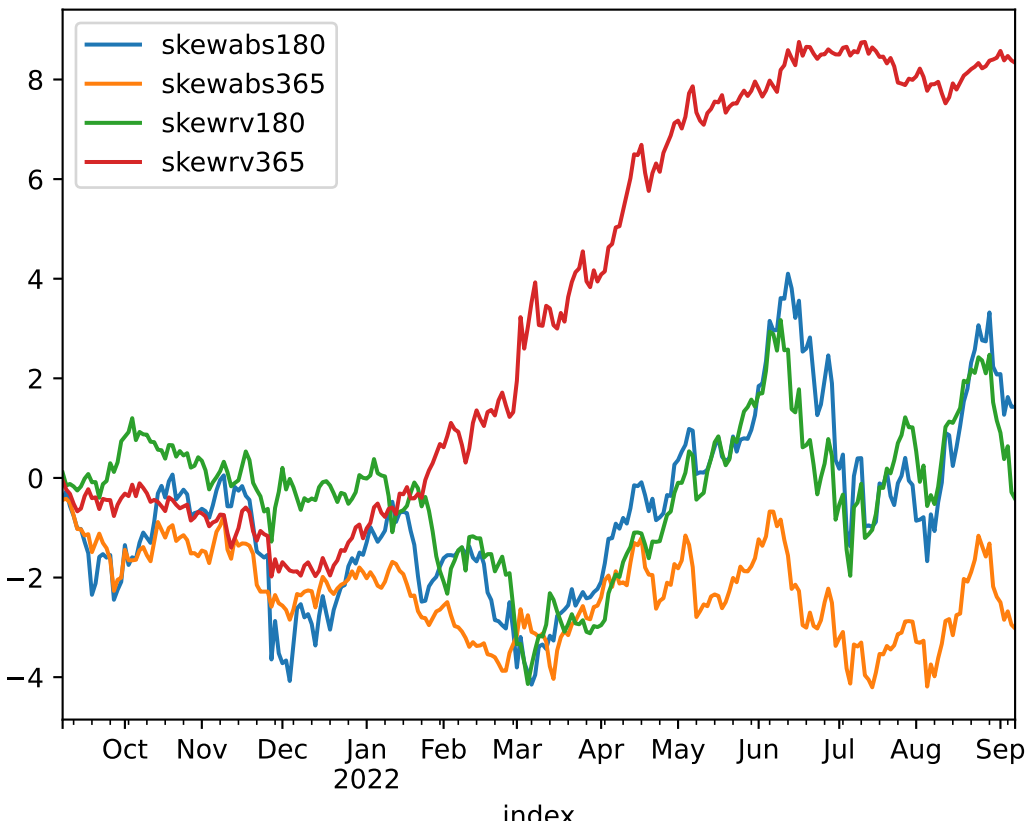mentum10': 0.27, 'relmomentum20': -0.94, 'relmomentum40': -1.04, 'relmon

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