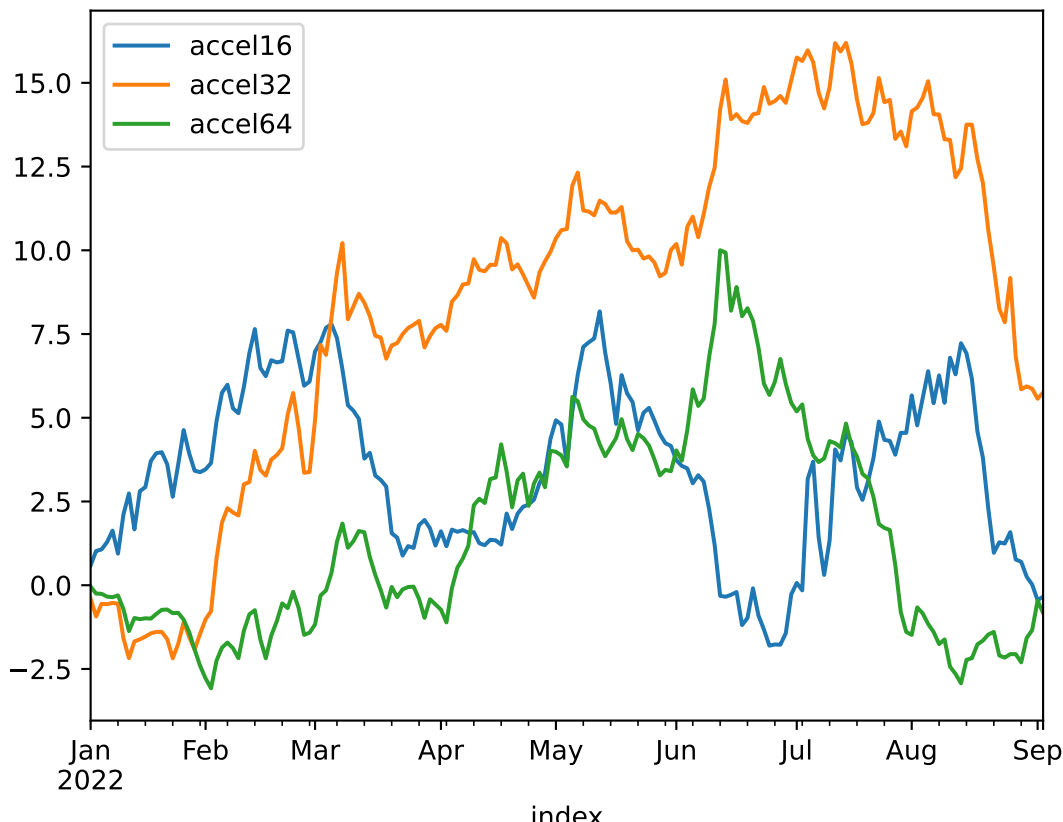
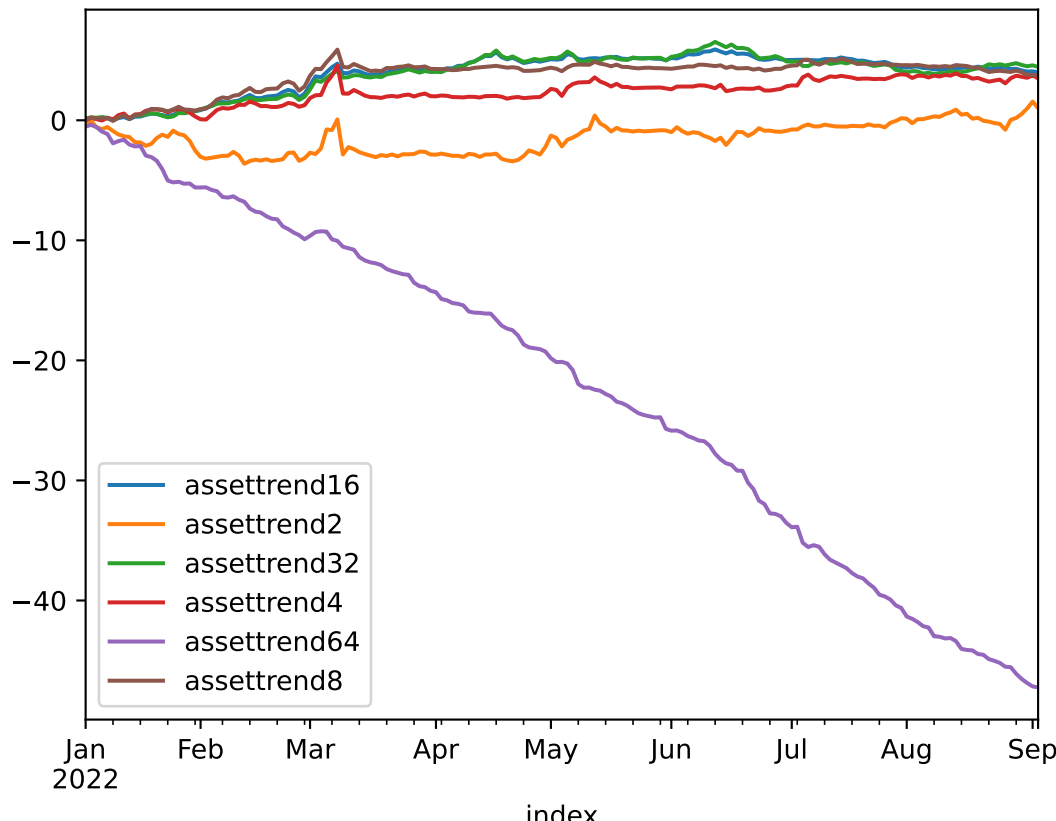


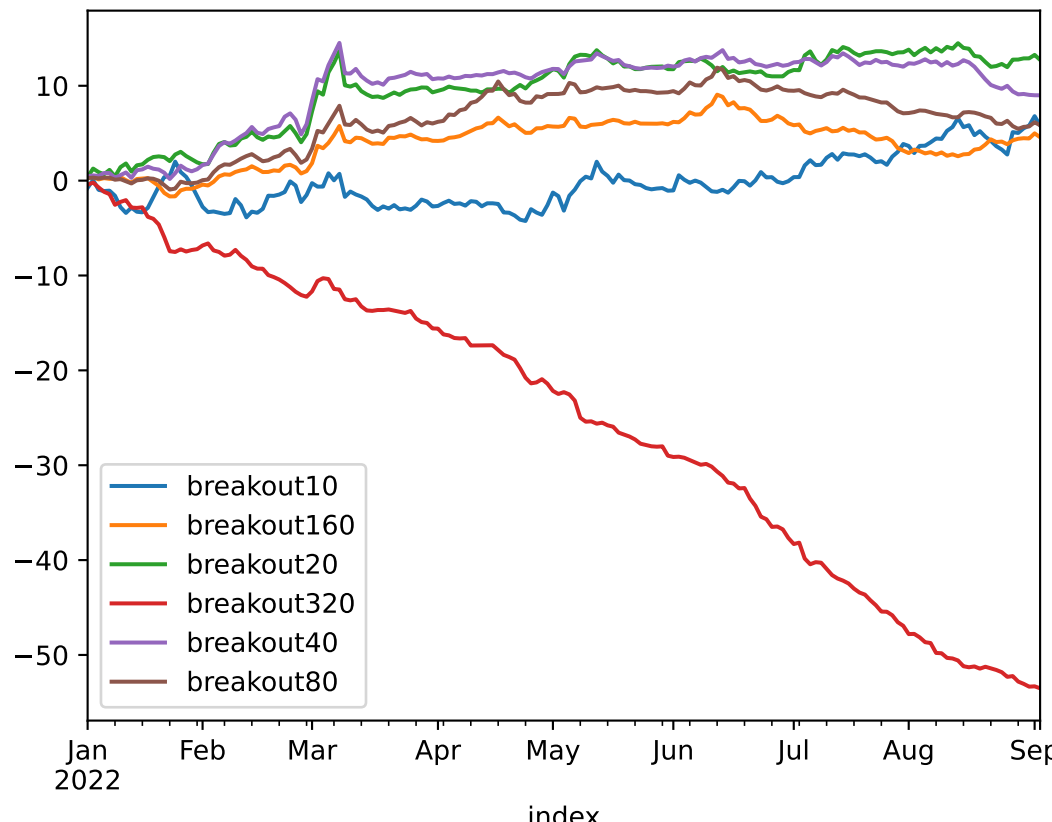
ann. mean {'accel16': -0.497, 'accel32': 8.412, 'accel64': -1.211}
ann. std {'accel16': 12.365, 'accel32': 11.08, 'accel64': 9.381}
ann. SR {'accel16': -0.04, 'accel32': 0.76, 'accel64': -0.13}



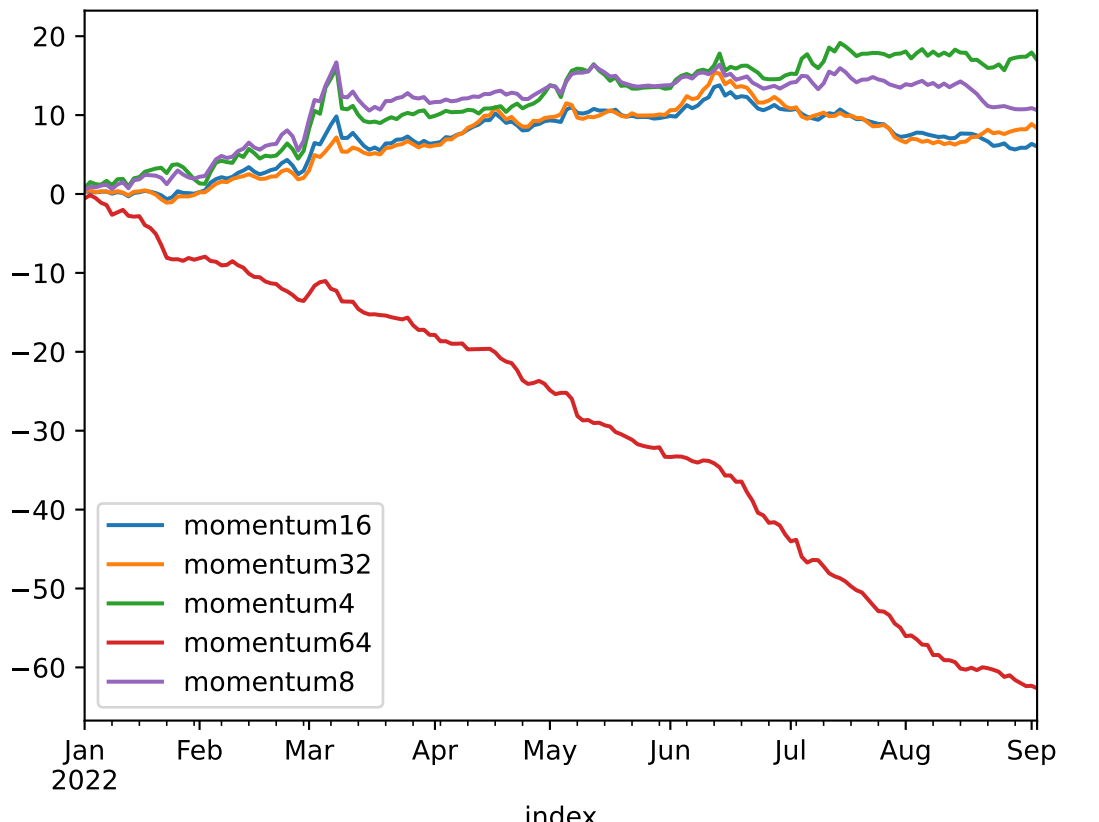
4, 'assettrend2': 1.489, 'assettrend32': 6.503, 'assettrend4': 5.1, 'assettrend6': 1.489, 'assettrend2': 6.418, 'assettrend32': 3.004, 'assettrend4': 4.537, 'assettrend6': 1.489, 'assettrend2': 0.23, 'assettrend32': 2.16, 'assettrend4': 1.12, 'assettrend6': 1.489



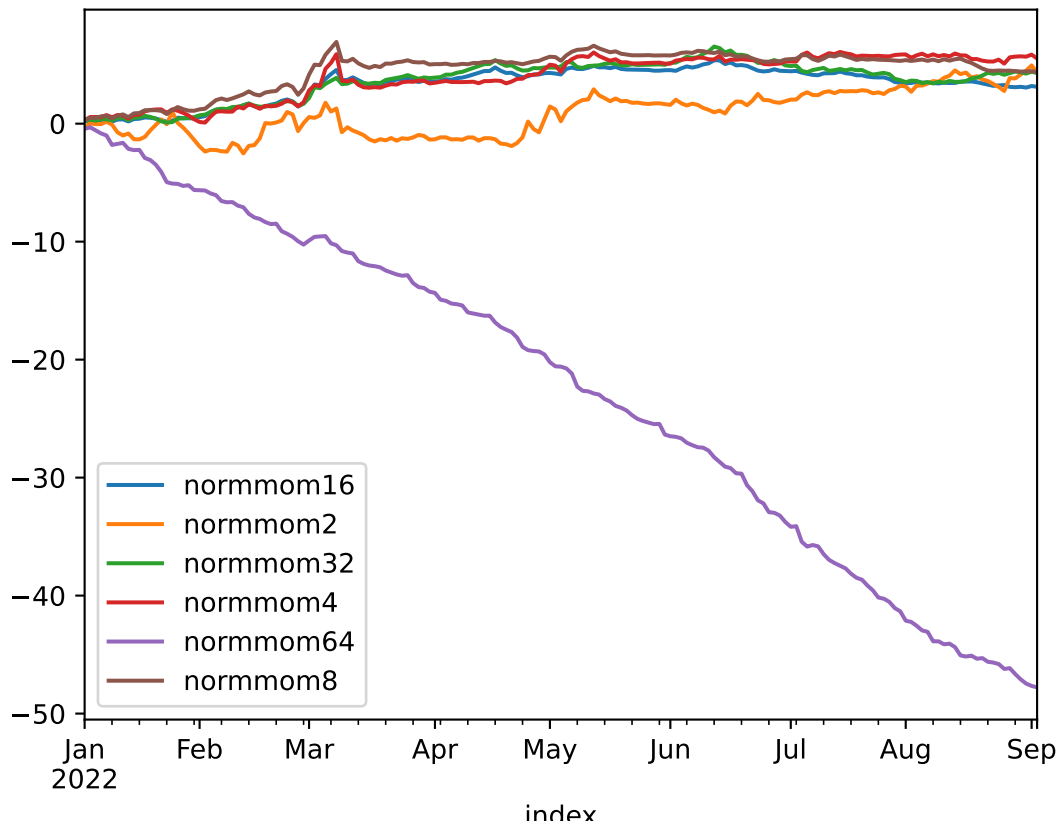
'breakout160': 6.691, 'breakout20': 18.619, 'breakout320': -78.286, 'breakout40': 32, 'breakout160': 6.285, 'breakout20': 9.728, 'breakout320': 6.6, 'breakout40': 75, 'breakout160': 1.06, 'breakout20': 1.91, 'breakout320': -11.86, 'breakout40':



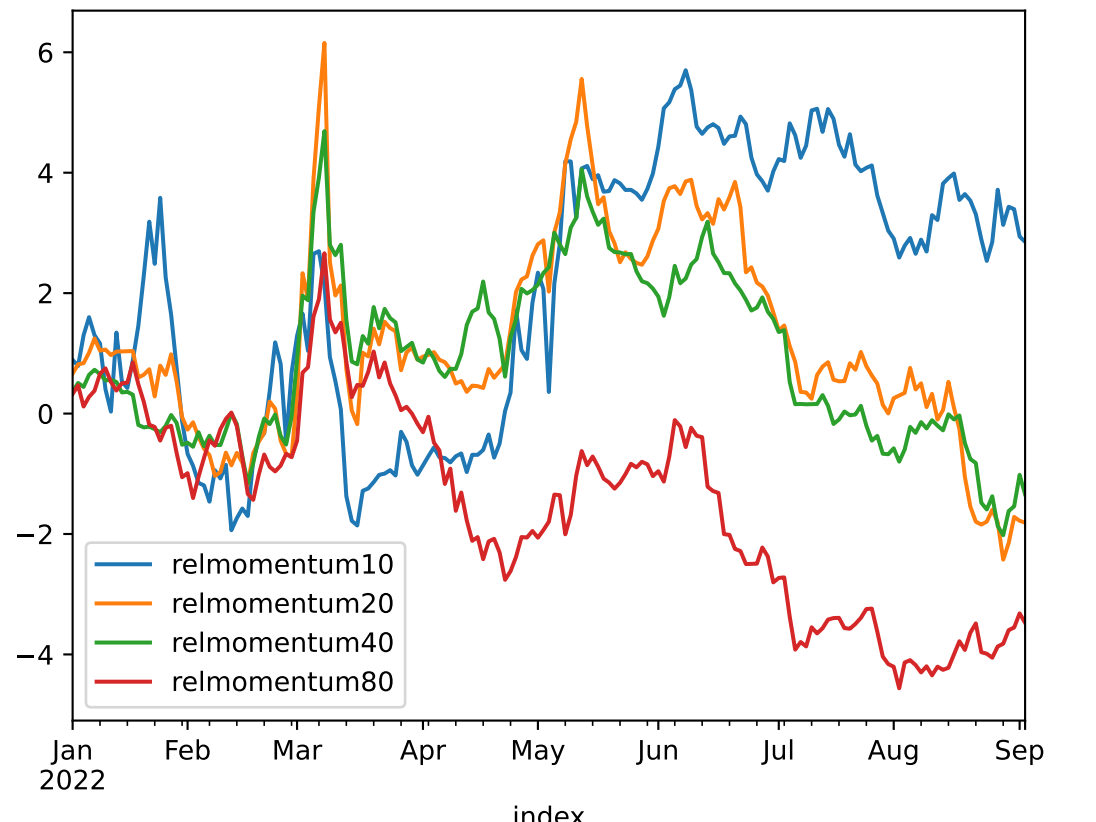
'momentum16': 8.807, 'momentum32': 12.172, 'momentum4': 24.849, 'momentum64': -91.65'
'momentum32': 8.544, 'momentum4': 13.598, 'momentum64': 7.816
'momentum16': 1.03, 'momentum32': 1.46, 'momentum4': 1.83, 'momentum64': -11.63



9, 'normmom2': 6.332, 'normmom32': 6.261, 'normmom4': 8.073, 'normmom
02, 'normmom2': 7.041, 'normmom32': 2.938, 'normmom4': 4.88, 'normmom
58, 'normmom2': 0.9, 'normmom32': 2.13, 'normmom4': 1.65, 'normmom64

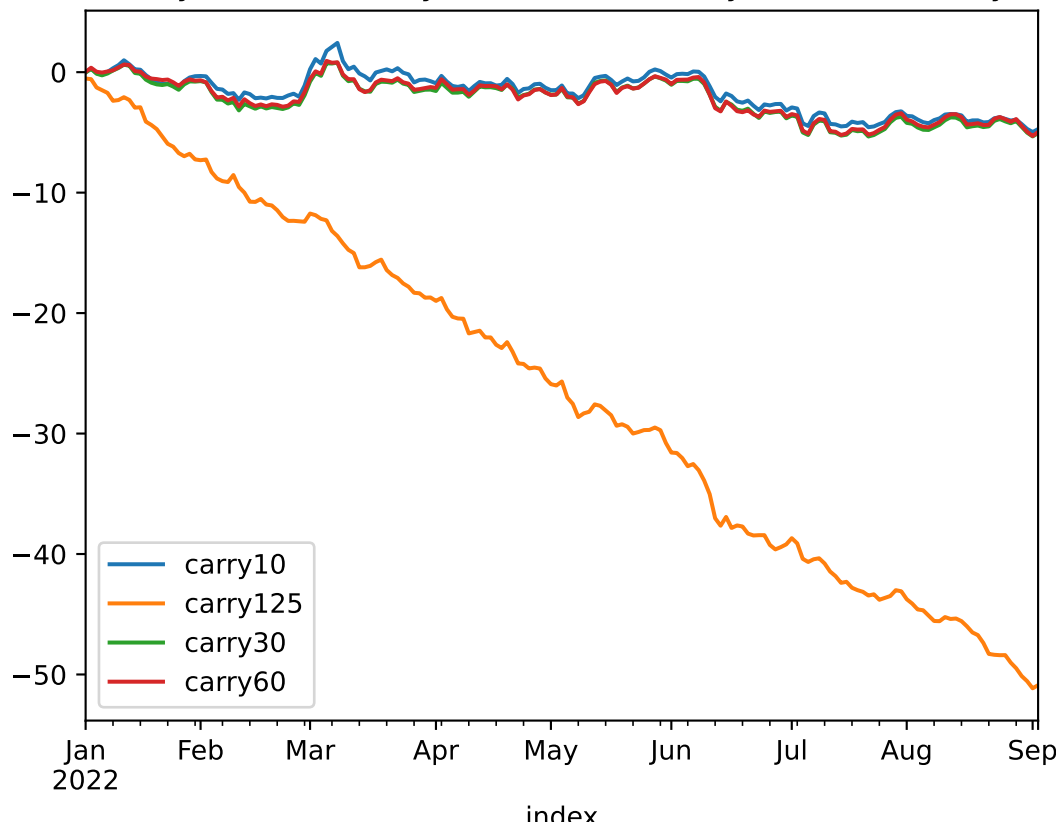


momentum10': 4.171, 'relmomentum20': -2.65, 'relmomentum40': -1.963, 'relmomentum80': -1.963, 'relmomentum10': 8.61, 'relmomentum20': 8.317, 'relmomentum40': 5.852, 'relmomentum80': 5.852, 'relmomentum10': 0.48, 'relmomentum20': -0.32, 'relmomentum40': -0.34, 'relmomentum80': -0.34

