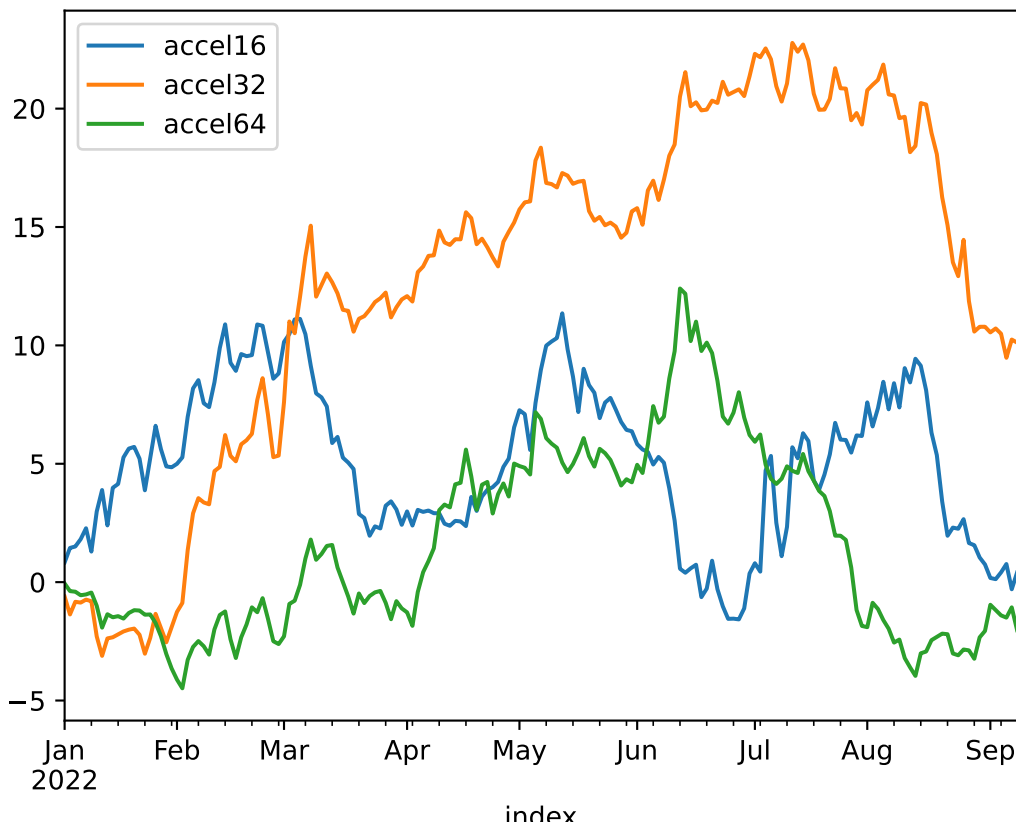
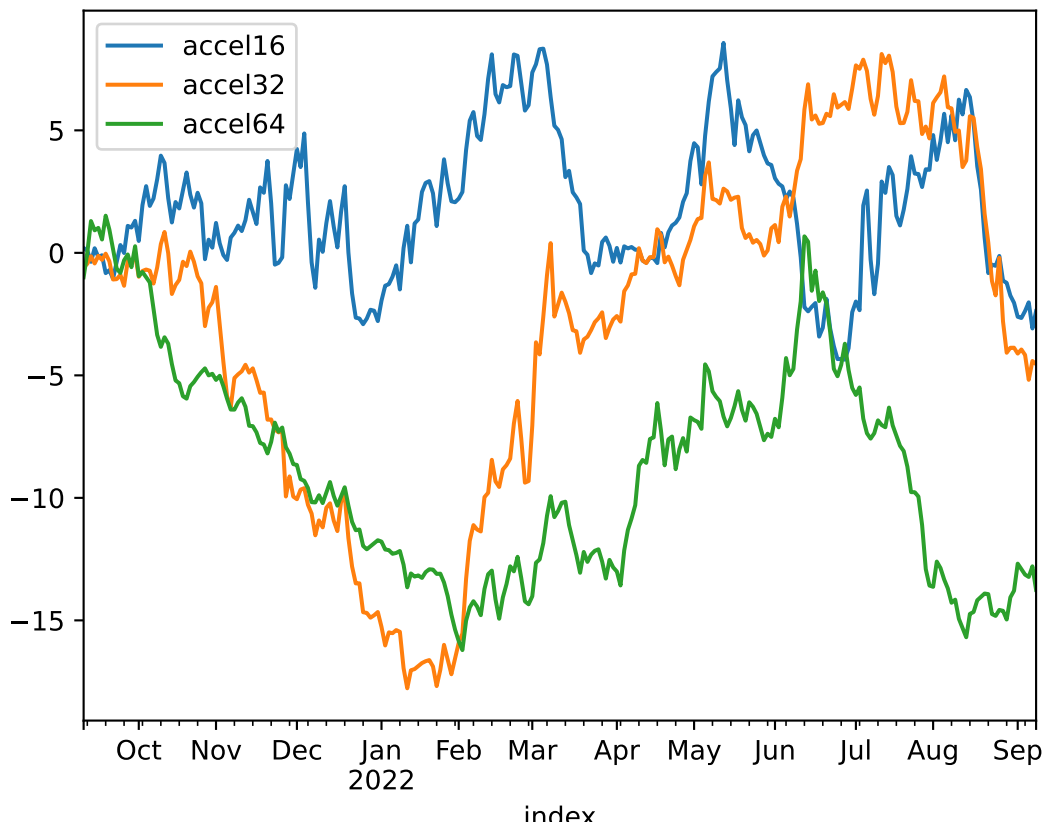


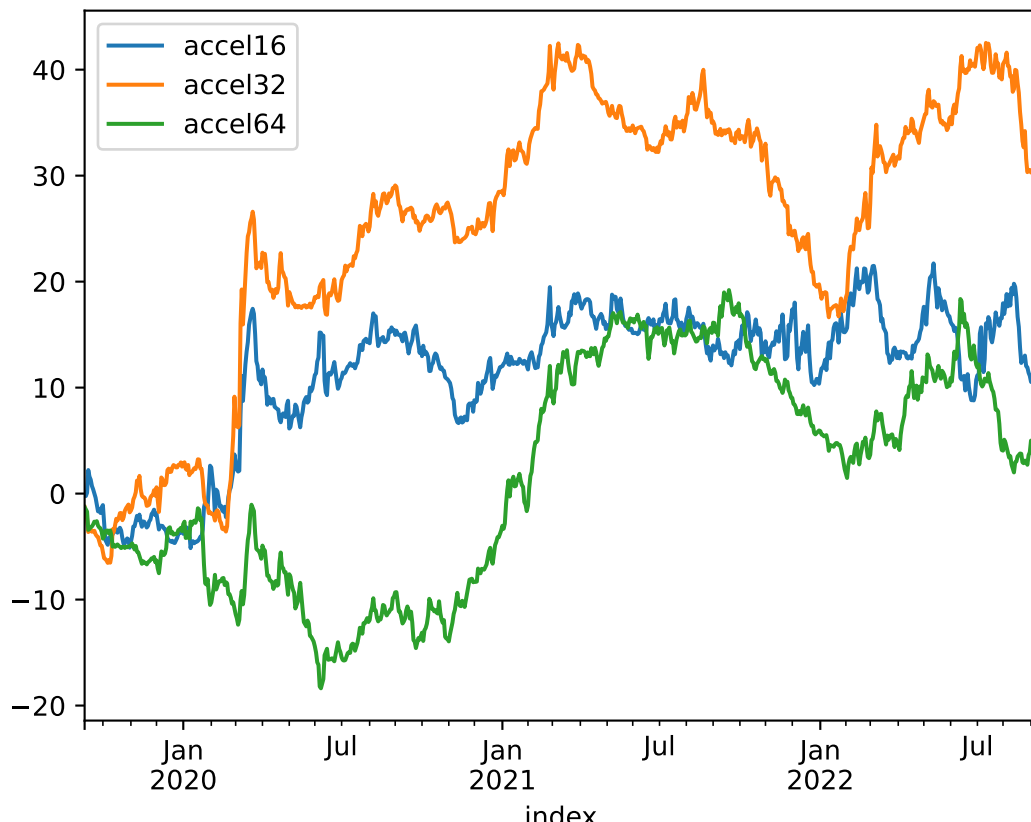
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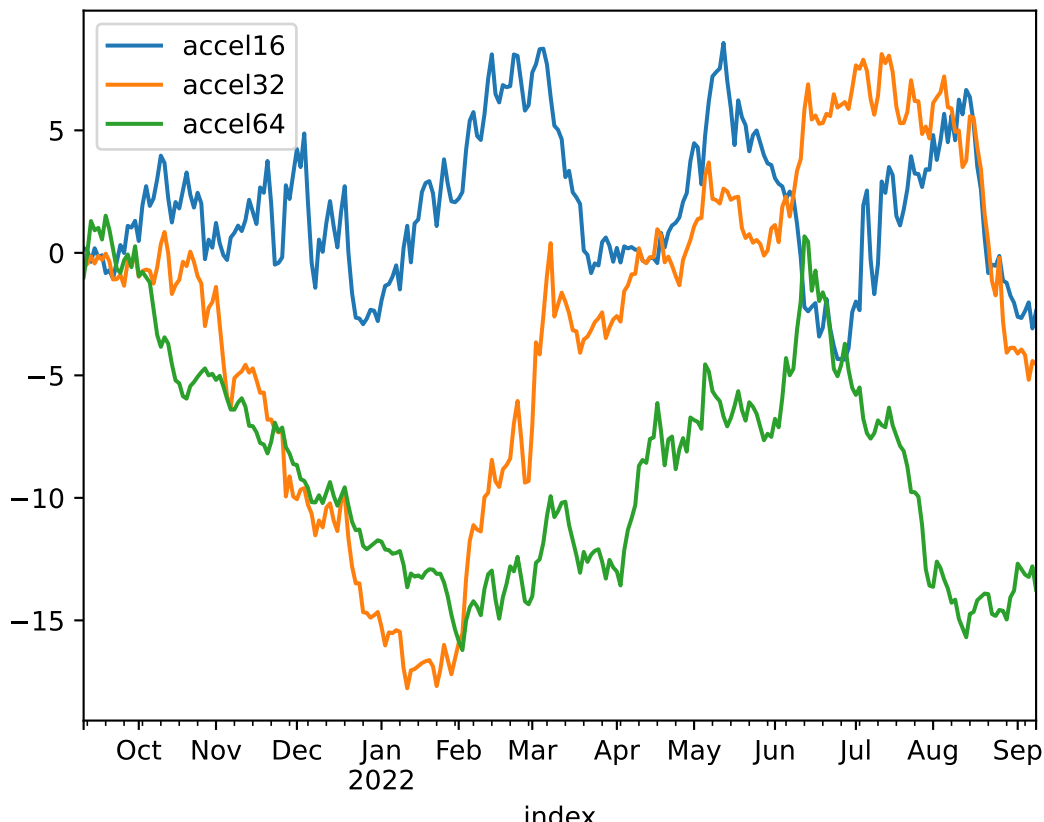