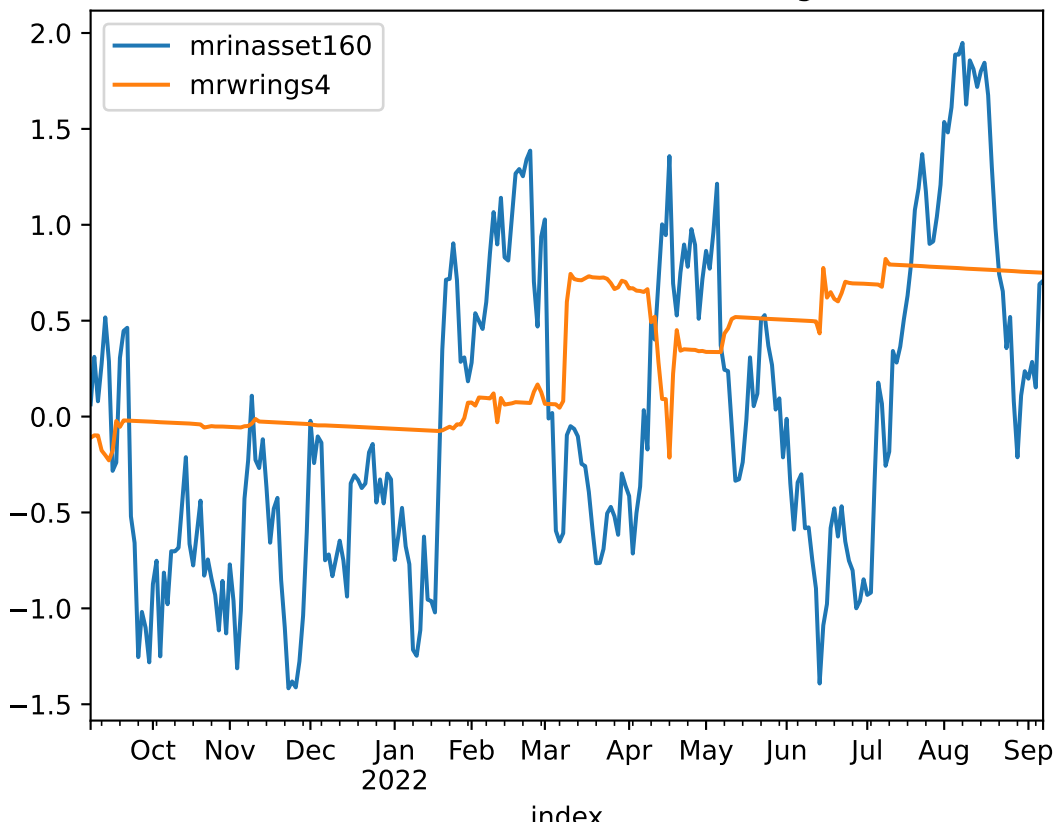
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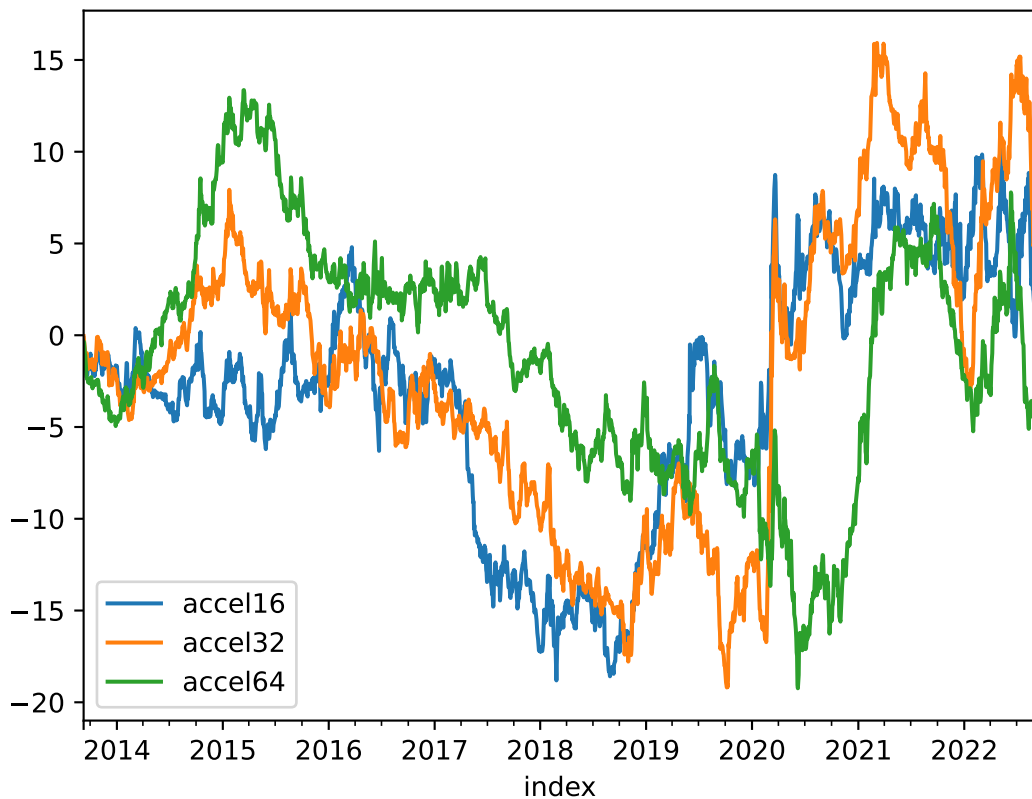