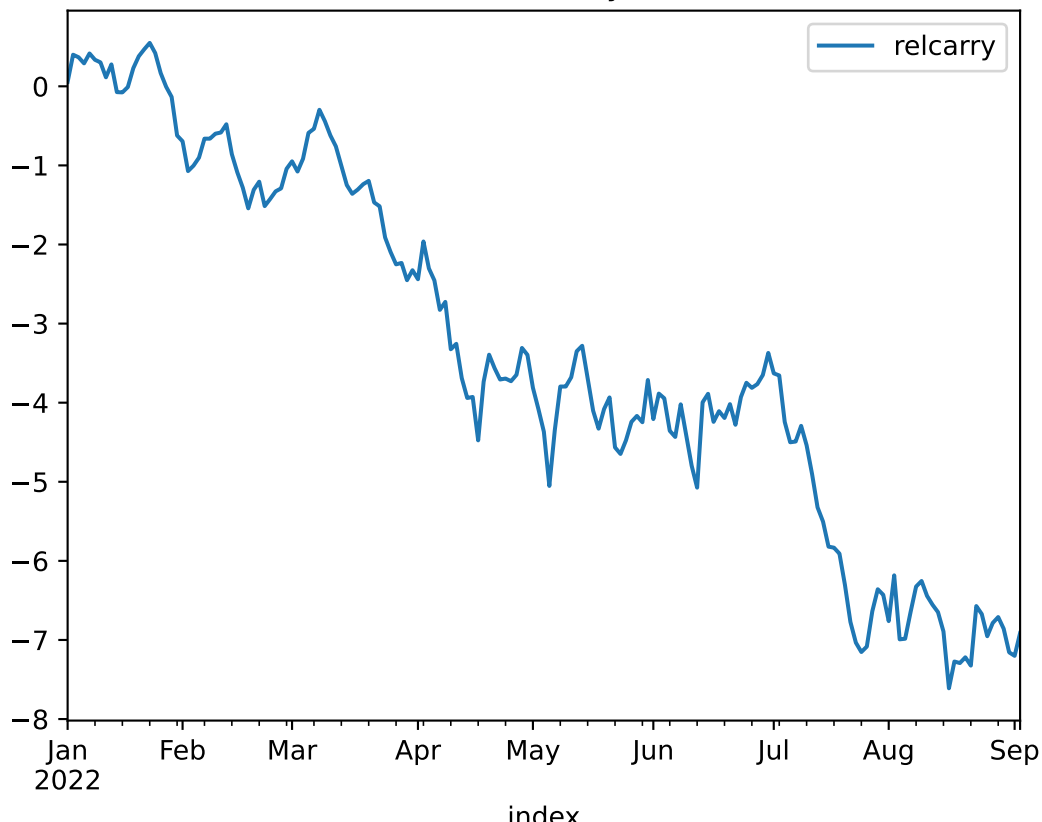


```

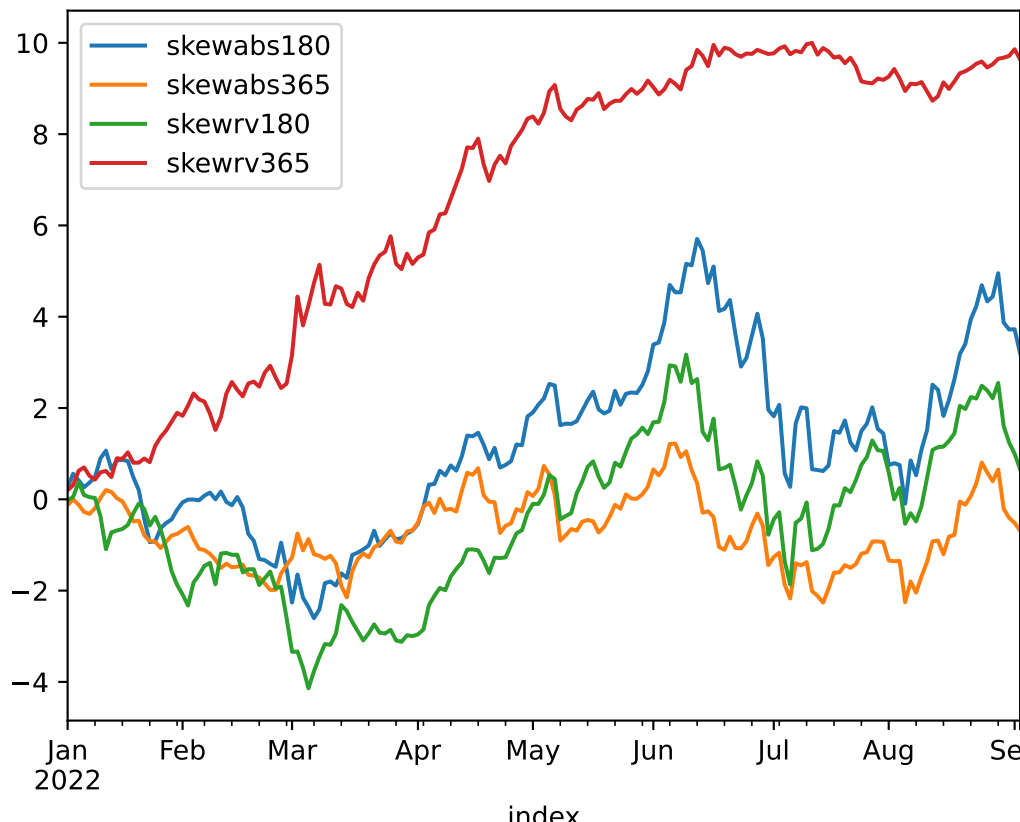
. mean {'carry10': -6.916, 'carry125': -74.441, 'carry30': -7.406, 'carry60': -7.406, 'carry90': -7.406, 'carry180': -7.406, 'carry360': -7.406, 'carry720': -7.406, 'carry1440': -7.406, 'carry2880': -7.406, 'carry5760': -7.406, 'carry11520': -7.406, 'carry23040': -7.406, 'carry46080': -7.406, 'carry92160': -7.406, 'carry184320': -7.406, 'carry368640': -7.406, 'carry737280': -7.406, 'carry1474560': -7.406, 'carry2949120': -7.406, 'carry5898240': -7.406, 'carry11796480': -7.406, 'carry23592960': -7.406, 'carry47185920': -7.406, 'carry94371840': -7.406, 'carry188743680': -7.406, 'carry377487360': -7.406, 'carry754974720': -7.406, 'carry1509949440': -7.406, 'carry3019898880': -7.406, 'carry6039797760': -7.406, 'carry12079595520': -7.406, 'carry24159191040': -7.406, 'carry48318382080': -7.406, 'carry96636764160': -7.406, 'carry193273528320': -7.406, 'carry386547056640': -7.406, 'carry773094113280': -7.406, 'carry1546188226560': -7.406, 'carry3092376453120': -7.406, 'carry6184752906240': -7.406, 'carry12369505812480': -7.406, 'carry24739011624960': -7.406, 'carry49478023249920': -7.406, 'carry98956046499840': -7.406, 'carry197912092999680': -7.406, 'carry395824185999360': -7.406, 'carry791648371998720': -7.406, 'carry1583296743997440': -7.406, 'carry3166593487994880': -7.406, 'carry6333186975989760': -7.406, 'carry12666373951979520': -7.406, 'carry25332747903959040': -7.406, 'carry50665495807918080': -7.406, 'carry101330991615836160': -7.406, 'carry202661983231672320': -7.406, 'carry405323966463344640': -7.406, 'carry810647932926689280': -7.406, 'carry1621295865853378560': -7.406, 'carry3242591731706757120': -7.406, 'carry6485183463413514240': -7.406, 'carry12970366926827028480': -7.406, 'carry25940733853654056960': -7.406, 'carry51881467707308113920': -7.406, 'carry103762935414616227840': -7.406, 'carry207525870829232455680': -7.406, 'carry415051741658464911360': -7.406, 'carry830103483316929822720': -7.406, 'carry1660206966633859645440': -7.406, 'carry3320413933267719290880': -7.406, 'carry6640827866535438581760': -7.406, 'carry13281655733070877163520': -7.406, 'carry26563311466141754327040': -7.406, 'carry53126622932283508654080': -7.406, 'carry106253245864567017308160': -7.406, 'carry212506491729134034616320': -7.406, 'carry425012983458268069232640': -7.406, 'carry850025966916536138465280': -7.406, 'carry1700051933833072276930560': -7.406, 'carry3400103867666144553861120': -7.406, 'carry6800207735332289107722240': -7.406, 'carry13600415470664578215444480': -7.406, 'carry27200830941329156430888960': -7.406, 'carry54401661882658312861777920': -7.406, 'carry108803323765316625723555840': -7.406, 'carry217606647530633251447111680': -7.406, 'carry435213295061266502894223360': -7.406, 'carry870426590122533005788446720': -7.406, 'carry1740853180245066011576893440': -7.406, 'carry3481706360490132023153786880': -7.406, 'carry6963412720980264046307573760': -7.406, 'carry13926825441960528092615147520': -7.406, 'carry27853650883921056185230295040': -7.406, 'carry55707301767842112370460590080': -7.406, 'carry111414603535684224740921180160': -7.406, 'carry222829207071368449481842360320': -7.406, 'carry445658414142736898963684720640': -7.406, 'carry891316828285473797927369441280': -7.406, 'carry1782633656570947595854738882560': -7.406, 'carry3565267313141895191709477765120': -7.406, 'carry7130534626283790383418955530240': -7.406, 'carry14261069252567580766837911060480': -7.406, 'carry28522138505135161533675822120960': -7.406, 'carry57044277010270323067351644241920': -7.406, 'carry114088554020540646134703288483840': -7.406, 'carry228177108041081292269406576967680': -7.406, 'carry456354216082162584538813153935360': -7.406, 'carry912708432164325169077626307870720': -7.406, 'carry1825416864328650338155252615741440': -7.406, 'carry3650833728657300676310505231482880': -7.406, 'carry7301667457314601352621010462965760': -7.406, 'carry14603334914629202705242020925931520': -7.406, 'carry29206669829258405410484041851863040': -7.406, 'carry58413339658516810820968083703726080': -7.406, 'carry116826679317033621641936167407452160': -7.406, 'carry233653358634067243283872334814904320': -7.406, 'carry467306717268134486567744669629808640': -7.406, 'carry934613434536268973135489339259617280': -7.406, 'carry1869226869072537946270978678519234560': -7.406, 'carry3738453738145075892541957357038469120': -7.406, 'carry7476907476290151785083914714076938240': -7.406, 'carry14953814952580303570167829428153876480': -7.406, 'carry29907629905160607140335658856307752960': -7.406, 'carry59815259810321214280671317712615505920': -7.406, 'carry119630519620642428561342635425231011840': -7.406, 'carry239261039241284857122685270850462023680': -7.406, 'carry478522078482569714245370541700924047360': -7.406, 'carry957044156965139428490741083401848094720': -7.406, 'carry1914088313930278856981482166803696189440': -7.406, 'carry3828176627860557713962964333607392378880': -7.406, 'carry7656353255721115427925928667214784757760': -7.406, 'carry15312706511442230855851857334429569515520': -7.406, '
```



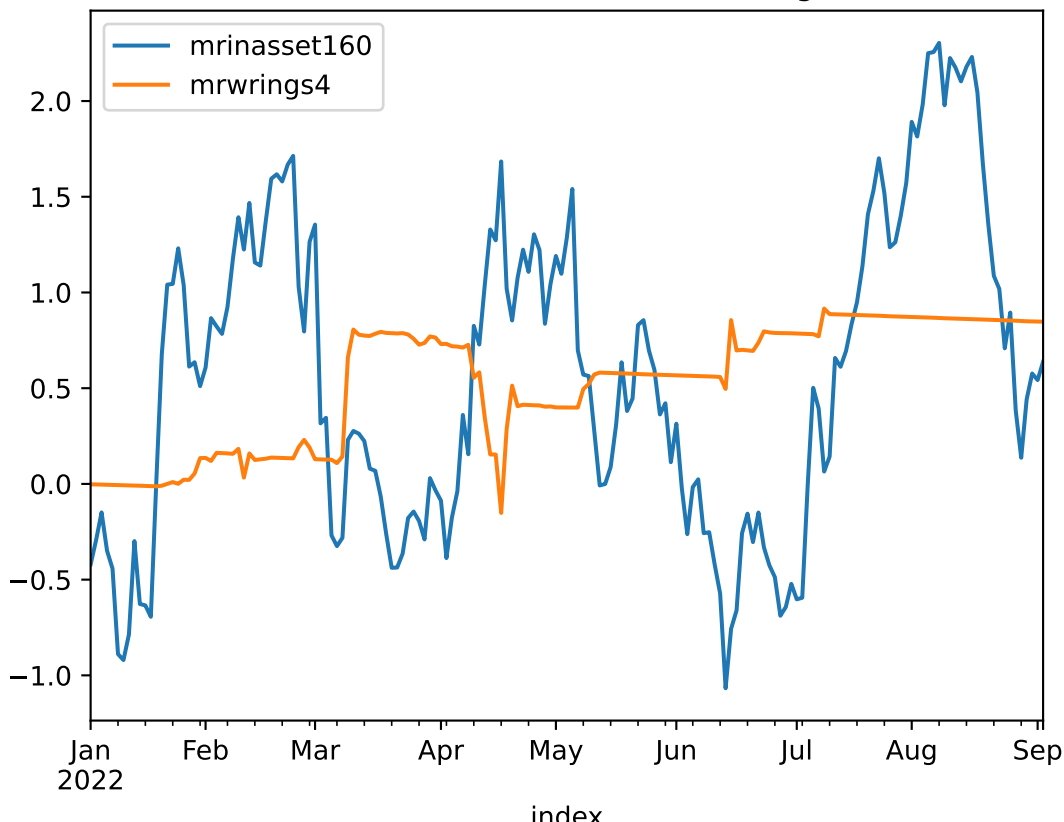
ann. mean {'relcarry': -10.112}
ann. std {'relcarry': 4.676}
ann. SR {'relcarry': -2.16}



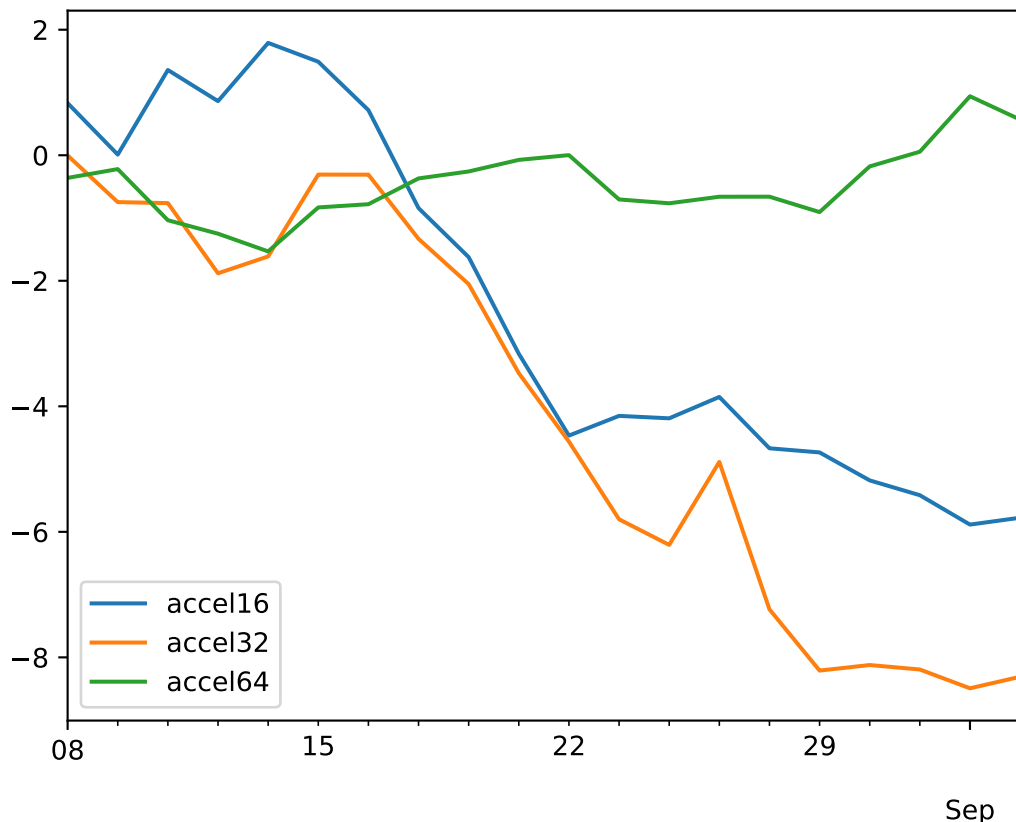
an {'skewabs180': 4.68, 'skewabs365': -1.005, 'skewrv180': 0.967, 'skewrv365': 0.967},
l {'skewabs180': 6.825, 'skewabs365': 4.696, 'skewrv180': 6.186, 'skewrv365': 6.186},
SR {'skewabs180': 0.69, 'skewabs365': -0.21, 'skewrv180': 0.16, 'skewrv365': 0.16}



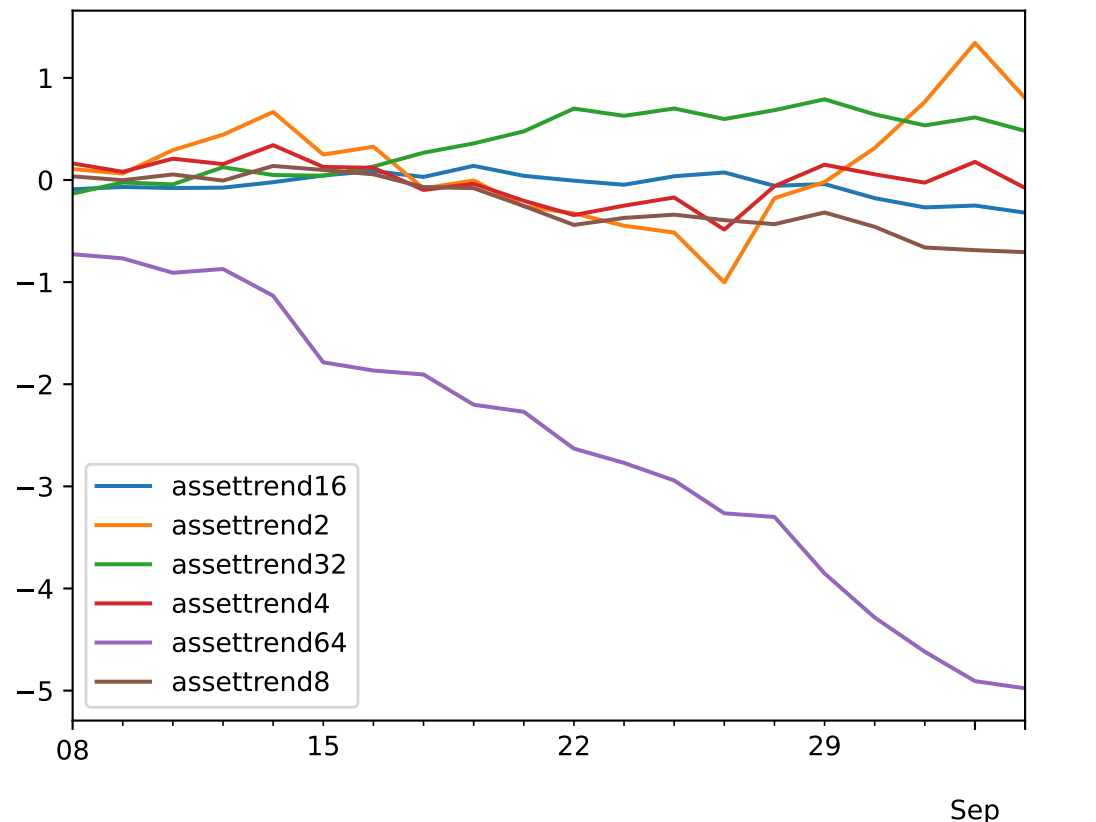
ann. mean {'mrinasset160': 0.933, 'mrwrings4': 1.24}
ann. std {'mrinasset160': 4.327, 'mrwrings4': 1.227}
ann. SR {'mrinasset160': 0.22, 'mrwrings4': 1.01}



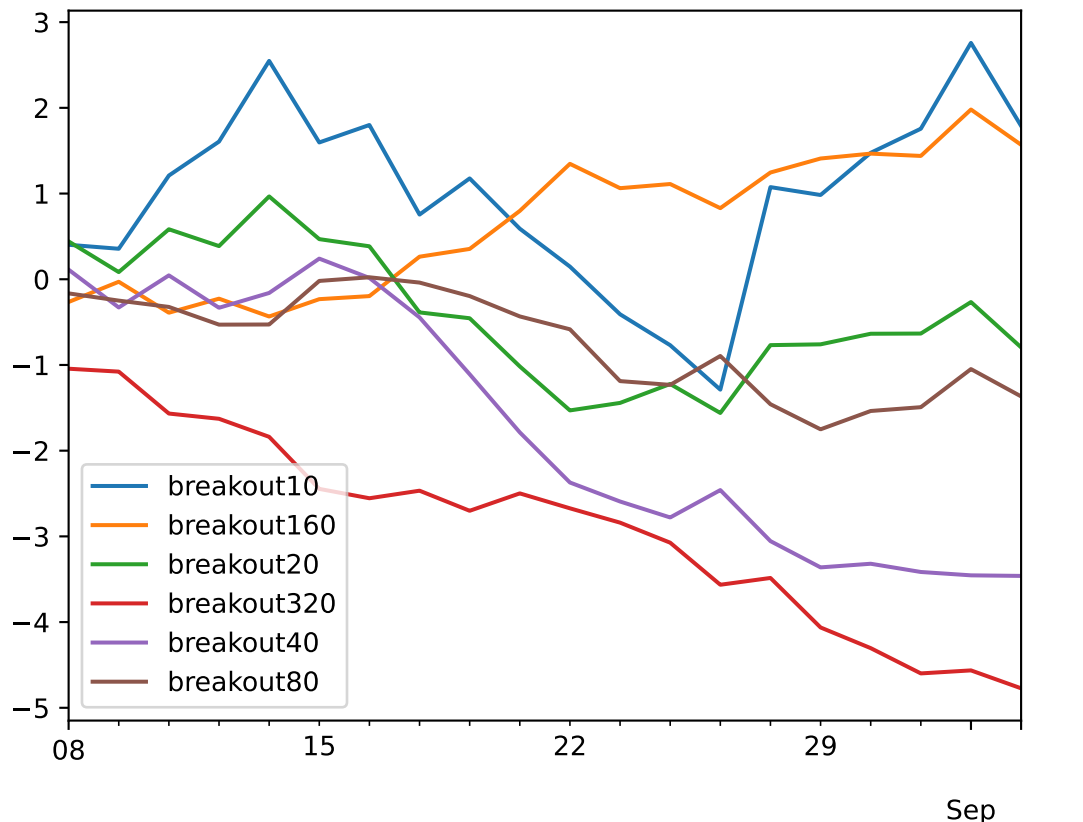
ann. mean {'accel16': -73.922, 'accel32': -106.359, 'accel64': 7.277}
ann. std {'accel16': 12.606, 'accel32': 14.188, 'accel64': 7.073}
ann. SR {'accel16': -5.86, 'accel32': -7.5, 'accel64': 1.03}



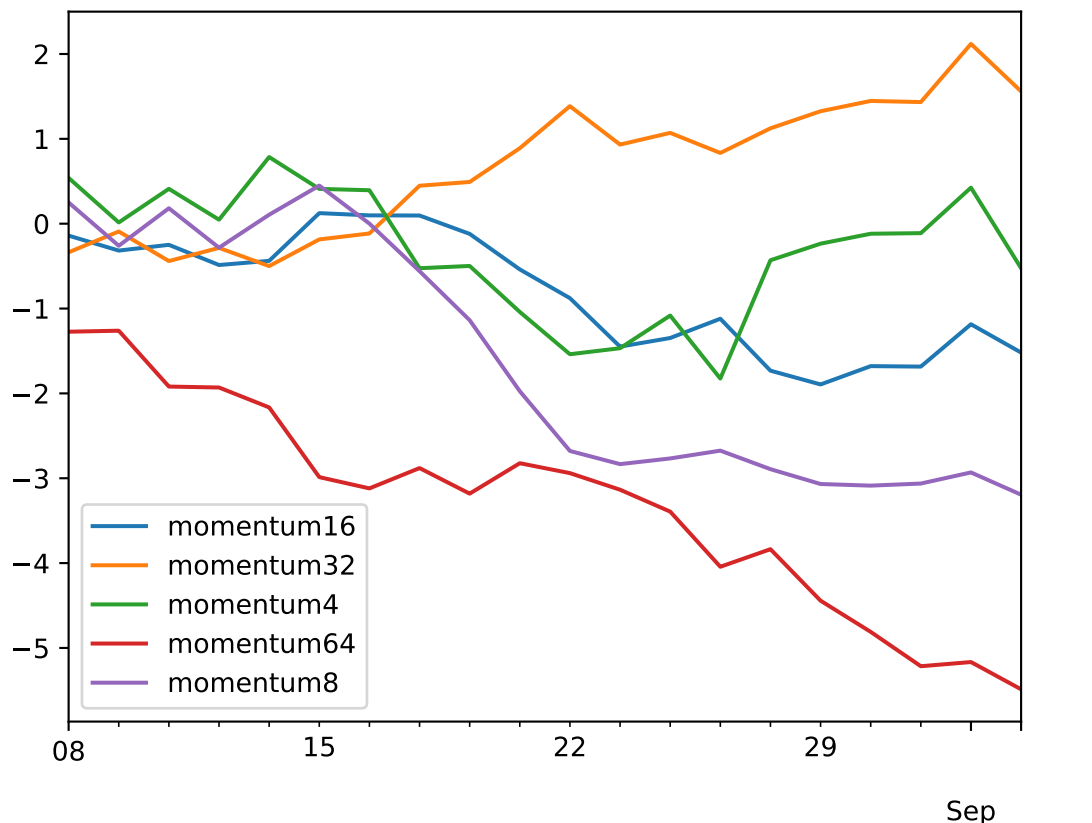
'assettrend2': 10.269, 'assettrend32': 6.158, 'assettrend4': -0.999, 'assettrend64': 0.0, 'assettrend8': 5.72, 'assettrend32': 1.826, 'assettrend4': 3.053, 'assettrend64': 5.3, 'assettrend2': 1.8, 'assettrend32': 3.37, 'assettrend4': -0.33, 'assettrend64': 0.0



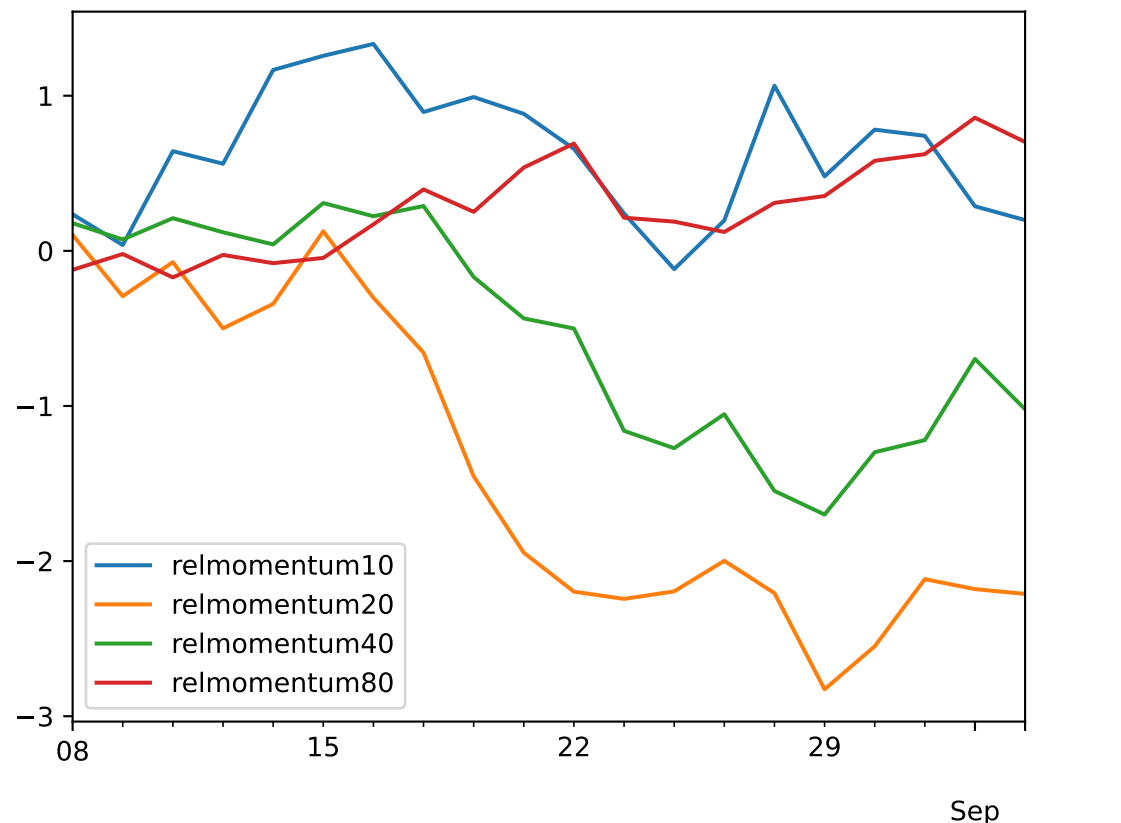
breakout160': 20.082, 'breakout20': -10.17, 'breakout320': -61.09, 'breakout40': 4.914, 'breakout20': 6.943, 'breakout320': 4.654, 'breakout40': -1.46, 'breakout320': -13.13, 'breakout40': 4.09, 'breakout20': -1.46, 'breakout320': -13.13, 'breakout40': 4.09



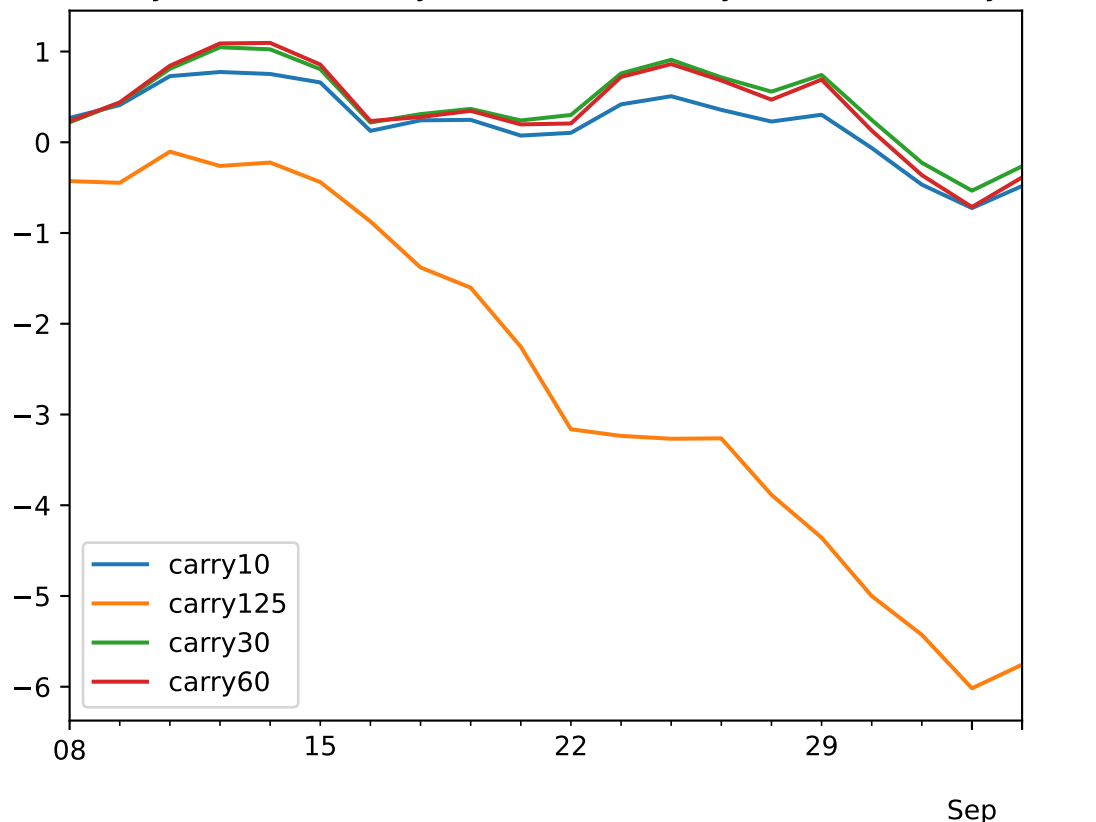
momentum16': -19.442, 'momentum32': 19.959, 'momentum4': -6.709, 'momentum64': -7.166, 'momentum32': 5.534, 'momentum4': 9.575, 'momentum64': 6.28, 'momentum16': -3.9, 'momentum32': 3.61, 'momentum4': -0.7, 'momentum64': -11.18



