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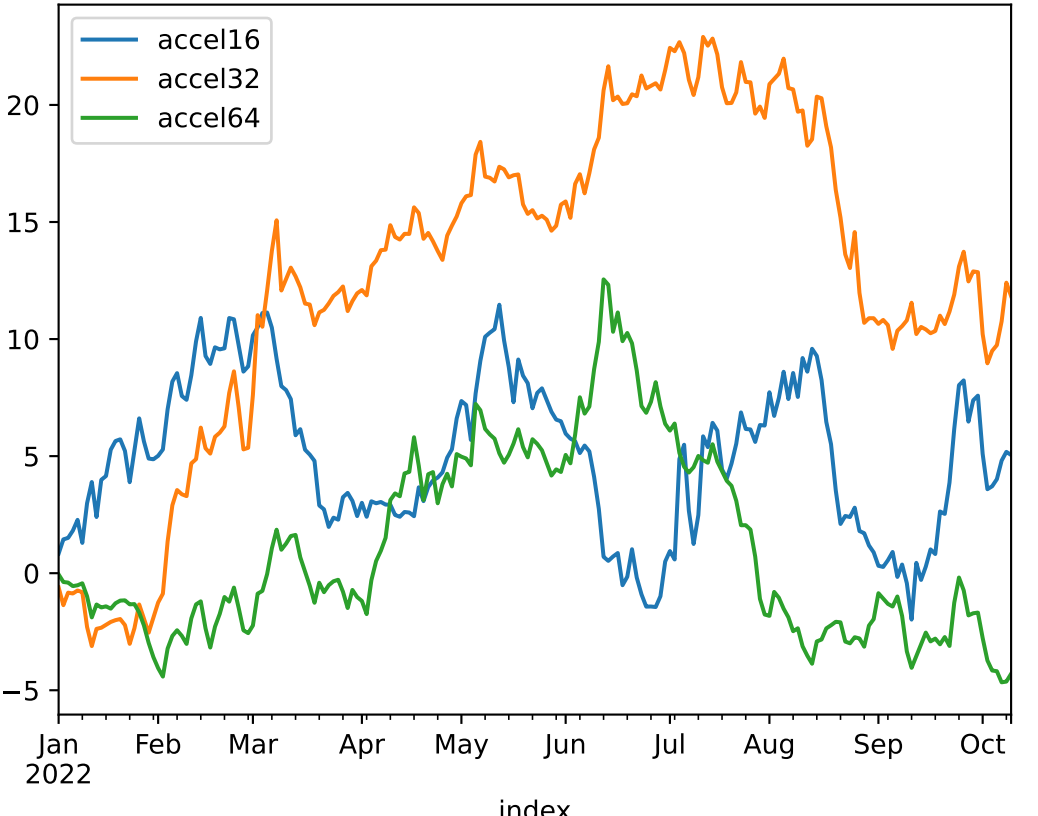

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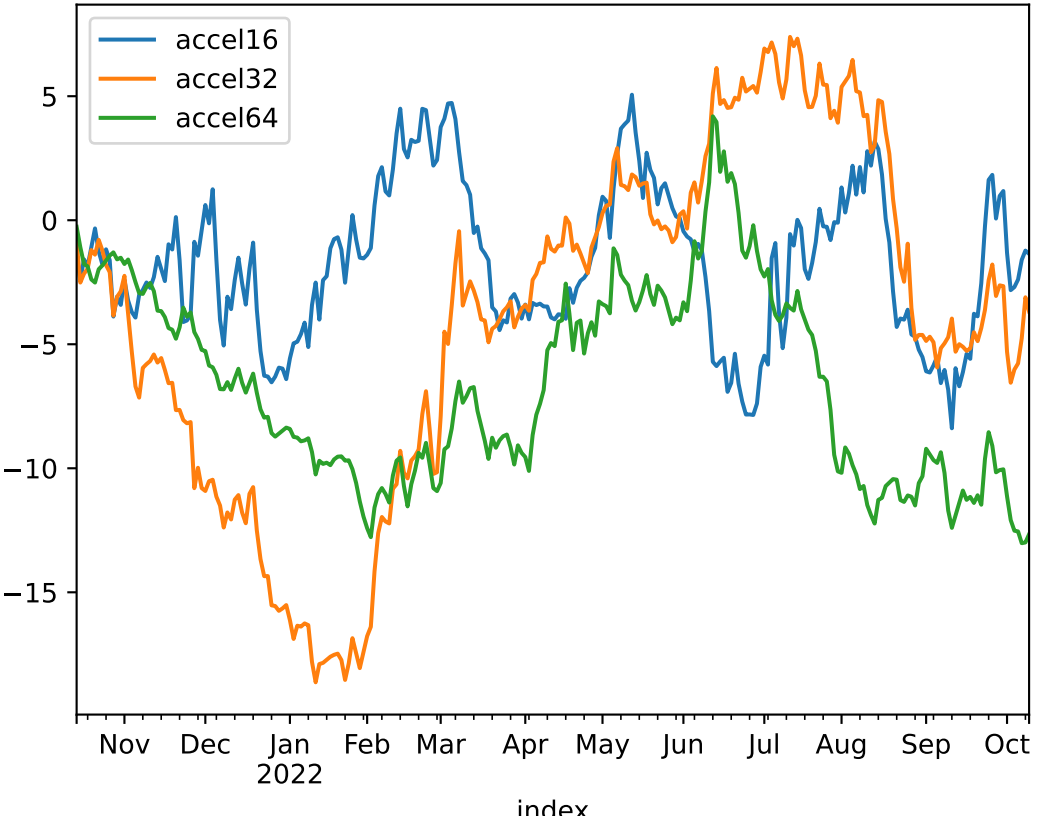
ann. SR {'accel16': -0.08, 'accel32': -0.25, 'accel64': -1.13}



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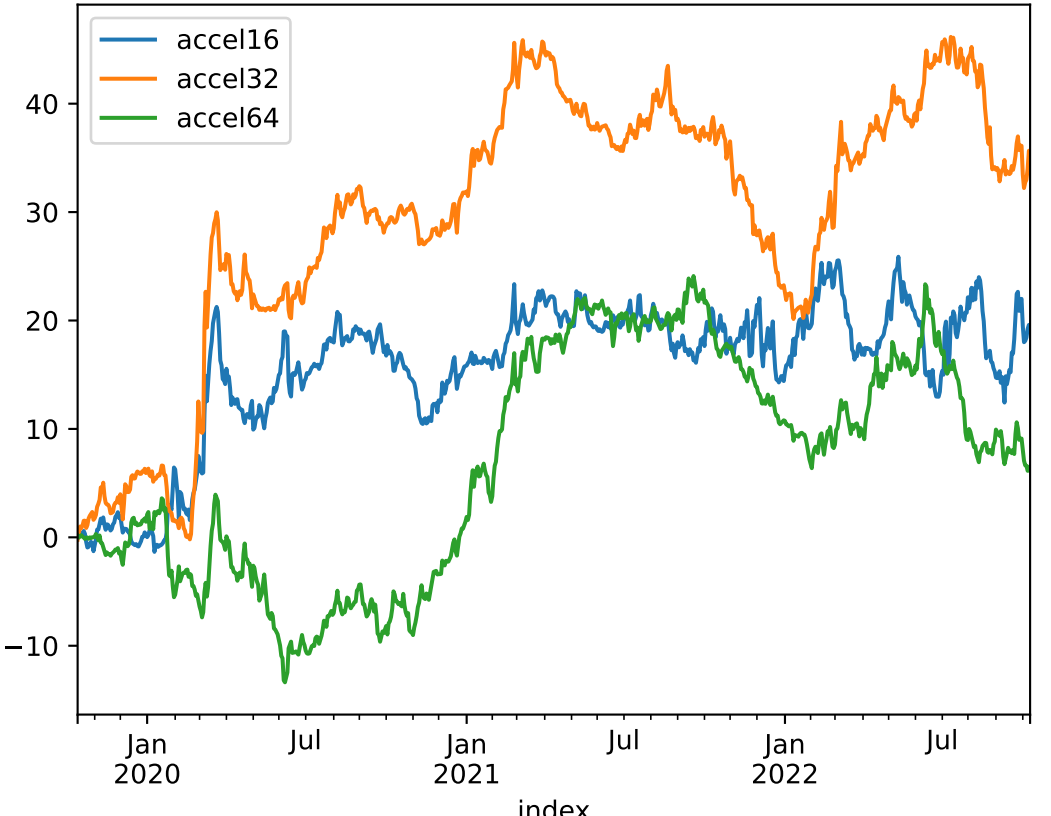

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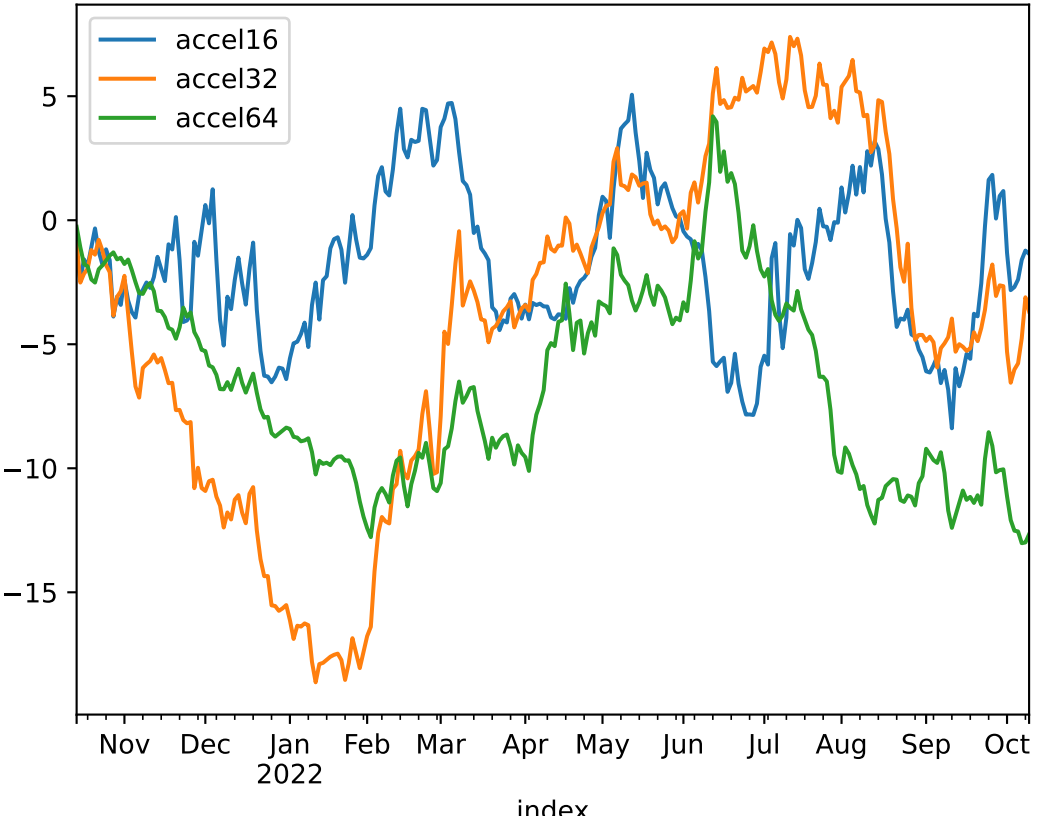
ann. SR {'accel16': -0.08, 'accel32': -0.25, 'accel64': -1.13}



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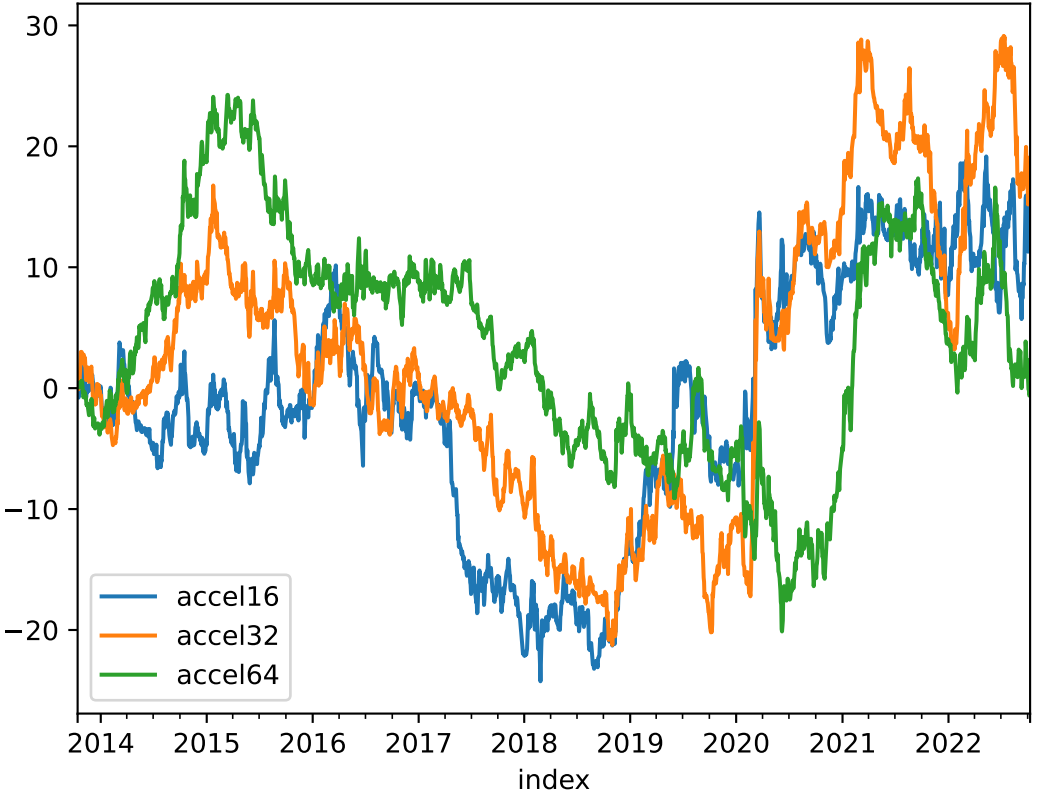

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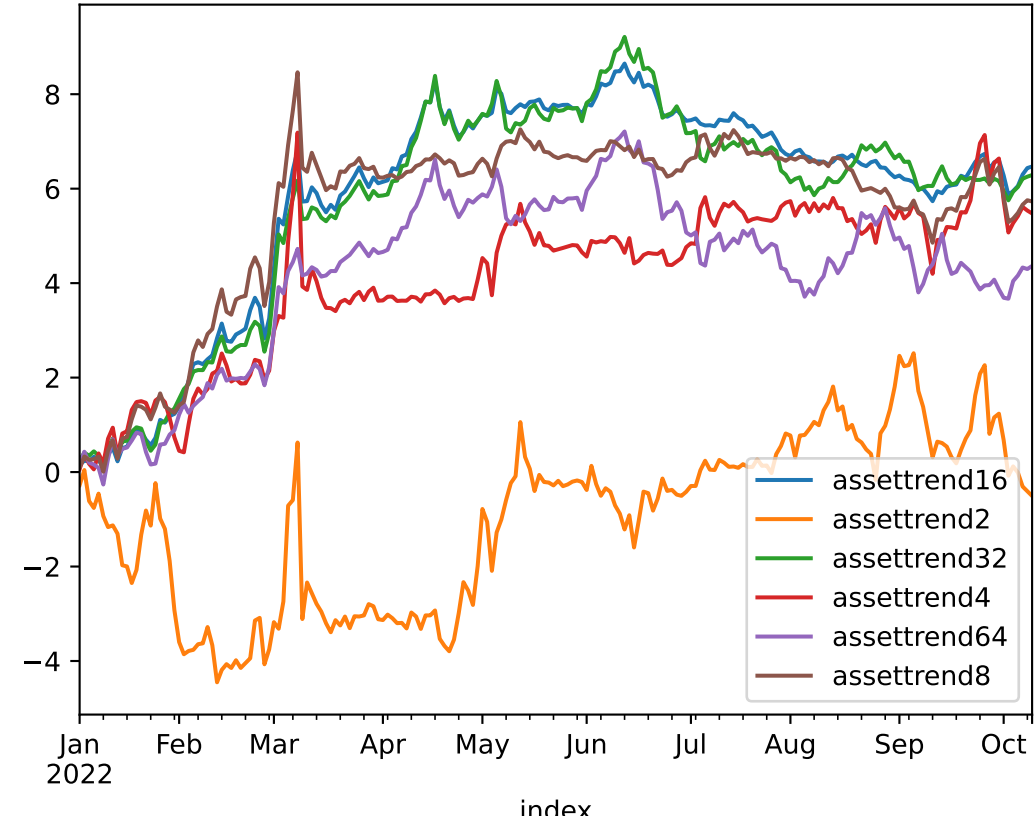