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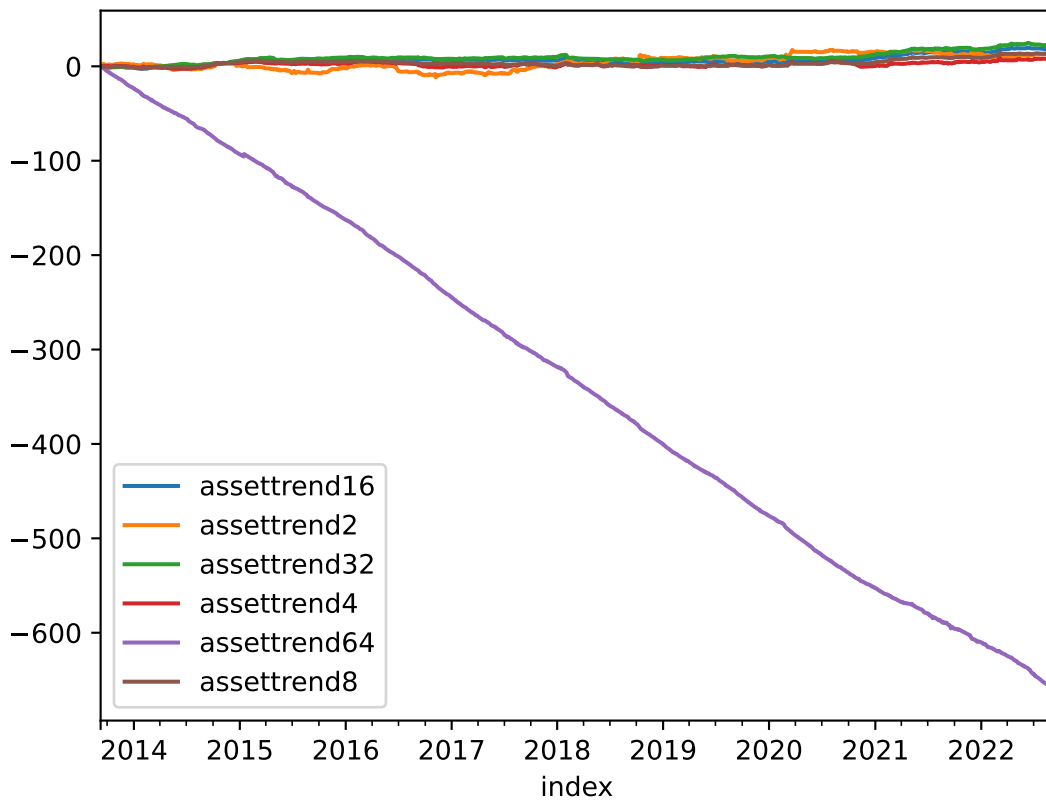
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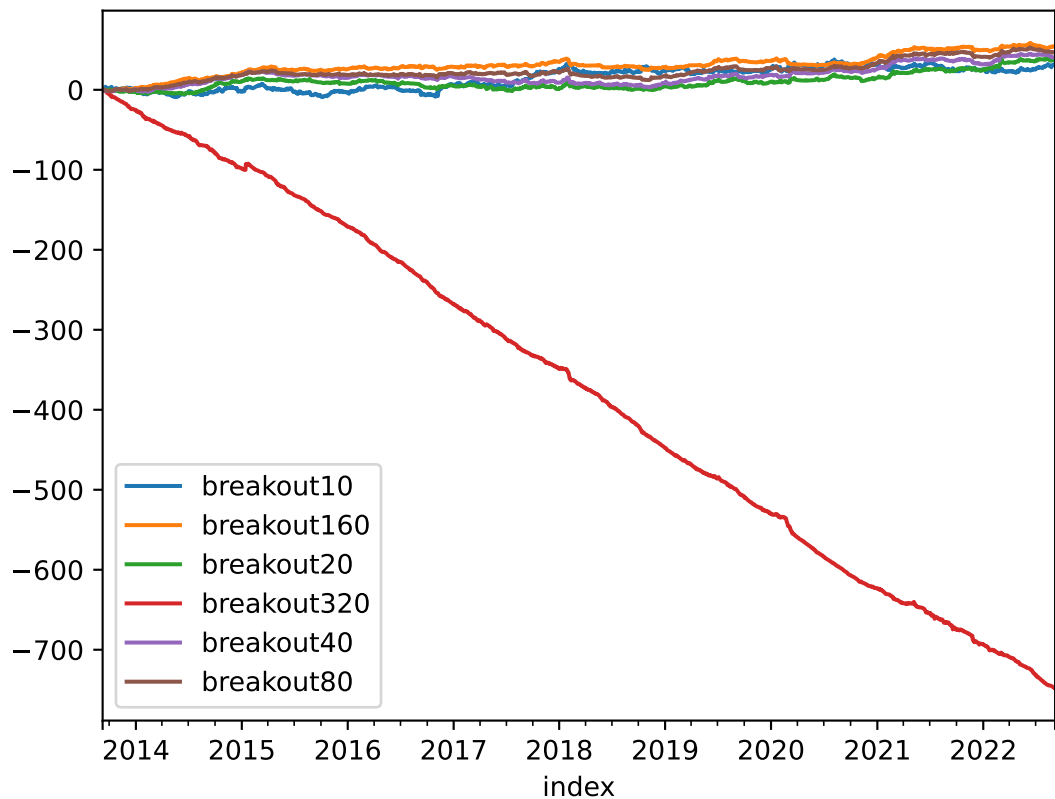