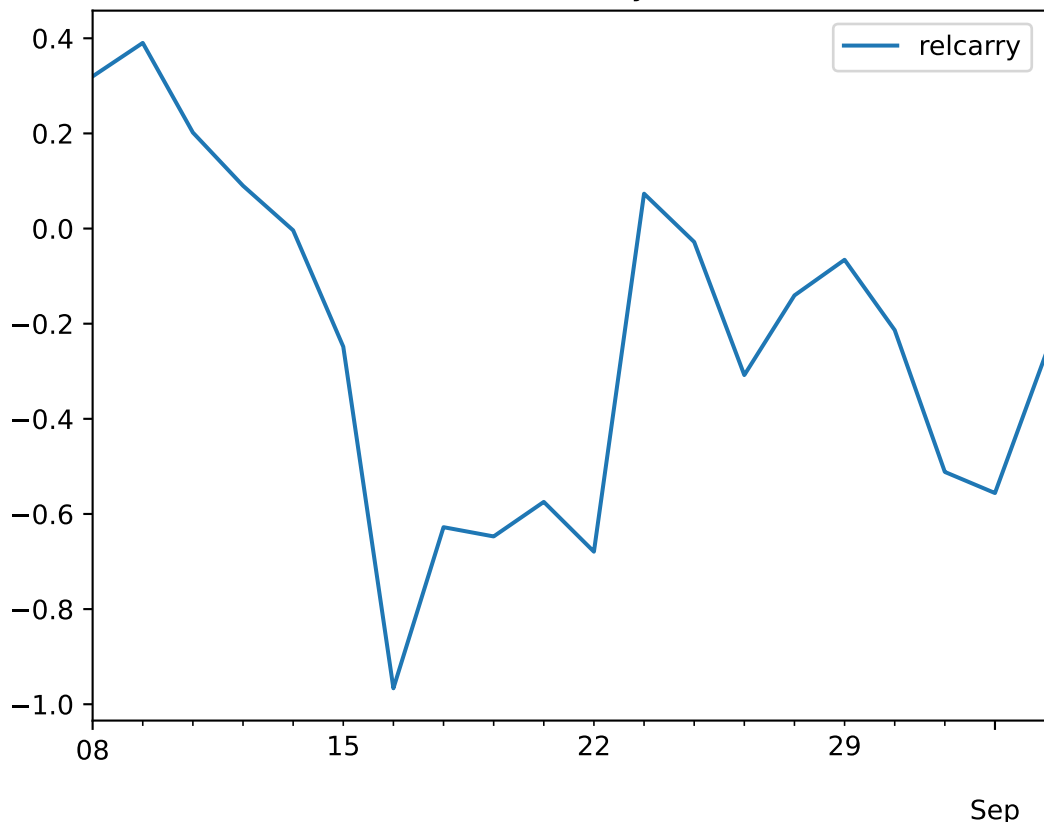
entum10': 2.538, 'relmomentum20': -28.307, 'relmomentum40': -13.073, 'relmomentum80': 6.265, 'relmomentum20': 5.672, 'relmomentum40': 4.789, 'relmomentum80': 0.41, 'relmomentum20': -4.99, 'relmomentum40': -2.73, 'relmomentum80': 0.41



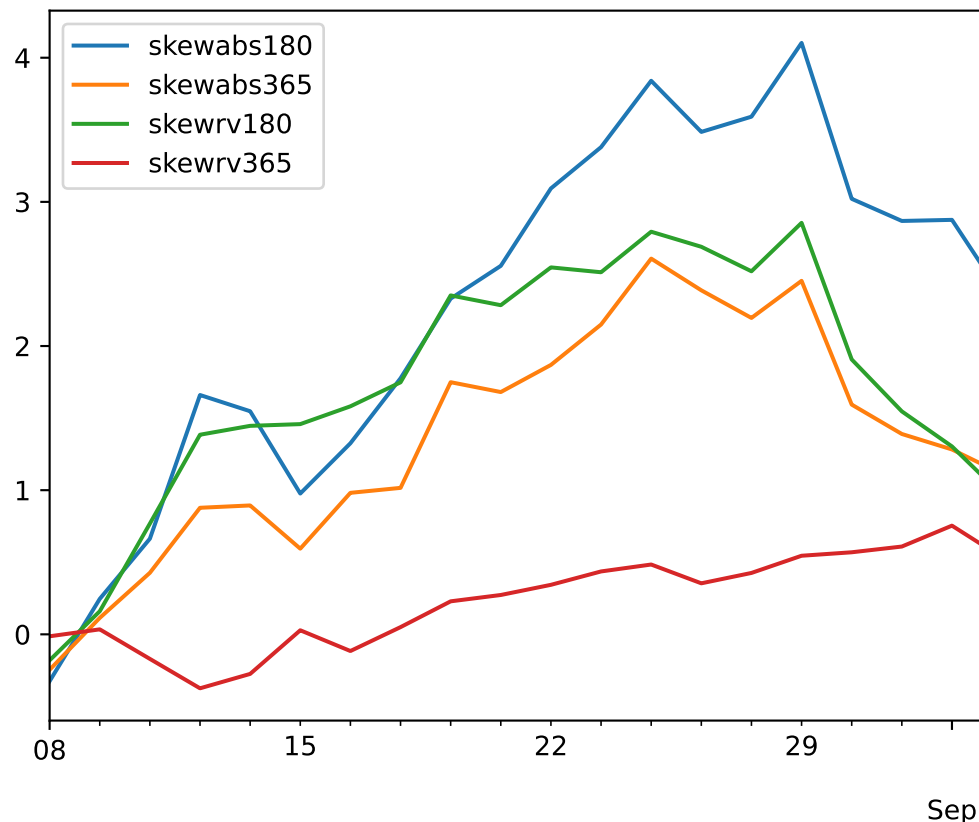
. mean {'carry10': -6.172, 'carry125': -73.689, 'carry30': -3.384, 'carry60': -4.411,
ann. std {'carry10': 3.844, 'carry125': 5.308, 'carry30': 4.754, 'carry60': 5.161,
ann. SR {'carry10': -1.61, 'carry125': -13.88, 'carry30': -0.71, 'carry60': -0.96}



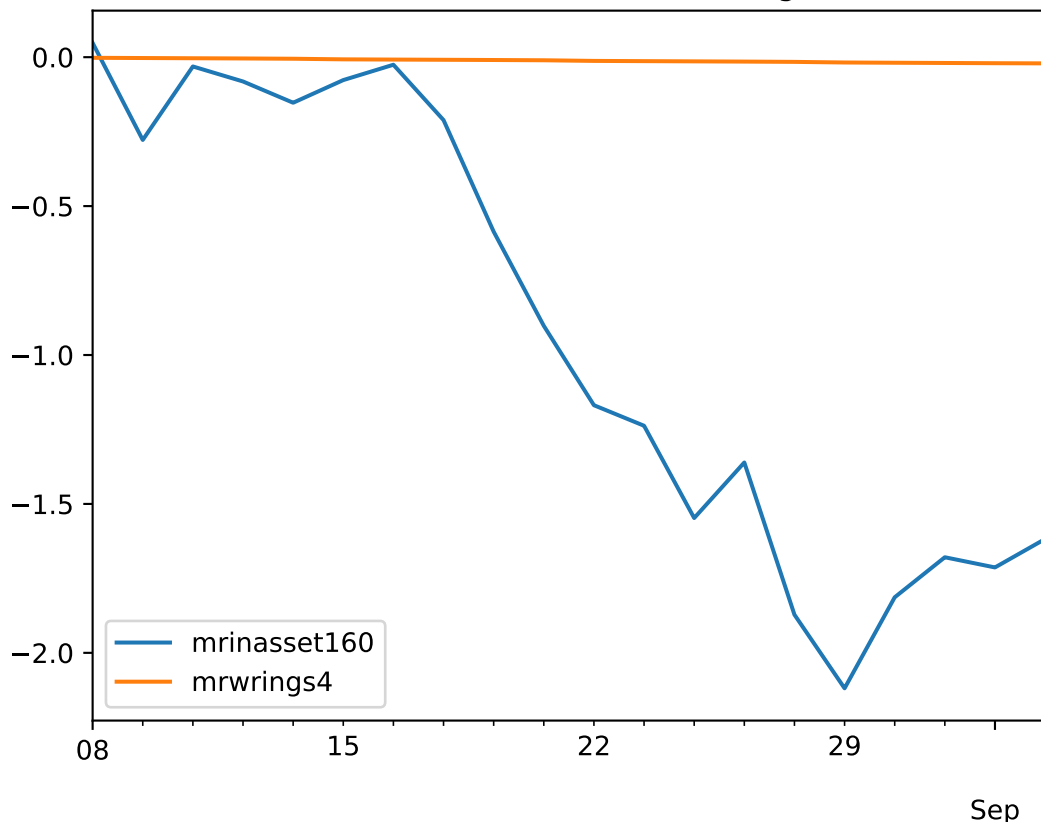
ann. mean {'relcarry': -3.431}
ann. std {'relcarry': 4.858}
ann. SR {'relcarry': -0.71}



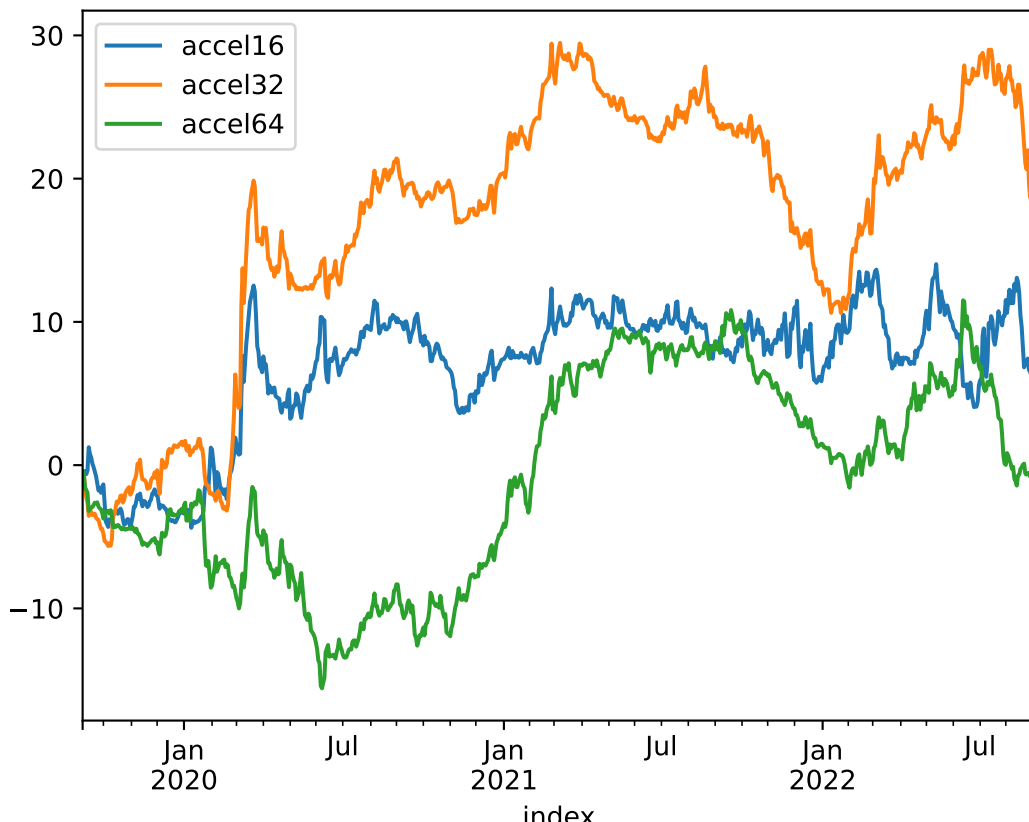
{'skewabs180': 30.056, 'skewabs365': 14.239, 'skewrv180': 12.356, 'skewrv365': 6.109, 'skewabs180': 8.039, 'skewabs365': 5.811, 'skewrv180': 6.109, 'skewrv365': 2.02, 'skewabs180': 3.74, 'skewabs365': 2.45, 'skewrv180': 2.02, 'skewrv365': 0.55}



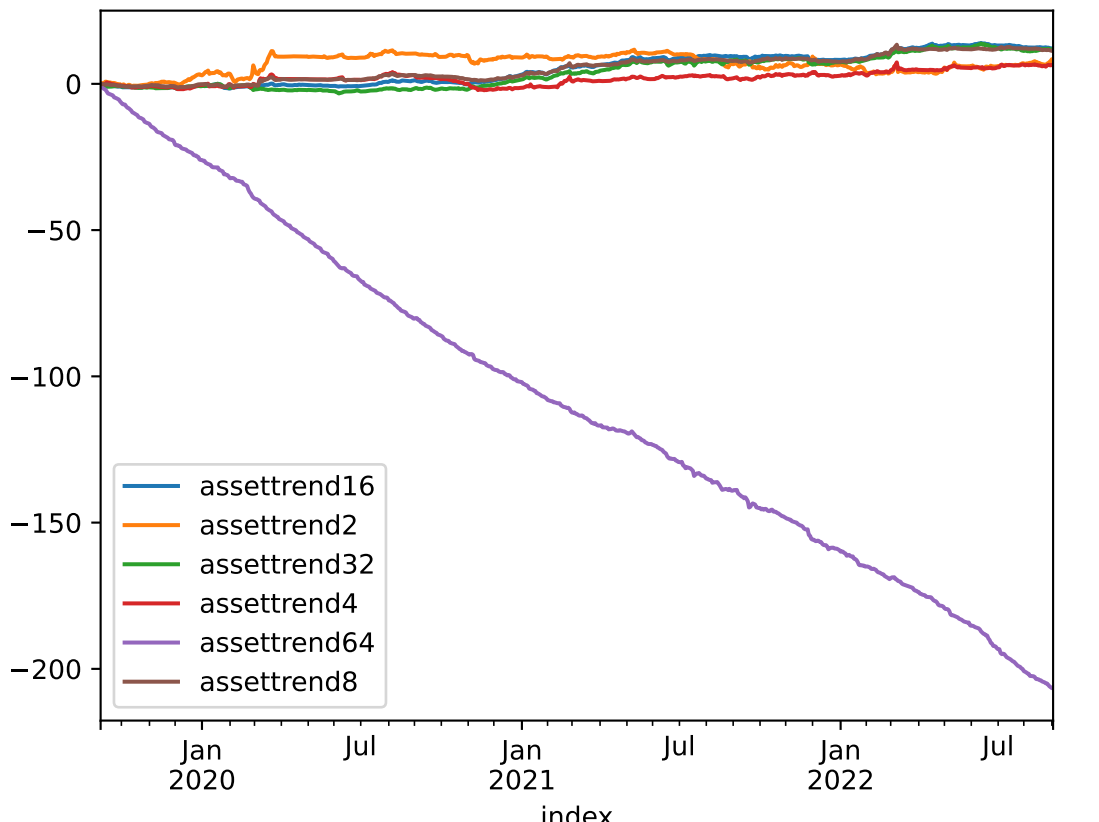
ann. mean {'mrinasset160': -20.708, 'mrwrings4': -0.266}
ann. std {'mrinasset160': 3.634, 'mrwrings4': 0.009}
ann. SR {'mrinasset160': -5.7, 'mrwrings4': -30.78}



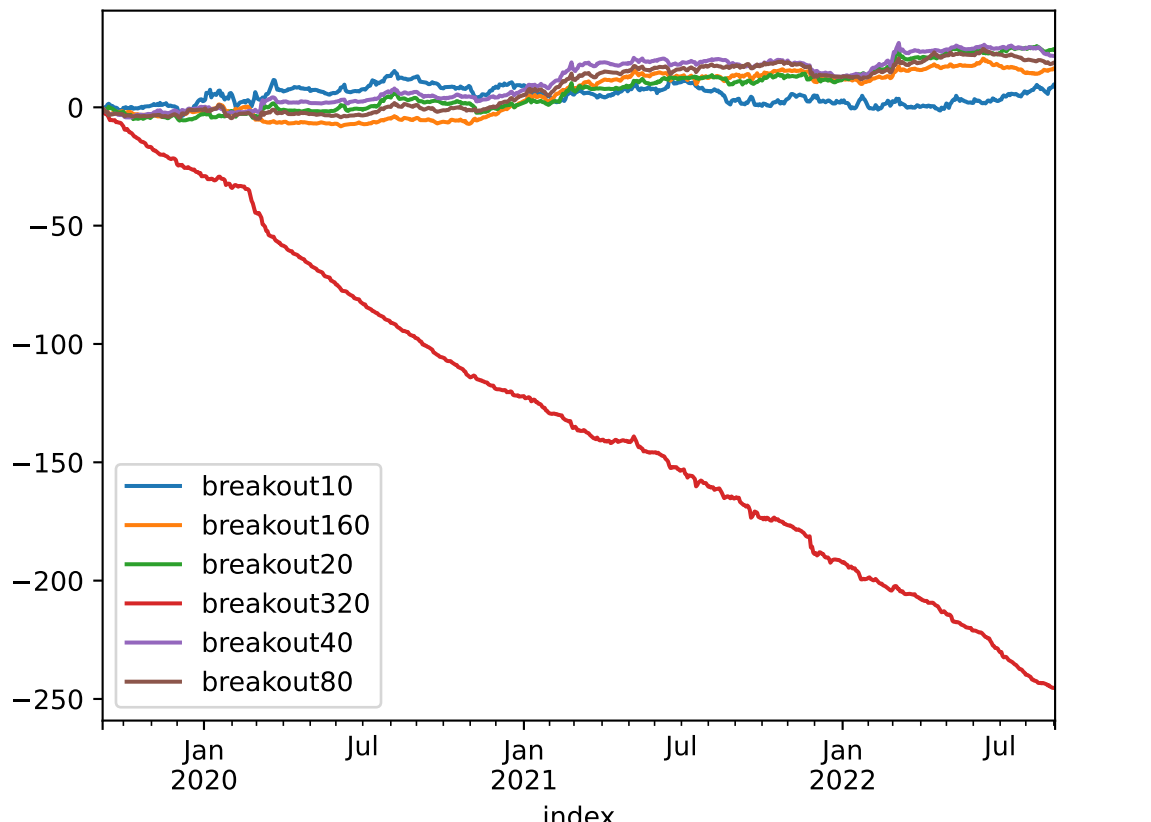
ann. mean {'accel16': 1.808, 'accel32': 6.084, 'accel64': 0.221}
ann. std {'accel16': 10.325, 'accel32': 10.159, 'accel64': 8.321}
ann. SR {'accel16': 0.18, 'accel32': 0.6, 'accel64': 0.03}



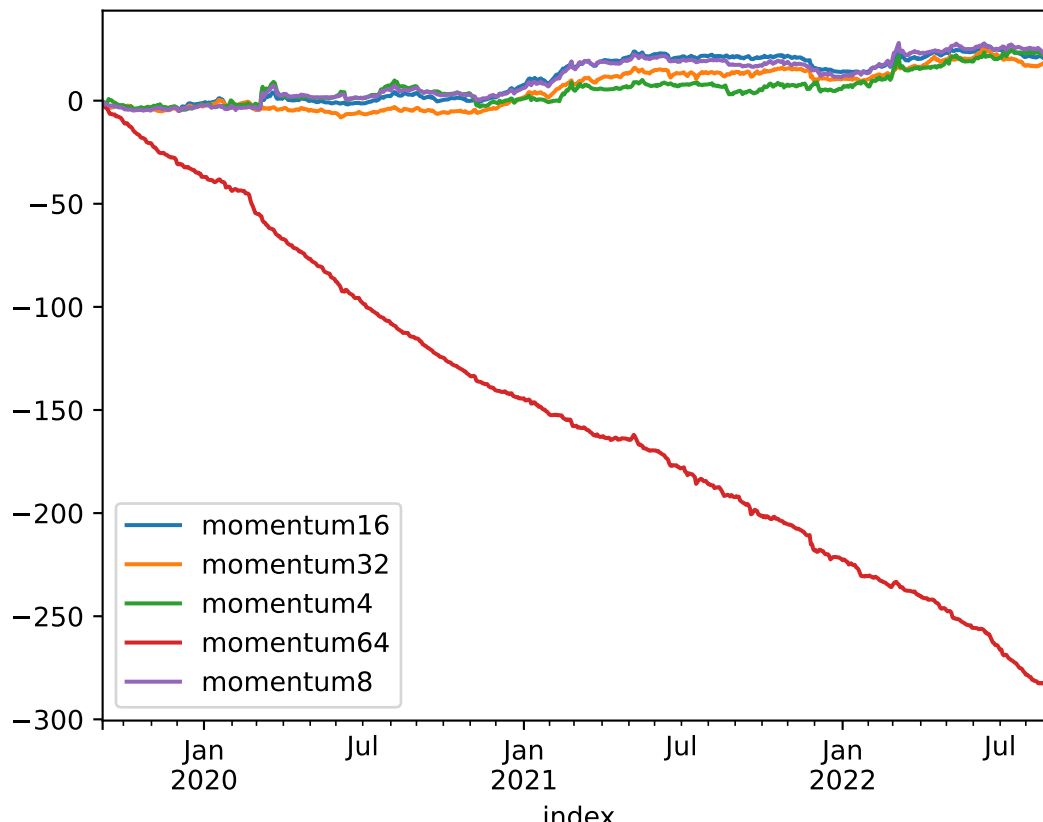
3, 'assettrend2': 2.585, 'assettrend32': 3.834, 'assettrend4': 2.053, 'assettrend6': 1.585, 'assettrend8': 1.585, 'assettrend16': 1.585, 'assettrend32': 1.585, 'assettrend64': 1.585, 'assettrend128': 1.585, 'assettrend256': 1.585, 'assettrend512': 1.585, 'assettrend1024': 1.585, 'assettrend2048': 1.585, 'assettrend4096': 1.585, 'assettrend8192': 1.585, 'assettrend16384': 1.585, 'assettrend32768': 1.585, 'assettrend65536': 1.585, 'assettrend131072': 1.585, 'assettrend262144': 1.585, 'assettrend524288': 1.585, 'assettrend1048576': 1.585, 'assettrend2097152': 1.585, 'assettrend4194304': 1.585, 'assettrend8388608': 1.585, 'assettrend16777216': 1.585, 'assettrend33554432': 1.585, 'assettrend67108864': 1.585, 'assettrend134217728': 1.585, 'assettrend268435456': 1.585, 'assettrend536870912': 1.585, 'assettrend1073741824': 1.585, 'assettrend2147483648': 1.585, 'assettrend4294967296': 1.585, 'assettrend8589934592': 1.585, 'assettrend17179869184': 1.585, 'assettrend34359738368': 1.585, 'assettrend68719476736': 1.585, 'assettrend137438953472': 1.585, 'assettrend274877906944': 1.585, 'assettrend549755813888': 1.585, 'assettrend1099511627776': 1.585, 'assettrend2199023255552': 1.585, 'assettrend4398046511104': 1.585, 'assettrend8796093022208': 1.585, 'assettrend17592186044416': 1.585, 'assettrend35184372088832': 1.585, 'assettrend70368744177664': 1.585, 'assettrend140737488355328': 1.585, 'assettrend281474976710656': 1.585, 'assettrend562949953421312': 1.585, 'assettrend1125899906842624': 1.585, 'assettrend2251799813685248': 1.585, 'assettrend4503599627370496': 1.585, 'assettrend9007199254740992': 1.585, 'assettrend18014398509481984': 1.585, 'assettrend36028797018963968': 1.585, 'assettrend72057594037927936': 1.585, 'assettrend144115188075855872': 1.585, 'assettrend288230376151711744': 1.585, 'assettrend576460752303423488': 1.585, 'assettrend1152921504606846976': 1.585, 'assettrend2305843009213693952': 1.585, 'assettrend4611686018427387904': 1.585, 'assettrend9223372036854775808': 1.585, 'assettrend18446744073709551616': 1.585, 'assettrend36893488147419103232': 1.585, 'assettrend73786976294838206464': 1.585, 'assettrend147573952589676412928': 1.585, 'assettrend295147905179352825856': 1.585, 'assettrend590295810358705651712': 1.585, 'assettrend1180591620717411303424': 1.585, 'assettrend2361183241434822606848': 1.585, 'assettrend4722366482869645213696': 1.585, 'assettrend9444732965739290427392': 1.585, 'assettrend18889465931478580854784': 1.585, 'assettrend37778931862957161709568': 1.585, 'assettrend75557863725914323419136': 1.585, 'assettrend151115727451828646838272': 1.585, 'assettrend302231454903657293676544': 1.585, 'assettrend604462909807314587353088': 1.585, 'assettrend1208925819614629174706176': 1.585, 'assettrend2417851639229258349412352': 1.585, 'assettrend4835703278458516698824704': 1.585, 'assettrend9671406556917033397649408': 1.585, 'assettrend19342813113834066795298816': 1.585, 'assettrend38685626227668133590597632': 1.585, 'assettrend77371252455336267181195264': 1.585, 'assettrend154742504910672534362390528': 1.585, 'assettrend309485009821345068724781056': 1.585, 'assettrend618970019642690137449562112': 1.585, 'assettrend1237940039285380274899124224': 1.585, 'assettrend2475880078570760549798248448': 1.585, 'assettrend4951760157141521099596496896': 1.585, 'assettrend9903520314283042199192993792': 1.585, 'assettrend19807040628566084398385987584': 1.585, 'assettrend39614081257132168796771975168': 1.585, 'assettrend79228162514264337593543950336': 1.585, 'assettrend158456325028528675187087900672': 1.585, 'assettrend316912650057057350374175801344': 1.585, 'assettrend633825300114114700748351602688': 1.585, 'assettrend1267650600228229401496703205376': 1.585, 'assettrend2535301200456458802993406410752': 1.585, 'assettrend5070602400912917605986812821504': 1.585, 'assettrend10141204801825835211973625643008': 1.585, 'assettrend20282409603651670423947251286016': 1.585, 'assettrend40564819207303340847894502572032': 1.585, 'assettrend81129638414606681695789005144064': 1.585, 'assettrend162259276829213363391578010288128': 1.585, 'assettrend324518553658426726783156020576256': 1.585, 'assettrend649037107316853453566312041152512': 1.585, 'assettrend1298074214633706907132624082305024': 1.585, 'assettrend2596148429267413814265248164610048': 1.585, 'assettrend5192296858534827628530496329220096': 1.585, 'assettrend10384593717069655257060992658440192': 1.585, 'assettrend20769187434139310514121985316880384': 1.585, 'assettrend41538374868278621028243970633760768': 1.585, 'assettrend83076749736557242056487941267521536': 1.585, 'assettrend166153499473114484112975882535043072': 1.585, 'assettrend332306998946228968225951765070086144': 1.585, 'assettrend664613997892457936451903530140172288': 1.585, 'assettrend1329227995784915872903807060280344576': 1.585, 'assettrend2658455991569831745807614120560689152': 1.585, 'assettrend5316911983139663491615228241121378304': 1.585, 'assettrend10633823966279326983230456482242756608': 1.585, 'assettrend21267647932558653966460912964485513216': 1.585, 'assettrend42535295865117307932921825928971026432': 1.585, 'assettrend85070591730234615865843651857942052864': 1.585, 'assettrend170141183460469231731687303715884105728': 1.585, 'assettrend340282366920938463463374607431768211456': 1.585, 'assettrend680564733841876926926749214863536422912': 1.585, 'assettrend1361129467683753853853498429727072845824': 1.585, 'assettrend27222