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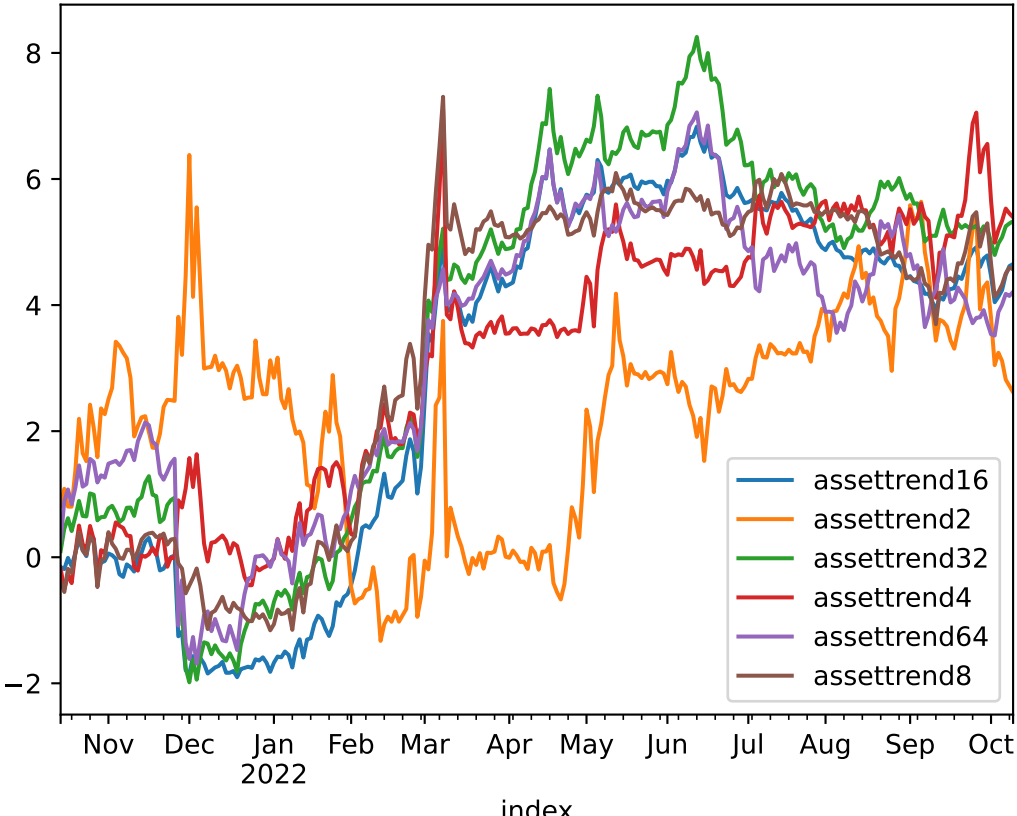

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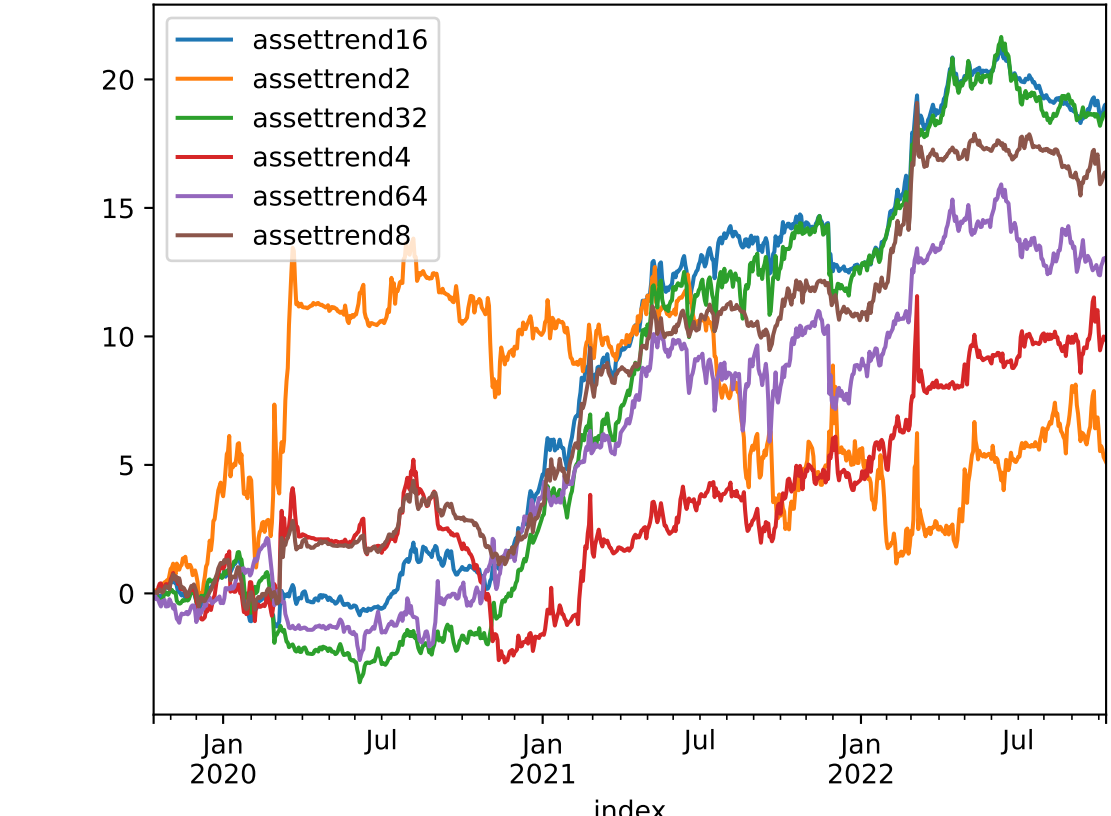

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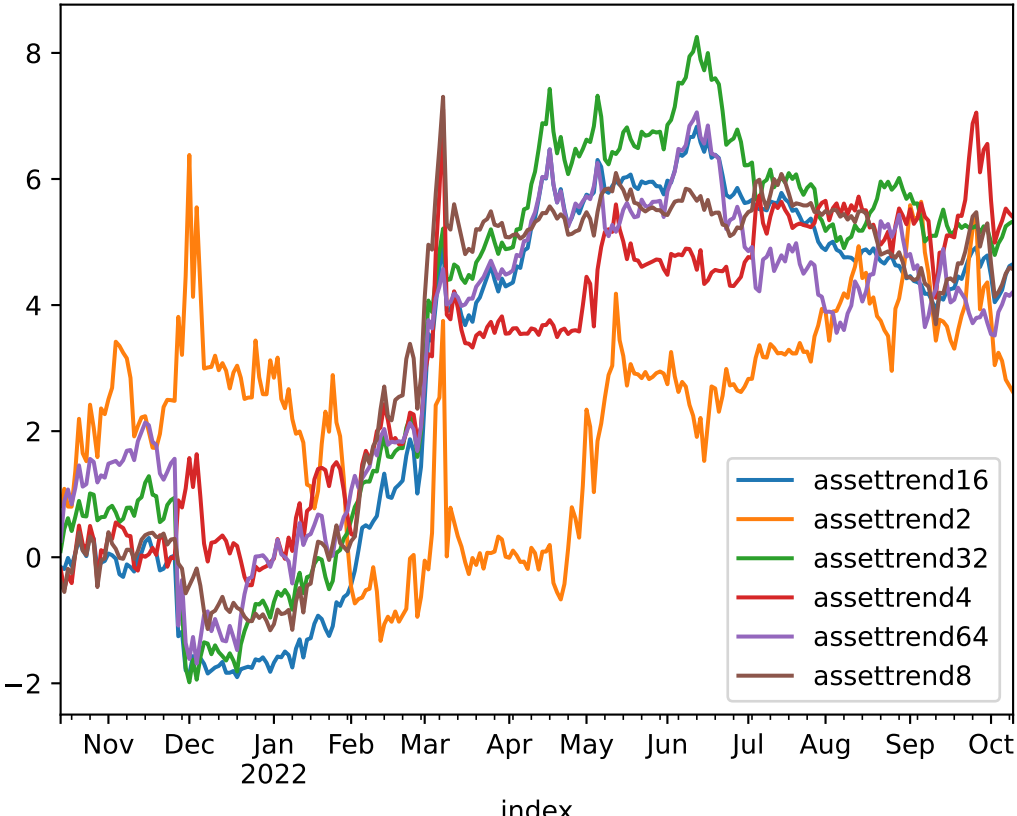

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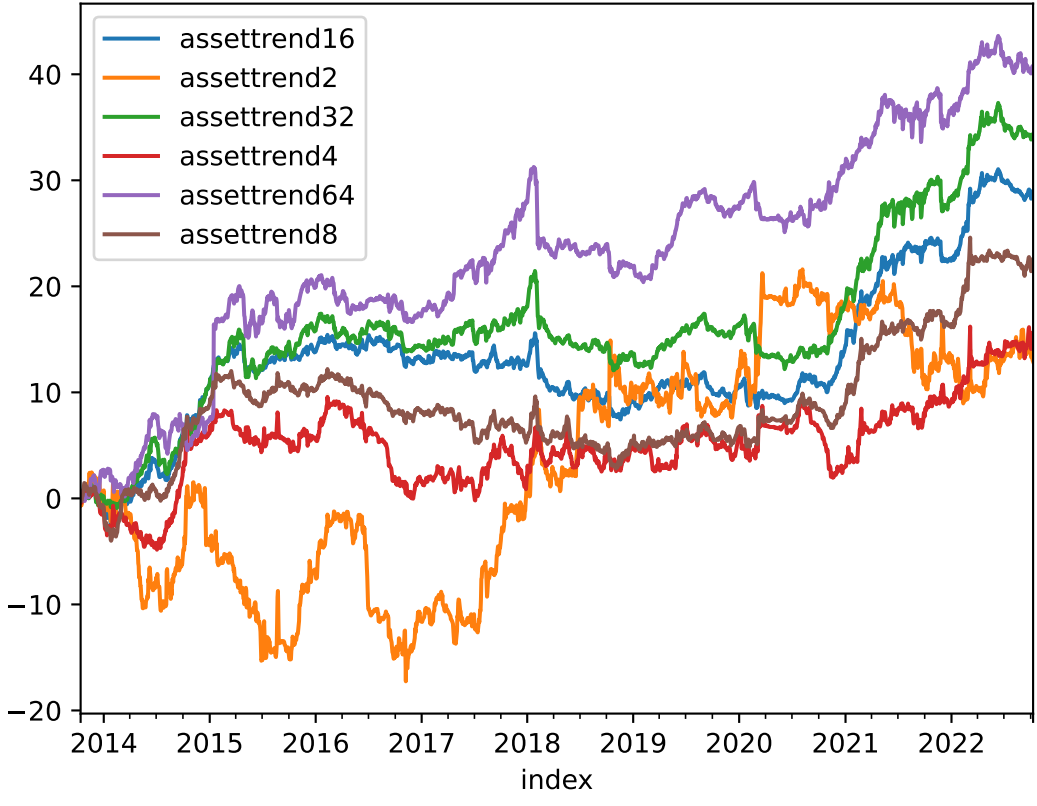

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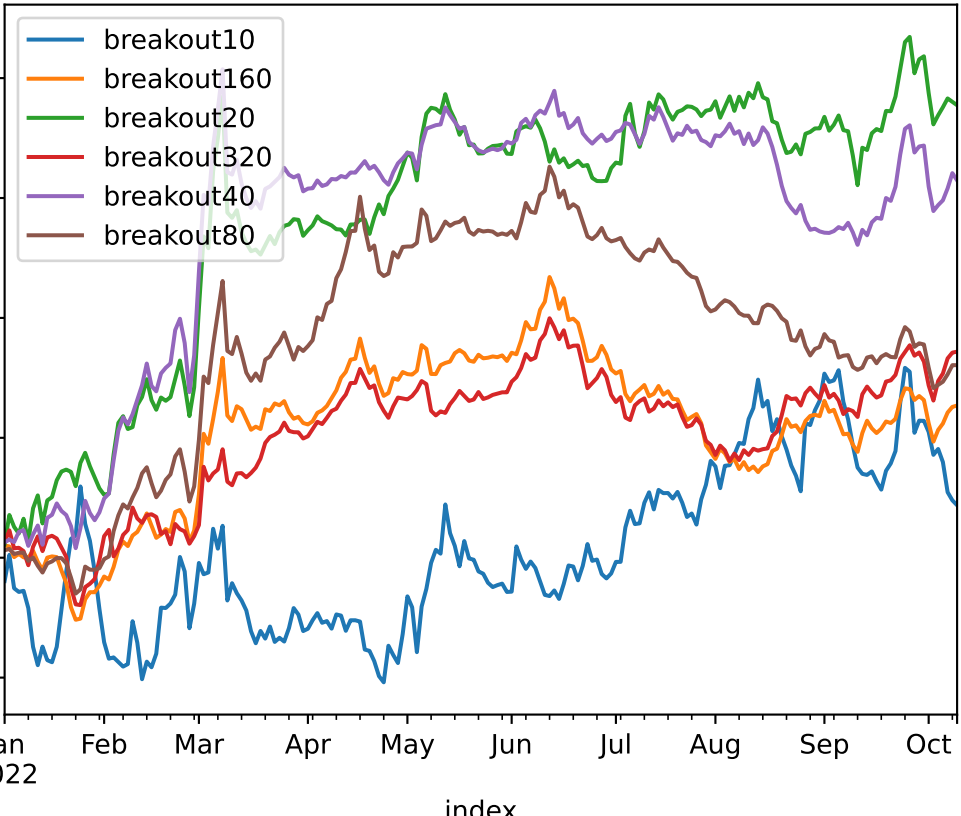

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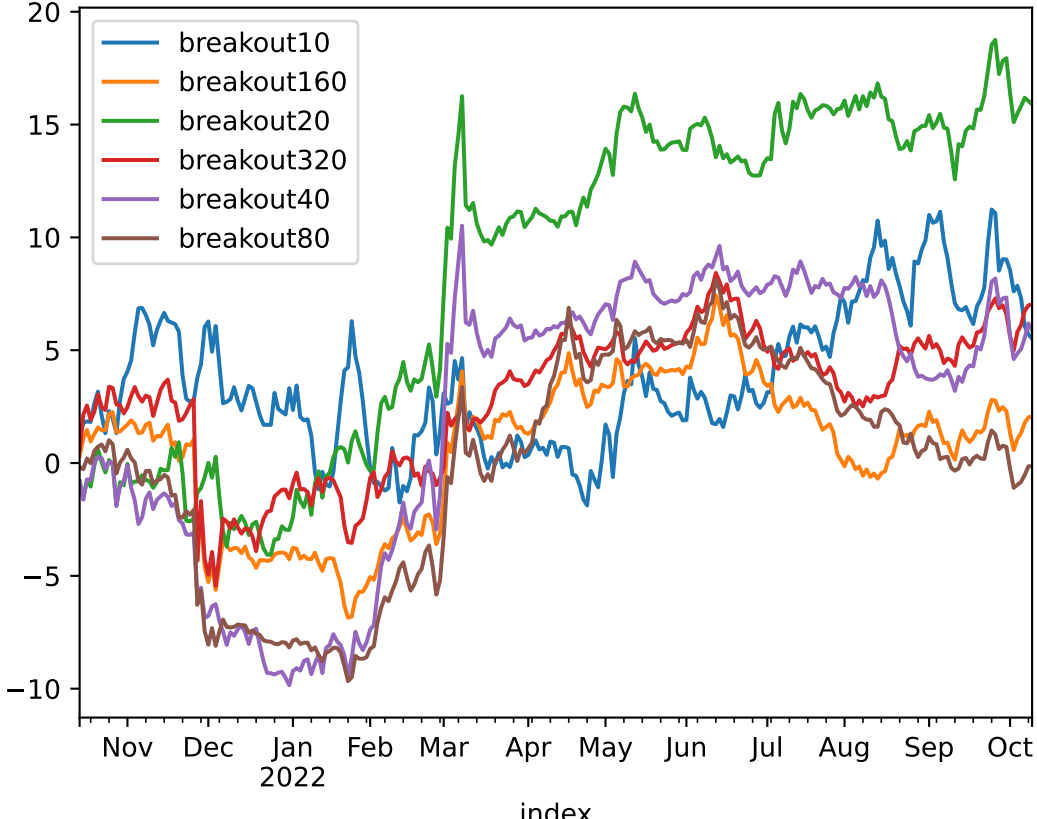

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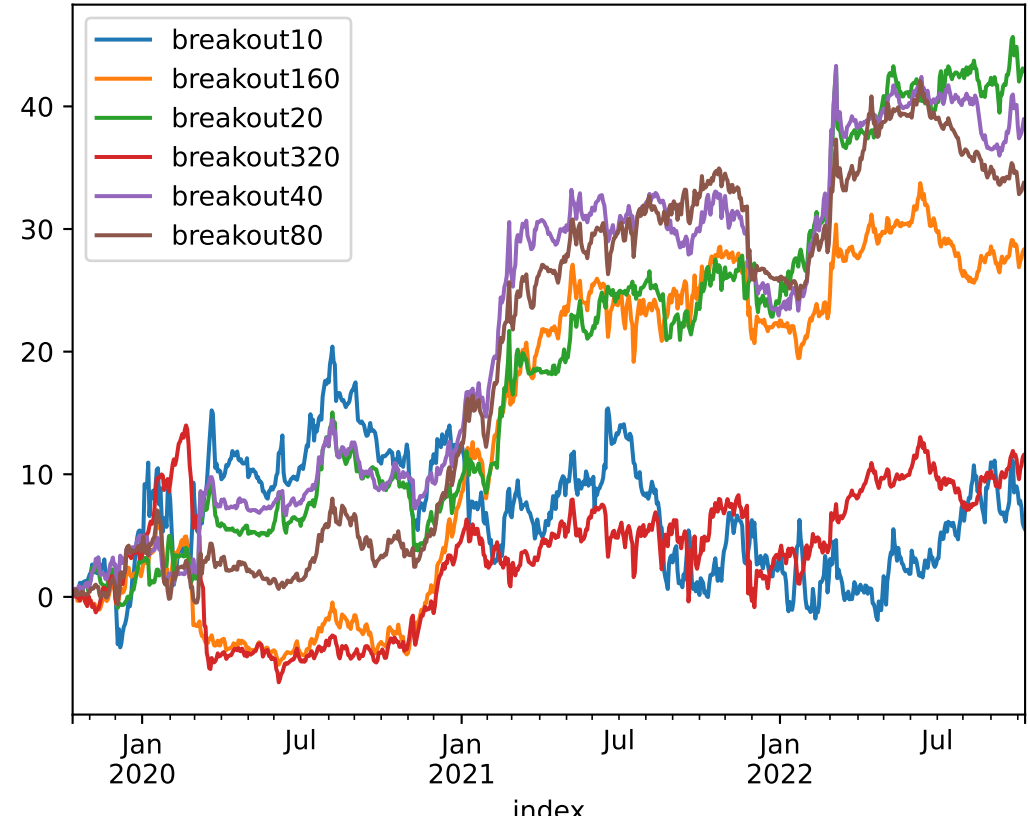