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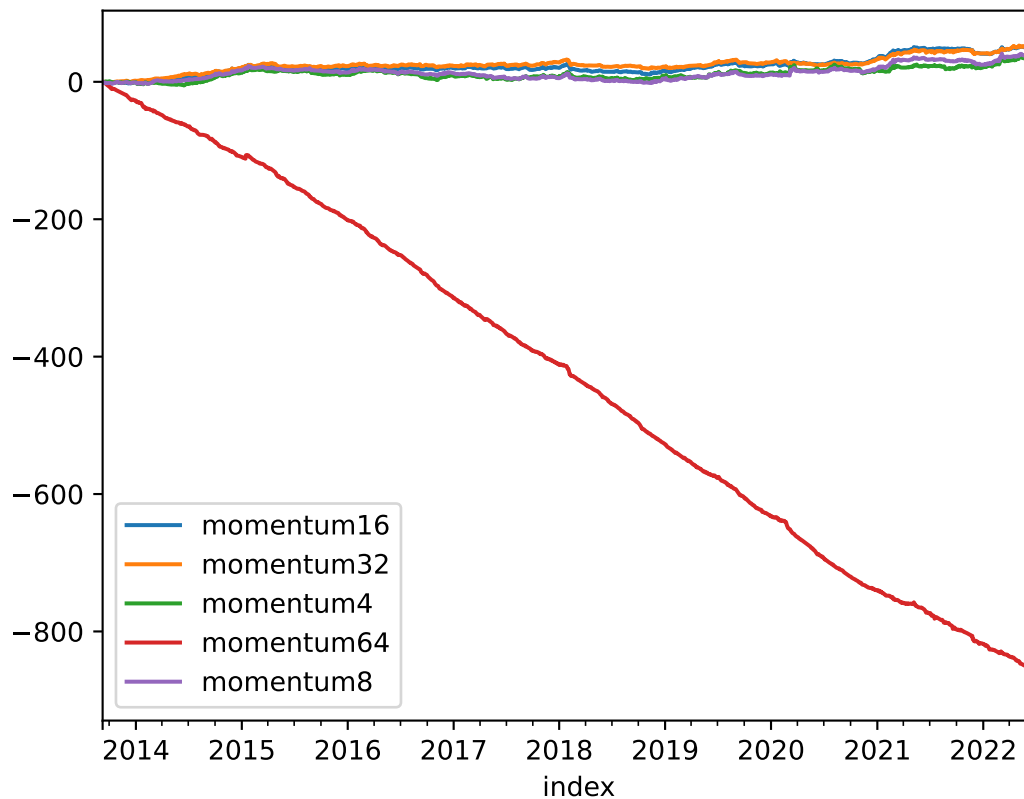
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