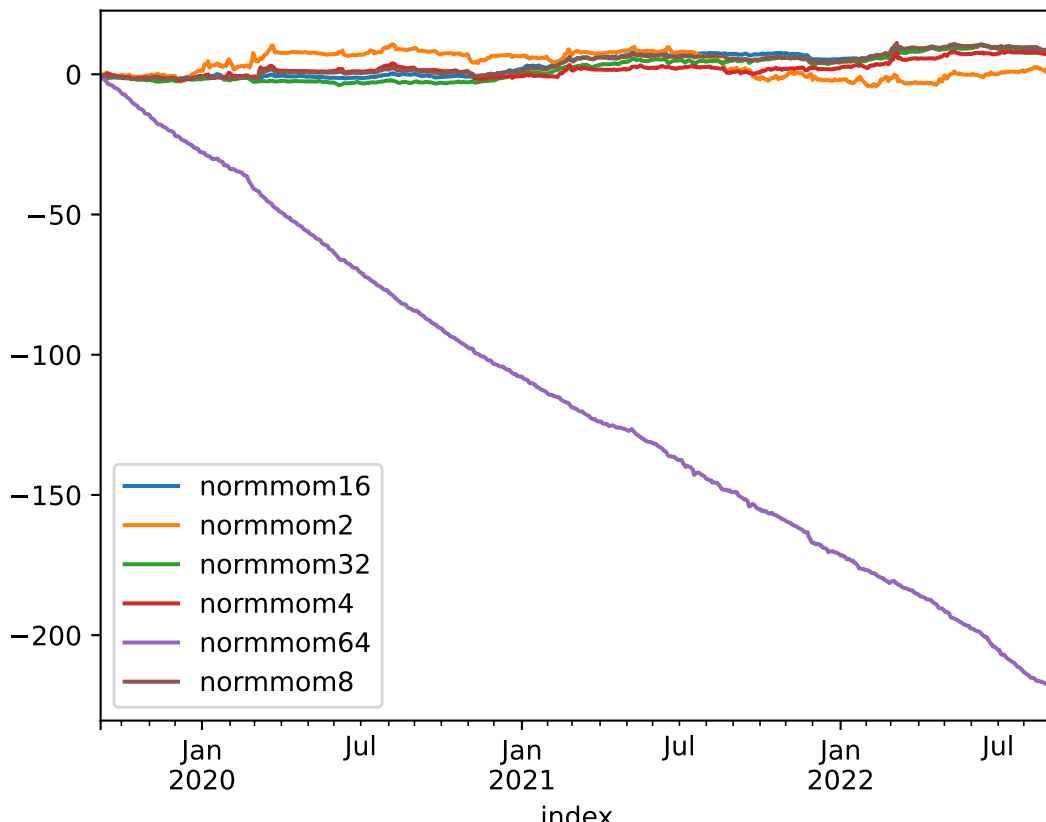
9, 'breakout160': 5.28, 'breakout20': 7.911, 'breakout320': -80.471, 'breakout40': 7.911, 'breakout80': 7.911, 'breakout160': 7.004, 'breakout20': 8.224, 'breakout320': 8.505, 'breakout40': 8.505, 'breakout80': 8.505, 'breakout160': 0.75, 'breakout20': 0.96, 'breakout320': -9.46, 'breakout40': 0.96, 'breakout80': 0.96



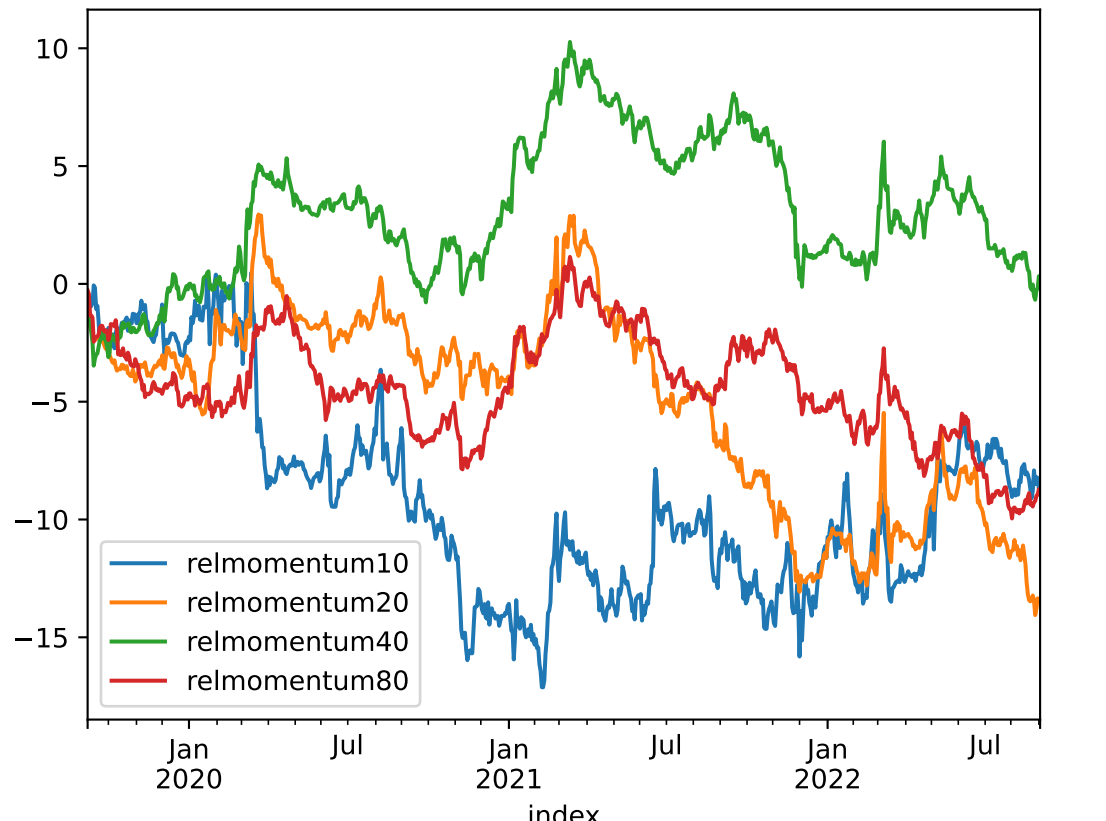
'momentum16': 6.524, 'momentum32': 6.098, 'momentum4': 7.399, 'momentum64': -93.5
'momentum16': 8.085, 'momentum32': 7.777, 'momentum4': 11.251, 'momentum64': 8.9
'momentum16': 0.81, 'momentum32': 0.78, 'momentum4': 0.66, 'momentum64': -10.49



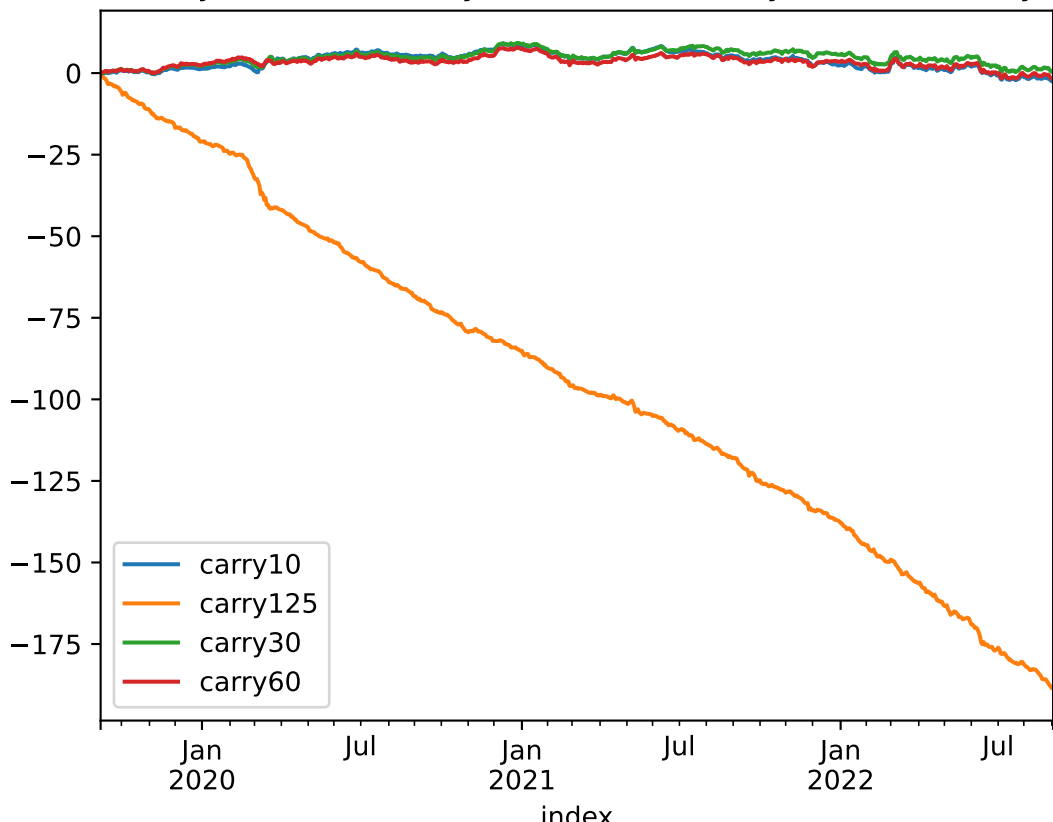
6, 'normmom2': 0.814, 'normmom32': 2.76, 'normmom4': 2.489, 'normmom64': 2.125, 'normmom128': 1.875, 'normmom256': 1.719, 'normmom512': 1.617, 'normmom1024': 1.544, 'normmom2048': 1.488, 'normmom4096': 1.442, 'normmom8192': 1.404, 'normmom16384': 1.372, 'normmom32768': 1.344, 'normmom65536': 1.32, 'normmom131072': 1.3, 'normmom262144': 1.284, 'normmom524288': 1.27, 'normmom1048576': 1.258, 'normmom2097152': 1.248, 'normmom4194304': 1.239, 'normmom8388608': 1.232, 'normmom16777216': 1.225, 'normmom33554432': 1.219, 'normmom67108864': 1.214, 'normmom134217728': 1.209, 'normmom268435456': 1.205, 'normmom536870912': 1.201, 'normmom1073741824': 1.198, 'normmom2147483648': 1.195, 'normmom4294967296': 1.192, 'normmom8589934592': 1.19, 'normmom17179869184': 1.188, 'normmom34359738368': 1.186, 'normmom68719476736': 1.184, 'normmom137438953472': 1.182, 'normmom274877906944': 1.18, 'normmom549755813888': 1.178, 'normmom1099511627776': 1.176, 'normmom2199023255552': 1.174, 'normmom4398046511104': 1.172, 'normmom8796093022208': 1.17, 'normmom17592186044416': 1.168, 'normmom35184372088832': 1.166, 'normmom70368744177664': 1.164, 'normmom140737488355328': 1.162, 'normmom281474976710656': 1.16, 'normmom562949953421312': 1.158, 'normmom1125899906842624': 1.156, 'normmom2251799813685248': 1.154, 'normmom4503599627370496': 1.152, 'normmom9007199254740992': 1.15, 'normmom18014398509481984': 1.148, 'normmom36028797018963968': 1.146, 'normmom72057594037927936': 1.144, 'normmom144115188075855872': 1.142, 'normmom288230376151711744': 1.14, 'normmom576460752303423488': 1.138, 'normmom1152921504606846976': 1.136, 'normmom2305843009213693952': 1.134, 'normmom4611686018427387904': 1.132, 'normmom9223372036854775808': 1.13, 'normmom18446744073709551616': 1.128, 'normmom36893488147419103232': 1.126, 'normmom73786976294838206464': 1.124, 'normmom147573952589676412928': 1.122, 'normmom295147905179352825856': 1.12, 'normmom590295810358705651712': 1.118, 'normmom1180591620717411303424': 1.116, 'normmom2361183241434822606848': 1.114, 'normmom4722366482869645213696': 1.112, 'normmom9444732965739290427392': 1.11, 'normmom18889465931478580854784': 1.108, 'normmom37778931862957161709568': 1.106, 'normmom75557863725914323419136': 1.104, 'normmom151115727451828646838272': 1.102, 'normmom302231454903657293676544': 1.1, 'normmom604462909807314587353088': 1.098, 'normmom1208925819614629174706176': 1.096, 'normmom2417851639229258349412352': 1.094, 'normmom4835703278458516698824704': 1.092, 'normmom9671406556917033397649408': 1.09, 'normmom19342813113834066795298816': 1.088, 'normmom38685626227668133590597632': 1.086, 'normmom77371252455336267181195264': 1.084, 'normmom154742504910672534362390528': 1.082, 'normmom309485009821345068724781056': 1.08, 'normmom618970019642690137449562112': 1.078, 'normmom1237940039285380274899124224': 1.076, 'normmom2475880078570760549798248448': 1.074, 'normmom4951760157141521099596496896': 1.072, 'normmom9903520314283042199192993792': 1.07, 'normmom19807040628566084398385987584': 1.068, 'normmom39614081257132168796771975168': 1.066, 'normmom79228162514264337593543950336': 1.064, 'normmom158456325028528675187087900672': 1.062, 'normmom316912650057057350374175801344': 1.06, 'normmom633825300114114700748351602688': 1.058, 'normmom1267650600228229401496703205376': 1.056, 'normmom2535301200456458802993406410752': 1.054, 'normmom5070602400912917605986812821504': 1.052, 'normmom10141204801825835211973625643008': 1.05, 'normmom20282409603651670423947251286016': 1.048, 'normmom40564819207303340847894502572032': 1.046, 'normmom81129638414606681695789005144064': 1.044, 'normmom162259276829213363391578010288128': 1.042, 'normmom324518553658426726783156020576256': 1.04, 'normmom649037107316853453566312041152512': 1.038, 'normmom1298074214633706907132624082305024': 1.036, 'normmom2596148429267413814265248164610048': 1.034, 'normmom5192296858534827628530496329220096': 1.032, 'normmom10384593717069655257060992658440192': 1.03, 'normmom20769187434139310514121985316880384': 1.028, 'normmom41538374868278621028243970633760768': 1.026, 'normmom83076749736557242056487941267521536': 1.024, 'normmom166153499473114484112975882535043072': 1.022, 'normmom332306998946228968225951765070086144': 1.02, 'normmom664613997892457936451903530140172288': 1.018, 'normmom1329227995784915872903807060280344576': 1.016, 'normmom2658455991569831745807614120560689152': 1.014, 'normmom5316911983139663491615228241121378304': 1.012, 'normmom10633823966279326983230456482242756608': 1.01, 'normmom21267647932558653966460912964485513216': 1.008, 'normmom42535295865117307932921825928971026432': 1.006, 'normmom85070591730234615865843651857942052864': 1.004, 'normmom170141183460469231731687303715884105728': 1.002, 'normmom340282366920938463463374607431768211456': 1.0, 'normmom680564733841876926926749214863536422912': 0.998, 'normmom1361129467683753853853498429727072845824': 0.996, 'normmom2722258935367507707706996859454145691648': 0.994, 'normmom5444517870735015415413993718908



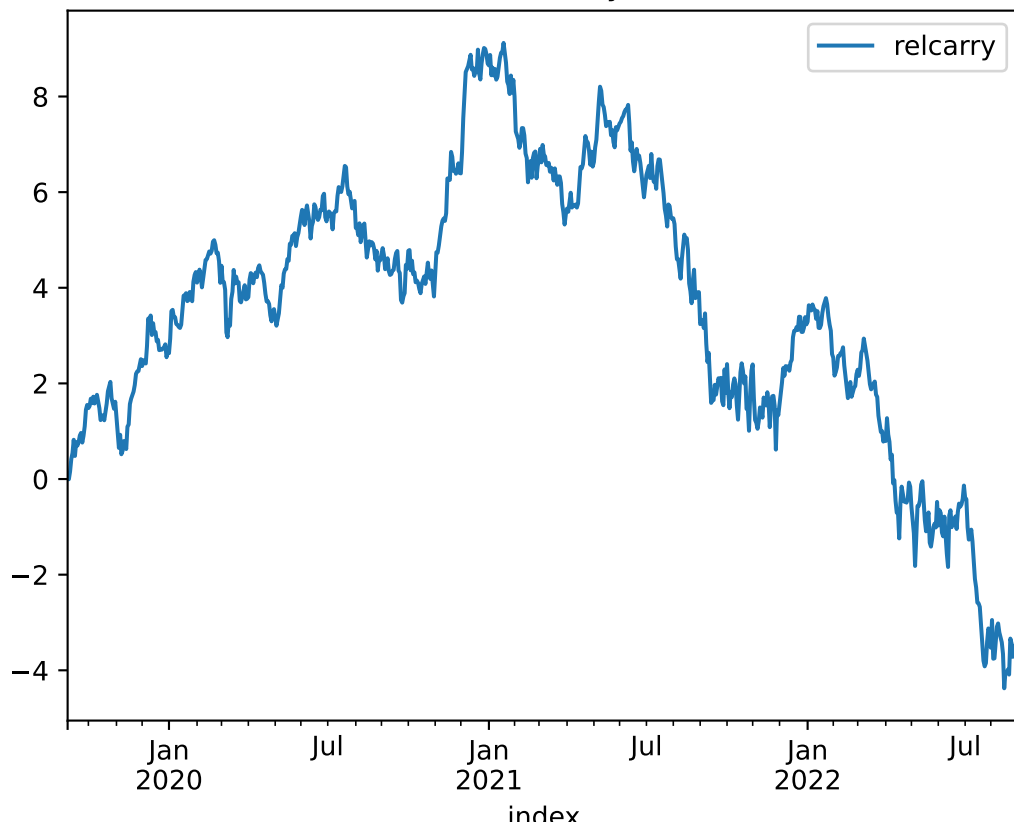
entum10': -2.879, 'relmomentum20': -4.406, 'relmomentum40': 0.002, 'relmomentum80': 9.223, 'relmomentum10': 9.223, 'relmomentum20': 6.477, 'relmomentum40': 5.407, 'relmomentum80': -0.31, 'relmomentum20': -0.68, 'relmomentum40': 0.0, 'relmomentum80': 0.0



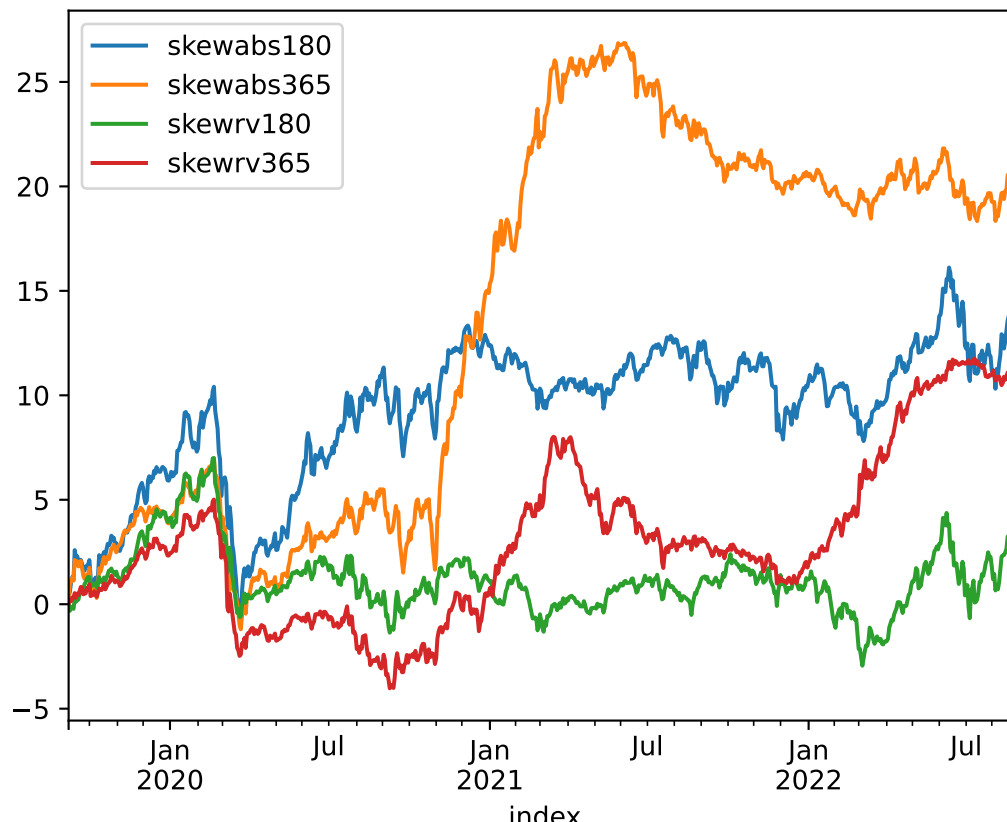
. mean {'carry10': -0.759, 'carry125': -61.724, 'carry30': 0.194, 'carry60': -0.1
ann. std {'carry10': 4.859, 'carry125': 6.119, 'carry30': 4.843, 'carry60': 4.80
ann. SR {'carry10': -0.16, 'carry125': -10.09, 'carry30': 0.04, 'carry60': -0.1



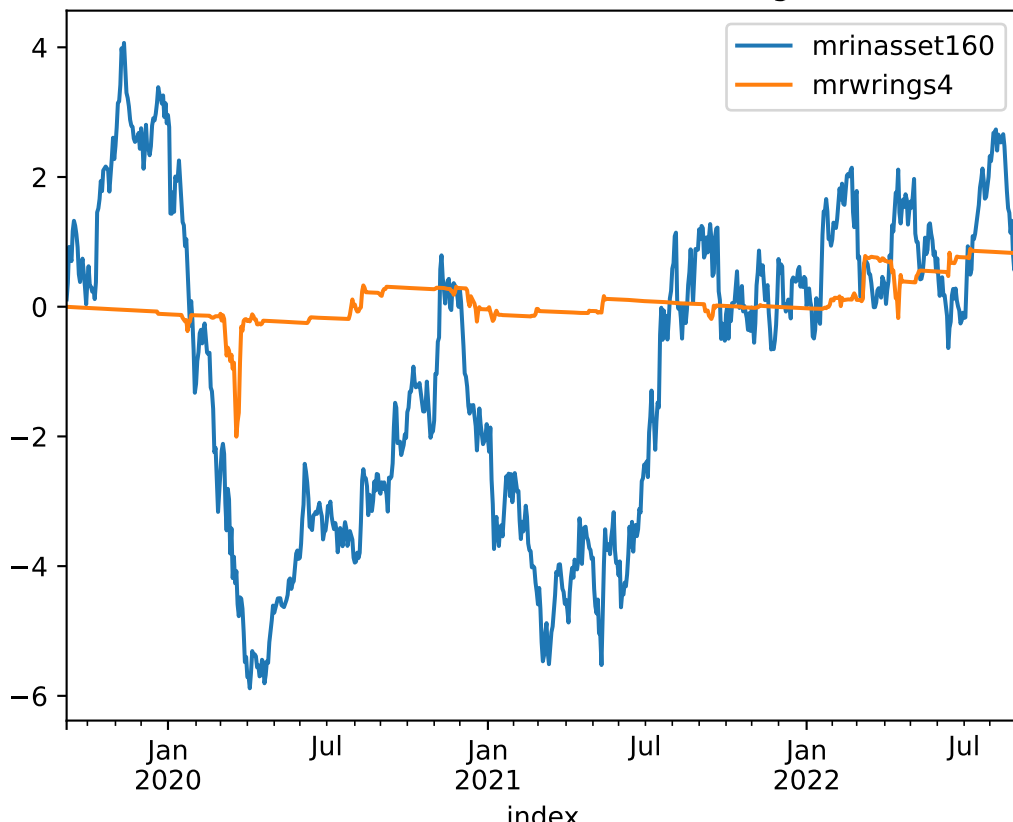
ann. mean {'relcarry': -1.206}
ann. std {'relcarry': 4.198}
ann. SR {'relcarry': -0.29}



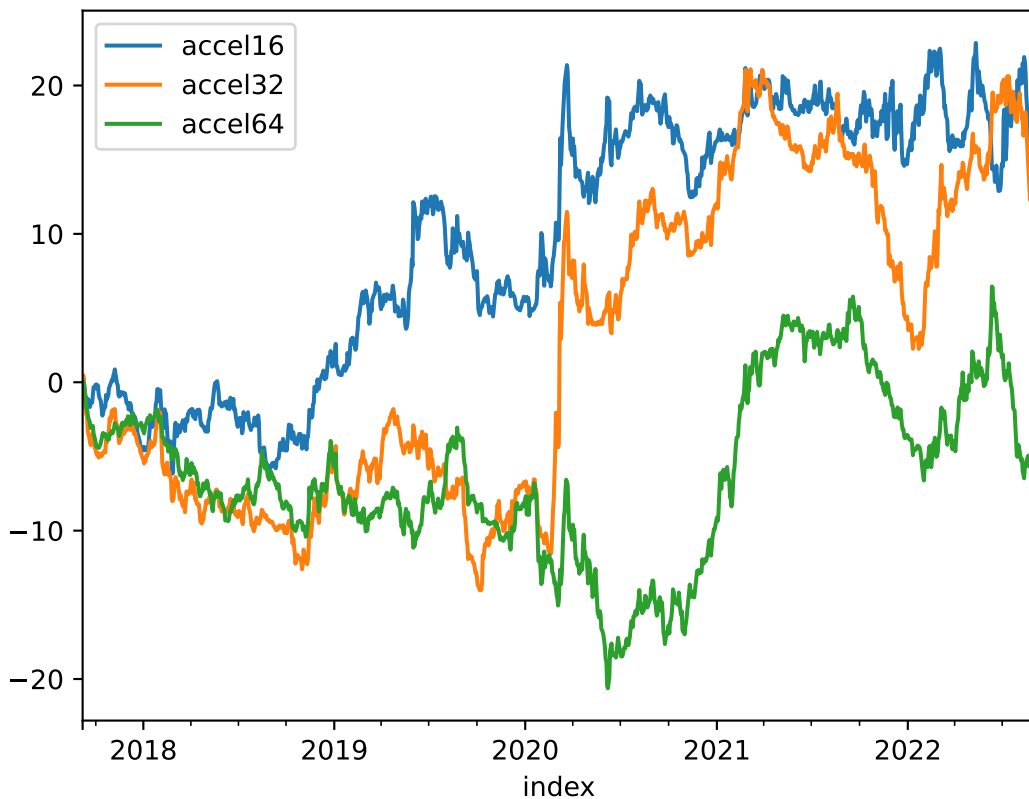
an {'skewabs180': 4.462, 'skewabs365': 6.528, 'skewrv180': 0.609, 'skewrv365': 0.609}
l {'skewabs180': 6.352, 'skewabs365': 5.972, 'skewrv180': 4.861, 'skewrv365': 4.861}
. SR {'skewabs180': 0.7, 'skewabs365': 1.09, 'skewrv180': 0.13, 'skewrv365': 0.13}