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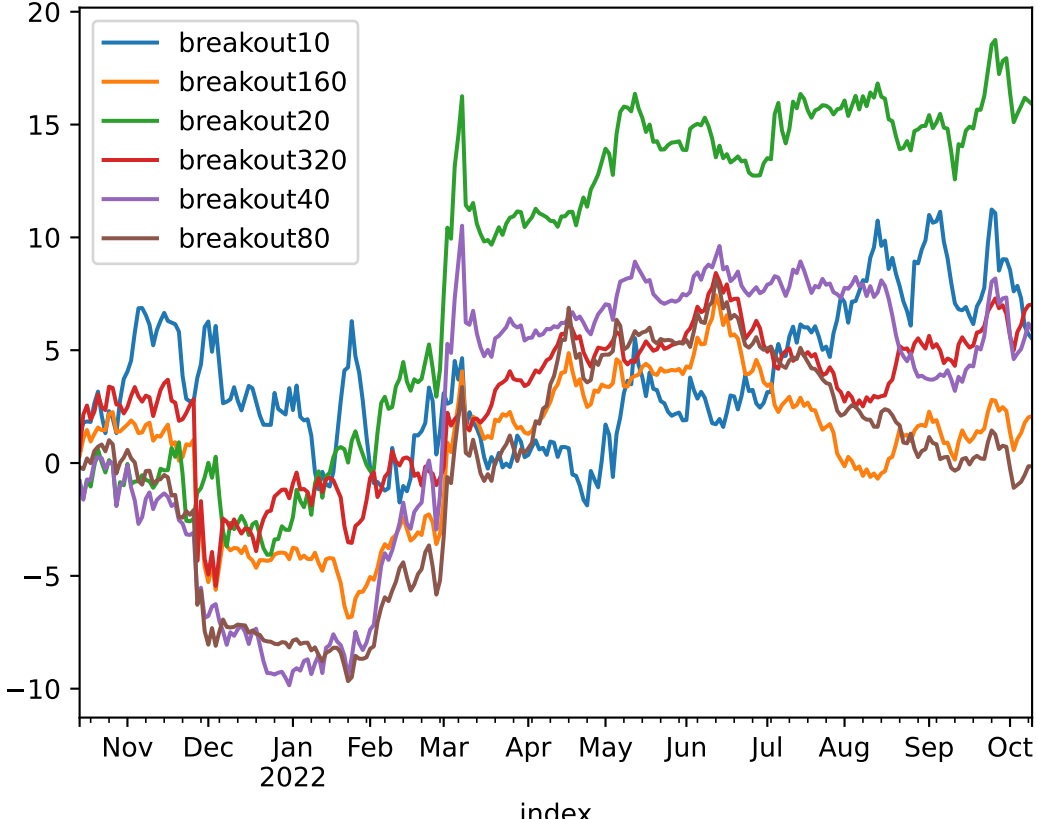

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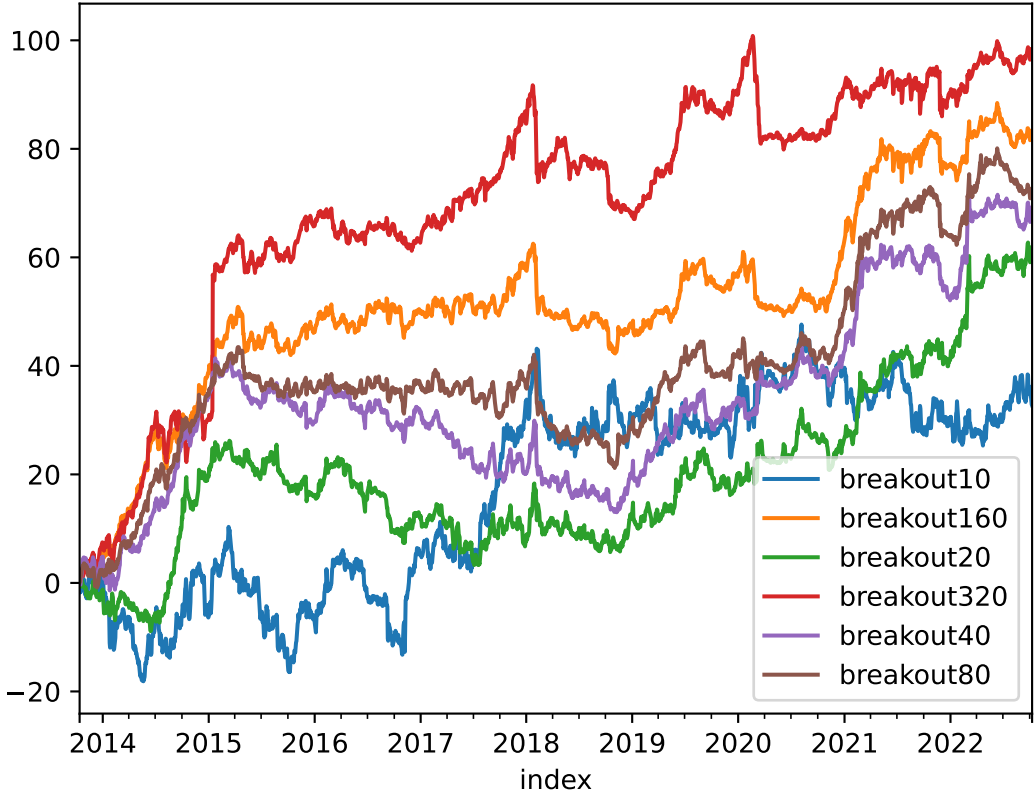

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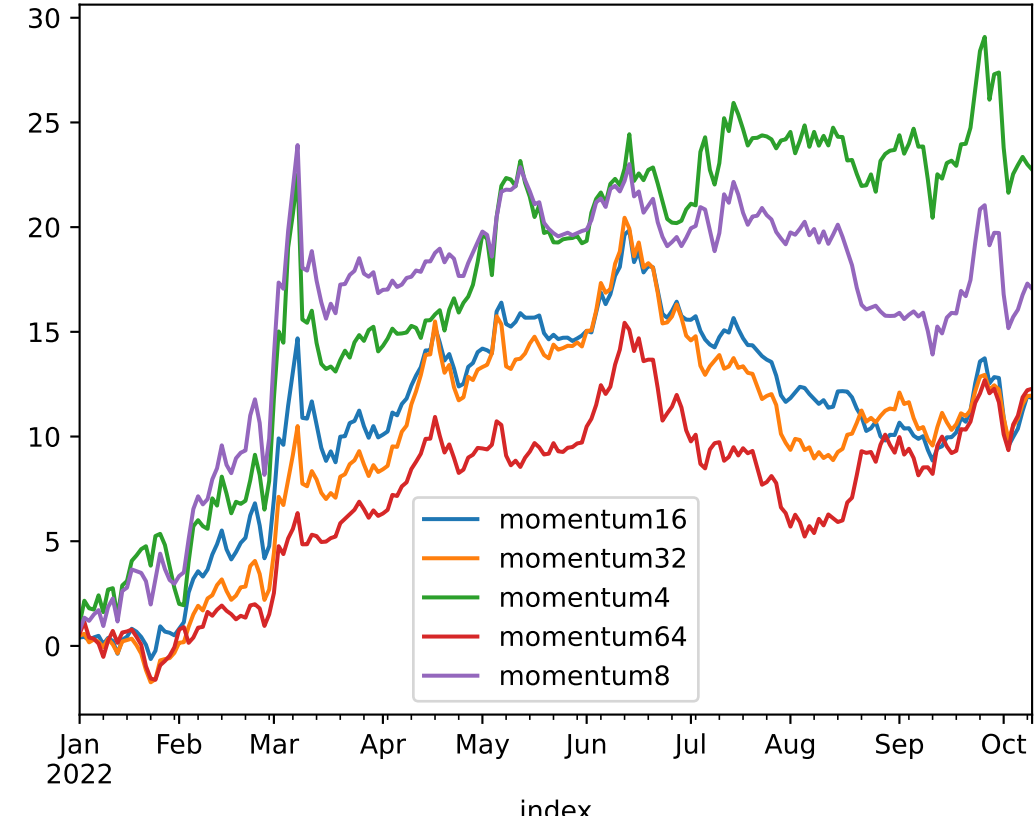

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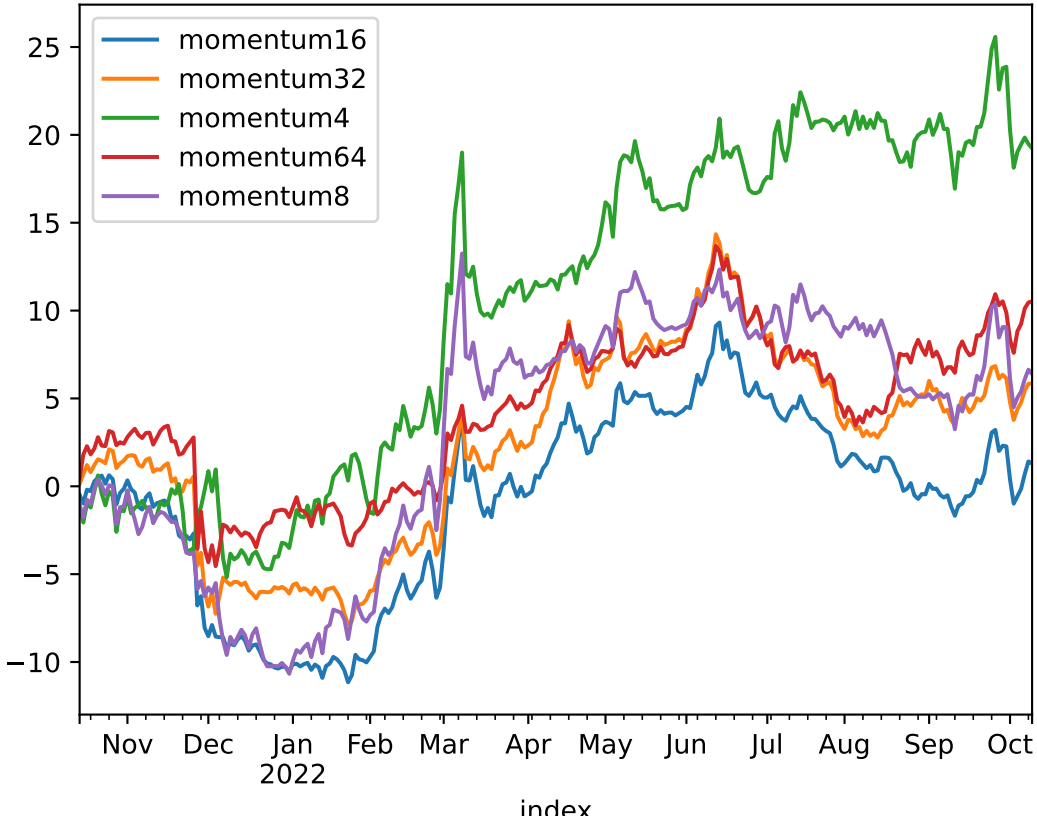

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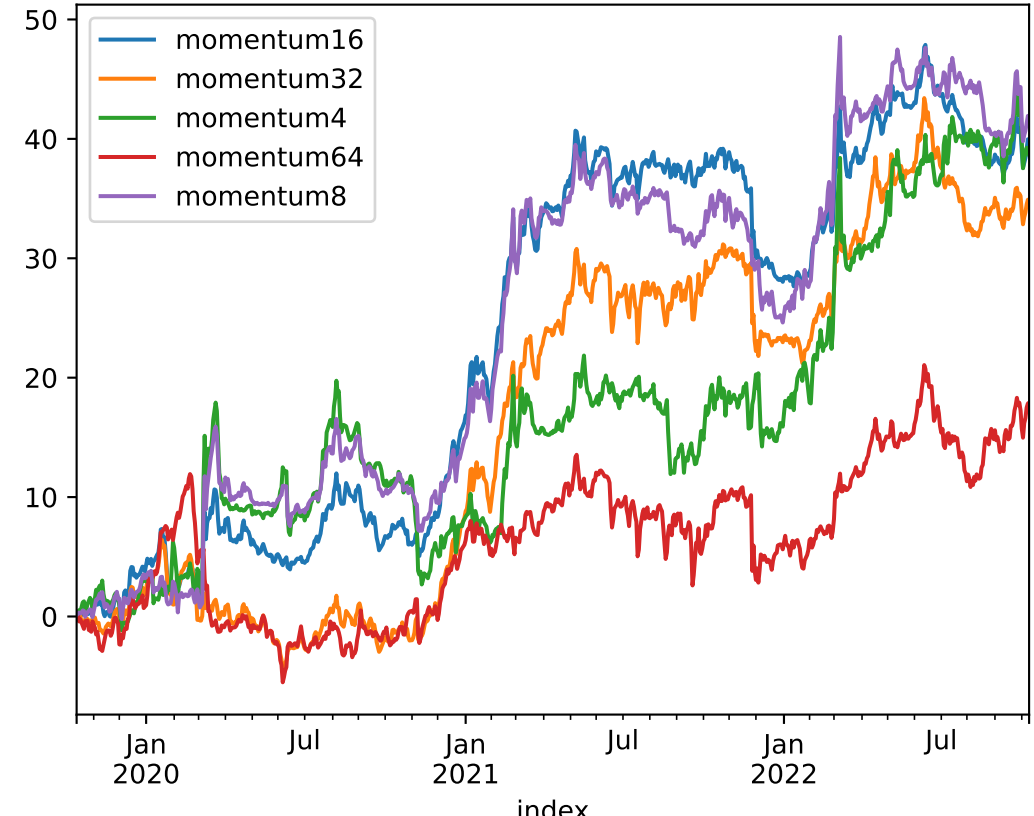

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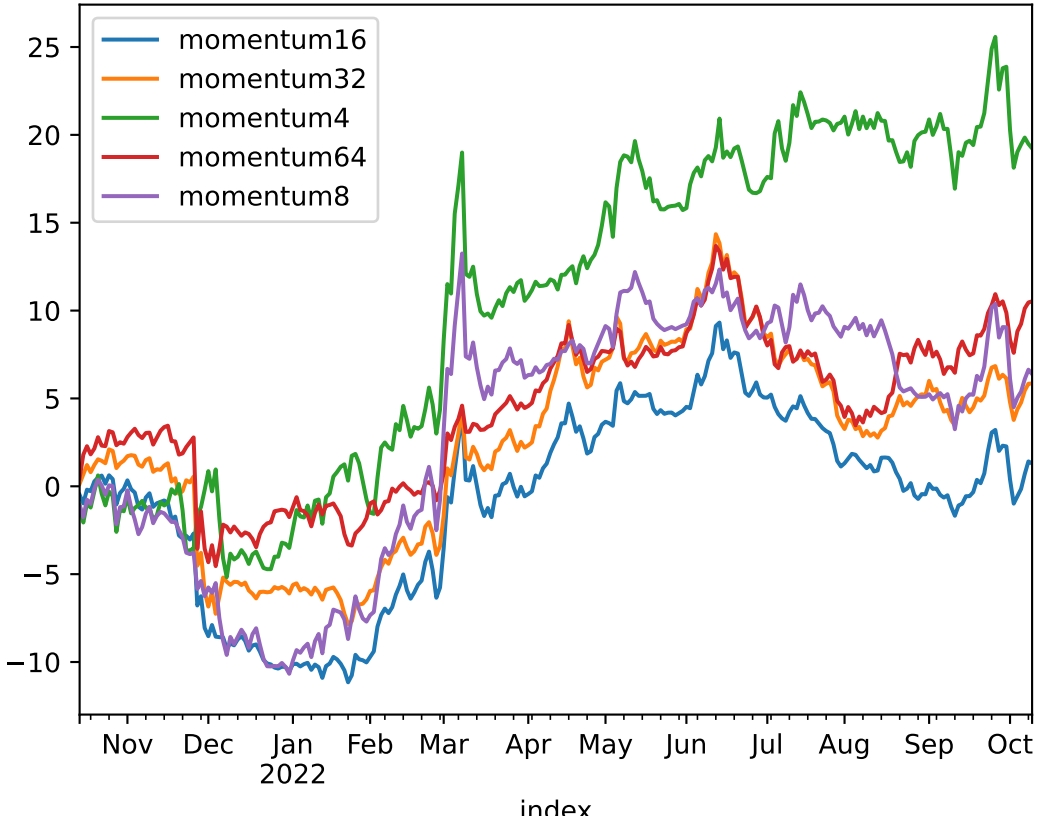