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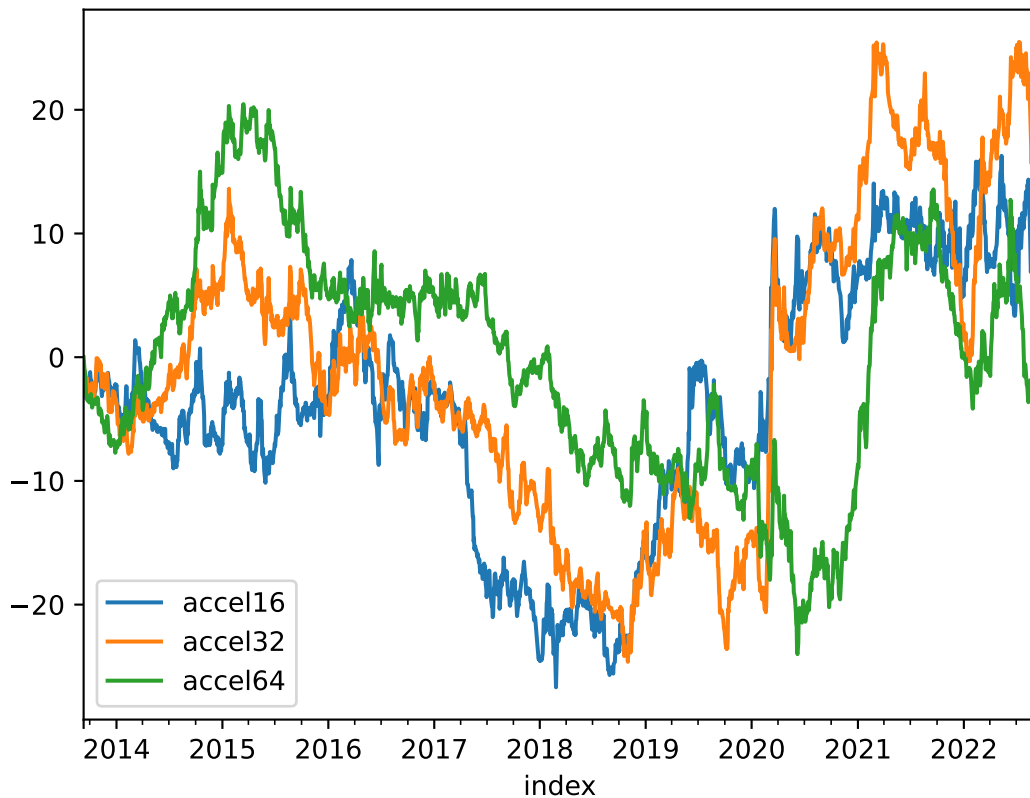
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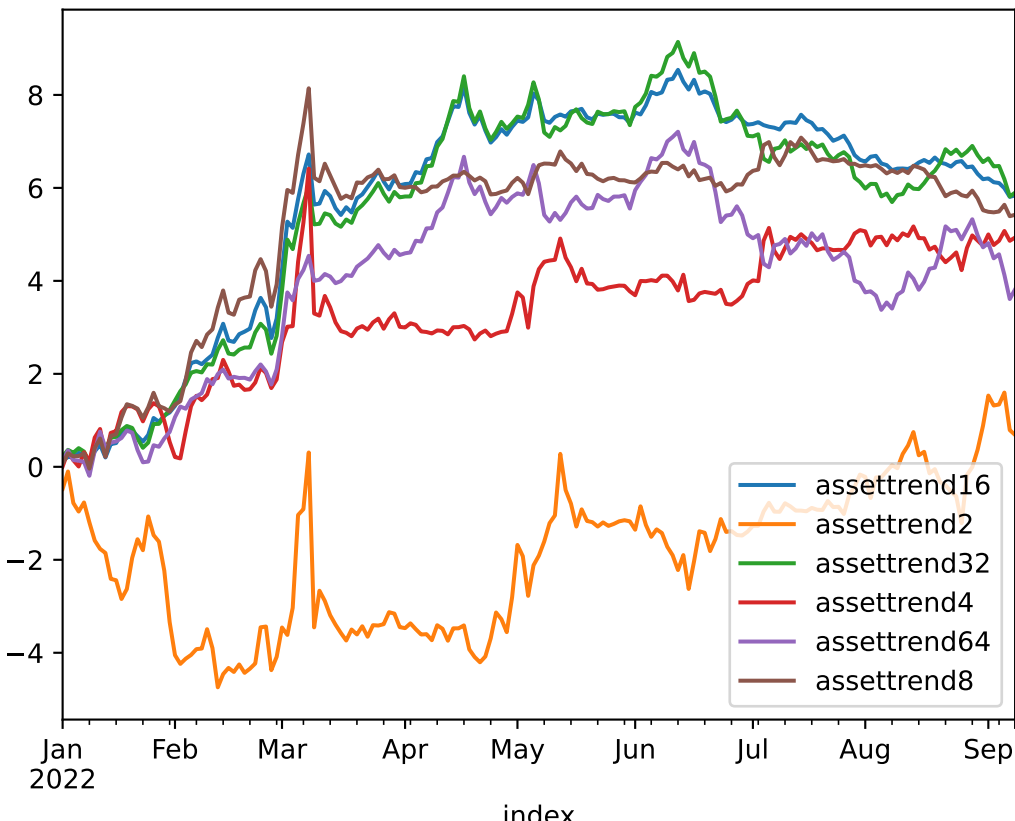
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