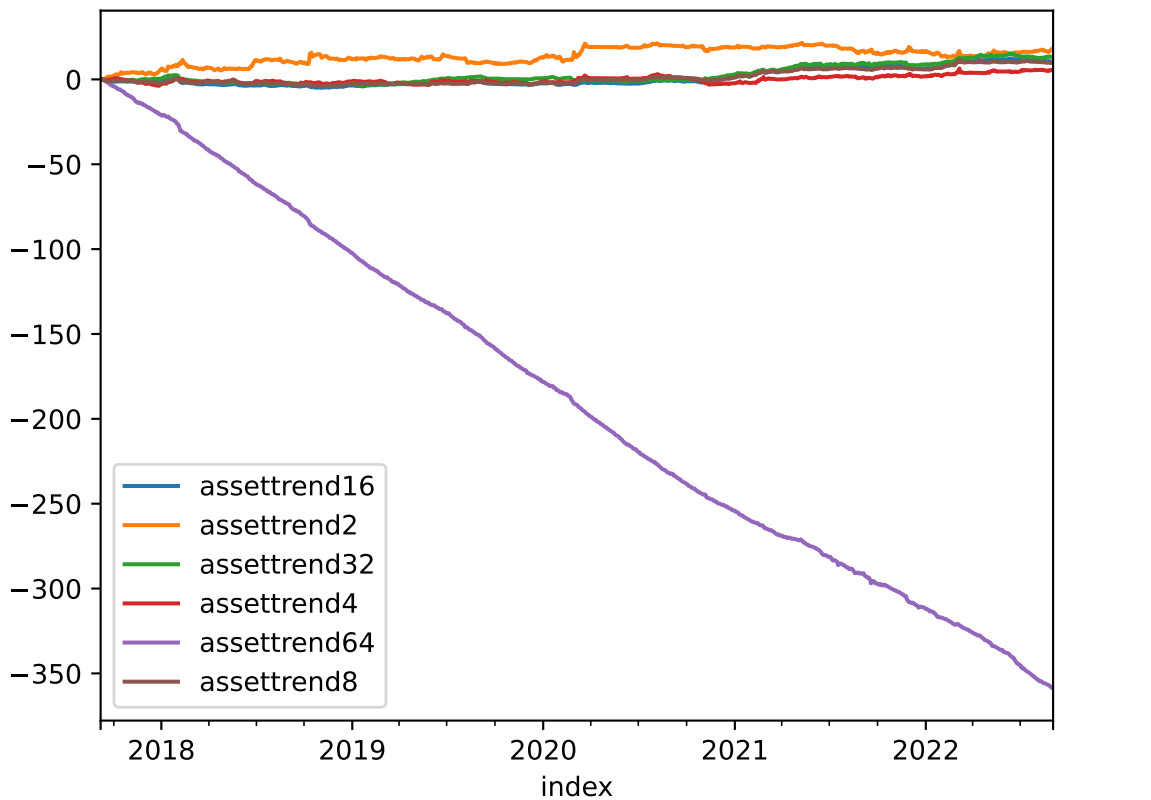
ann. mean {'mrinasset160': 0.35, 'mrwrings4': 0.27}
ann. std {'mrinasset160': 4.596, 'mrwrings4': 1.069}
ann. SR {'mrinasset160': 0.08, 'mrwrings4': 0.25}



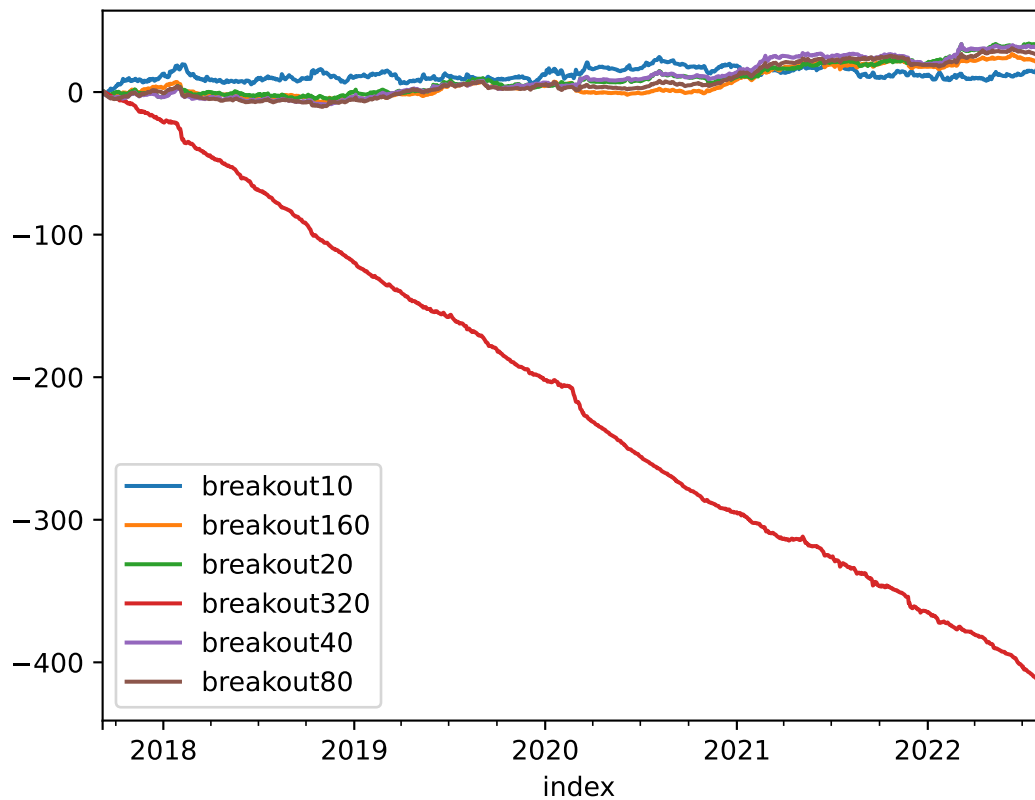
ann. mean {'accel16': 2.82, 'accel32': 2.001, 'accel64': -0.859}
ann. std {'accel16': 9.358, 'accel32': 8.896, 'accel64': 7.331}
ann. SR {'accel16': 0.3, 'accel32': 0.22, 'accel64': -0.12}



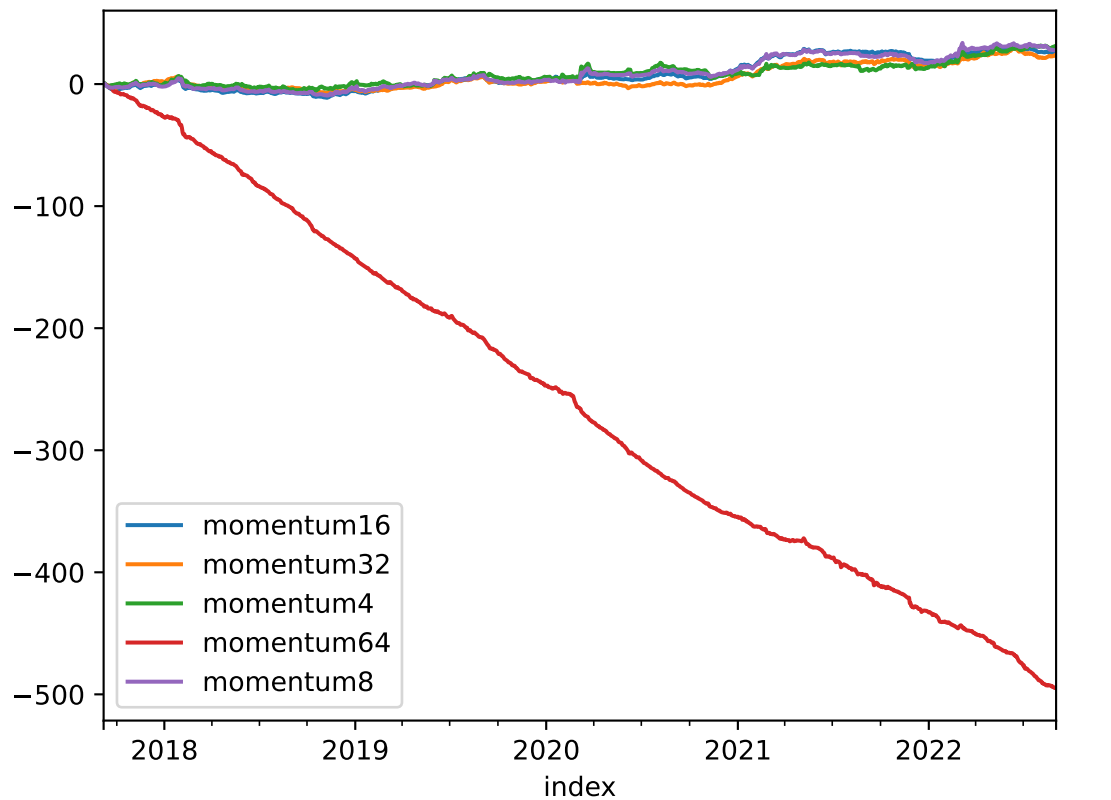
, 'assettrend2': 3.476, 'assettrend32': 2.583, 'assettrend4': 1.049, 'assettrend64': 0.28, 'assettrend128': 0.08, 'assettrend256': 0.02, 'assettrend512': 0.01, 'assettrend1024': 0.005, 'assettrend2048': 0.002, 'assettrend4096': 0.001, 'assettrend8192': 0.0005, 'assettrend16384': 0.0002, 'assettrend32768': 0.0001, 'assettrend65536': 5e-05, 'assettrend131072': 2e-05, 'assettrend262144': 1e-05, 'assettrend524288': 5e-06, 'assettrend1048576': 2e-06, 'assettrend2097152': 1e-06, 'assettrend4194304': 5e-07, 'assettrend8388608': 2e-07, 'assettrend16777216': 1e-07, 'assettrend33554432': 5e-08, 'assettrend67108864': 2e-08, 'assettrend134217728': 1e-08, 'assettrend268435456': 5e-09, 'assettrend536870912': 2e-09, 'assettrend1073741824': 1e-09, 'assettrend2147483648': 5e-10, 'assettrend4294967296': 2e-10, 'assettrend8589934592': 1e-10, 'assettrend17179869184': 5e-11, 'assettrend34359738368': 2e-11, 'assettrend68719476736': 1e-11, 'assettrend137438953472': 5e-12, 'assettrend274877906944': 2e-12, 'assettrend549755813888': 1e-12, 'assettrend1099511627776': 5e-13, 'assettrend2199023255552': 2e-13, 'assettrend4398046511104': 1e-13, 'assettrend8796093022208': 5e-14, 'assettrend17592186044416': 2e-14, 'assettrend35184372088832': 1e-14, 'assettrend70368744177664': 5e-15, 'assettrend140737488355328': 2e-15, 'assettrend281474976710656': 1e-15, 'assettrend562949953421312': 5e-16, 'assettrend1125899906842624': 2e-16, 'assettrend2251799813685248': 1e-16, 'assettrend4503599627370496': 5e-17, 'assettrend9007199254740992': 2e-17, 'assettrend18014398509481984': 1e-17, 'assettrend36028797018963968': 5e-18, 'assettrend72057594037927936': 2e-18, 'assettrend144115188075855872': 1e-18, 'assettrend288230376151711744': 5e-19, 'assettrend576460752303423488': 2e-19, 'assettrend1152921504606846976': 1e-19, 'assettrend2305843009213693952': 5e-20, 'assettrend4611686018427387904': 2e-20, 'assettrend9223372036854775808': 1e-20, 'assettrend18446744073709551616': 5e-21, 'assettrend36893488147419103232': 2e-21, 'assettrend73786976294838206464': 1e-21, 'assettrend147573952589676412928': 5e-22, 'assettrend295147905179352825856': 2e-22, 'assettrend590295810358705651712': 1e-22, 'assettrend1180591620717411303424': 5e-23, 'assettrend2361183241434822606848': 2e-23, 'assettrend4722366482869645213696': 1e-23, 'assettrend9444732965739290427392': 5e-24, 'assettrend18889465931478580854784': 2e-24, 'assettrend37778931862957161709568': 1e-24, 'assettrend75557863725914323419136': 5e-25, 'assettrend151115727451828646838272': 2e-25, 'assettrend302231454903657293676544': 1e-25, 'assettrend604462909807314587353088': 5e-26, 'assettrend1208925819614629174706176': 2e-26, 'assettrend2417851639229258349412352': 1e-26, 'assettrend4835703278458516698824704': 5e-27, 'assettrend9671406556917033397649408': 2e-27, 'assettrend19342813113834066795298816': 1e-27, 'assettrend38685626227668133590597632': 5e-28, 'assettrend77371252455336267181195264': 2e-28, 'assettrend154742504910672534362390528': 1e-28, 'assettrend309485009821345068724781056': 5e-29, 'assettrend618970019642690137449562112': 2e-29, 'assettrend1237940039285380274899124224': 1e-29, 'assettrend2475880078570760549798248448': 5e-30, 'assettrend4951760157141521099596496896': 2e-30, 'assettrend9903520314283042199192993792': 1e-30, 'assettrend19807040628566084398385987584': 5e-31, 'assettrend39614081257132168796771975168': 2e-31, 'assettrend79228162514264337593543950336': 1e-31, 'assettrend158456325028528675187087900672': 5e-32, 'assettrend316912650057057350374175801344': 2e-32, 'assettrend633825300114114700748351602688': 1e-32, 'assettrend1267650600228229401496703205376': 5e-33, 'assettrend2535301200456458802993406410752': 2e-33, 'assettrend5070602400912917605986812821504': 1e-33, 'assettrend10141204801825835211973625643008': 5e-34, 'assettrend20282409603651670423947251286016': 2e-34, 'assettrend40564819207303340847894502572032': 1e-34, 'assettrend81129638414606681695789005144064': 5e-35, 'assettrend162259276829213363391578010288128': 2e-35, 'assettrend324518553658426726783156020576256': 1e-35, 'assettrend649037107316853453566312041152512': 5e-36, 'assettrend1298074214633706907132624082305024': 2e-36, 'assettrend2596148429267413814265248164610048': 1e-36, 'assettrend5192296858534827628530496329220096': 5e-37, 'assettrend10384593717069655257060992658440192': 2e-37, 'assettrend20769187434139310514121985316880384': 1e-37, 'assettrend41538374868278621028243970633760768': 5e-38, 'assettrend83076749736557242056487941267521536': 2e-38, 'assettrend166153499473114484112975882535043072': 1e-38, 'assettrend332306998946228968225951765070086144': 5e-39, 'assettrend664613997892457936451903530140172288': 2e-39, 'assettrend1329227995784915872903807060280344576': 1e-39, 'assettrend2658455991569831745807614120560689152': 5e-40, 'assettrend5316911983139663491615228241121378304': 2e-40, 'assettrend10633823966279326983230456482242756608': 1e-40, 'assettrend21267647932558653966460912964485513216': 5e-41, 'assettrend42535295865117307932921825928971026432': 2e-41, 'assettrend85070591730234615865843651857942052864': 1e-41, 'assettrend170141183460469231731687303715884105728': 5e-42, 'assettrend340282366920938463463374607431768211456': 2e-42, 'assettrend680564733841876926926749214863536422912': 1e-42, 'assettrend1361129467683753853853498429727072845824': 5e-43, 'assettrend2722258935367507707706996859454145691648': 2e-43, 'assettrend5444517



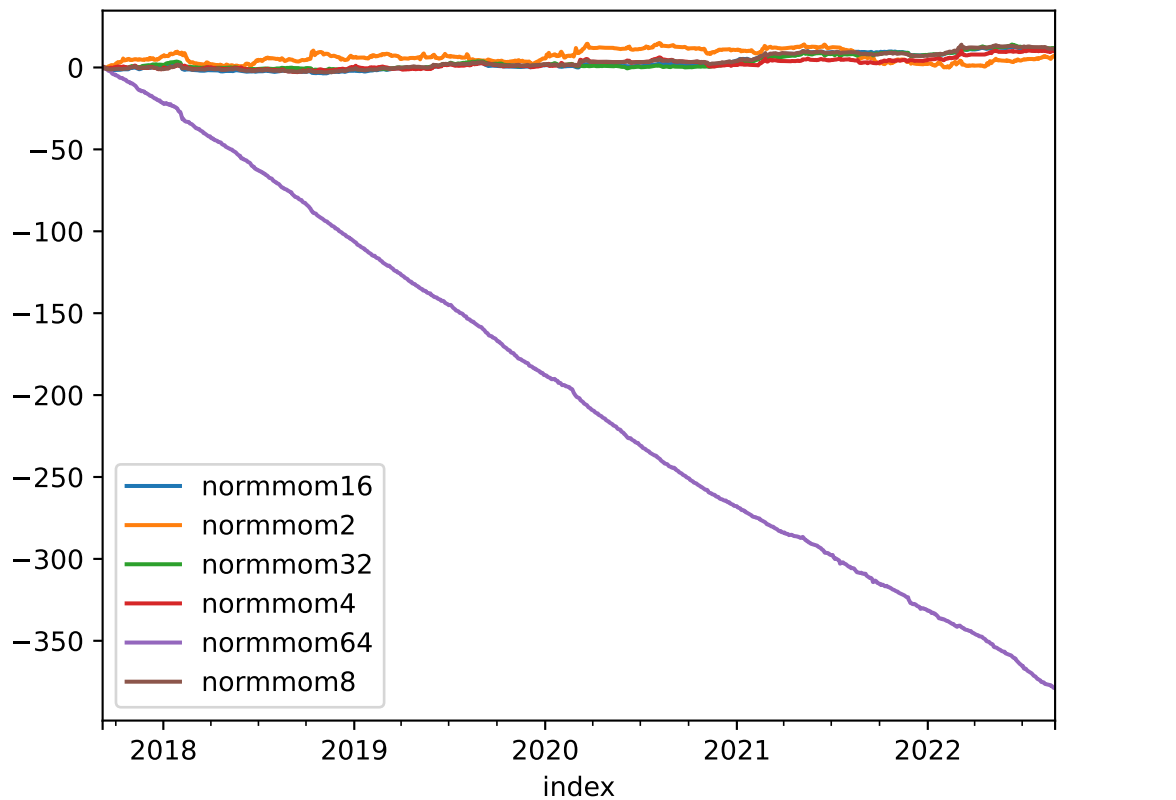
3, 'breakout160': 4.365, 'breakout20': 6.428, 'breakout320': -82.167, 'breako
9, 'breakout160': 6.645, 'breakout20': 8.127, 'breakout320': 8.156, 'breakout
31, 'breakout160': 0.66, 'breakout20': 0.79, 'breakout320': -10.07, 'breakout4



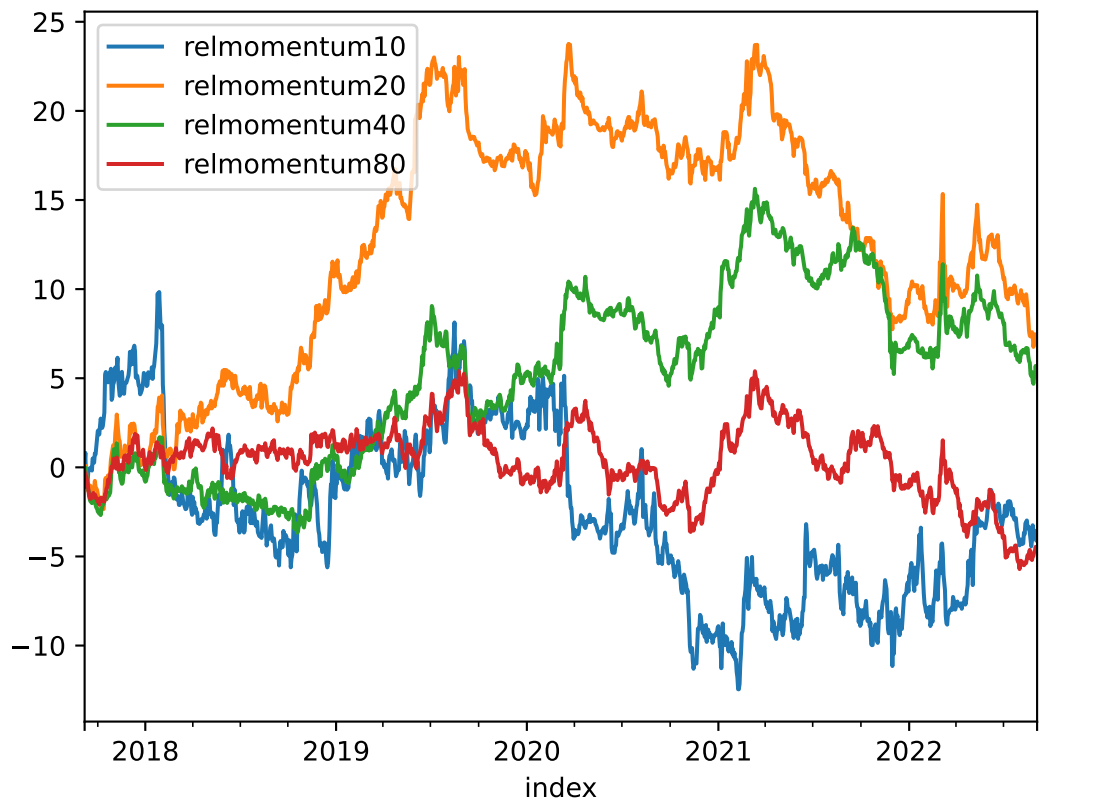
16': 4.893, 'momentum32': 4.58, 'momentum4': 5.944, 'momentum64': -97.2
'6': 7.582, 'momentum32': 7.113, 'momentum4': 10.403, 'momentum64': 8.4
m16': 0.65, 'momentum32': 0.64, 'momentum4': 0.57, 'momentum64': -11.49



9, 'normmom2': 1.327, 'normmom32': 2.312, 'normmom4': 1.938, 'normmom64': 1.575, 'normmom128': 1.257, 'normmom256': 1.037, 'normmom512': 0.847, 'normmom1024': 0.707, 'normmom2048': 0.587, 'normmom4096': 0.497, 'normmom8192': 0.427, 'normmom16384': 0.377, 'normmom32768': 0.337, 'normmom65536': 0.307, 'normmom131072': 0.287, 'normmom262144': 0.277, 'normmom524288': 0.277, 'normmom1048576': 0.287, 'normmom2097152': 0.307, 'normmom4194304': 0.337, 'normmom8388608': 0.377, 'normmom16777216': 0.427, 'normmom33554432': 0.497, 'normmom67108864': 0.587, 'normmom134217728': 0.707, 'normmom268435456': 0.847, 'normmom536870912': 1.037, 'normmom1073741824': 1.257, 'normmom2147483648': 1.575, 'normmom4294967296': 1.938, 'normmom8589934592': 2.312, 'normmom17179869184': 2.797, 'normmom34359738368': 3.382, 'normmom68719476736': 4.104, 'normmom137438953472': 4.969, 'normmom274877906944': 5.969, 'normmom549755813888': 7.119, 'normmom1099511627776': 8.419, 'normmom2199023255552': 9.869, 'normmom4398046511104': 11.469, 'normmom8796093022208': 13.219, 'normmom17592186044416': 15.119, 'normmom35184372088832': 17.169, 'normmom70368744177664': 19.369, 'normmom140737488355328': 21.719, 'normmom281474976710656': 24.219, 'normmom562949953421312': 26.869, 'normmom1125899906842624': 29.669, 'normmom2251799813685248': 32.619, 'normmom4503599627370496': 35.719, 'normmom9007199254740992': 38.969, 'normmom18014398509481984': 42.369, 'normmom36028797018963968': 45.919, 'normmom72057594037927936': 49.619, 'normmom144115188075855872': 53.469, 'normmom288230376151711744': 57.469, 'normmom576460752303423488': 61.619, 'normmom1152921504606846976': 65.919, 'normmom2305843009213693952': 70.369, 'normmom4611686018427387904': 74.969, 'normmom9223372036854775808': 79.719, 'normmom18446744073709551616': 84.619, 'normmom36893488147419103232': 89.669, 'normmom73786976294838206464': 94.869, 'normmom147573952589676412928': 100.219, 'normmom295147905179352825856': 105.719, 'normmom590295810358705651712': 111.369, 'normmom1180591620717411303424': 117.169, 'normmom2361183241434822606848': 123.119, 'normmom4722366482869645213696': 129.219, 'normmom9444732965739290427392': 135.469, 'normmom18889465931478580854784': 141.869, 'normmom37778931862957161709568': 148.419, 'normmom75557863725914323419136': 155.119, 'normmom151115727451828646838272': 161.969, 'normmom302231454903657293676544': 168.969, 'normmom604462909807314587353088': 176.119, 'normmom1208925819614629174706176': 183.469, 'normmom2417851639229258349412352': 190.969, 'normmom4835703278458516698824704': 198.619, 'normmom9671406556917033397649408': 206.419, 'normmom19342813113834066795298816': 214.369, 'normmom38685626227668133590597632': 222.469, 'normmom77371252455336267181195264': 230.719, 'normmom154742504910672534362390528': 239.119, 'normmom309485009821345068724781056': 247.669, 'normmom618970019642690137449562112': 256.369, 'normmom1237940039285380274899124224': 265.219, 'normmom2475880078570760549798248448': 274.219, 'normmom4951760157141521099596496896': 283.369, 'normmom9903520314283042199192993792': 292.669, 'normmom19807040628566084398385987584': 302.119, 'normmom39614081257132168796771975168': 311.719, 'normmom79228162514264337593543950336': 321.469, 'normmom158456325028528675187087900672': 331.369, 'normmom316912650057057350374175801344': 341.419, 'normmom633825300114114700748351602688': 351.619, 'normmom1267650600228229401496703205376': 361.969, 'normmom2535301200456458802993406410752': 372.469, 'normmom5070602400912917605986812821504': 383.119, 'normmom10141204801825835211973625643008': 393.969, 'normmom20282409603651670423947251286016': 404.969, 'normmom40564819207303340847894502572032': 416.119, 'normmom81129638414606681695789005144064': 427.469, 'normmom162259276829213363391578010288128': 438.969, 'normmom324518553658426726783156020576256': 450.619, 'normmom649037107316853453566312041152512': 462.419, 'normmom1298074214633706907132624082305024': 474.369, 'normmom2596148429267413814265248164610048': 486.469, 'normmom5192296858534827628530496329220096': 498.719, 'normmom10384593717069655257060992658440192': 511.119, 'normmom20769187434139310514121985316880384': 523.669, 'normmom41538374868278621028243970633760768': 536.369, 'normmom83076749736557242056487941267521536': 549.219, 'normmom166153499473114484112975882535043072': 562.219, 'normmom332306998946228968225951765070086144': 575.369, 'normmom664613997892457936451903530140172288': 588.669, 'normmom1329227995784915872903807060280344576': 602.119, 'normmom2658455991569831745807614120560689152': 615.719, 'normmom5316911983139663491615228241121378304': 629.469, 'normmom10633823966279326983230456482242756608': 643.369, 'normmom21267647932558653966460912964485513216': 657.419, 'normmom42535295865117307932921825928971026432': 671.669, 'normmom85070591730234615865843651857942052864': 686.119, 'normmom170141183460469231731687303715884105728': 699.969, 'normmom340282366920938463463374607431768211456': 714.119, 'normmom6805647