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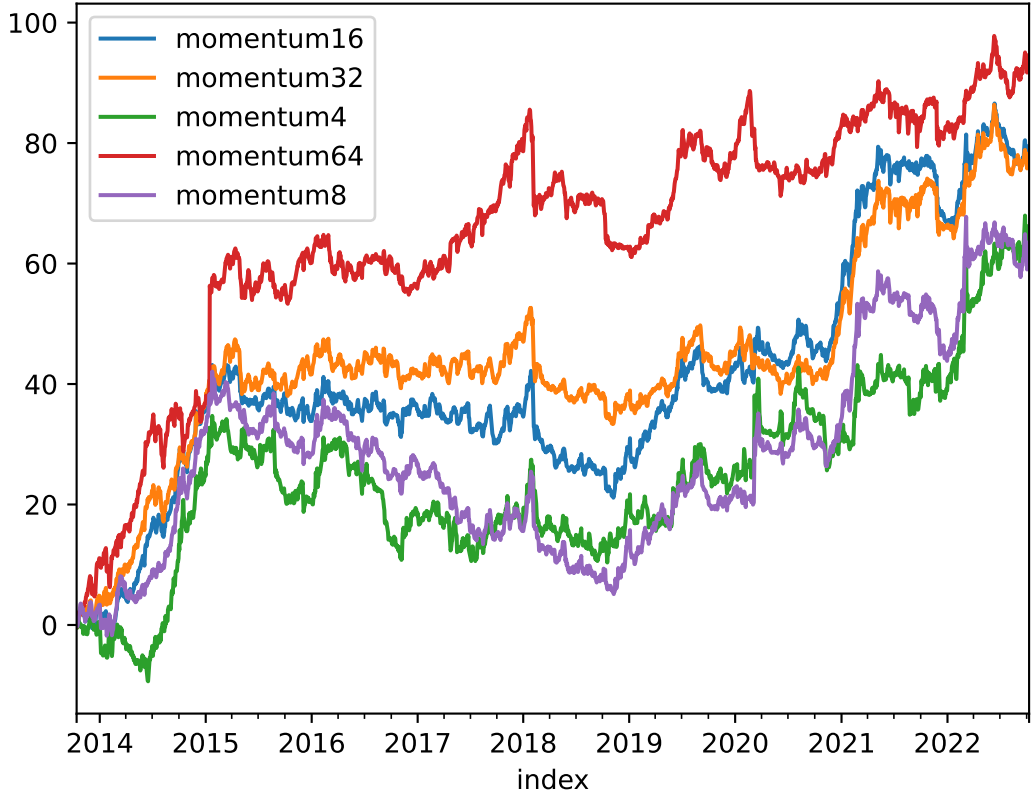

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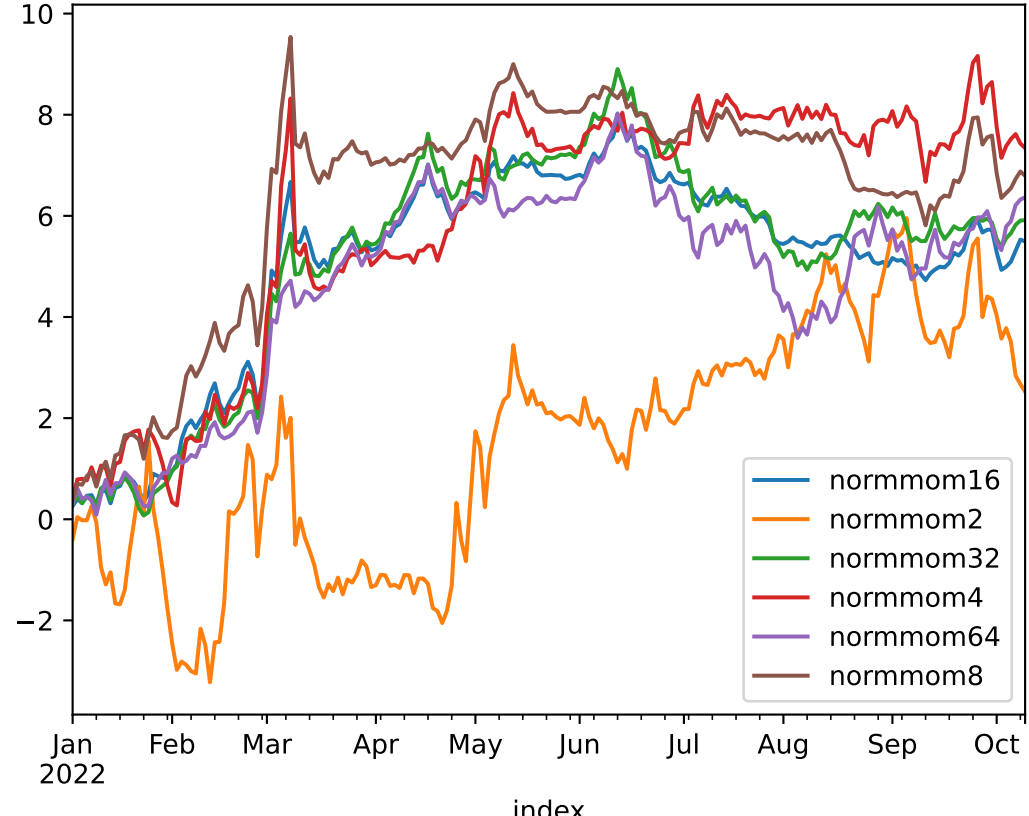

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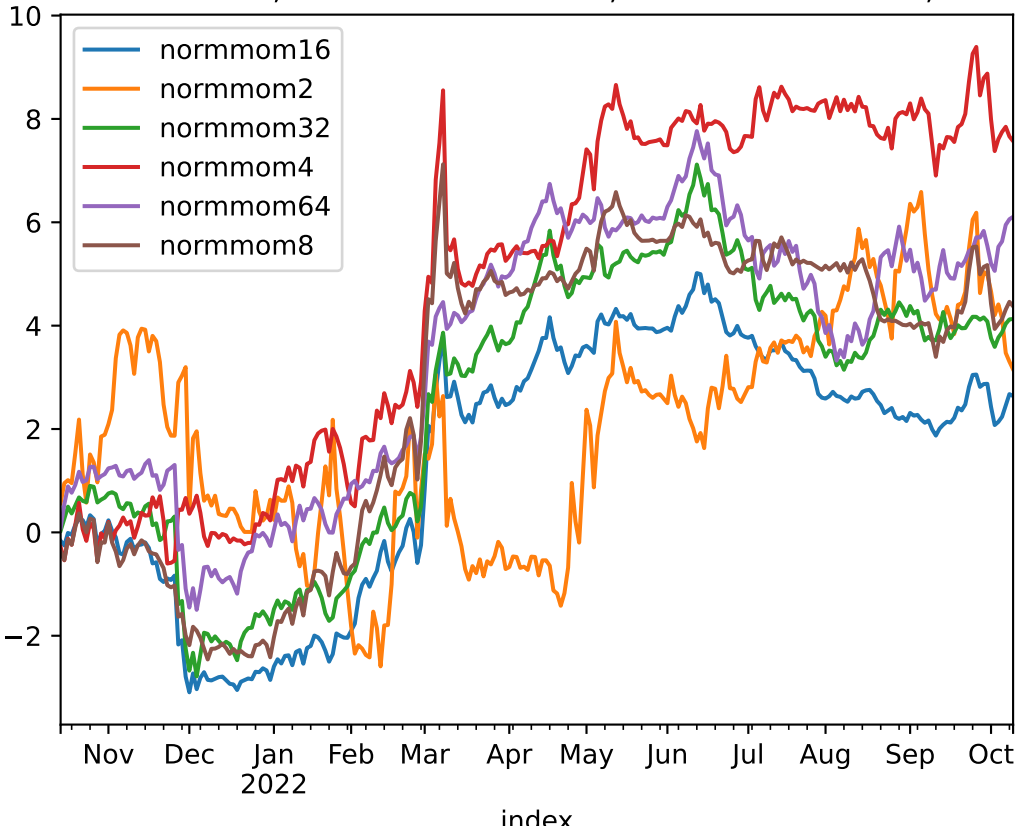

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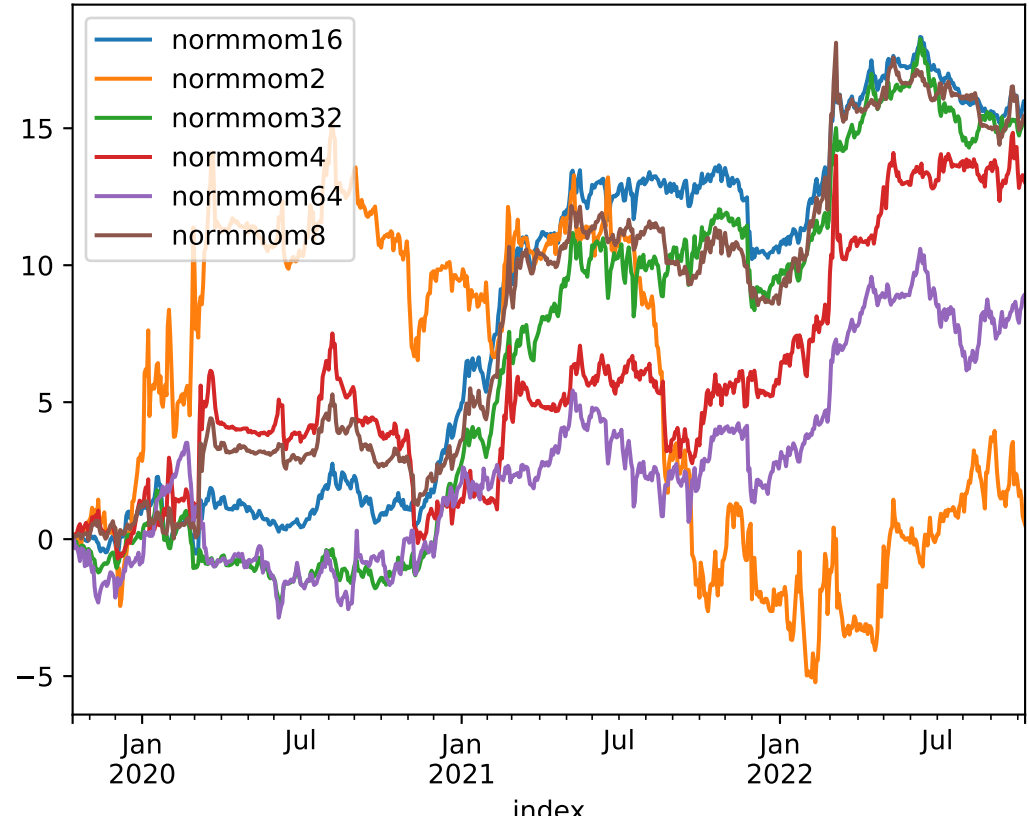

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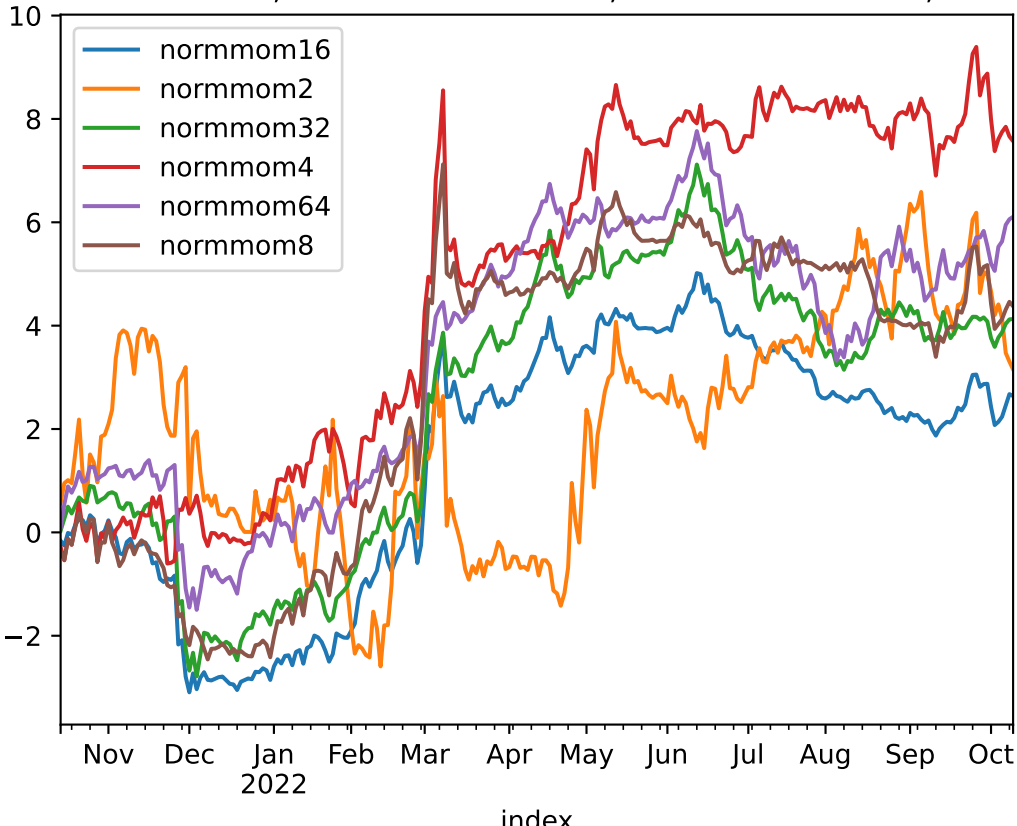

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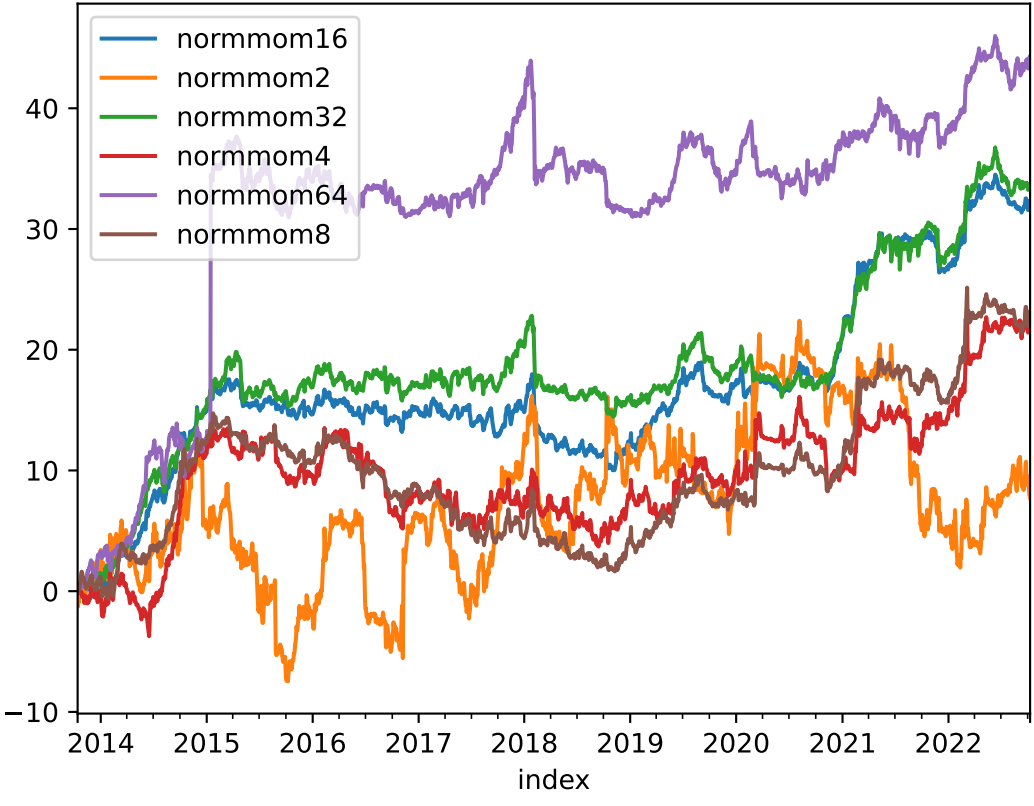