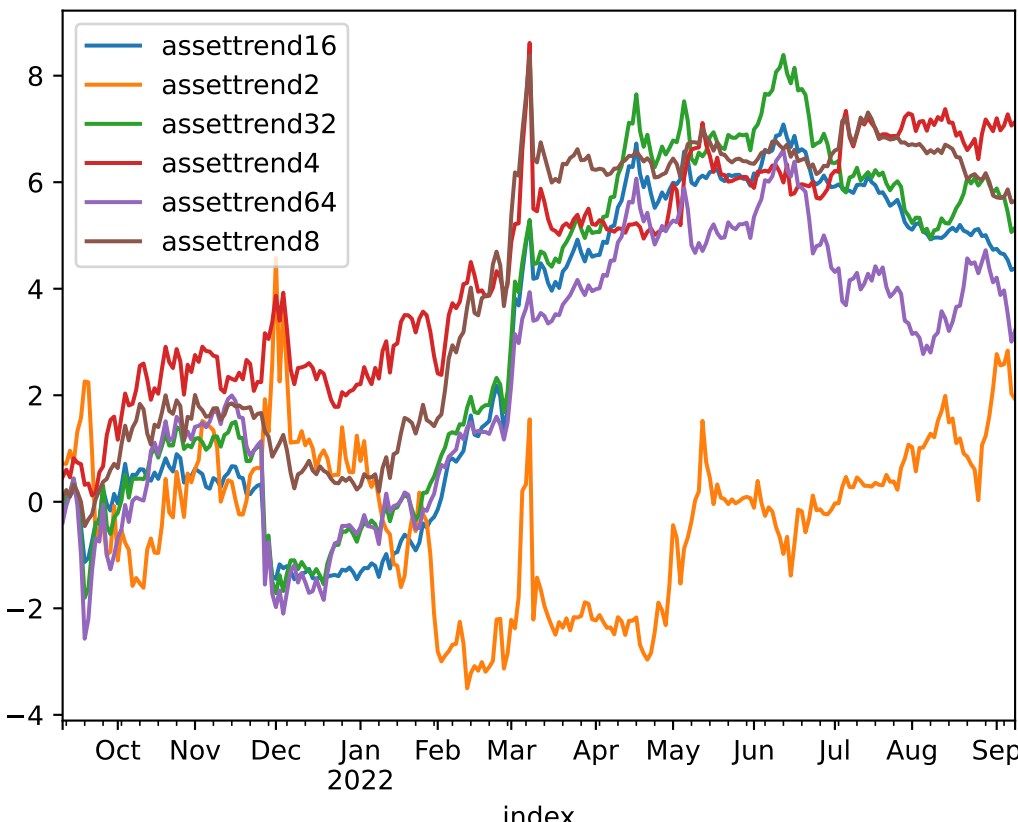
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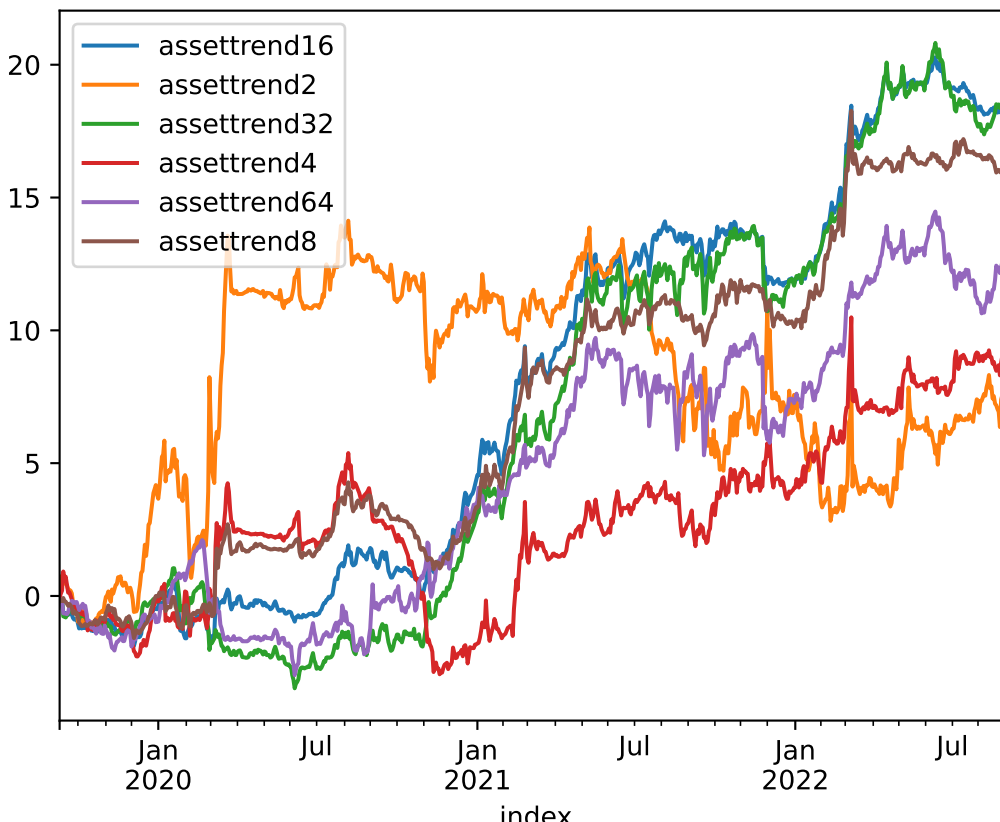
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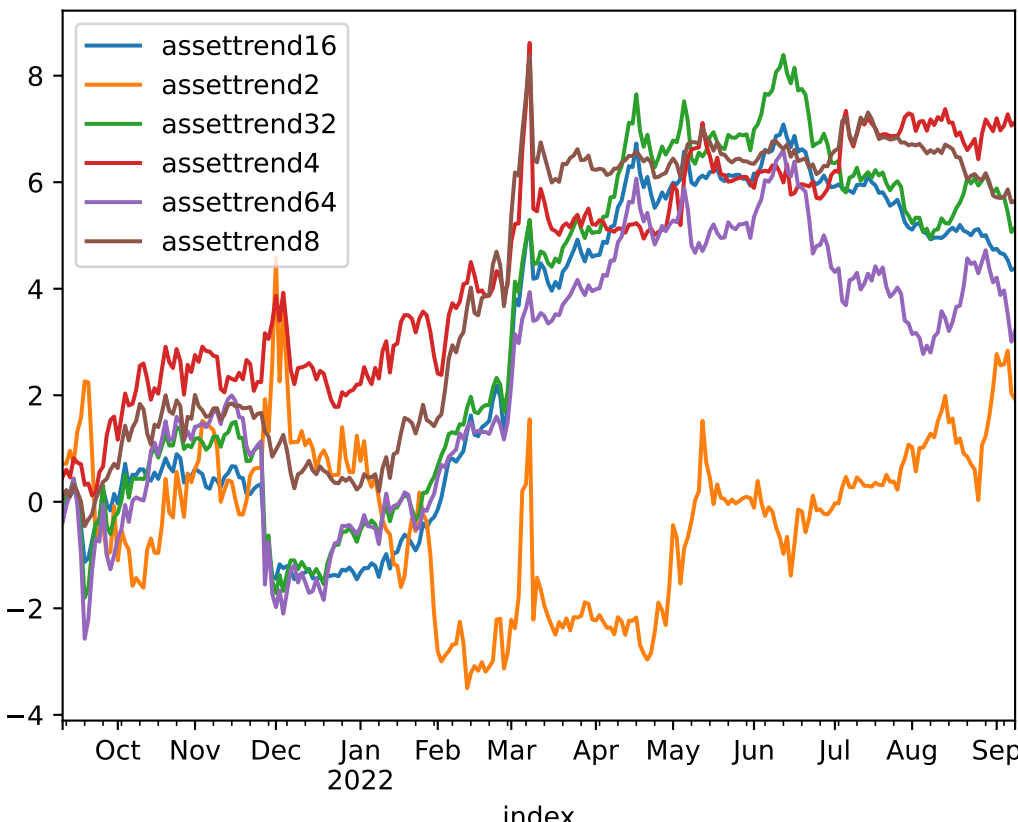