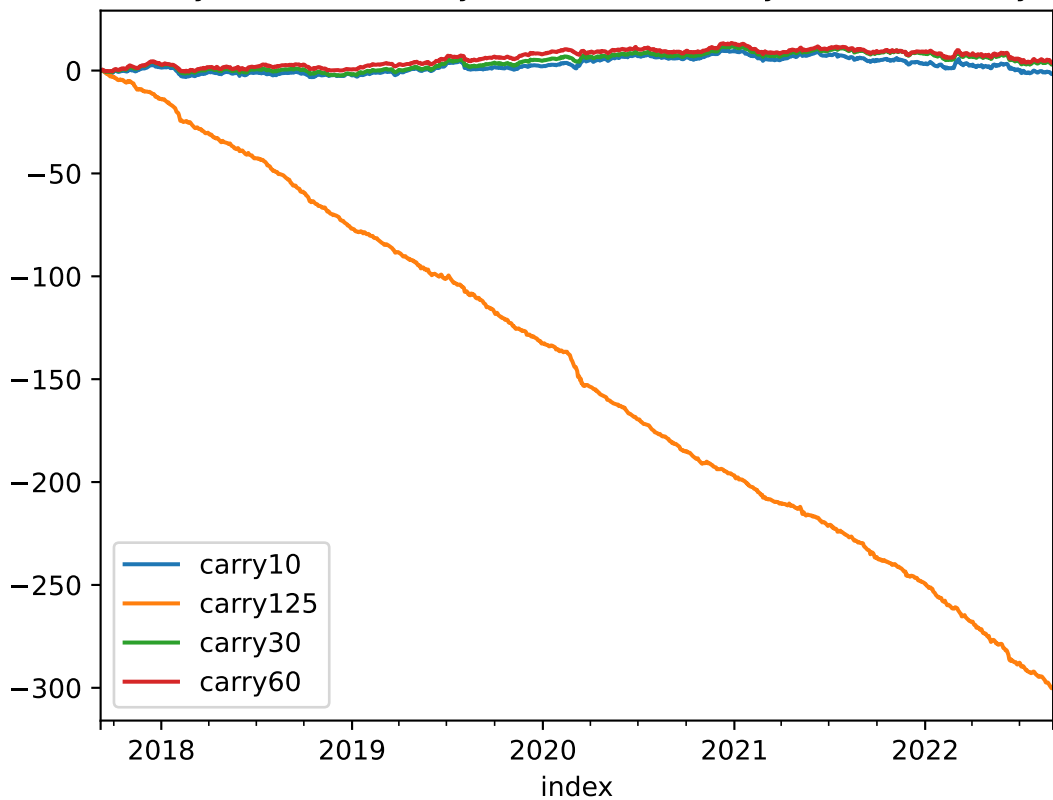
entum10': -0.808, 'relmomentum20': 1.447, 'relmomentum40': 1.053, 'relmomentum10': 9.326, 'relmomentum20': 6.519, 'relmomentum40': 5.263, 'relmomentum10': -0.09, 'relmomentum20': 0.22, 'relmomentum40': 0.2, 'relmomentum80':



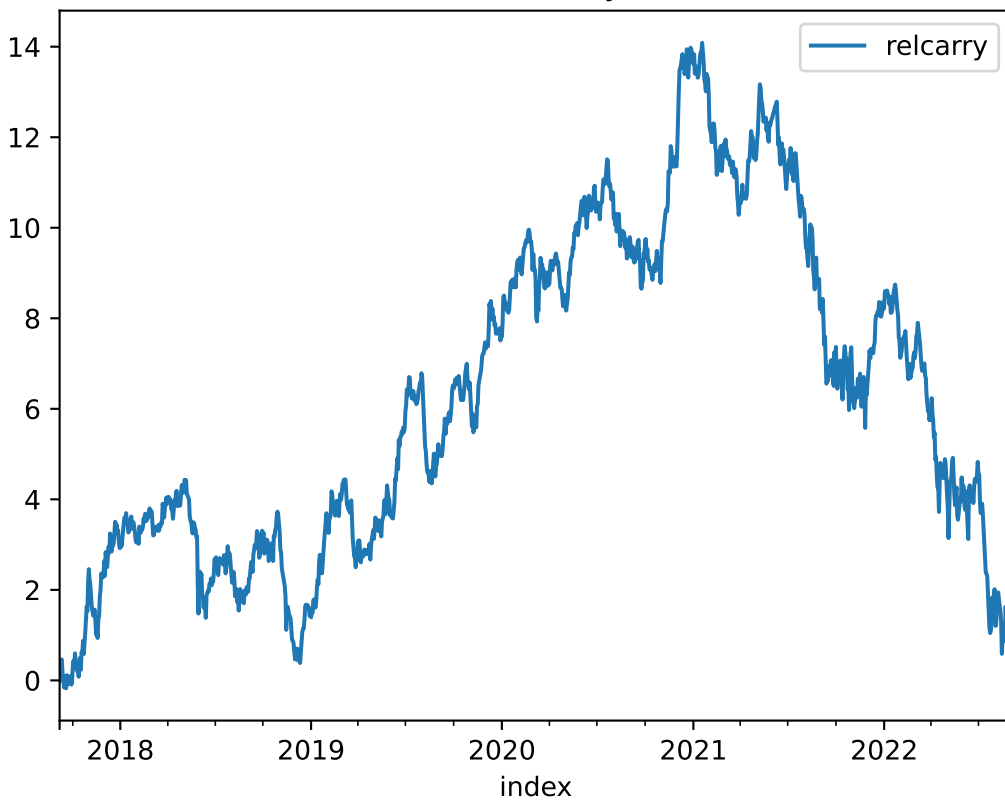
```

n. mean {'carry10': -0.309, 'carry125': -58.903, 'carry30': 0.602, 'carry60': 0.
ann. std {'carry10': 4.548, 'carry125': 5.822, 'carry30': 4.55, 'carry60': 4.495
ann. SR {'carry10': -0.07, 'carry125': -10.12, 'carry30': 0.13, 'carry60': 0.17

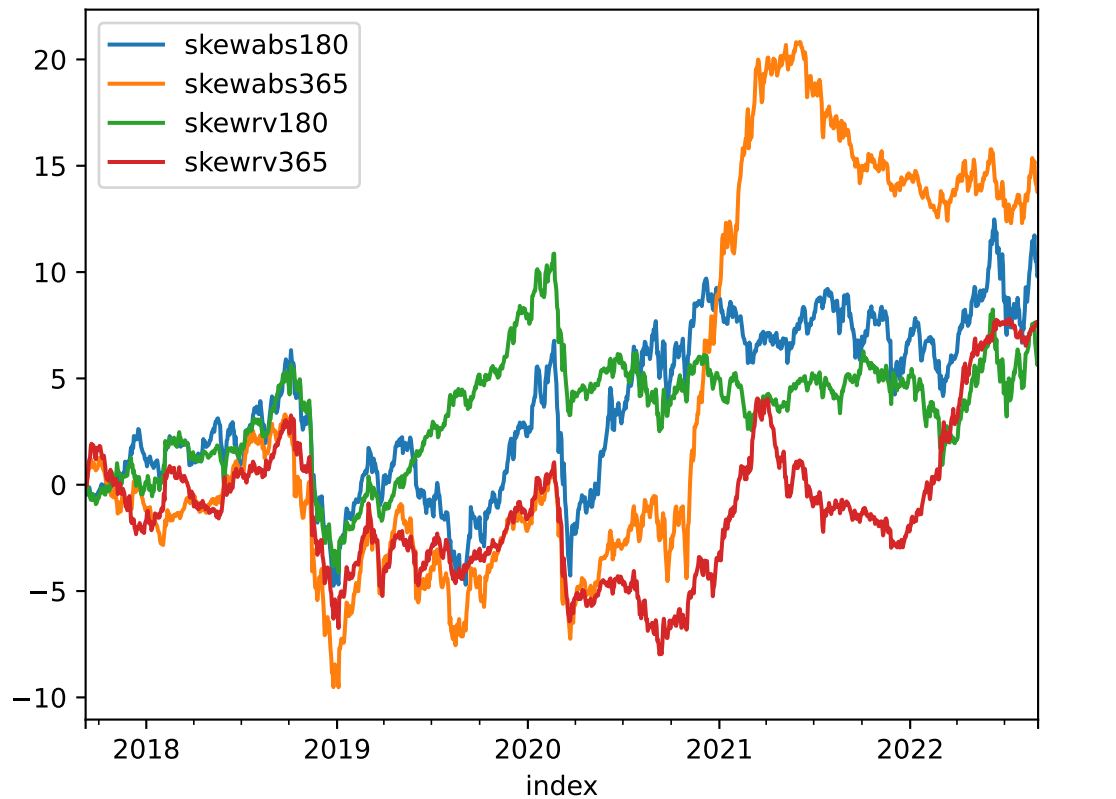
```



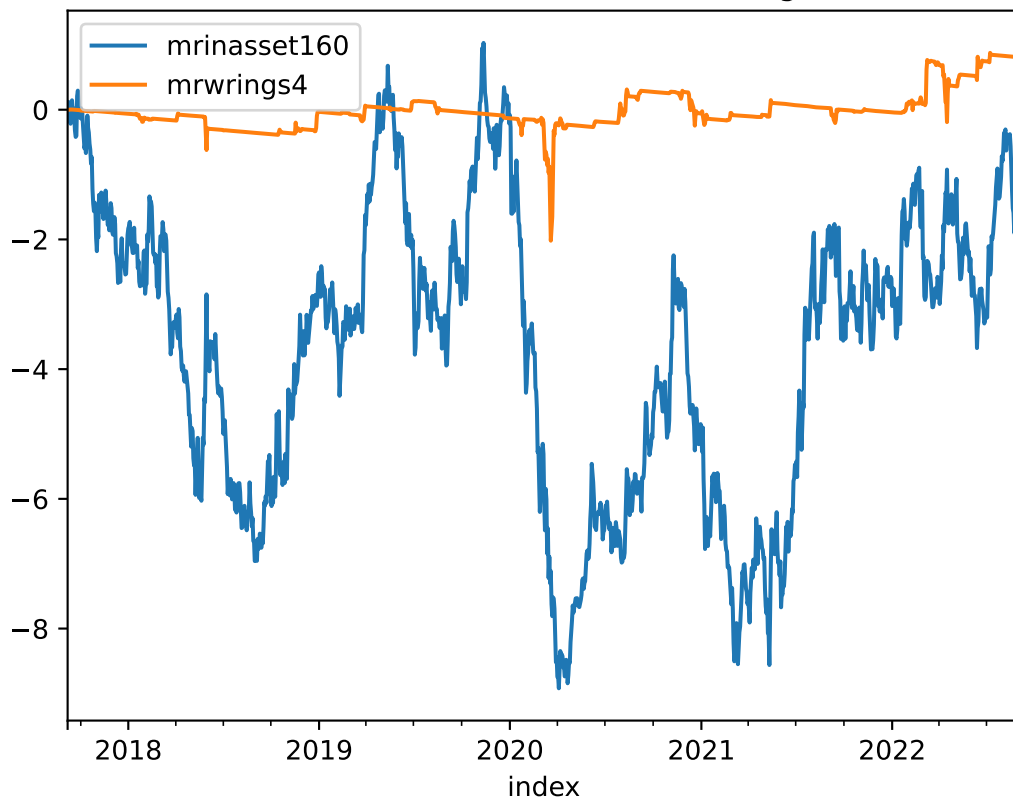
ann. mean {'relcarry': 0.24}
ann. std {'relcarry': 3.875}
ann. SR {'relcarry': 0.06}



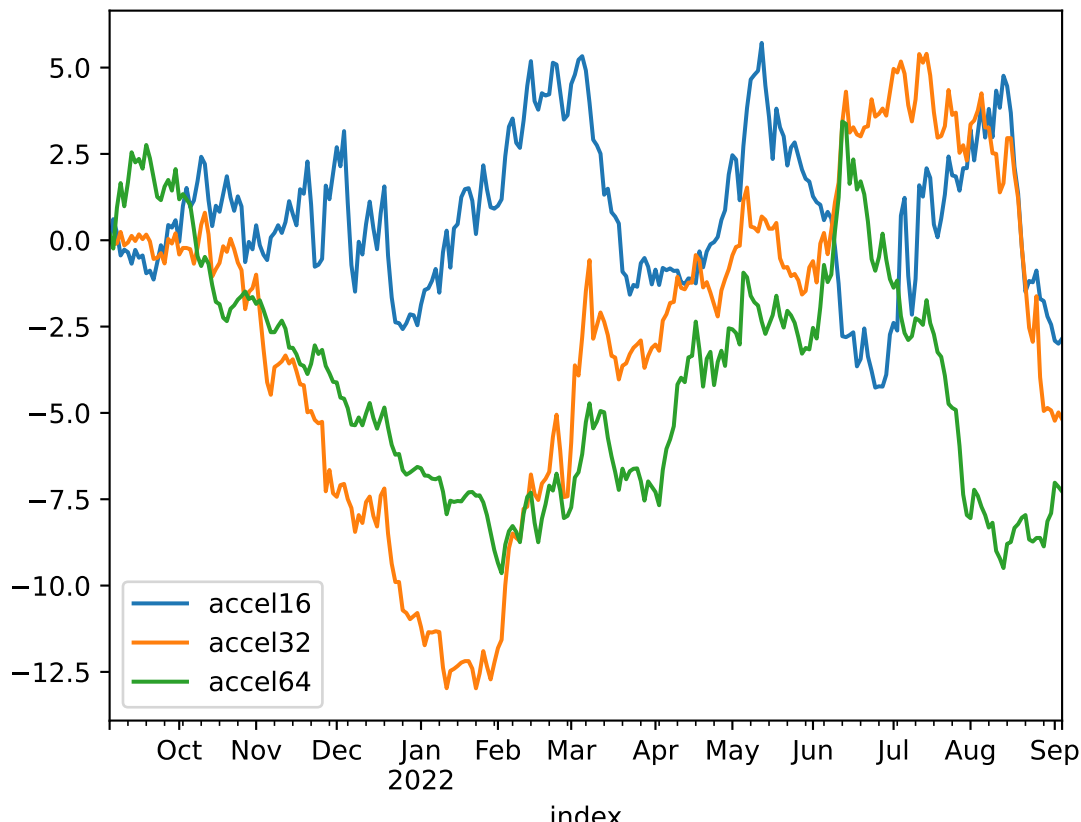
SR {'skewabs180': 0.33, 'skewabs365': 0.46, 'skewrv180': 0.24, 'skewrv365': 0.33}



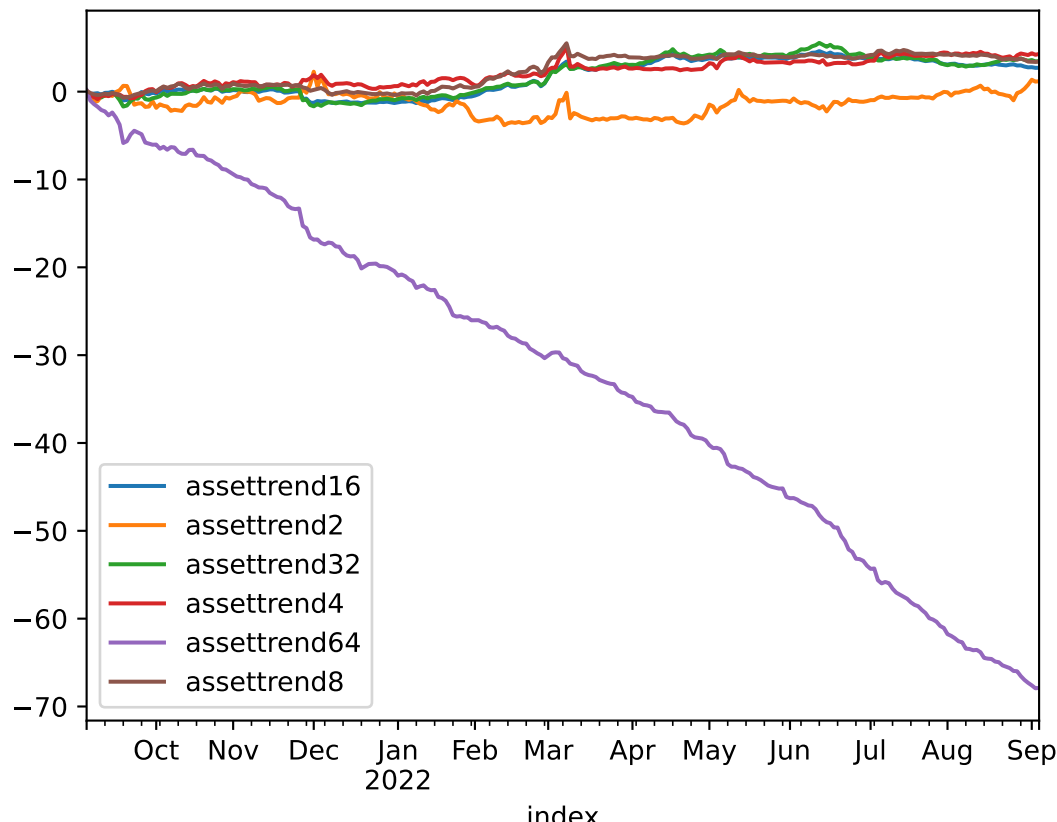
ann. mean {'mrinasset160': -0.417, 'mrwrings4': 0.159}
ann. std {'mrinasset160': 4.445, 'mrwrings4': 0.874}
ann. SR {'mrinasset160': -0.09, 'mrwrings4': 0.18}



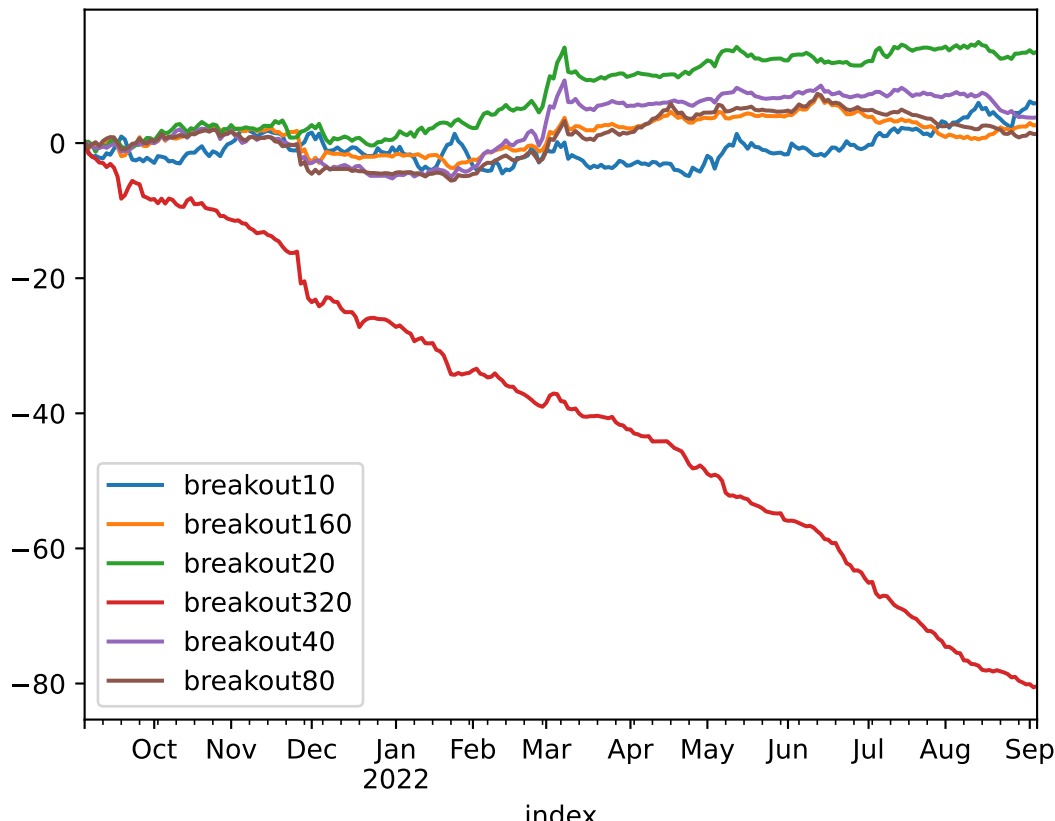
ann. mean {'accel16': -2.794, 'accel32': -5.082, 'accel64': -7.138}
ann. std {'accel16': 12.262, 'accel32': 10.267, 'accel64': 8.45}
ann. SR {'accel16': -0.23, 'accel32': -0.5, 'accel64': -0.84}



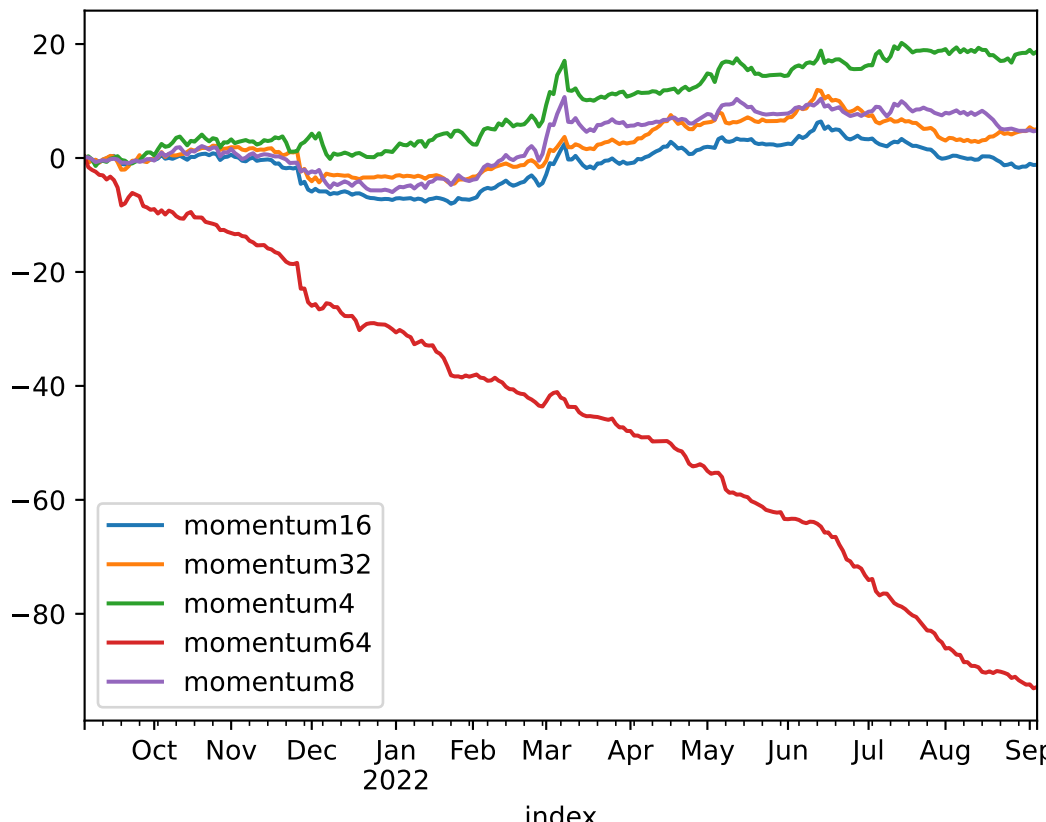
4, 'assettrend2': 1.165, 'assettrend32': 3.4, 'assettrend4': 4.206, 'assettrend64': 4.206, 'assettrend128': 4.206, 'assettrend256': 4.206, 'assettrend512': 4.206, 'assettrend1024': 4.206, 'assettrend2048': 4.206, 'assettrend4096': 4.206, 'assettrend8192': 4.206, 'assettrend16384': 4.206, 'assettrend32768': 4.206, 'assettrend65536': 4.206, 'assettrend131072': 4.206, 'assettrend262144': 4.206, 'assettrend524288': 4.206, 'assettrend1048576': 4.206, 'assettrend2097152': 4.206, 'assettrend4194304': 4.206, 'assettrend8388608': 4.206, 'assettrend16777216': 4.206, 'assettrend33554432': 4.206, 'assettrend67108864': 4.206, 'assettrend134217728': 4.206, 'assettrend268435456': 4.206, 'assettrend536870912': 4.206, 'assettrend1073741824': 4.206, 'assettrend2147483648': 4.206, 'assettrend4294967296': 4.206, 'assettrend8589934592': 4.206, 'assettrend17179869184': 4.206, 'assettrend34359738368': 4.206, 'assettrend68719476736': 4.206, 'assettrend137438953472': 4.206, 'assettrend274877906944': 4.206, 'assettrend549755813888': 4.206, 'assettrend1099511627776': 4.206, 'assettrend2199023255552': 4.206, 'assettrend4398046511104': 4.206, 'assettrend8796093022208': 4.206, 'assettrend17592186044416': 4.206, 'assettrend35184372088832': 4.206, 'assettrend70368744177664': 4.206, 'assettrend140737488355328': 4.206, 'assettrend281474976710656': 4.206, 'assettrend562949953421312': 4.206, 'assettrend1125899906842624': 4.206, 'assettrend2251799813685248': 4.206, 'assettrend4503599627370496': 4.206, 'assettrend9007199254740992': 4.206, 'assettrend18014398509481984': 4.206, 'assettrend36028797018963968': 4.206, 'assettrend72057594037927936': 4.206, 'assettrend144115188075855872': 4.206, 'assettrend288230376151711744': 4.206, 'assettrend576460752303423488': 4.206, 'assettrend1152921504606846976': 4.206, 'assettrend2305843009213693952': 4.206, 'assettrend4611686018427387904': 4.206, 'assettrend9223372036854775808': 4.206, 'assettrend18446744073709551616': 4.206, 'assettrend36893488147419103232': 4.206, 'assettrend73786976294838206464': 4.206, 'assettrend147573952589676412928': 4.206, 'assettrend295147905179352825856': 4.206, 'assettrend590295810358705651712': 4.206, 'assettrend1180591620717411303424': 4.206, 'assettrend2361183241434822606848': 4.206, 'assettrend4722366482869645213696': 4.206, 'assettrend9444732965739290427392': 4.206, 'assettrend18889465931478580854784': 4.206, 'assettrend37778931862957161709568': 4.206, 'assettrend75557863725914323419136': 4.206, 'assettrend151115727451828646838272': 4.206, 'assettrend302231454903657293676544': 4.206, 'assettrend604462909807314587353088': 4.206, 'assettrend1208925819614629174706176': 4.206, 'assettrend2417851639229258349412352': 4.206, 'assettrend4835703278458516698824704': 4.206, 'assettrend9671406556917033397649408': 4.206, 'assettrend19342813113834066795298816': 4.206, 'assettrend38685626227668133590597632': 4.206, 'assettrend77371252455336267181195264': 4.206, 'assettrend154742504910672534362390528': 4.206, 'assettrend309485009821345068724781056': 4.206, 'assettrend618970019642690137449562112': 4.206, 'assettrend1237940039285380274899124224': 4.206, 'assettrend2475880078570760549798248448': 4.206, 'assettrend4951760157141521099596496896': 4.206, 'assettrend9903520314283042199192993792': 4.206, 'assettrend19807040628566084398385987584': 4.206, 'assettrend39614081257132168796771975168': 4.206, 'assettrend79228162514264337593543950336': 4.206, 'assettrend158456325028528675187087900672': 4.206, 'assettrend316912650057057350374175801344': 4.206, 'assettrend633825300114114700748351602688': 4.206, 'assettrend1267650600228229401496703205376': 4.206, 'assettrend2535301200456458802993406410752': 4.206, 'assettrend5070602400912917605986812821504': 4.206, 'assettrend10141204801825835211973625643008': 4.206, 'assettrend20282409603651670423947251286016': 4.206, 'assettrend40564819207303340847894502572032': 4.206, 'assettrend81129638414606681695789005144064': 4.206, 'assettrend162259276829213363391578010288128': 4.206, 'assettrend324518553658426726783156020576256': 4.206, 'assettrend649037107316853453566312041152512': 4.206, 'assettrend1298074214633706907132624082305024': 4.206, 'assettrend2596148429267413814265248164610048': 4.206, 'assettrend5192296858534827628530496329220096': 4.206, 'assettrend10384593717069655257060992658440192': 4.206, 'assettrend20769187434139310514121985316880384': 4.206, 'assettrend41538374868278621028243970633760768': 4.206, 'assettrend83076749736557242056487941267521536': 4.206, 'assettrend166153499473114484112975882535043072': 4.206, 'assettrend332306998946228968225951765070086144': 4.206, 'assettrend664613997892457936451903530140172288': 4.206, 'assettrend1329227995784915872903807060280344576': 4.206, 'assettrend2658455991569831745807614120560689152': 4.206, 'assettrend5316911983139663491615228241121378304': 4.206, 'assettrend10633823966279326983230456482242756608': 4.206, 'assettrend21267647932558653966460912964485513216': 4.206, 'assettrend42535295865117307932921825928971026432': 4.206, 'assettrend85070591730234615865843651857942052864': 4.206, 'assettrend170141183460469231731687303715884105728': 4.206, 'assettrend340282366920938463463374607431768211456': 4.206, 'assettrend680564733841876926926749214863536422912': 4.206, 'assettrend1361129467683753853853498429727072845824': 4.206, 'assettrend2722258935367507707706996859454145691648': 4.206, 'assettrend544451