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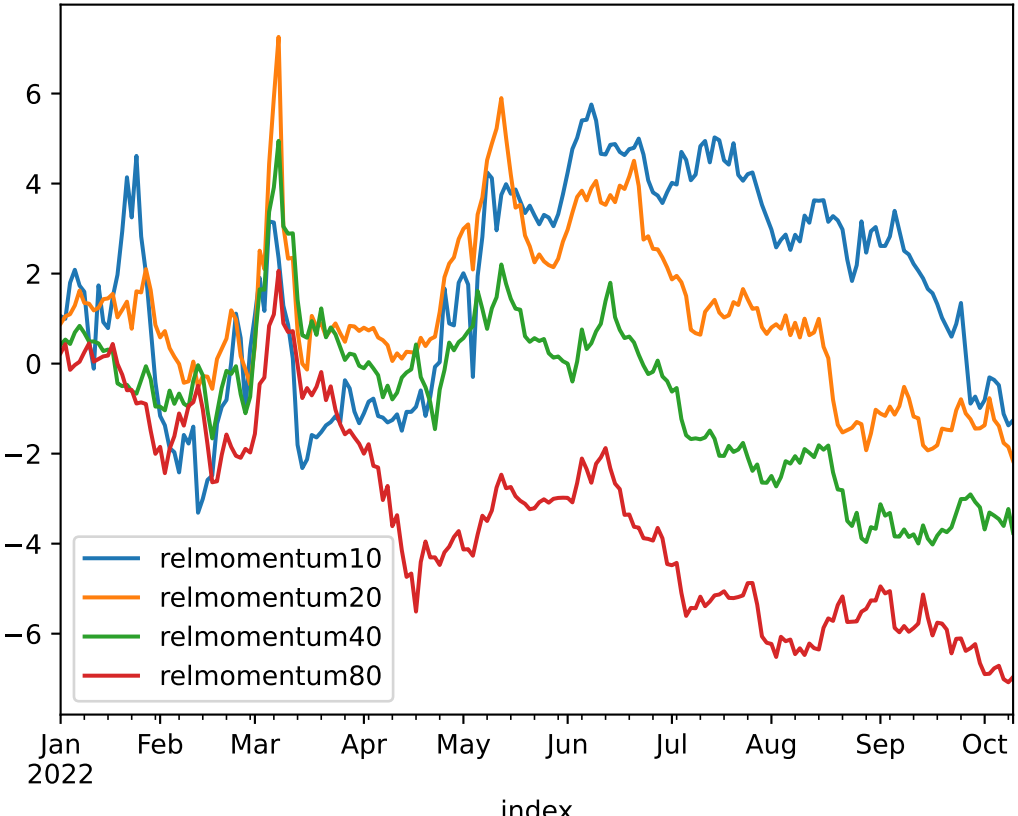

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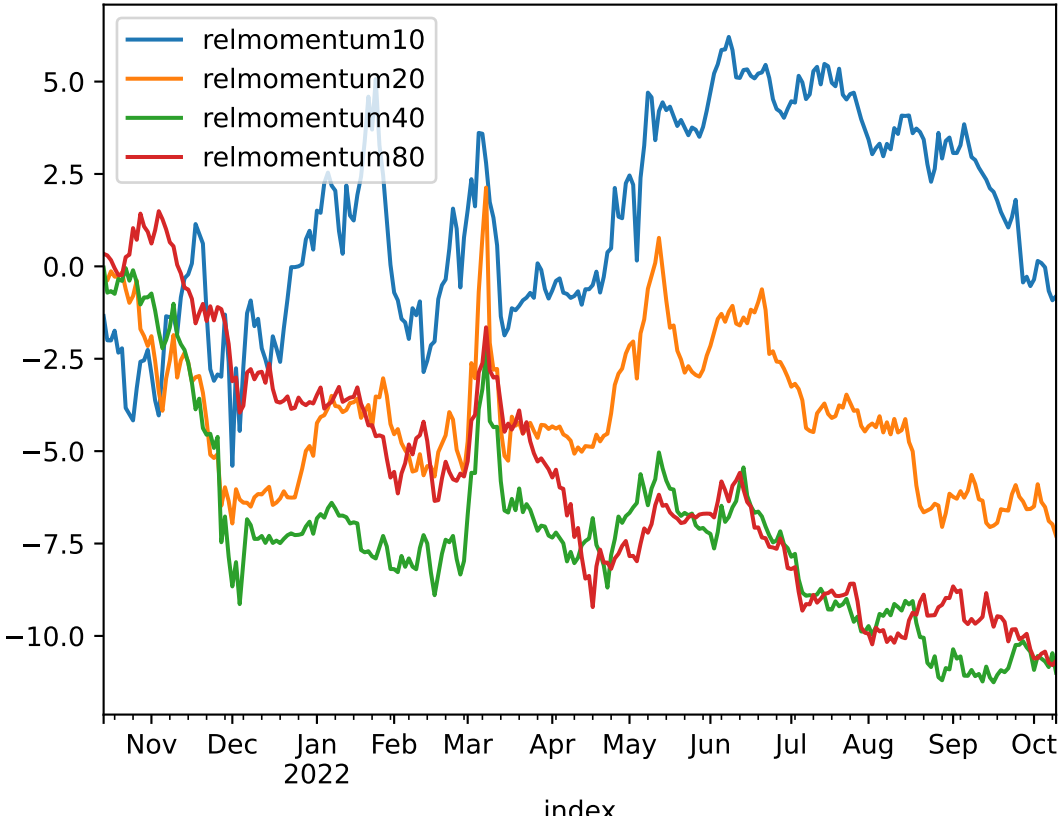

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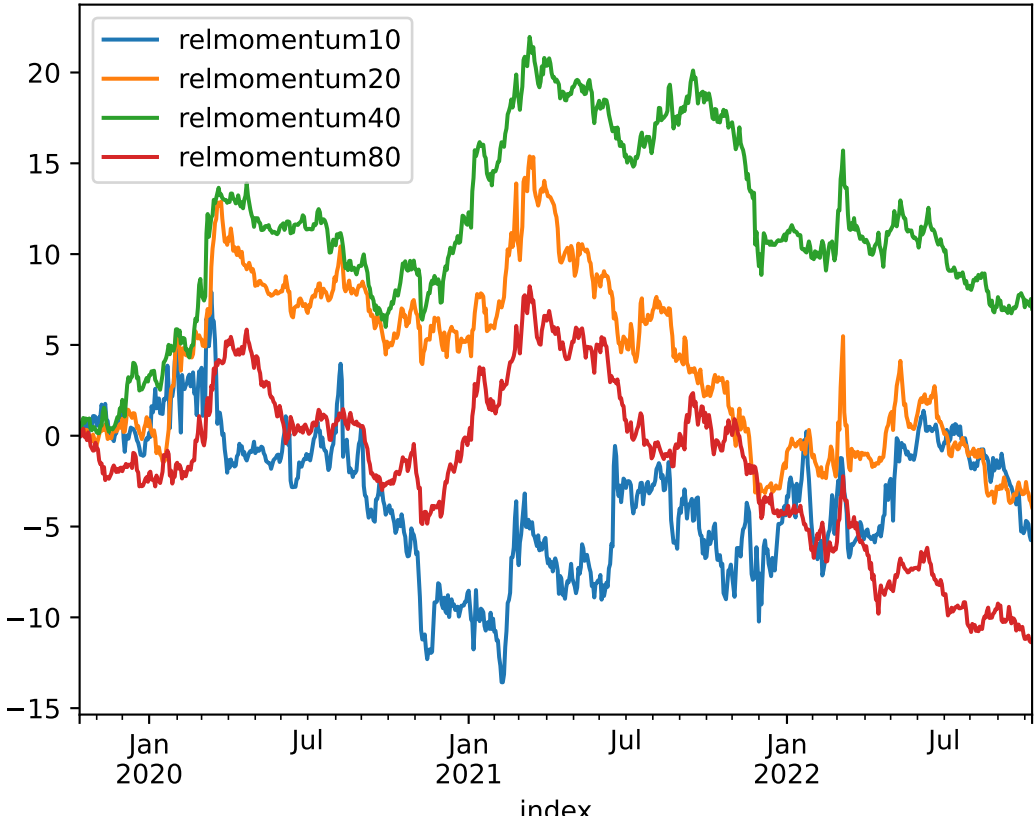

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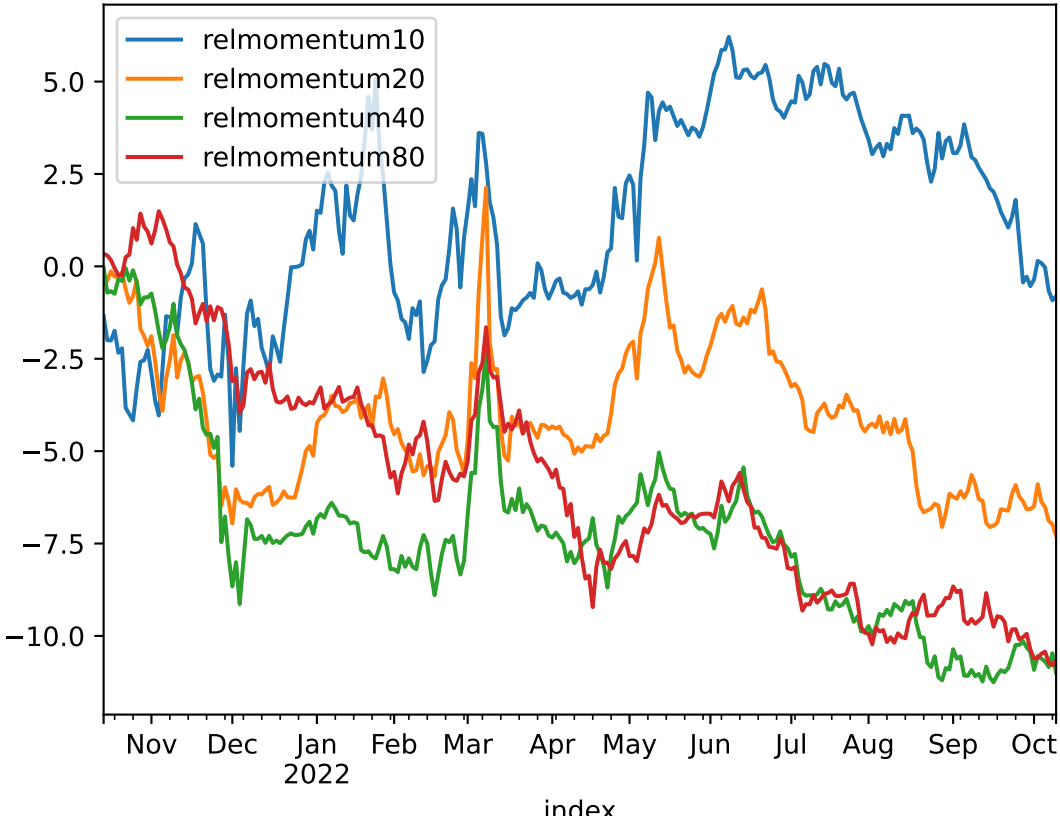

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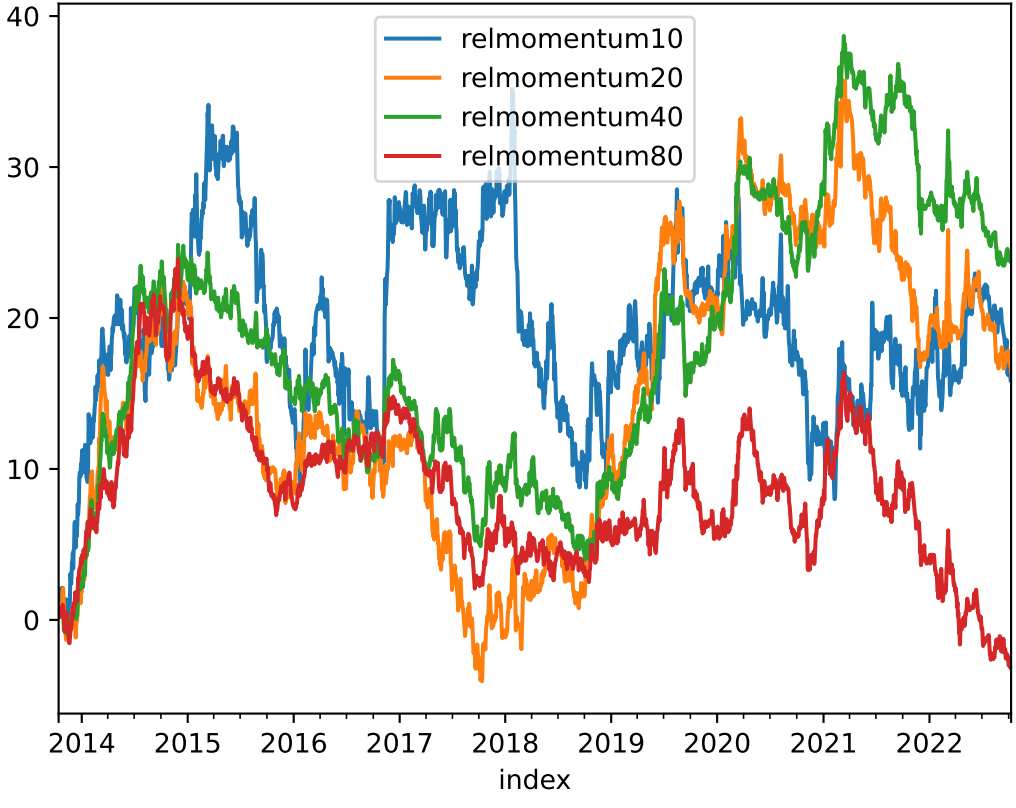

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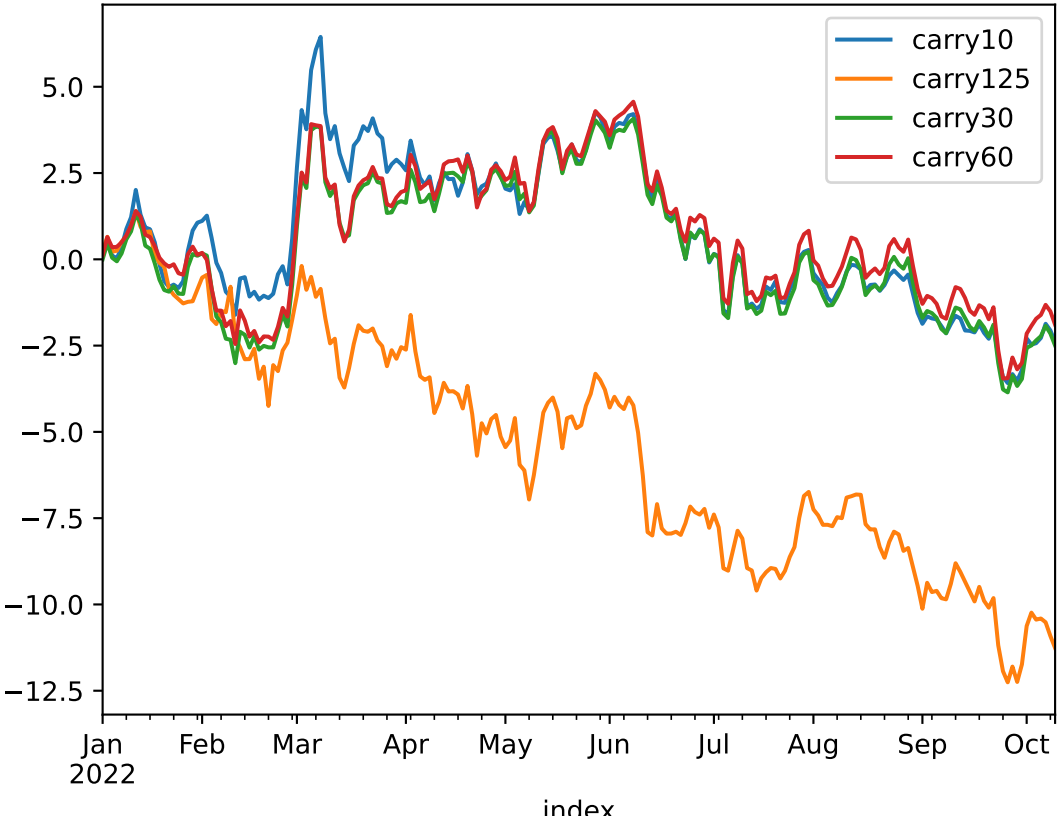

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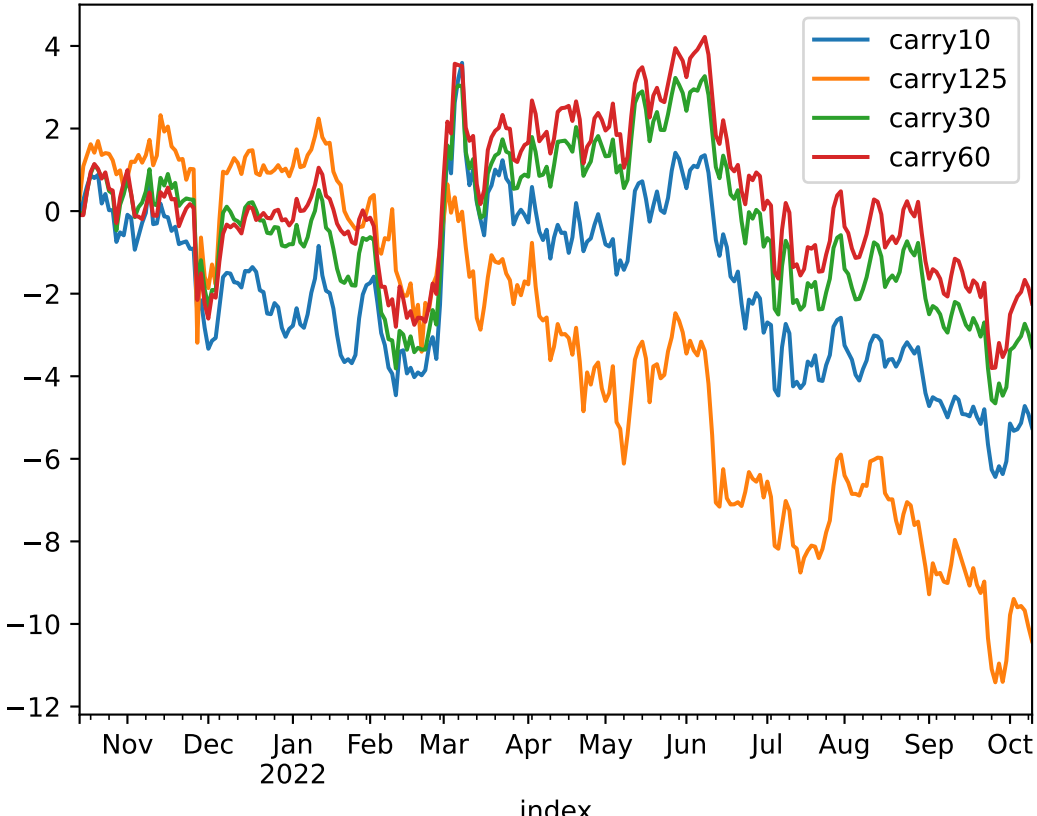