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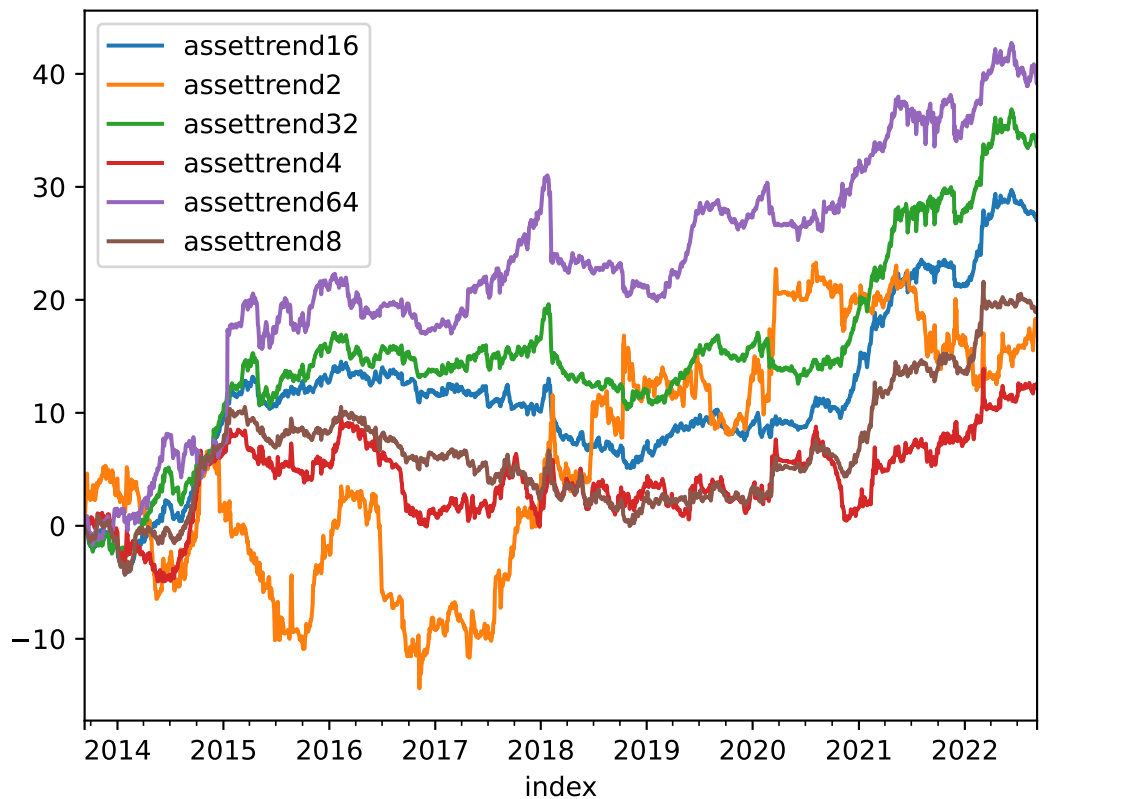
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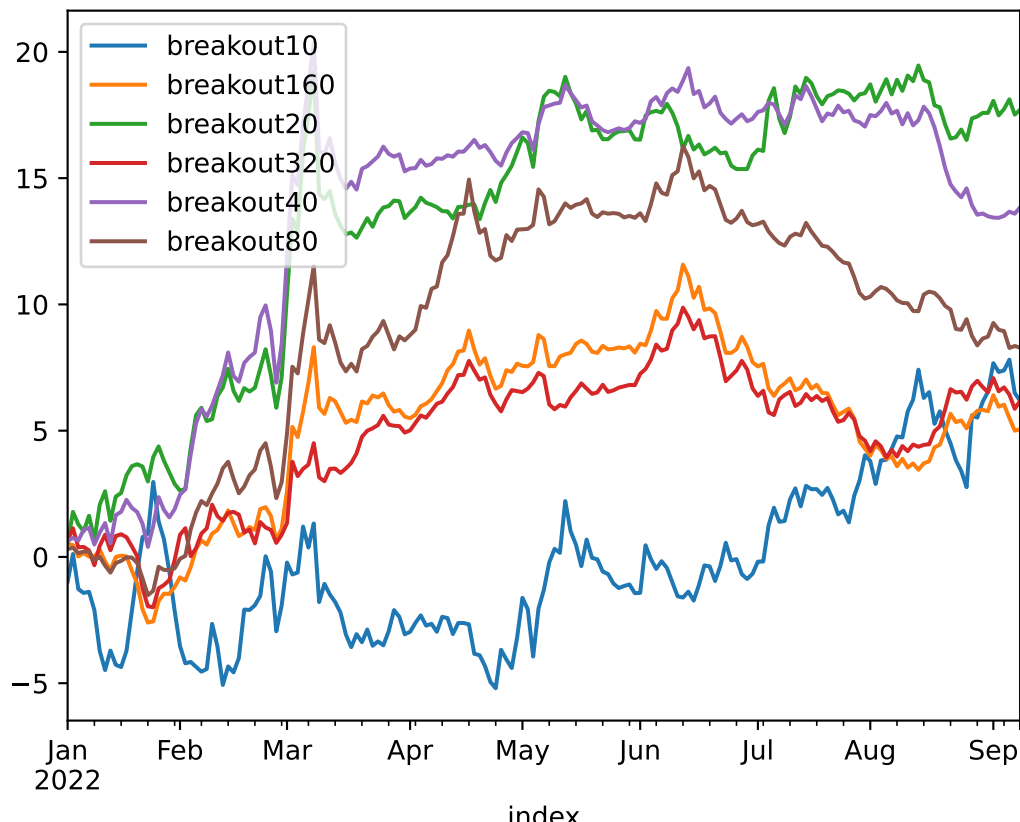