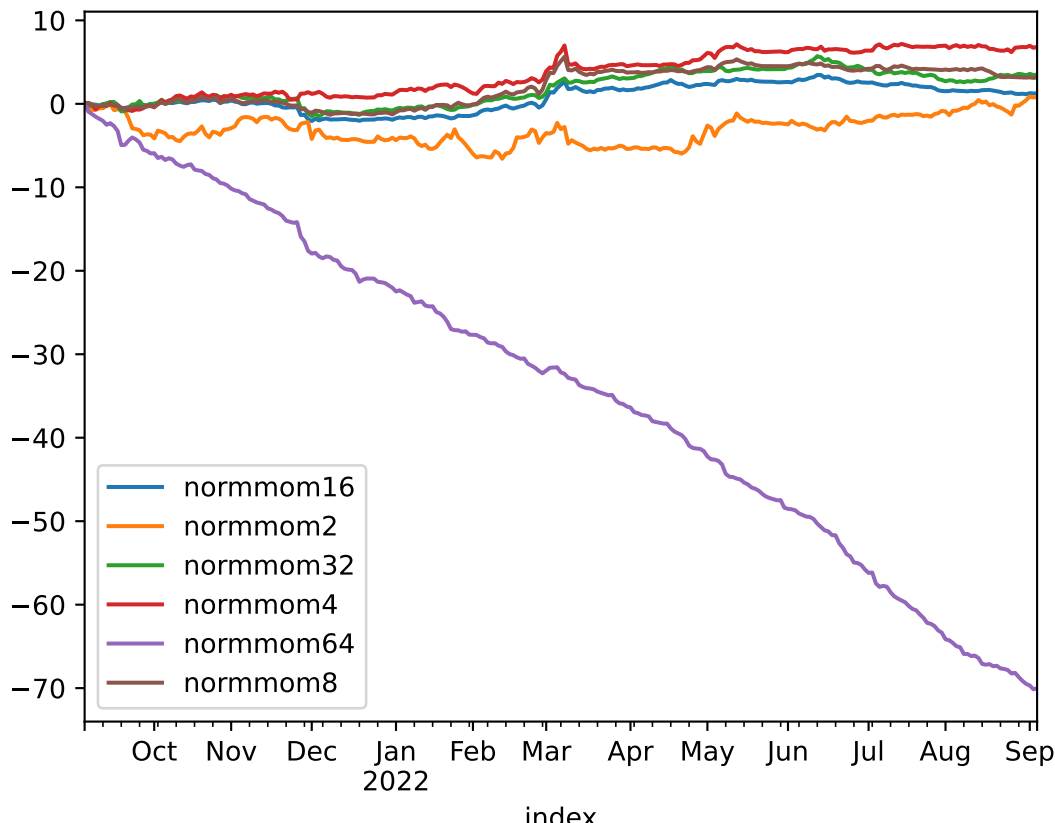
3, 'breakout160': 2.641, 'breakout20': 13.279, 'breakout320': -78.865, 'breakout40': 7.442, 'breakout80': 9.288, 'breakout160': 7.442, 'breakout20': 9.288, 'breakout320': 9.388, 'breakout40': 9.388, 'breakout80': 9.388, 'breakout160': 0.35, 'breakout20': 1.43, 'breakout320': -8.4, 'breakout40': 0.35, 'breakout80': 1.43



'momentum16': -1.173, 'momentum32': 4.939, 'momentum4': 18.344, 'momentum64': -9.1
'momentum16': 8.337, 'momentum32': 8.85, 'momentum4': 12.601, 'momentum64': 9.82
'momentum16': -0.14, 'momentum32': 0.56, 'momentum4': 1.46, 'momentum64': -9.27

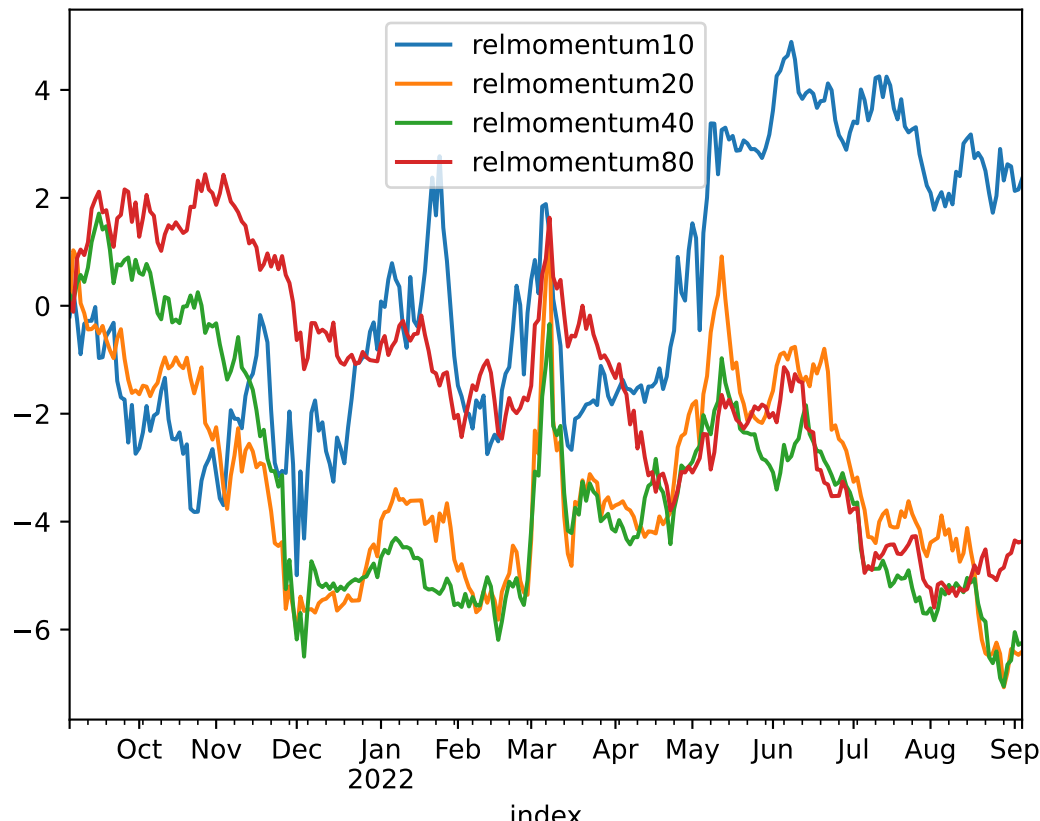


7, 'normmom32': 3.434, 'normmom4': 6.71, 'normmom
9, 'normmom2': 7.042, 'normmom32': 3.291, 'normmom4': 4.499, 'normmom
43, 'normmom2': 0.12, 'normmom32': 1.04, 'normmom4': 1.49, 'normmom64



index

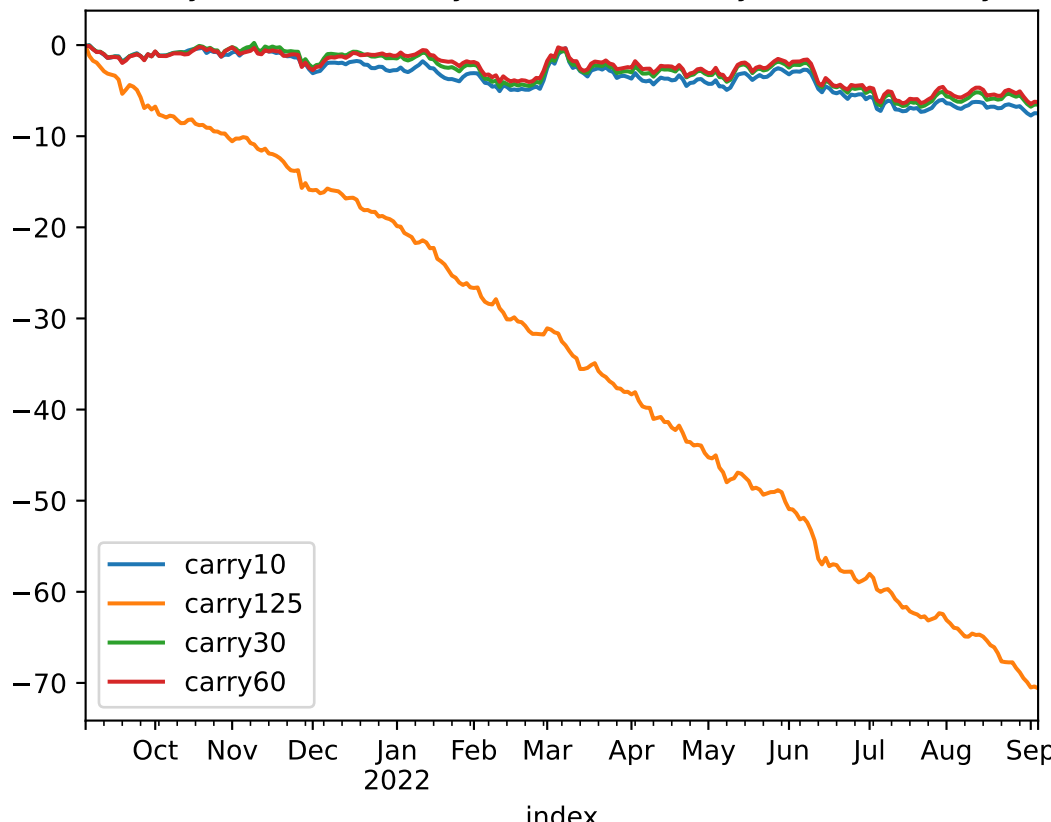
entum10': 2.306, 'relmomentum20': -6.287, 'relmomentum40': -6.124, 'relmomentum10': 9.064, 'relmomentum20': 7.564, 'relmomentum40': 6.012, 'relmomentum10': 0.25, 'relmomentum20': -0.83, 'relmomentum40': -1.02, 'relmomentum80': -1.02, 'relmomentum10': 0.25, 'relmomentum20': -0.83, 'relmomentum40': -1.02, 'relmomentum80': -1.02



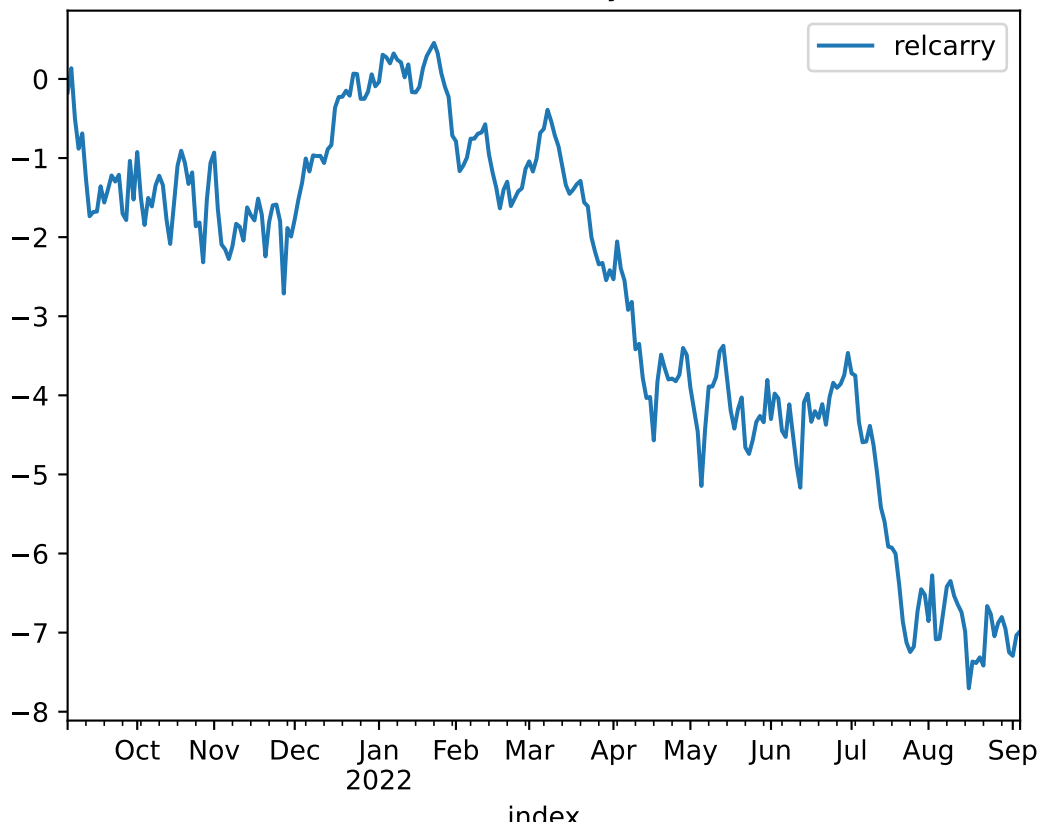
```

. mean {'carry10': -7.348, 'carry125': -69.239, 'carry30': -6.416, 'carry60': -6.416, 'carry90': -6.416}
. ann. std {'carry10': 5.783, 'carry125': 6.79, 'carry30': 5.857, 'carry60': 5.94, 'carry90': 5.94}
. ann. SR {'carry10': -1.27, 'carry125': -10.2, 'carry30': -1.1, 'carry60': -1.03, 'carry90': -1.03}

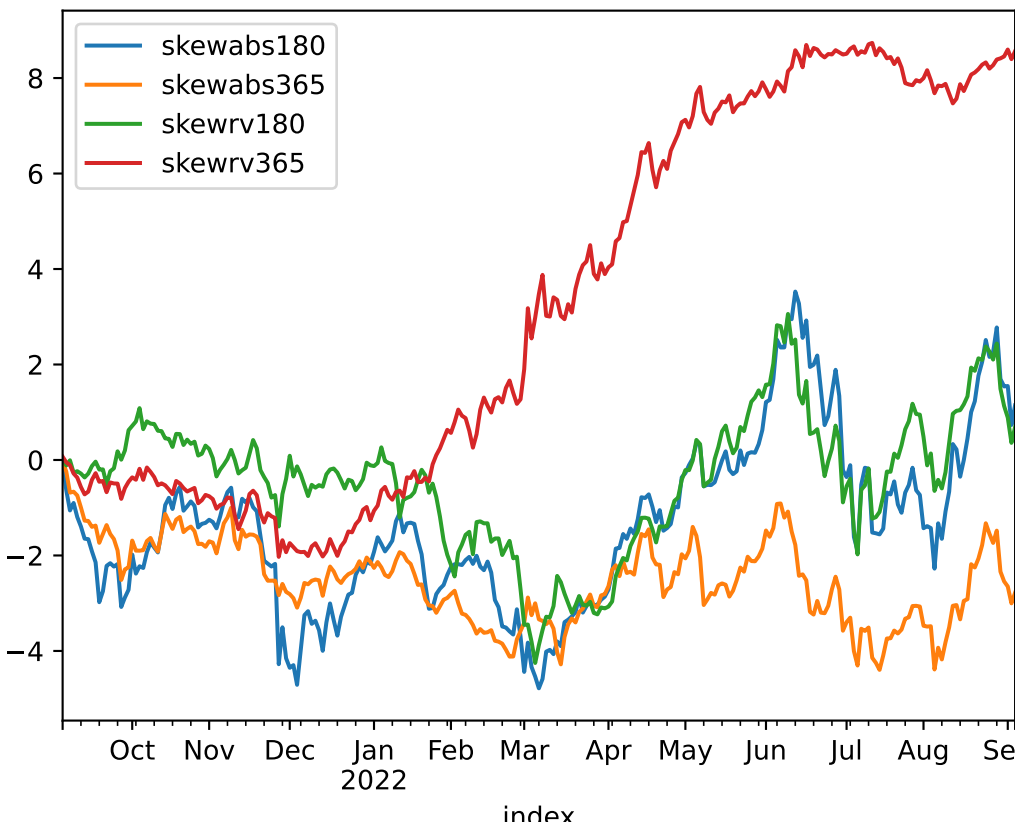
```



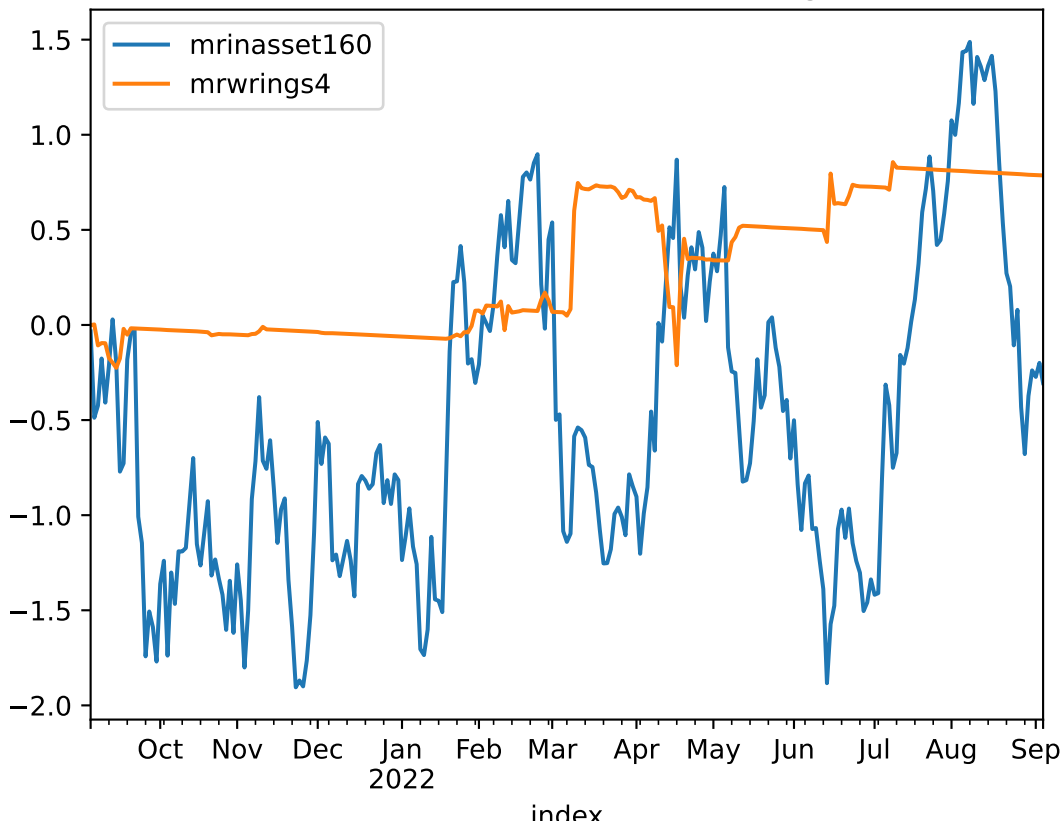
ann. mean {'relcarry': -6.849}
ann. std {'relcarry': 4.975}
ann. SR {'relcarry': -1.38}



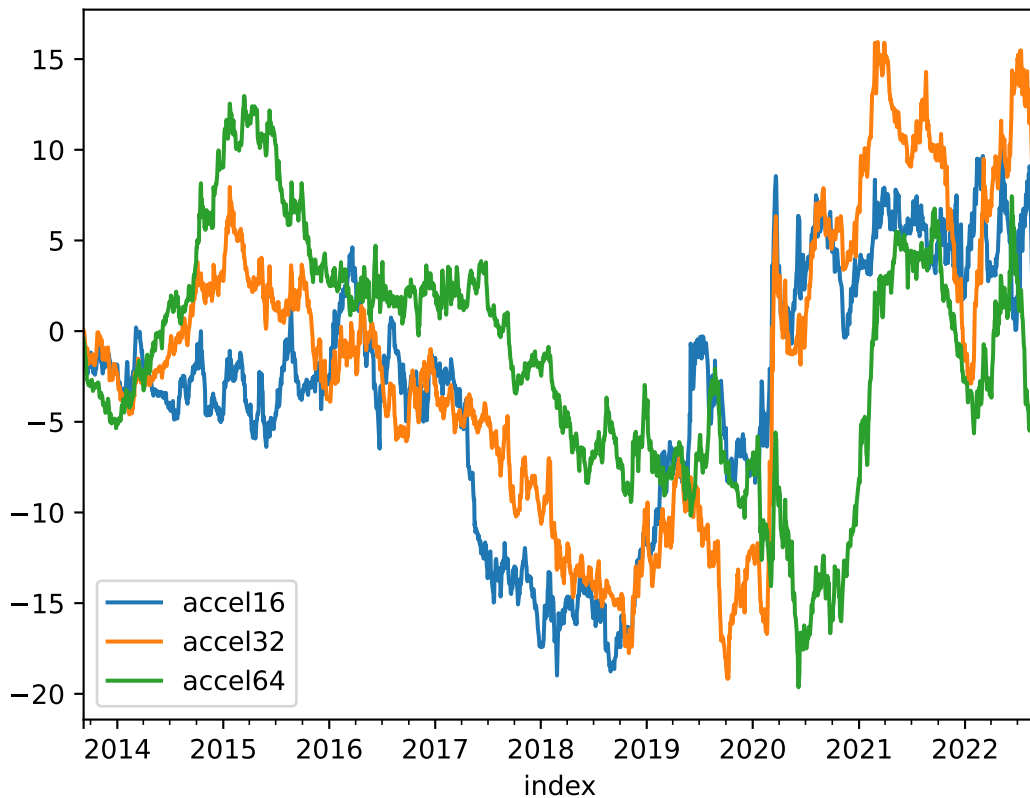
n {'skewabs180': 1.122, 'skewabs365': -2.727, 'skewrv180': 0.678, 'skewrv365': 0.678, 'skewabs180': 6.784, 'skewabs365': 4.388, 'skewrv180': 5.492, 'skewrv365': 5.492, 'skewabs180': 0.17, 'skewabs365': -0.62, 'skewrv180': 0.12, 'skewrv365': 0.12}



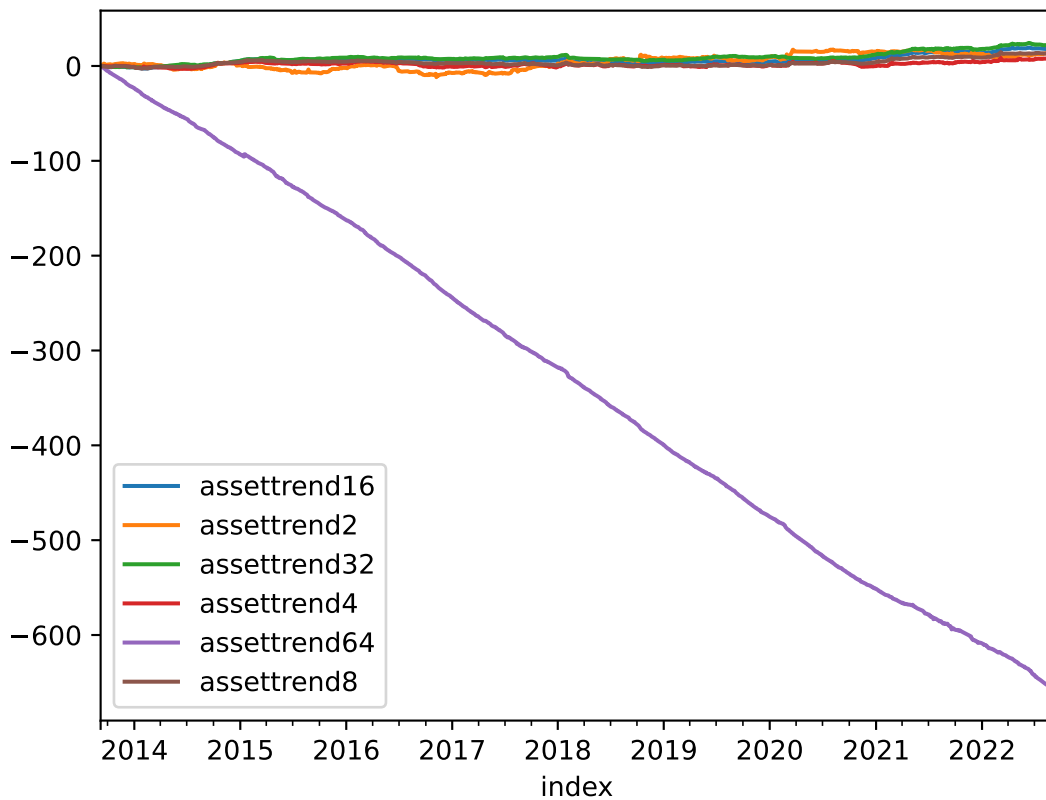
ann. mean {'mrinasset160': -0.3, 'mrwrings4': 0.771}
ann. std {'mrinasset160': 4.432, 'mrwrings4': 1.029}
ann. SR {'mrinasset160': -0.07, 'mrwrings4': 0.75}