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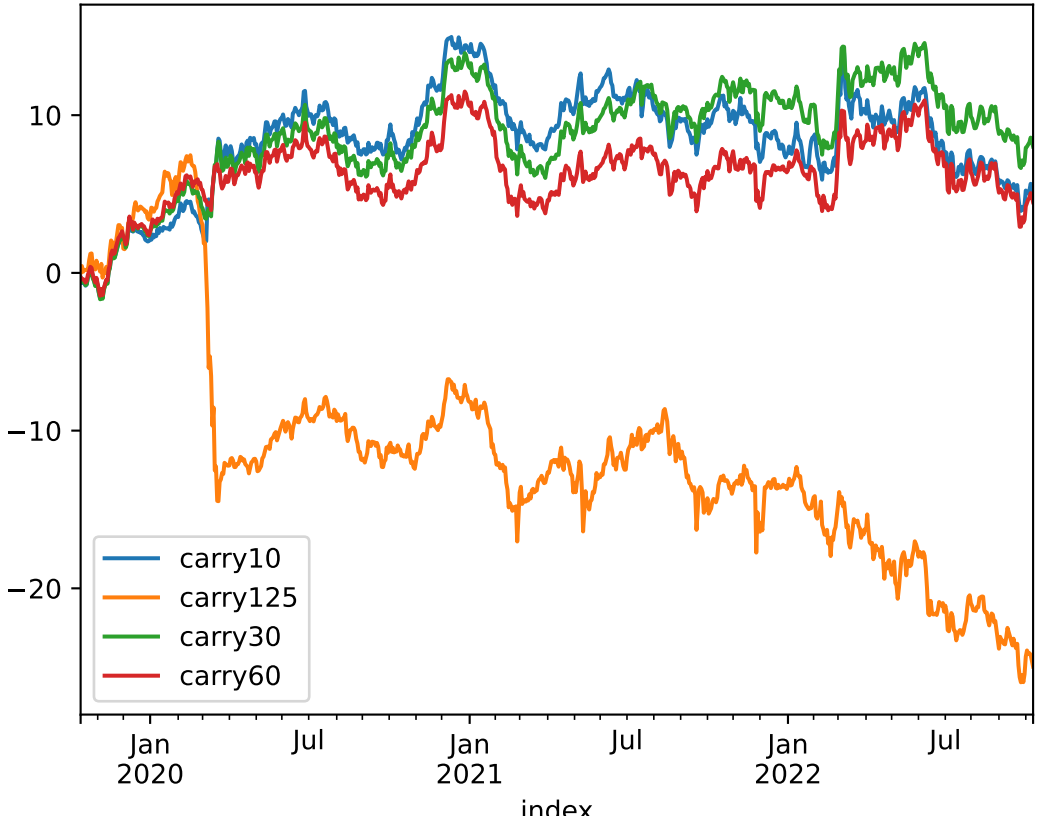

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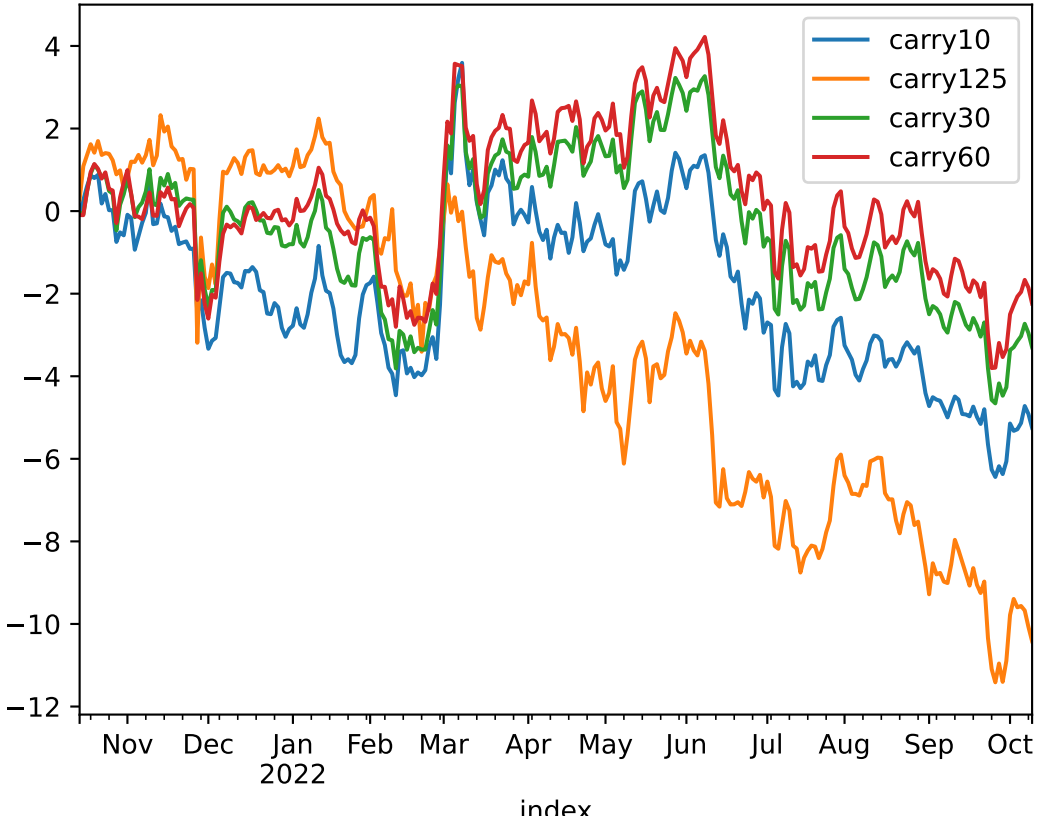
ann. SR {'carry10': -0.63, 'carry125': -1.07, 'carry30': -0.41, 'carry60': -0.27



nn. mean {'carry10': 3.878, 'carry125': 4.068, 'carry30': 4.829, 'carry60': 4.8
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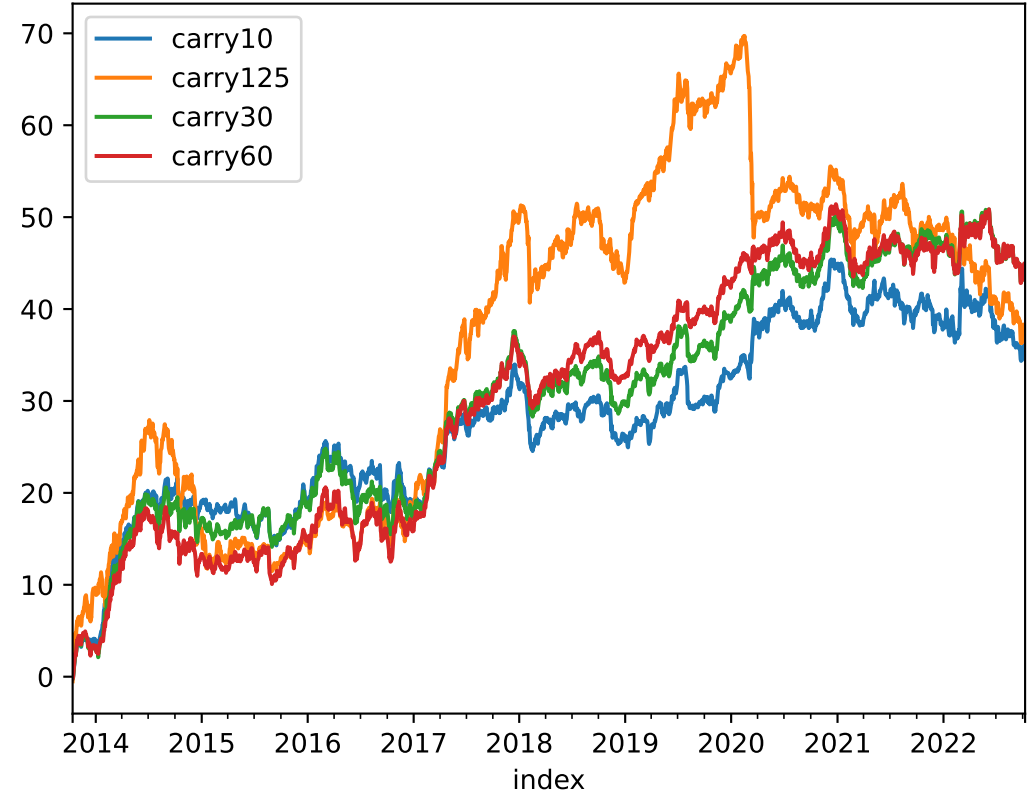

ann. mean {'relcarry': -0.386}
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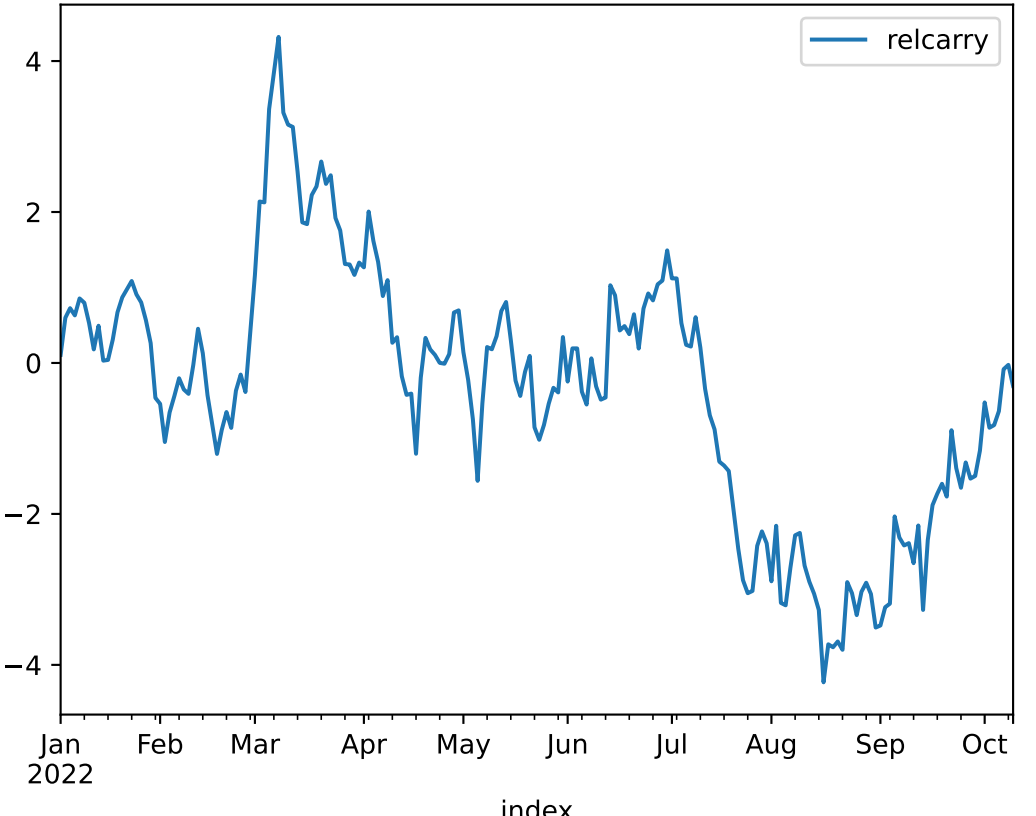
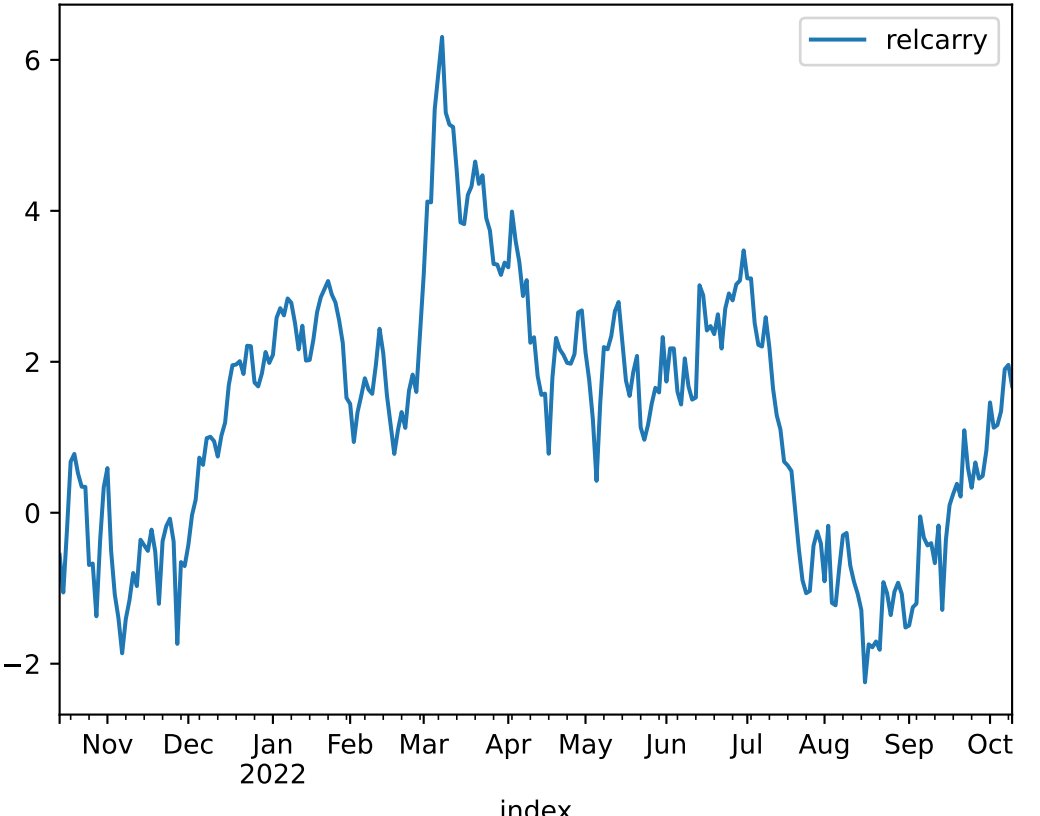
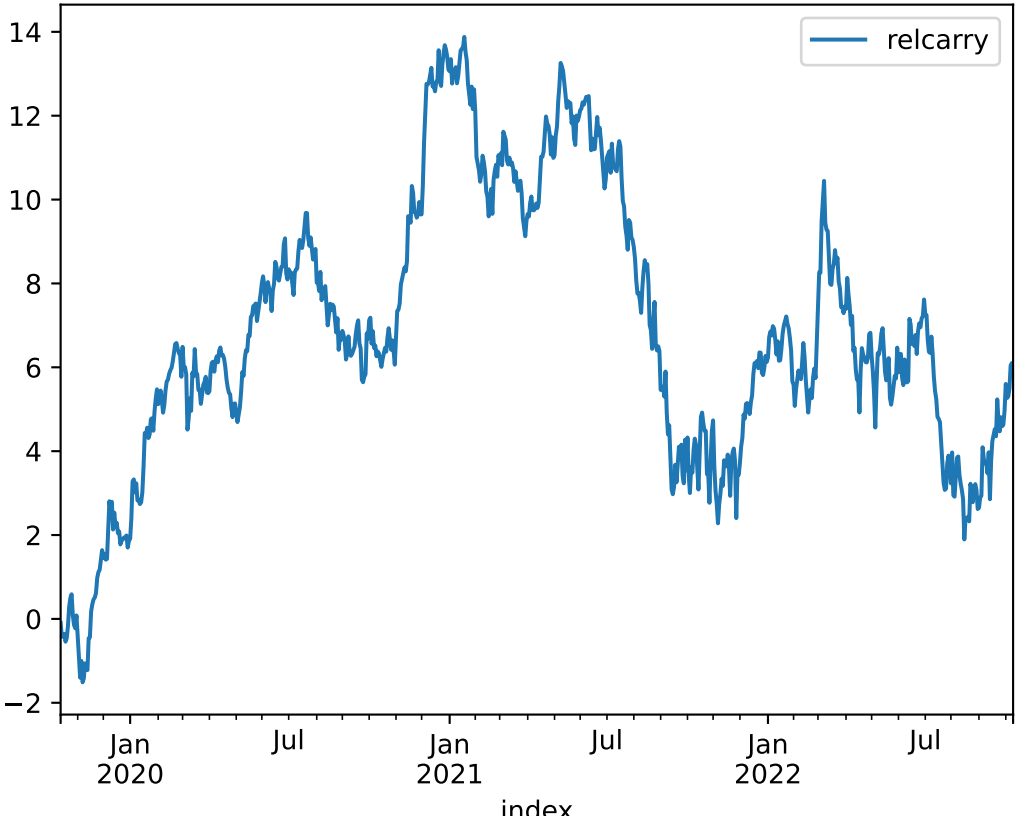