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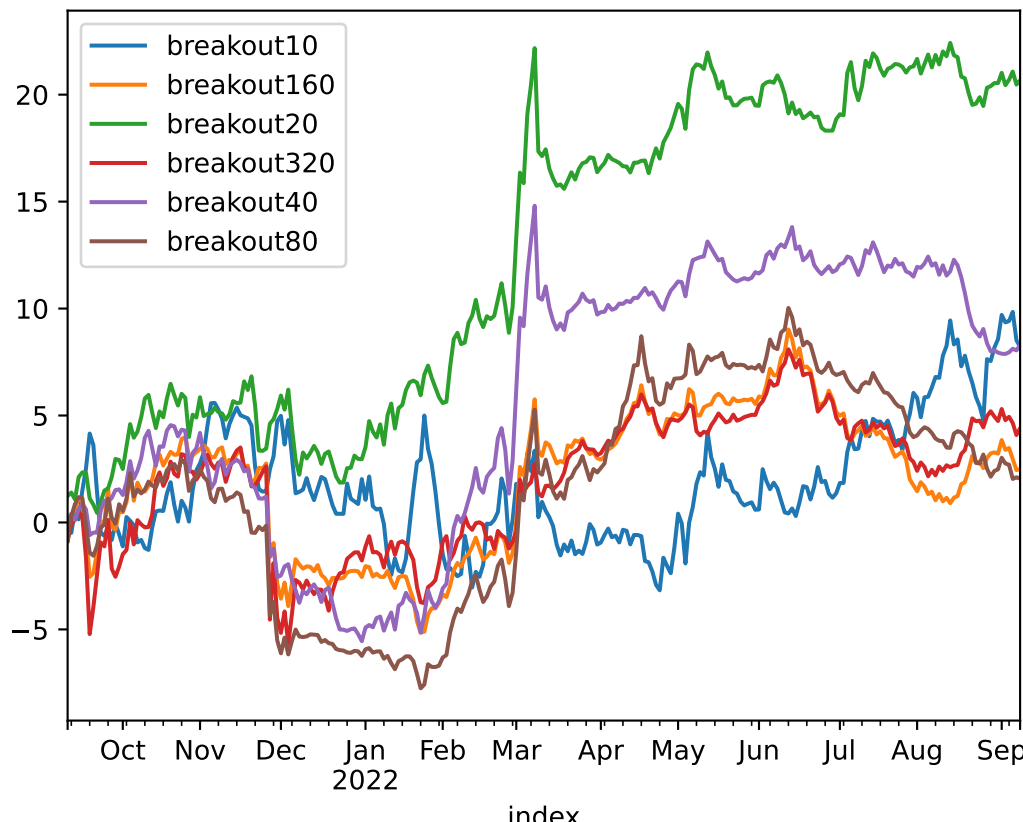
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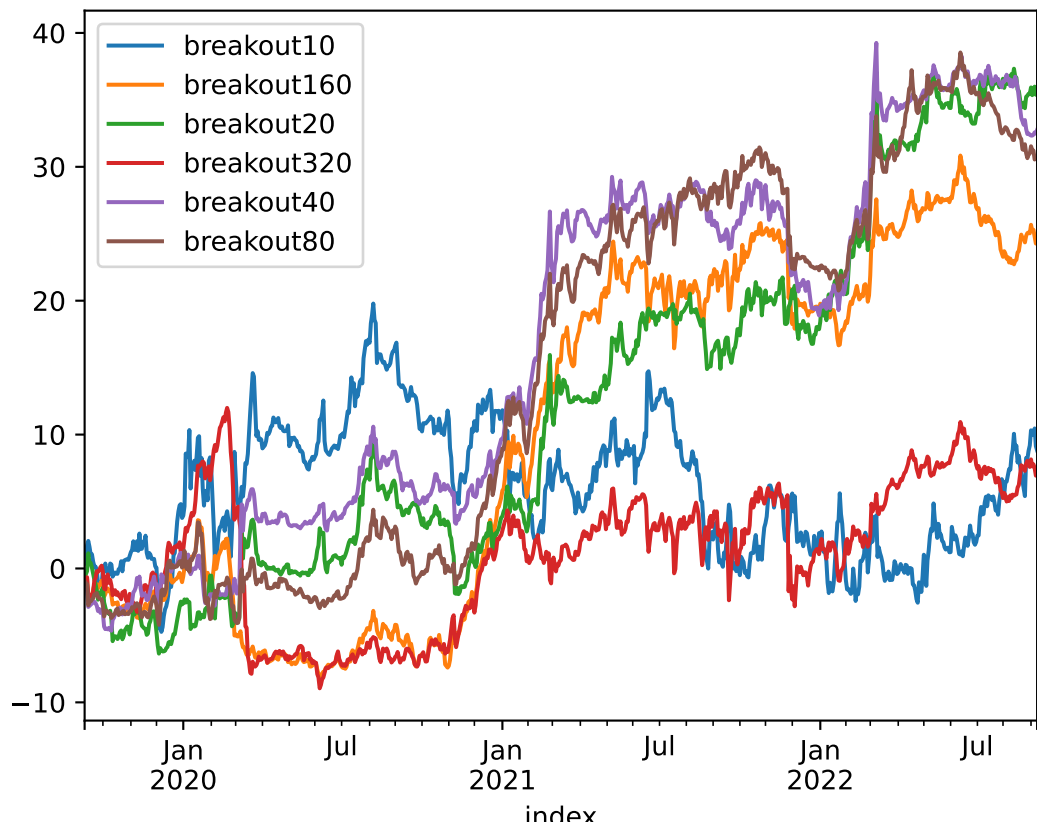
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