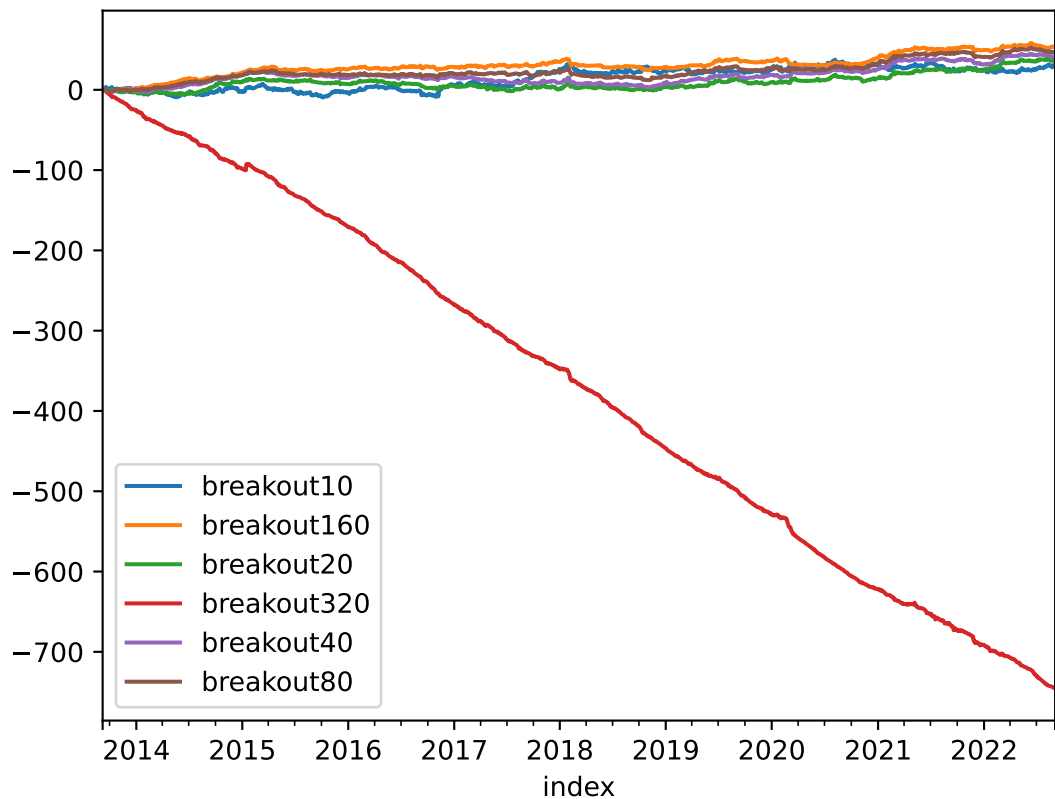
ann. mean {'accel16': 0.175, 'accel32': 0.521, 'accel64': -0.359}
ann. std {'accel16': 8.094, 'accel32': 7.57, 'accel64': 6.579}
ann. SR {'accel16': 0.02, 'accel32': 0.07, 'accel64': -0.05}



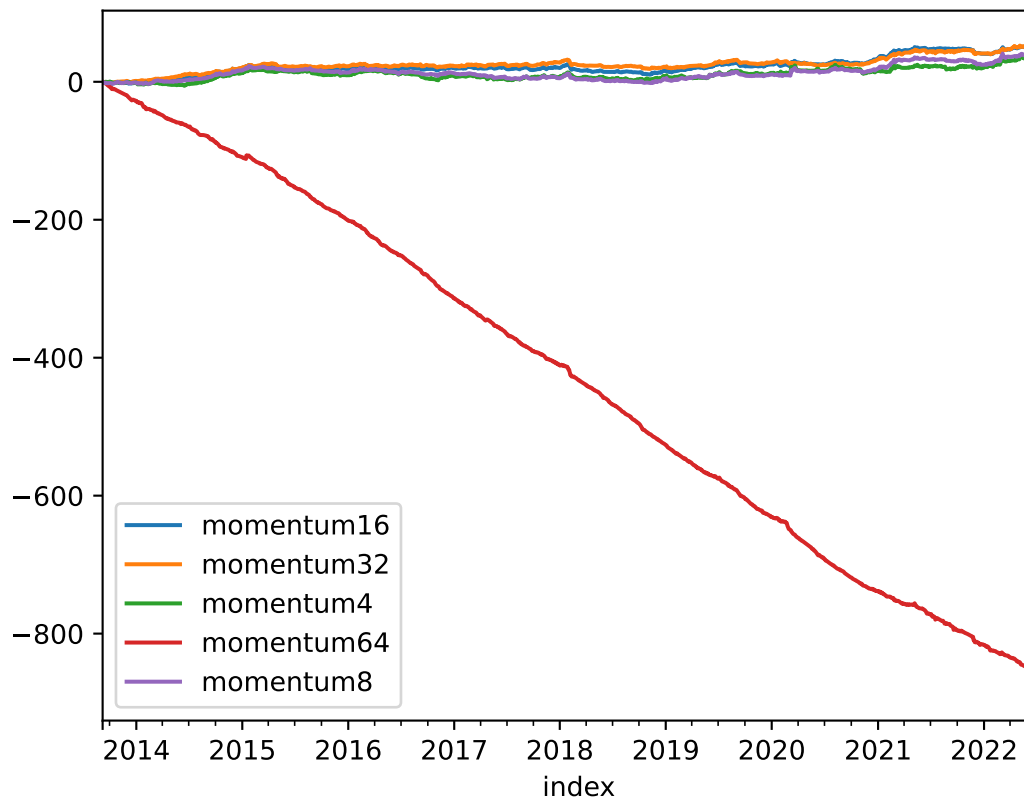
, 'assettrend2': 1.554, 'assettrend32': 2.427, 'assettrend4': 0.839, 'assettrend64': 0.25, 'assettrend8': 0.27, 'assettrend16': 0.25, 'assettrend32': 0.96, 'assettrend4': 0.25, 'assettrend64': 0.25, 'assettrend8': 0.27



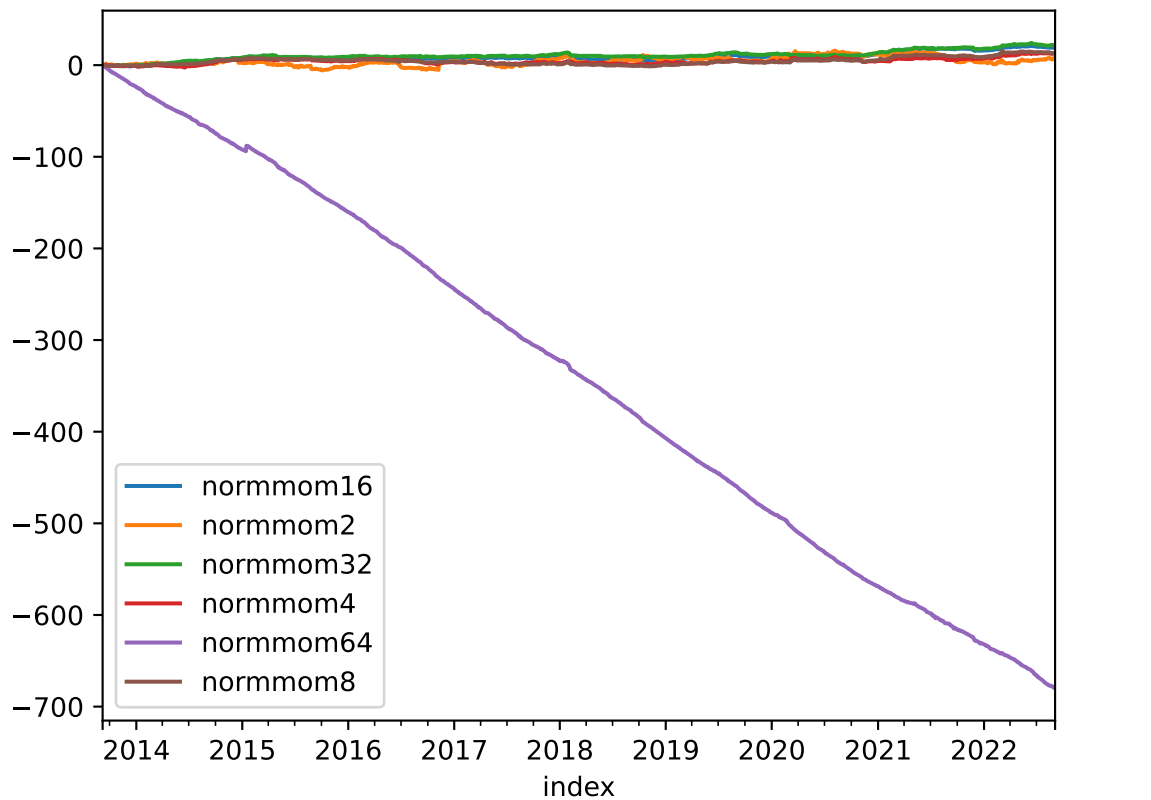
5, 'breakout160': 5.897, 'breakout20': 4.05, 'breakout320': -81.289, 'breakout40': 4.05, 'breakout80': 6.182, 'breakout20': 7.454, 'breakout320': 7.925, 'breakout40': 7.925, 'breakout80': 7.925, 'breakout160': 0.95, 'breakout20': 0.54, 'breakout320': -10.26, 'breakout40': 0.54, 'breakout80': 0.54



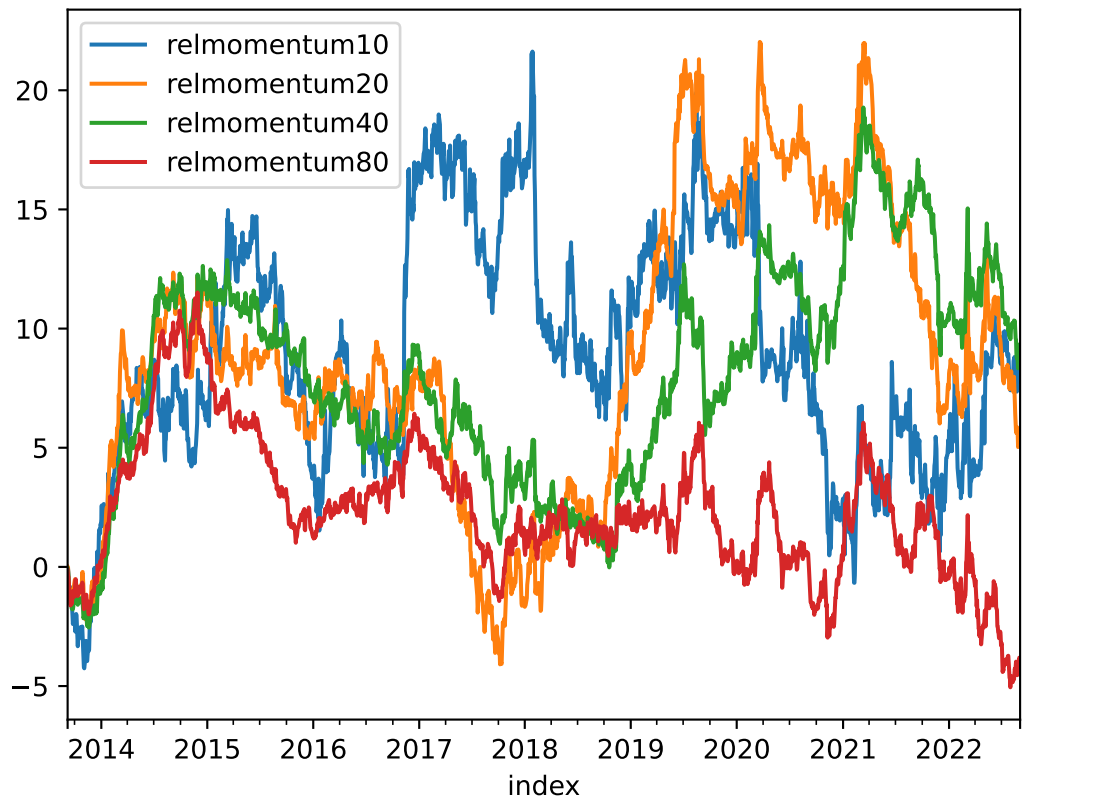
'momentum16': 5.073, 'momentum32': 5.394, 'momentum4': 4.137, 'momentum64': -95.16', 'momentum32': 6.465, 'momentum4': 9.213, 'momentum64': 8.10, 'momentum16': 0.75, 'momentum32': 0.83, 'momentum4': 0.45, 'momentum64': -11.8



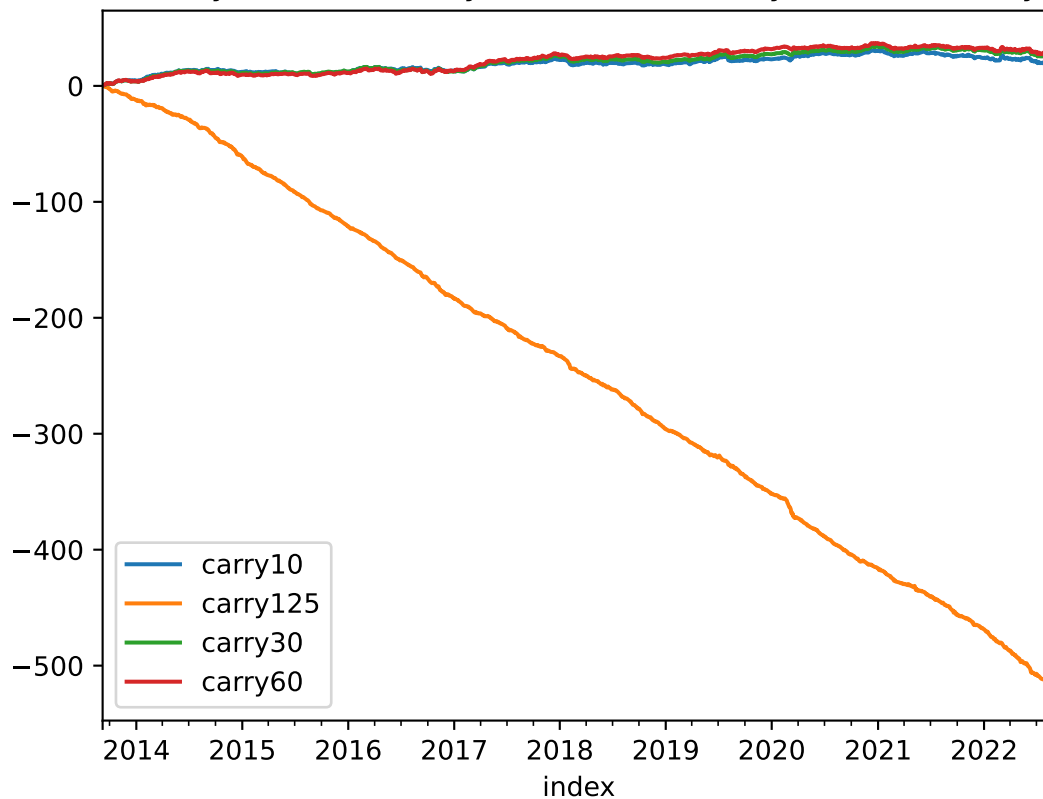
9, 'normmom2': 0.898, 'normmom32': 2.406, 'normmom4': 1.406, 'normmom64': 0.898, 'normmom128': 0.898, 'normmom256': 0.898, 'normmom512': 0.898, 'normmom1024': 0.898, 'normmom2048': 0.898, 'normmom4096': 0.898, 'normmom8192': 0.898, 'normmom16384': 0.898, 'normmom32768': 0.898, 'normmom65536': 0.898, 'normmom131072': 0.898, 'normmom262144': 0.898, 'normmom524288': 0.898, 'normmom1048576': 0.898, 'normmom2097152': 0.898, 'normmom4194304': 0.898, 'normmom8388608': 0.898, 'normmom16777216': 0.898, 'normmom33554432': 0.898, 'normmom67108864': 0.898, 'normmom134217728': 0.898, 'normmom268435456': 0.898, 'normmom536870912': 0.898, 'normmom1073741824': 0.898, 'normmom2147483648': 0.898, 'normmom4294967296': 0.898, 'normmom8589934592': 0.898, 'normmom17179869184': 0.898, 'normmom34359738368': 0.898, 'normmom68719476736': 0.898, 'normmom137438953472': 0.898, 'normmom274877906944': 0.898, 'normmom549755813888': 0.898, 'normmom1099511627776': 0.898, 'normmom2199023255552': 0.898, 'normmom4398046511104': 0.898, 'normmom8796093022208': 0.898, 'normmom17592186044416': 0.898, 'normmom35184372088832': 0.898, 'normmom70368744177664': 0.898, 'normmom140737488355328': 0.898, 'normmom281474976710656': 0.898, 'normmom562949953421312': 0.898, 'normmom1125899906842624': 0.898, 'normmom2251799813685248': 0.898, 'normmom4503599627370496': 0.898, 'normmom9007199254740992': 0.898, 'normmom18014398509481984': 0.898, 'normmom36028797018963968': 0.898, 'normmom72057594037927936': 0.898, 'normmom144115188075855872': 0.898, 'normmom288230376151711744': 0.898, 'normmom576460752303423488': 0.898, 'normmom1152921504606846976': 0.898, 'normmom2305843009213693952': 0.898, 'normmom4611686018427387904': 0.898, 'normmom9223372036854775808': 0.898, 'normmom18446744073709551616': 0.898, 'normmom36893488147419103232': 0.898, 'normmom73786976294838206464': 0.898, 'normmom147573952589676412928': 0.898, 'normmom295147905179352825856': 0.898, 'normmom590295810358705651712': 0.898, 'normmom1180591620717411303424': 0.898, 'normmom2361183241434822606848': 0.898, 'normmom4722366482869645213696': 0.898, 'normmom9444732965739290427392': 0.898, 'normmom18889465931478580854784': 0.898, 'normmom37778931862957161709568': 0.898, 'normmom75557863725914323419136': 0.898, 'normmom151115727451828646838272': 0.898, 'normmom302231454903657293676544': 0.898, 'normmom604462909807314587353088': 0.898, 'normmom1208925819614629174706176': 0.898, 'normmom2417851639229258349412352': 0.898, 'normmom4835703278458516698824704': 0.898, 'normmom9671406556917033397649408': 0.898, 'normmom19342813113834066795298816': 0.898, 'normmom38685626227668133590597632': 0.898, 'normmom77371252455336267181195264': 0.898, 'normmom154742504910672534362390528': 0.898, 'normmom309485009821345068724781056': 0.898, 'normmom618970019642690137449562112': 0.898, 'normmom1237940039285380274899124224': 0.898, 'normmom2475880078570760549798248448': 0.898, 'normmom4951760157141521099596496896': 0.898, 'normmom9903520314283042199192993792': 0.898, 'normmom19807040628566084398385987584': 0.898, 'normmom39614081257132168796771975168': 0.898, 'normmom79228162514264337593543950336': 0.898, 'normmom158456325028528675187087900672': 0.898, 'normmom316912650057057350374175801344': 0.898, 'normmom633825300114114700748351602688': 0.898, 'normmom1267650600228229401496703205376': 0.898, 'normmom2535301200456458802993406410752': 0.898, 'normmom5070602400912917605986812821504': 0.898, 'normmom10141204801825835211973625643008': 0.898, 'normmom20282409603651670423947251286016': 0.898, 'normmom40564819207303340847894502572032': 0.898, 'normmom81129638414606681695789005144064': 0.898, 'normmom162259276829213363391578010288128': 0.898, 'normmom324518553658426726783156020576256': 0.898, 'normmom649037107316853453566312041152512': 0.898, 'normmom1298074214633706907132624082305024': 0.898, 'normmom2596148429267413814265248164610048': 0.898, 'normmom5192296858534827628530496329220096': 0.898, 'normmom10384593717069655257060992658440192': 0.898, 'normmom20769187434139310514121985316880384': 0.898, 'normmom41538374868278621028243970633760768': 0.898, 'normmom83076749736557242056487941267521536': 0.898, 'normmom166153499473114484112975882535043072': 0.898, 'normmom332306998946228968225951765070086144': 0.898, 'normmom664613997892457936451903530140172288': 0.898, 'normmom1329227995784915872903807060280344576': 0.898, 'normmom2658455991569831745807614120560689152': 0.898, 'normmom5316911983139663491615228241121378304': 0.898, 'normmom10633823966279326983230456482242756608': 0.898, 'normmom21267647932558653966460912964485513216': 0.898, 'normmom42535295865117307932921825928971026432': 0.898, 'normmom85070591730234615865843651857942052864': 0.898, 'normmom170141183460469231731687303715884105728': 0.898, 'normmom340282366920938463463374607431768211456': 0.898, 'normmom680564733841876926926749214863536422912': 0.898, 'normmom1361129467683753853853498429727072845824': 0.898, 'normmom2722258935367507707706996859454145691648': 0.898, 'normmom5444



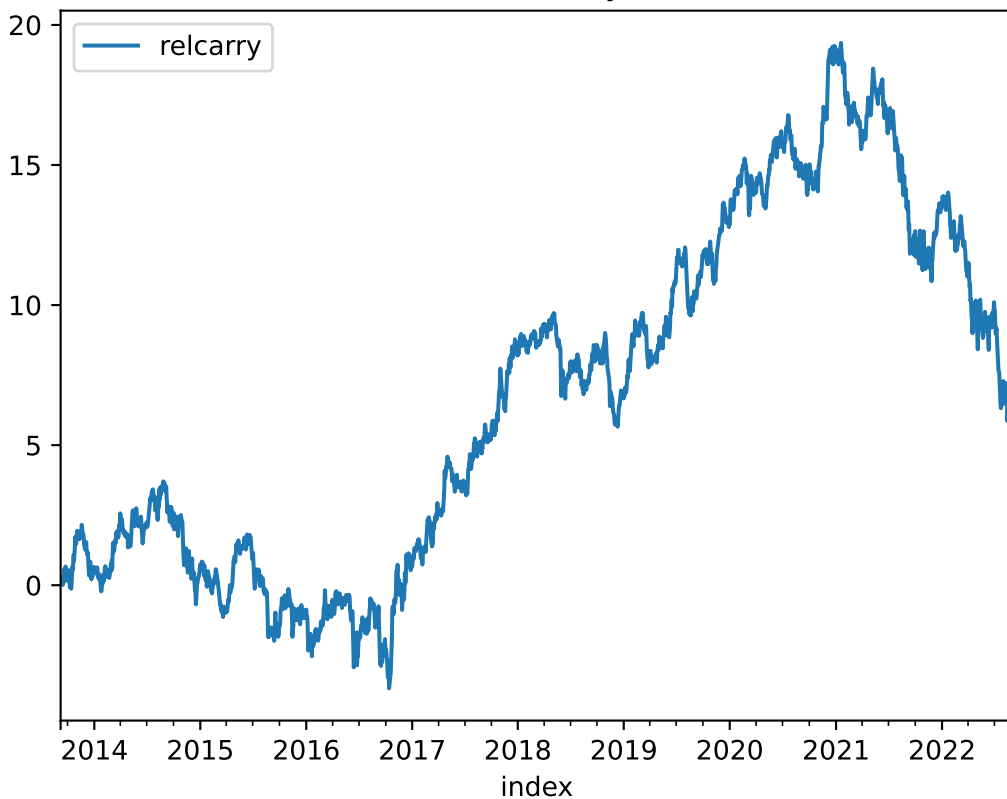
momentum10': 0.871, 'relmomentum20': 0.62, 'relmomentum40': 0.997, 'relmomentum80': 0.997
momentum10': 8.841, 'relmomentum20': 5.893, 'relmomentum40': 4.748, 'relmomentum80': 4.748
momentum10': 0.1, 'relmomentum20': 0.11, 'relmomentum40': 0.21, 'relmomentum80': 0.21



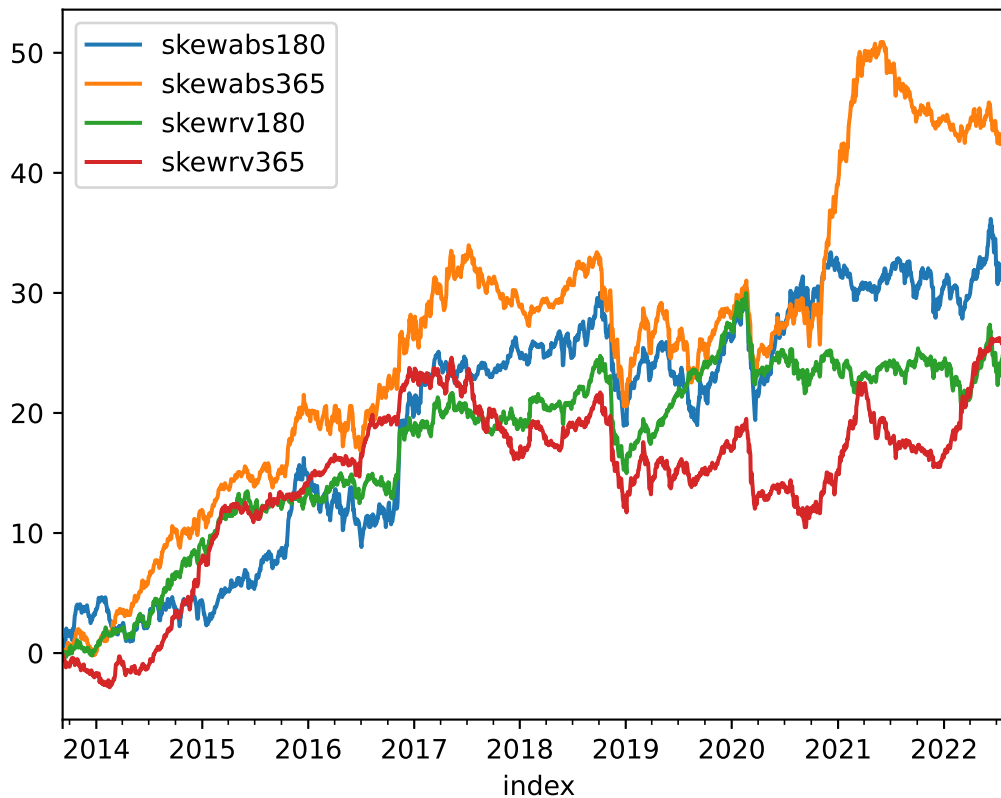
ann. mean {'carry10': 2.108, 'carry125': -56.67, 'carry30': 2.778, 'carry60': 3.0
ann. std {'carry10': 4.279, 'carry125': 5.364, 'carry30': 4.341, 'carry60': 4.32
ann. SR {'carry10': 0.49, 'carry125': -10.57, 'carry30': 0.64, 'carry60': 0.7}



ann. mean {'relcarry': 0.718}
ann. std {'relcarry': 3.716}
ann. SR {'relcarry': 0.19}



in {'skewabs180': 3.685, 'skewabs365': 4.799, 'skewrv180': 2.726, 'skewrv365': 3.685}
l {'skewabs180': 5.363, 'skewabs365': 5.372, 'skewrv180': 4.164, 'skewrv365': 4.164}
SR {'skewabs180': 0.69, 'skewabs365': 0.89, 'skewrv180': 0.65, 'skewrv365': 0.89}



ann. mean {'mrinasset160': -1.549, 'mrwrings4': 0.035}
ann. std {'mrinasset160': 4.012, 'mrwrings4': 0.664}
ann. SR {'mrinasset160': -0.39, 'mrwrings4': 0.05}