ann. mean {'relcarry': 1.654}
ann. std {'relcarry': 7.297}
ann. SR {'relcarry': 0.23}



ann. mean {'relcarry': 1.906}
ann. std {'relcarry': 6.331}
ann. SR {'relcarry': 0.3}



ann. mean {'relcarry': 1.654}
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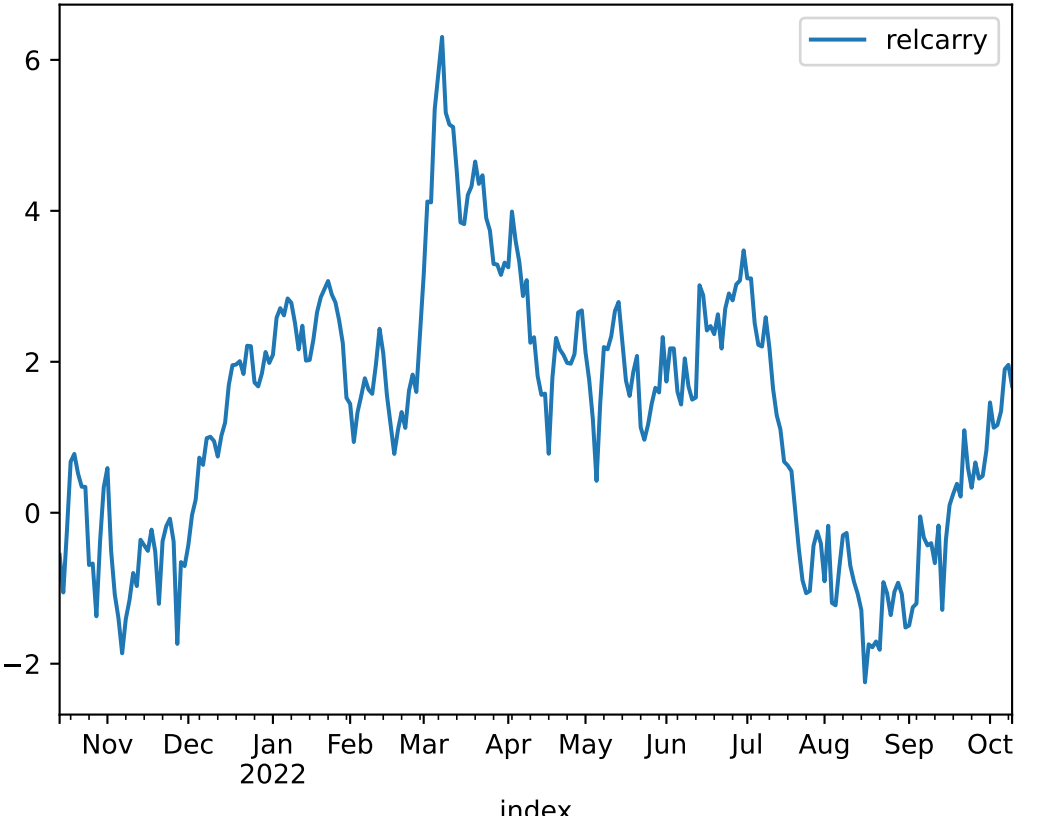

ann. mean {'relcarry': 2.419}
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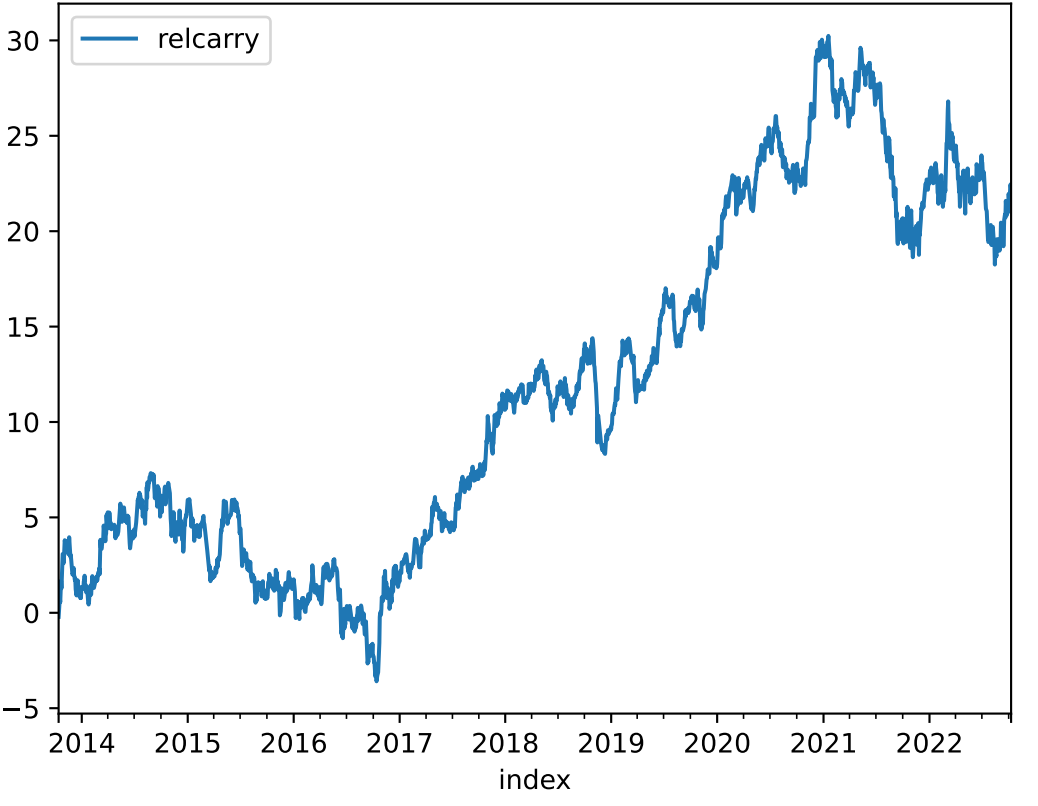
ann. SR {'relcarry': 0.44}



n {'skewabs180': 7.284, 'skewabs365': 0.134, 'skewrv180': 0.705, 'skewrv36
std {'skewabs180': 9.936, 'skewabs365': 7.8, 'skewrv180': 9.174, 'skewrv365
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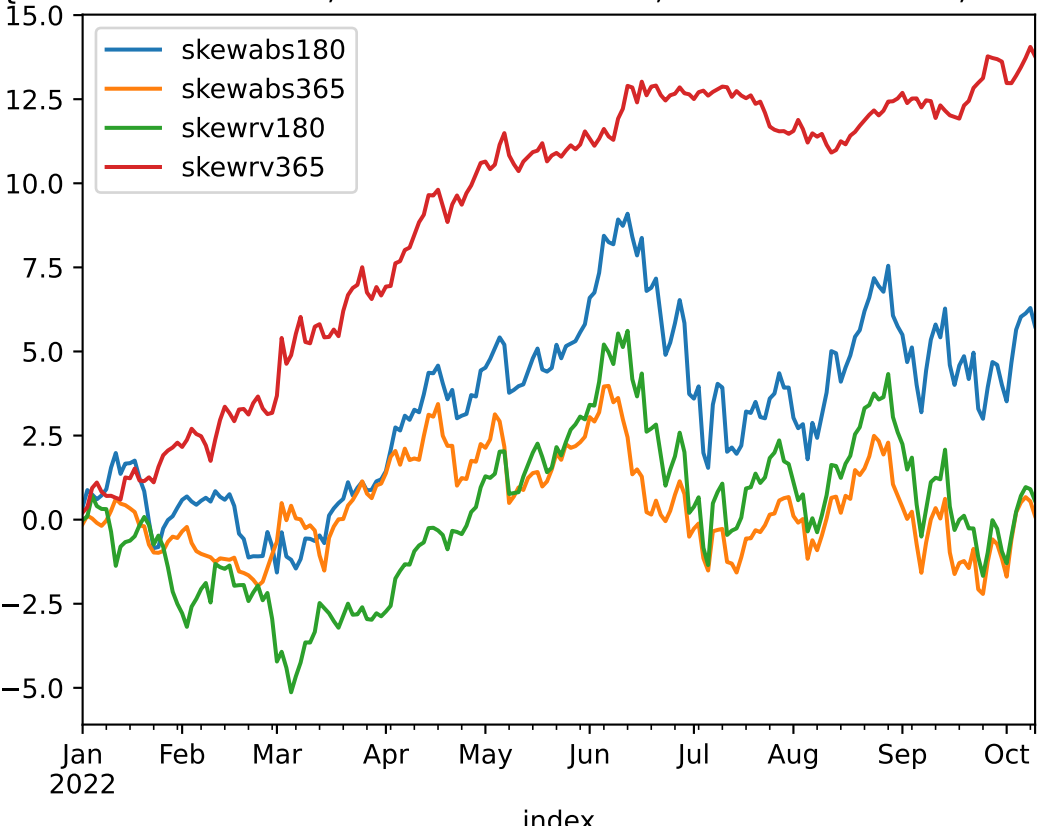

n {'skewabs180': 5.434, 'skewabs365': -0.05, 'skewrv180': -0.111, 'skewrv36
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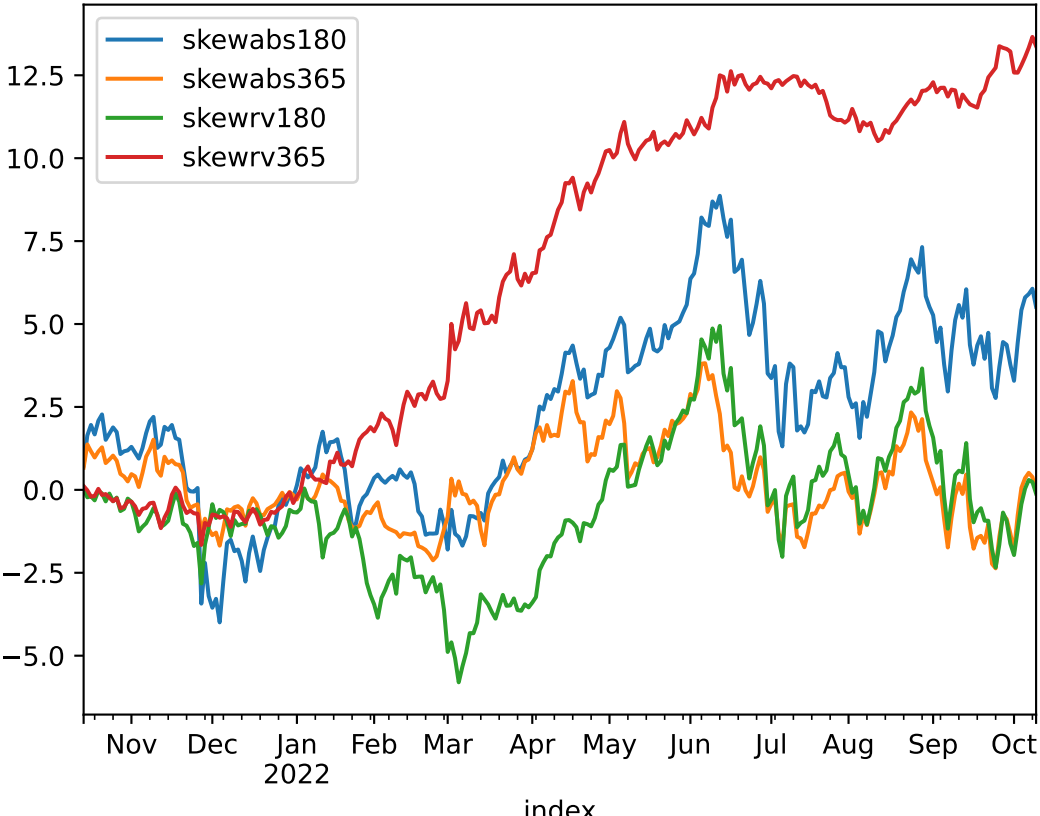

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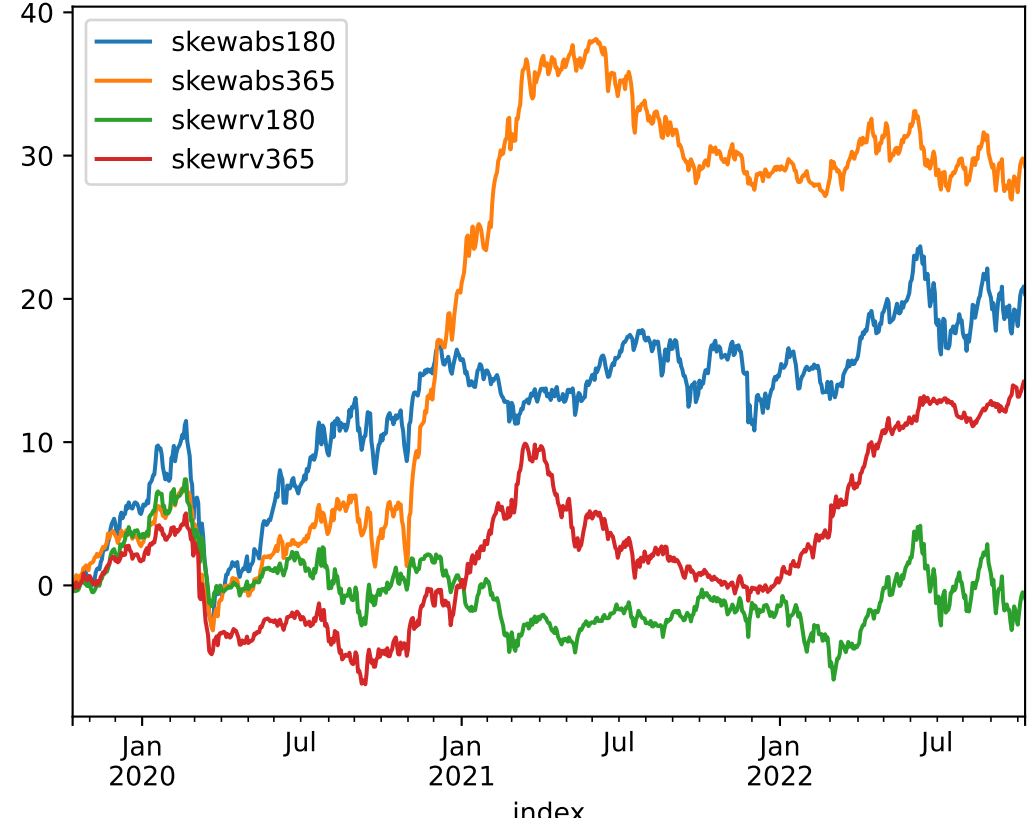

n {'skewabs180': 5.434, 'skewabs365': -0.05, 'skewrv180': -0.111, 'skewrv36
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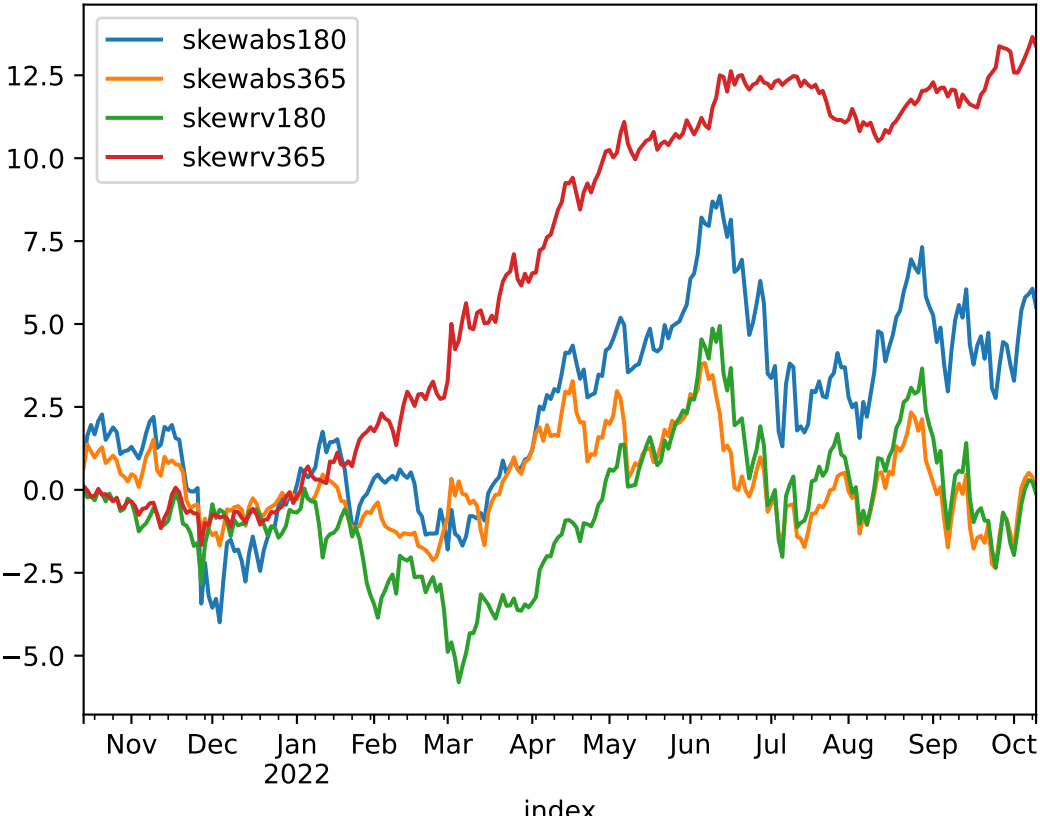