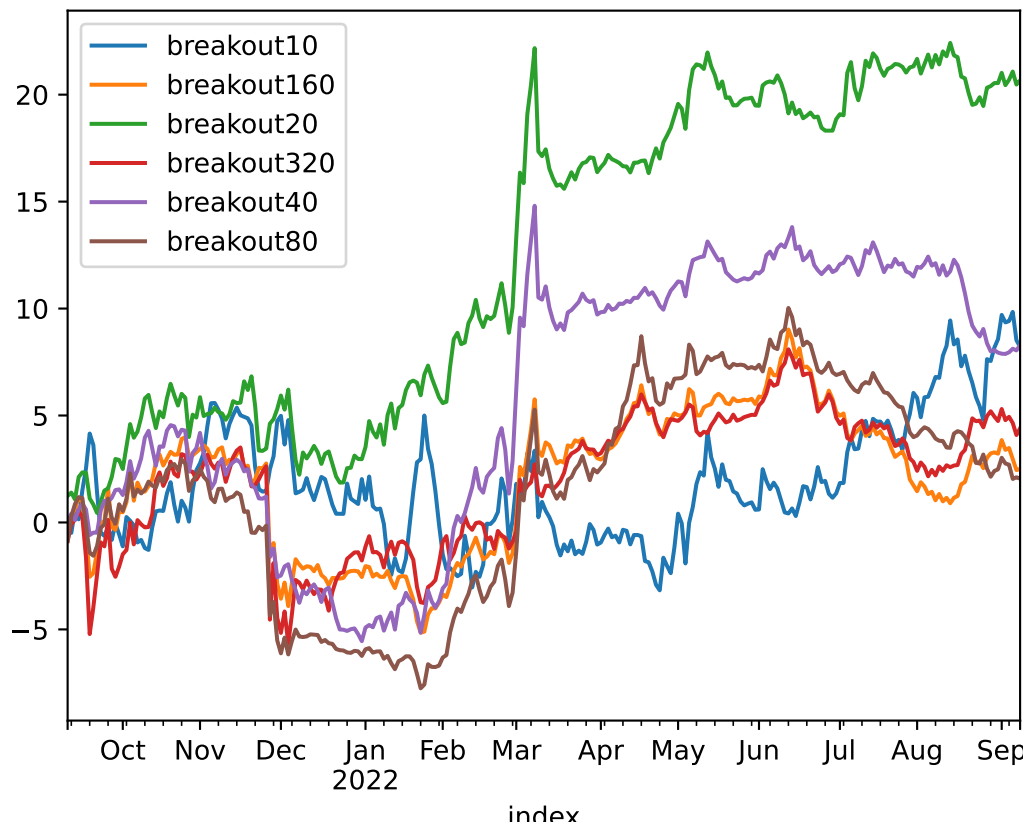
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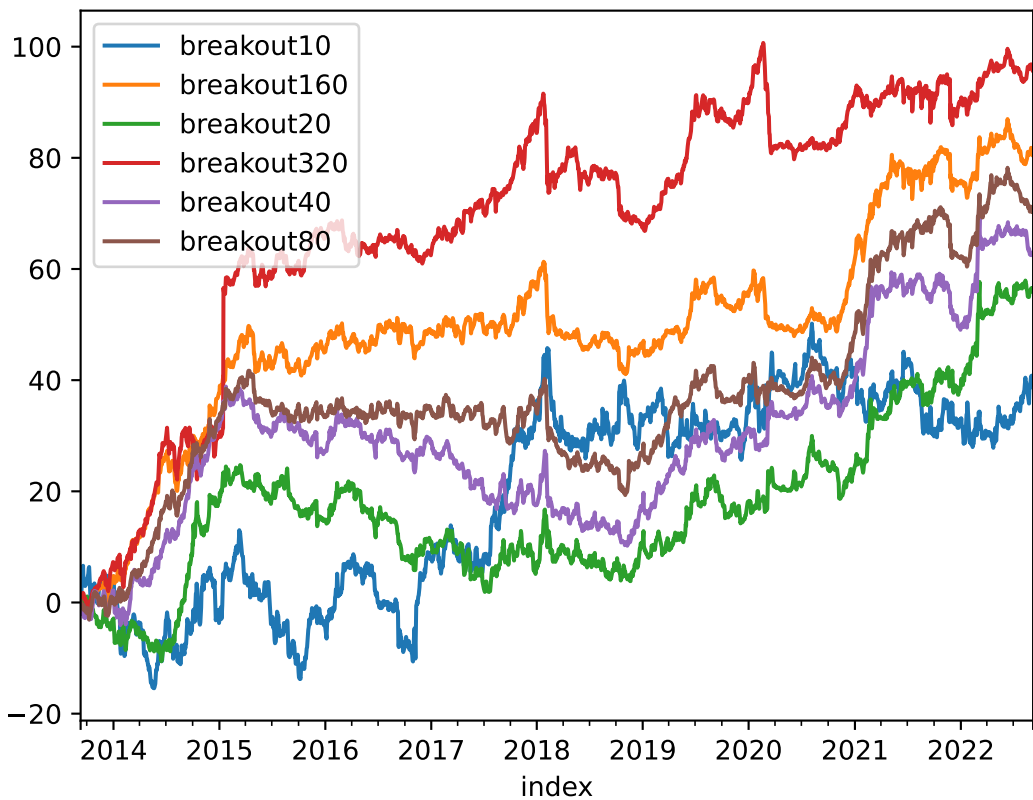
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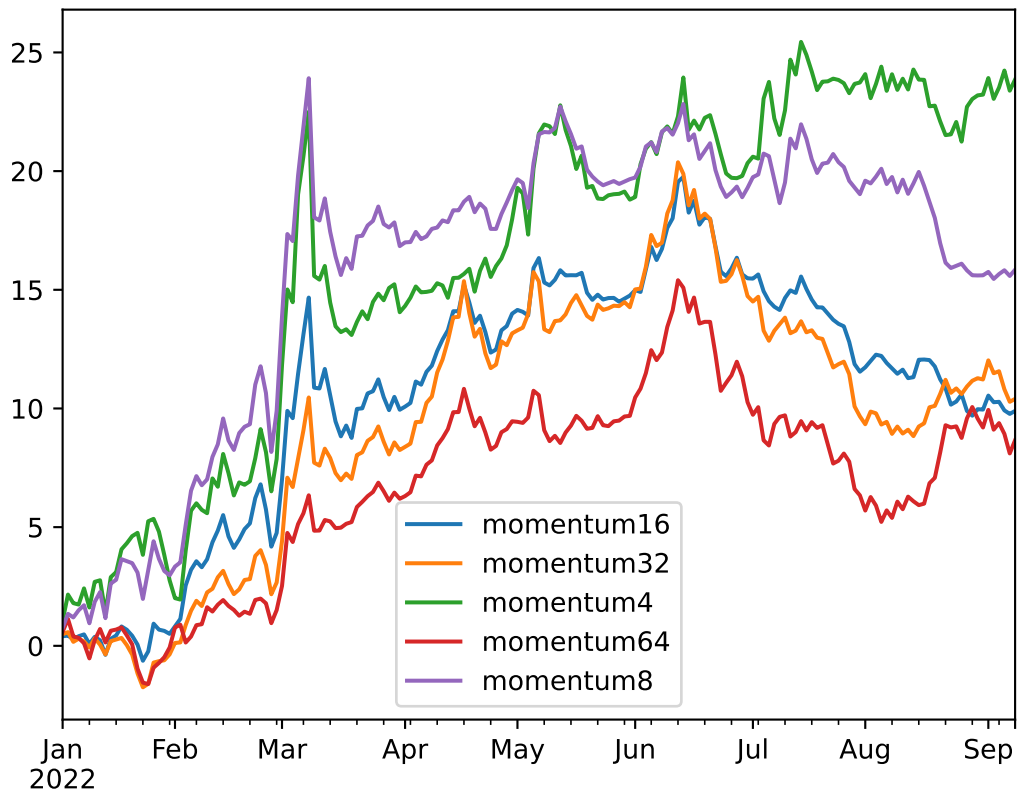