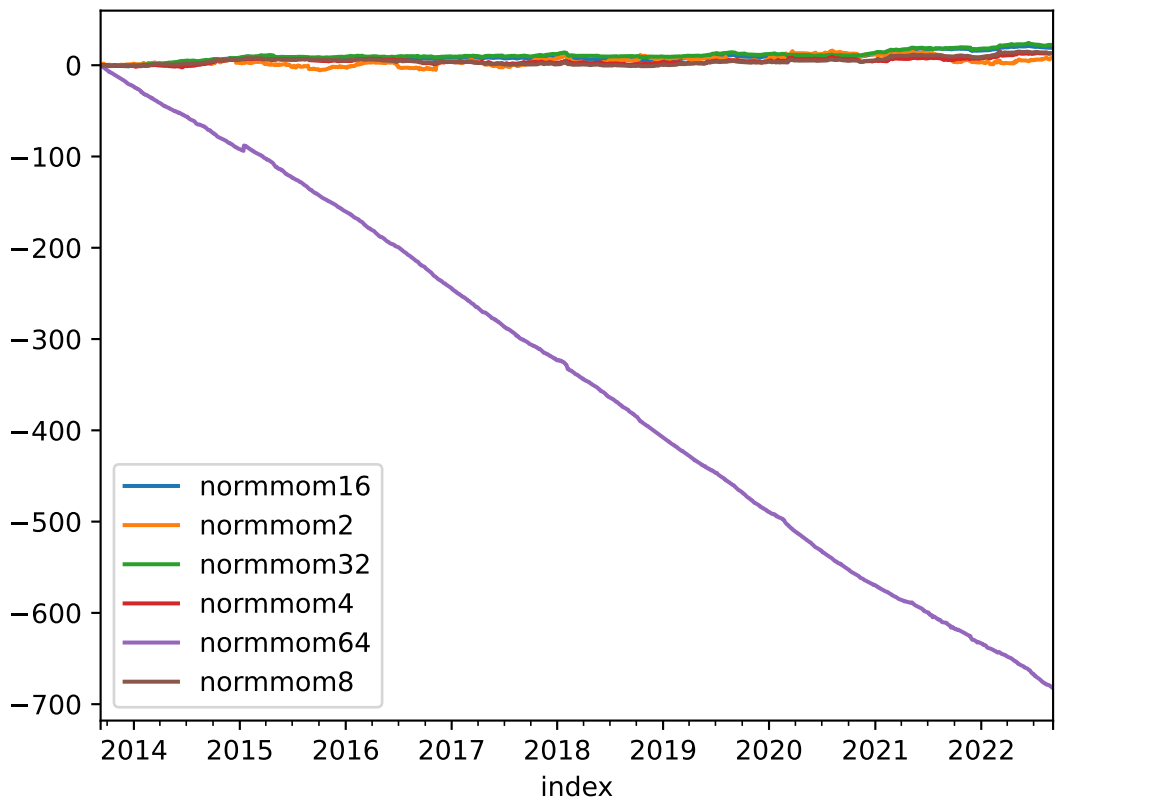
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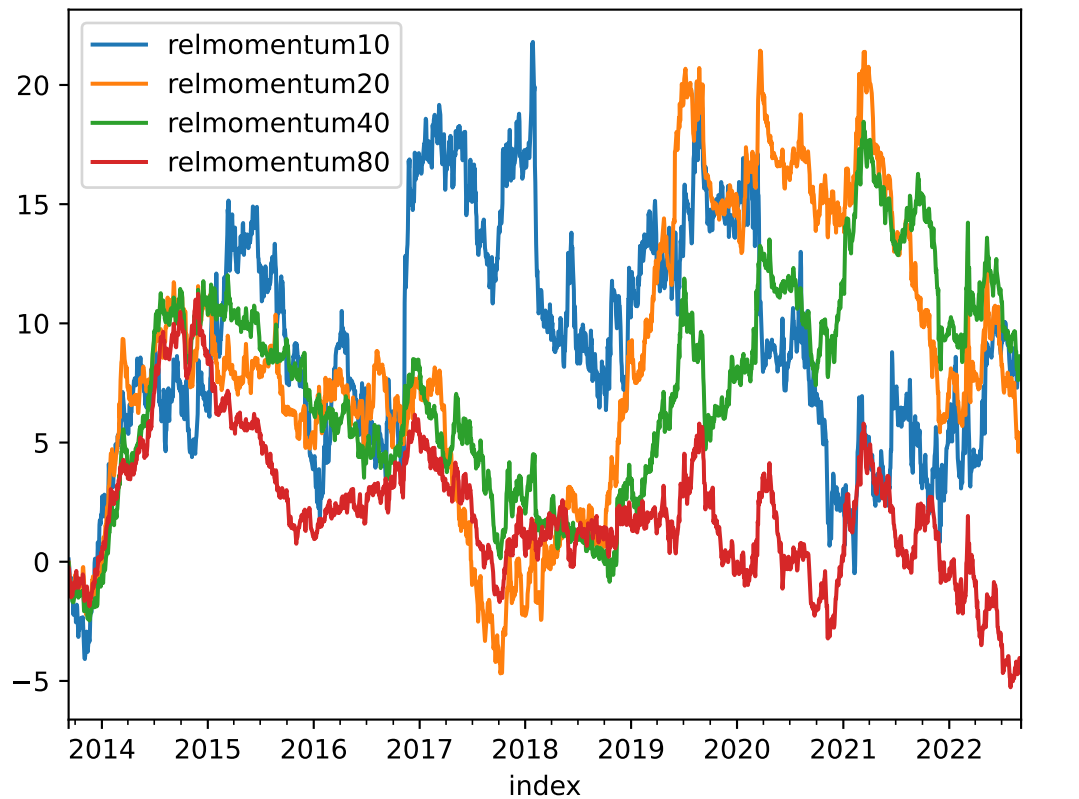