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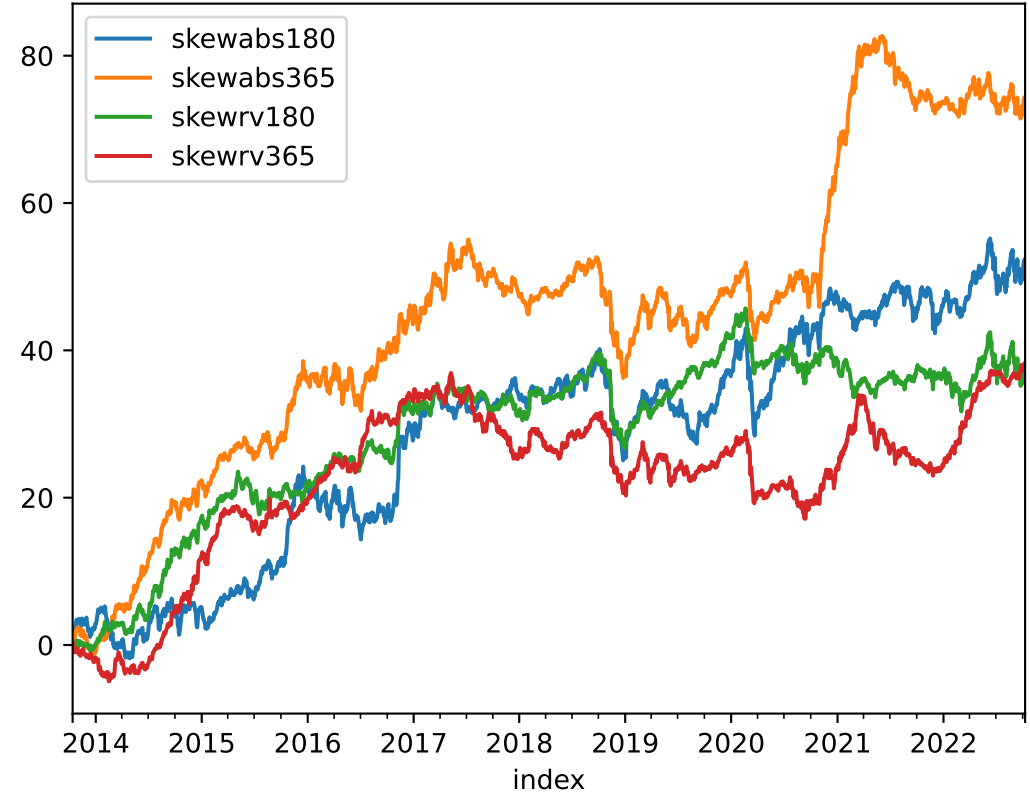
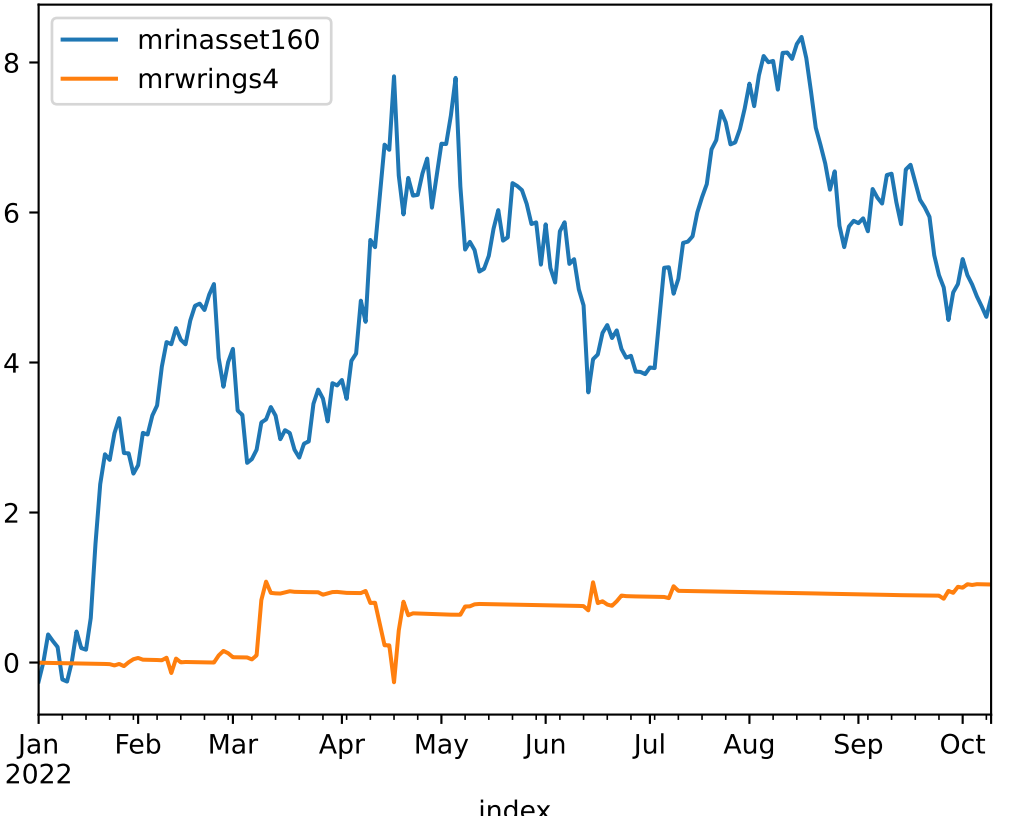
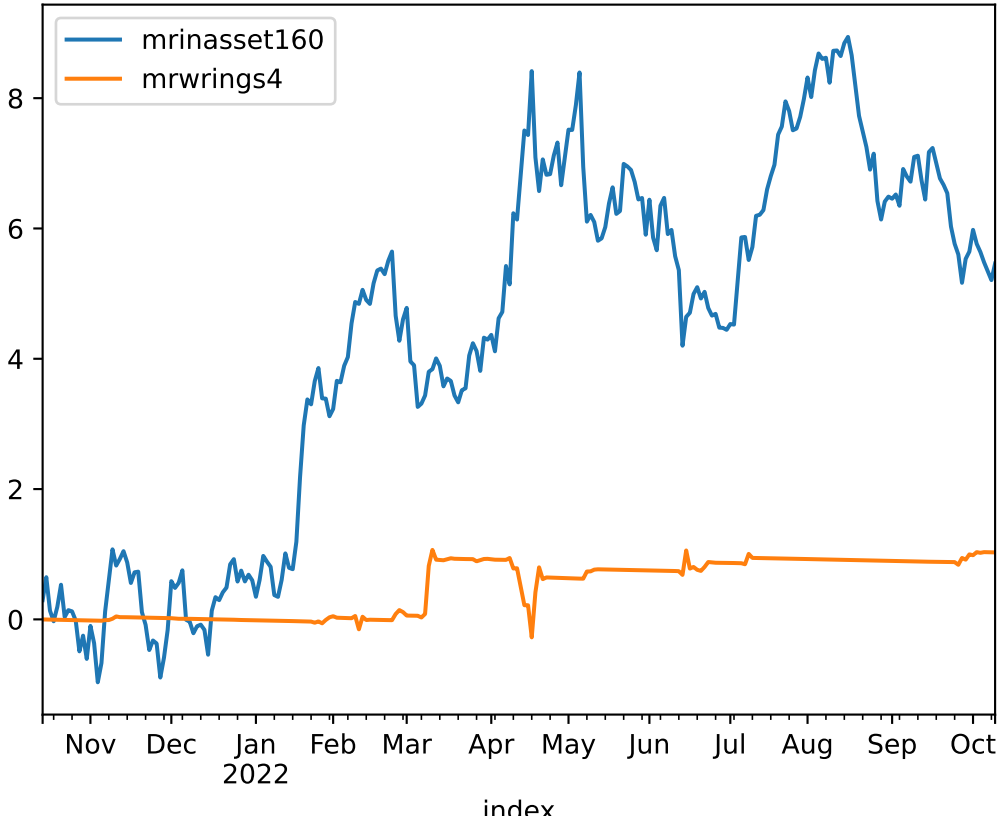
SR {'skewabs180': 0.73, 'skewabs365': 1.05, 'skewrv180': 0.67, 'skewrv365'



ann. mean {'mrinasset160': 6.162, 'mrwrings4': 1.319}
ann. std {'mrinasset160': 6.145, 'mrwrings4': 1.644}
ann. SR {'mrinasset160': 1.0, 'mrwrings4': 0.8}



ann. mean {'mrinasset160': 5.377, 'mrwrings4': 1.012}
ann. std {'mrinasset160': 6.006, 'mrwrings4': 1.45}
ann. SR {'mrinasset160': 0.9, 'mrwrings4': 0.7}



ann. mean {'mrinasset160': 1.391, 'mrwrings4': 0.257}
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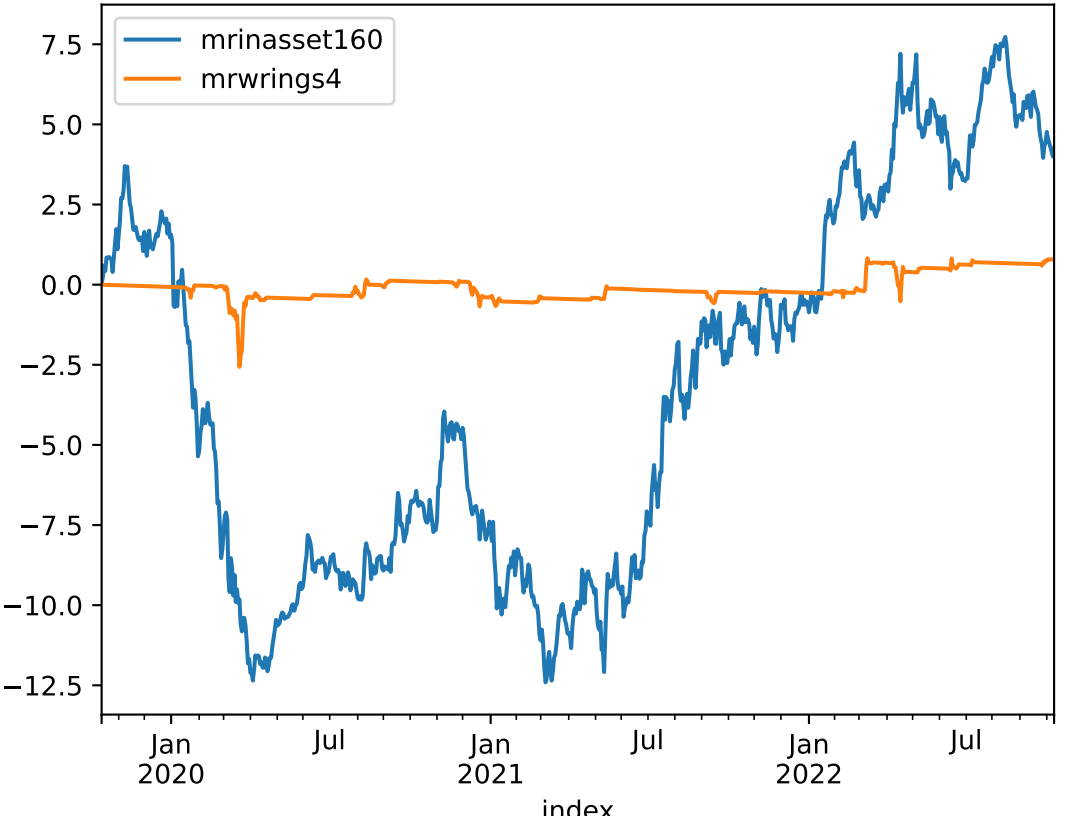

ann. mean {'mrinasset160': 5.377, 'mrwrings4': 1.012}
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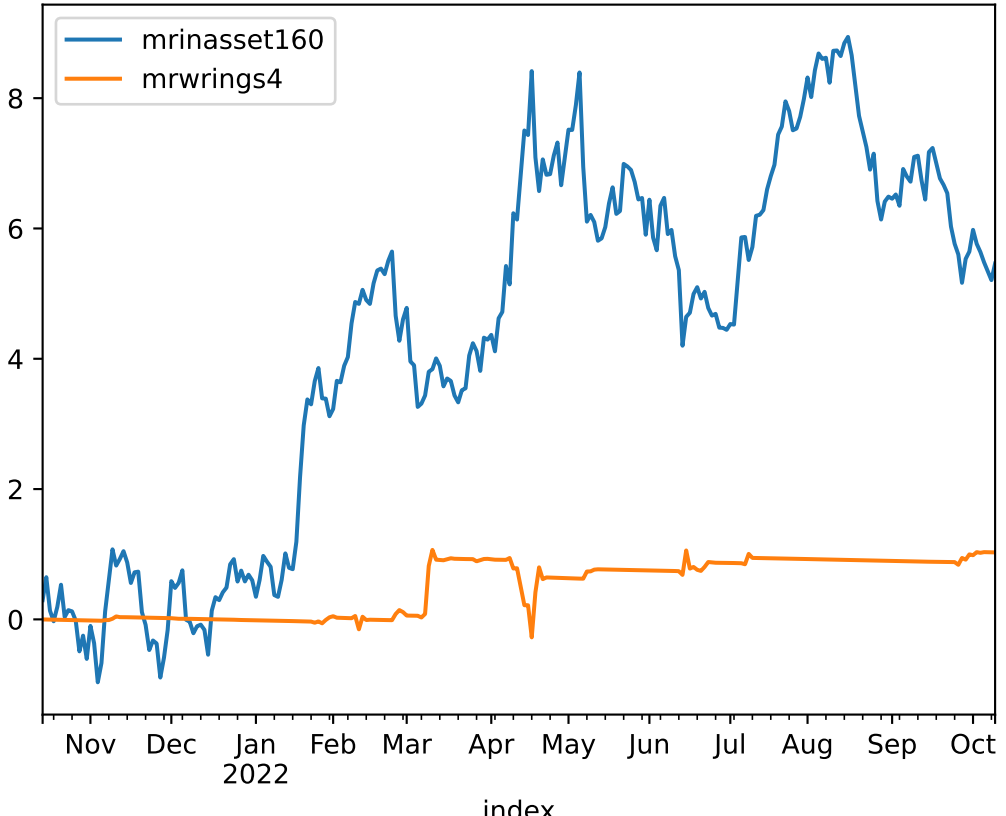
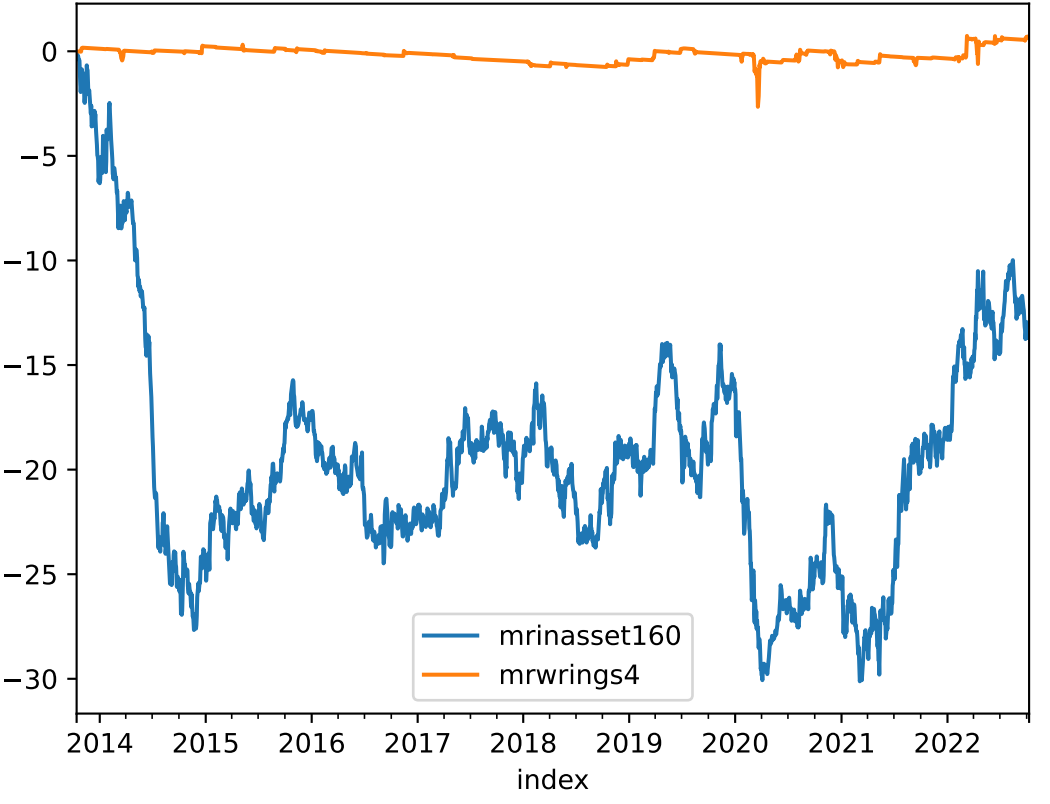
ann. SR {'mrinasset160': 0.9, 'mrwrings4': 0.7}



ann. mean {'mrinasset160': -1.469, 'mrwrings4': 0.076}
ann. std {'mrinasset160': 6.122, 'mrwrings4': 0.889}
ann. SR {'mrinasset160': -0.24, 'mrwrings4': 0.09}