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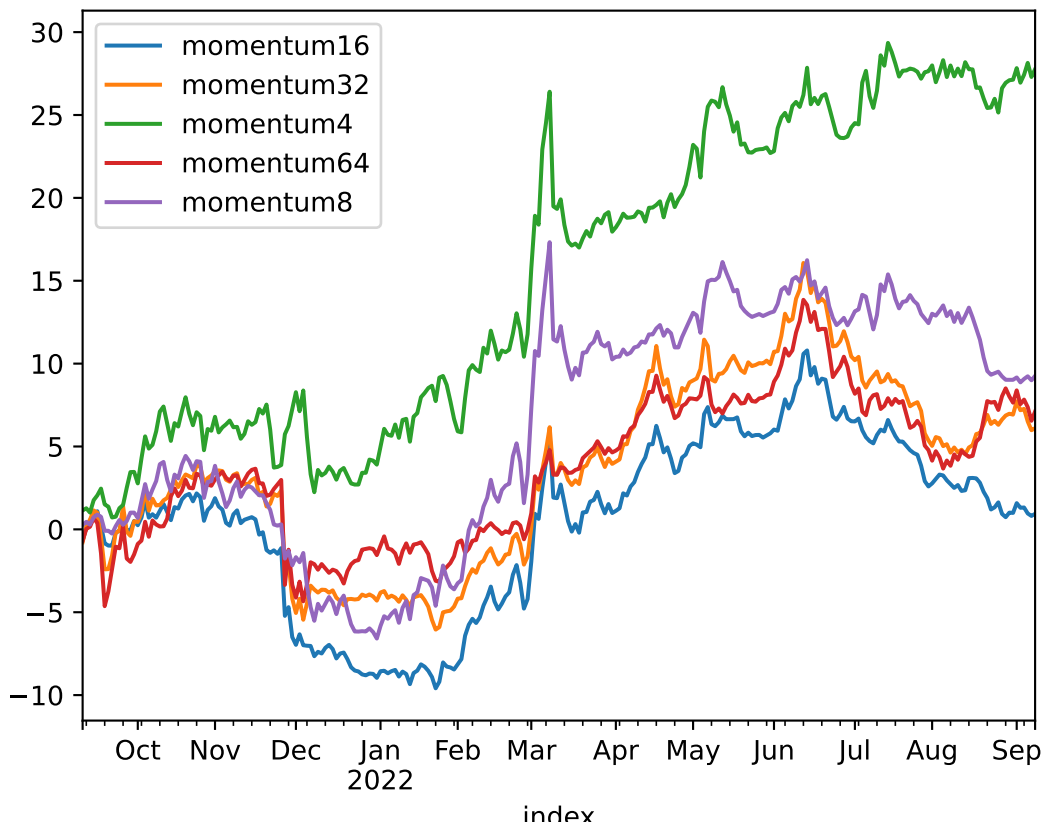


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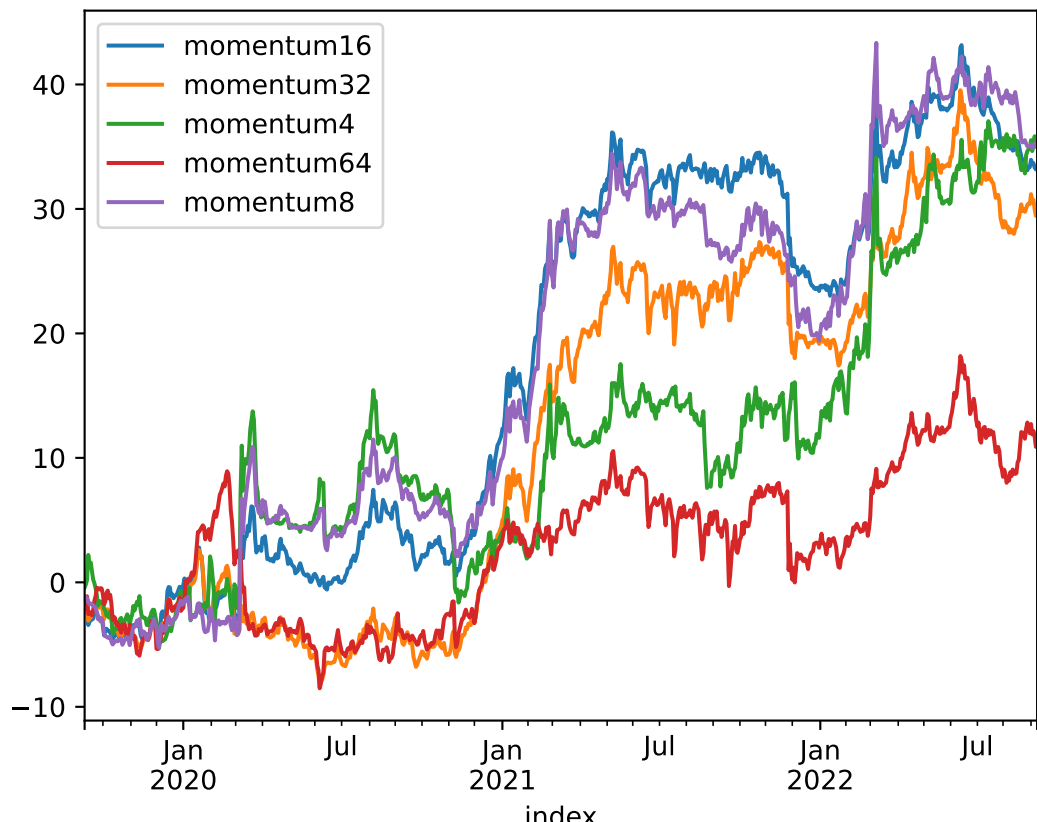