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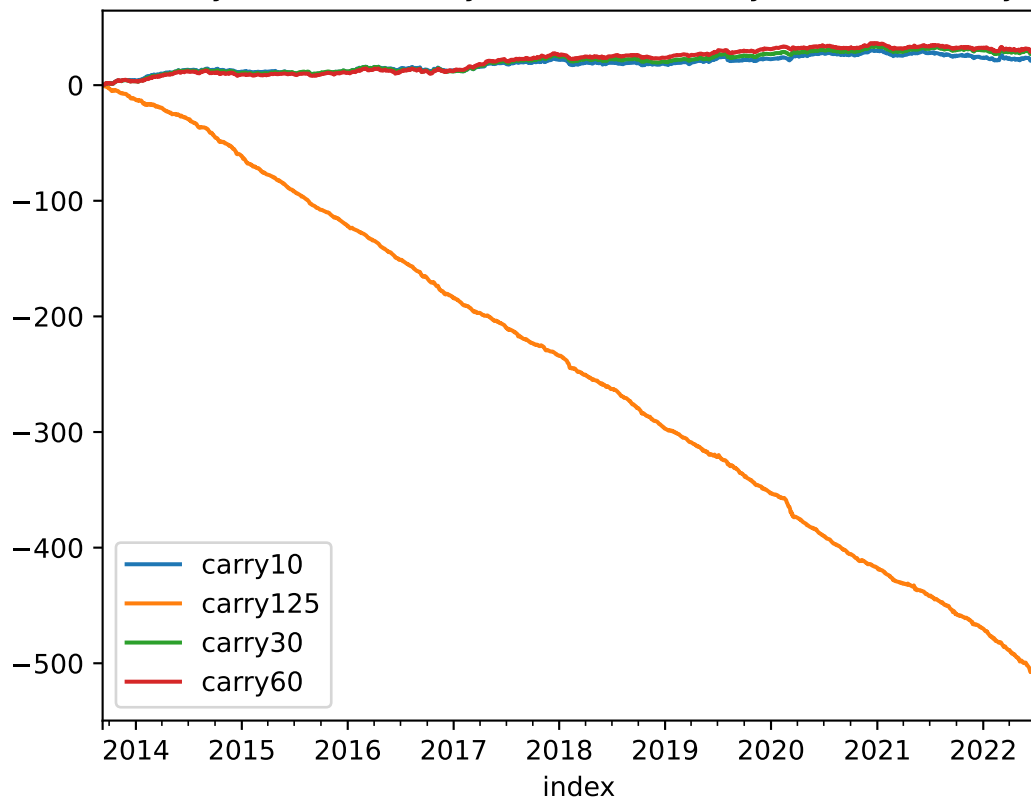
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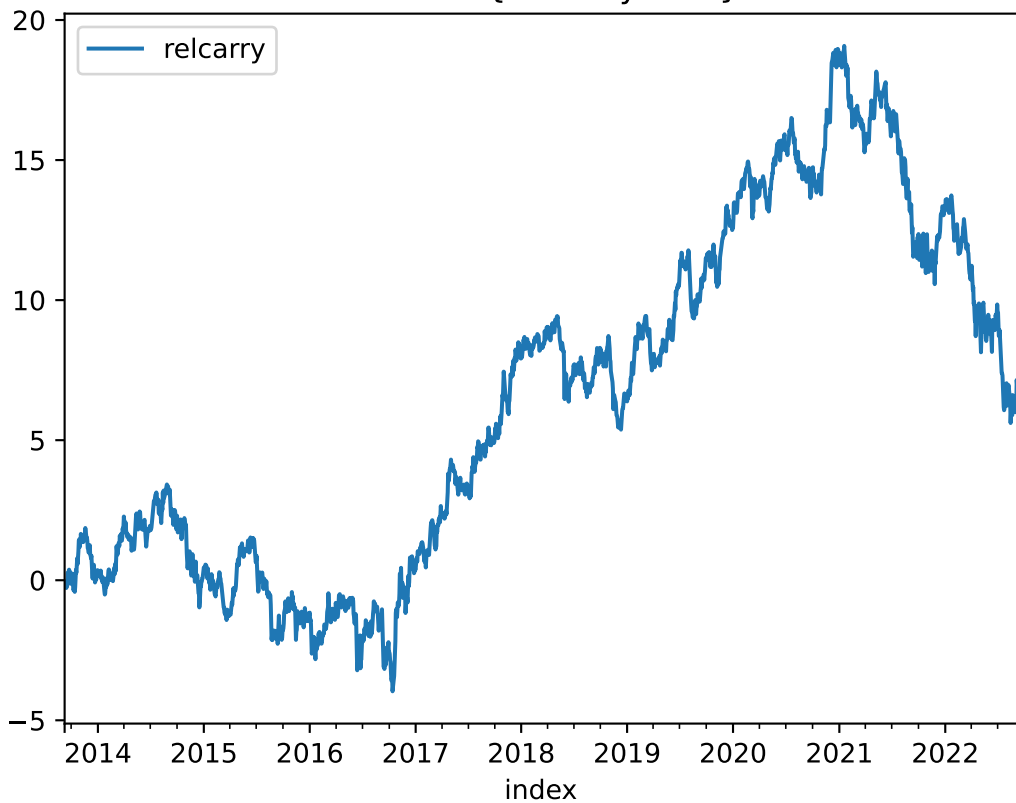
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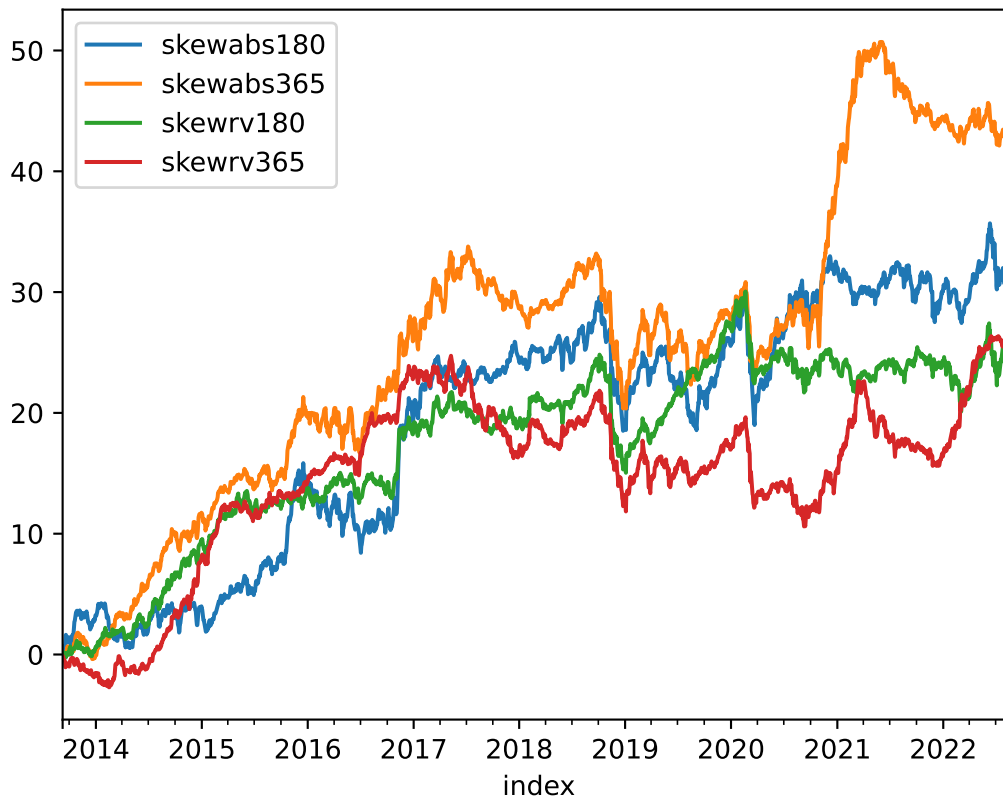
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