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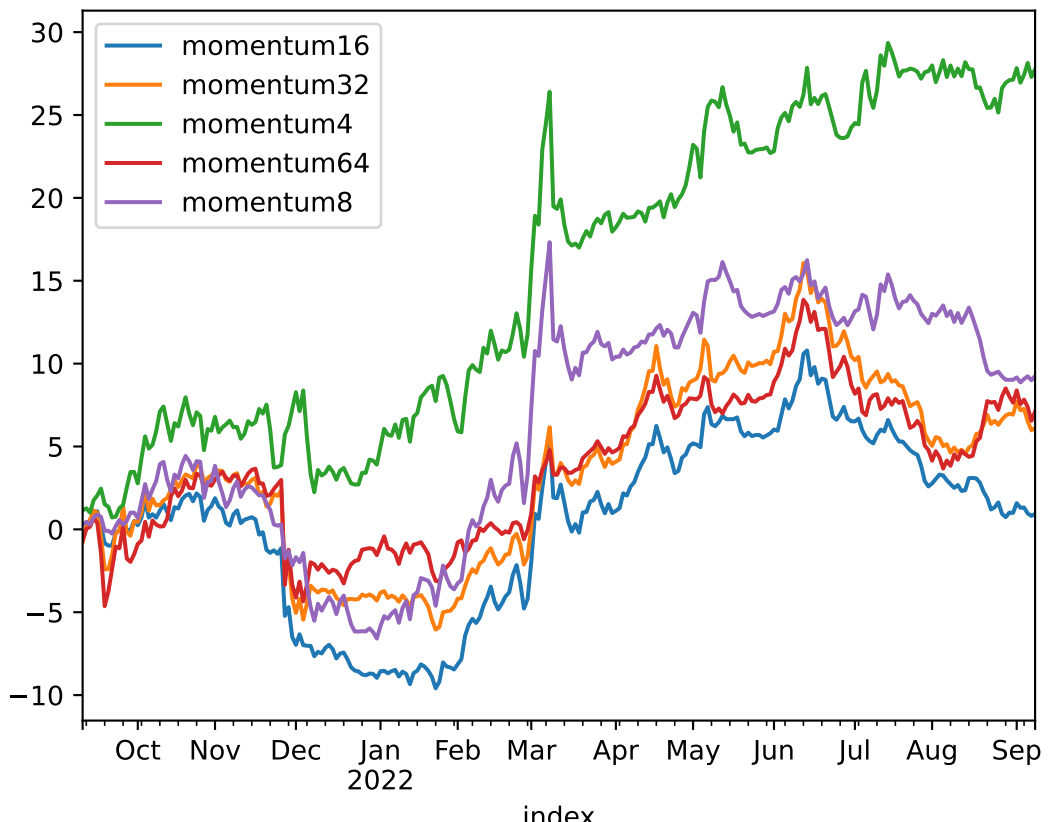
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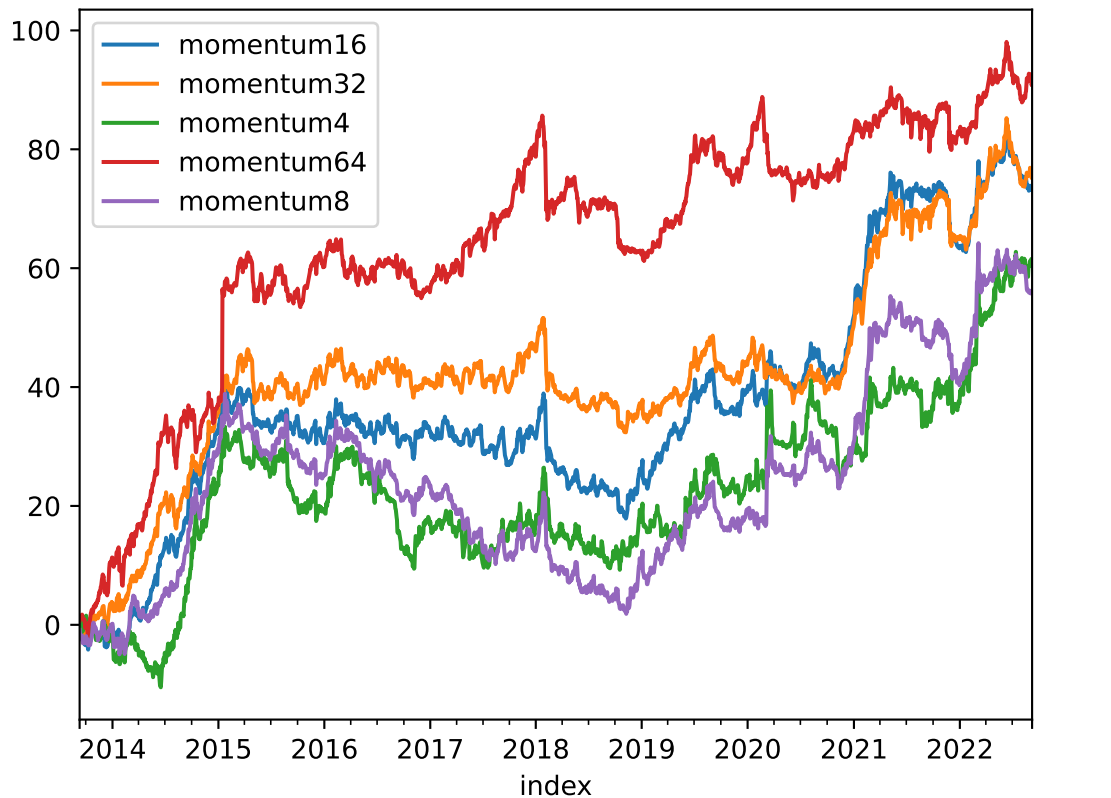
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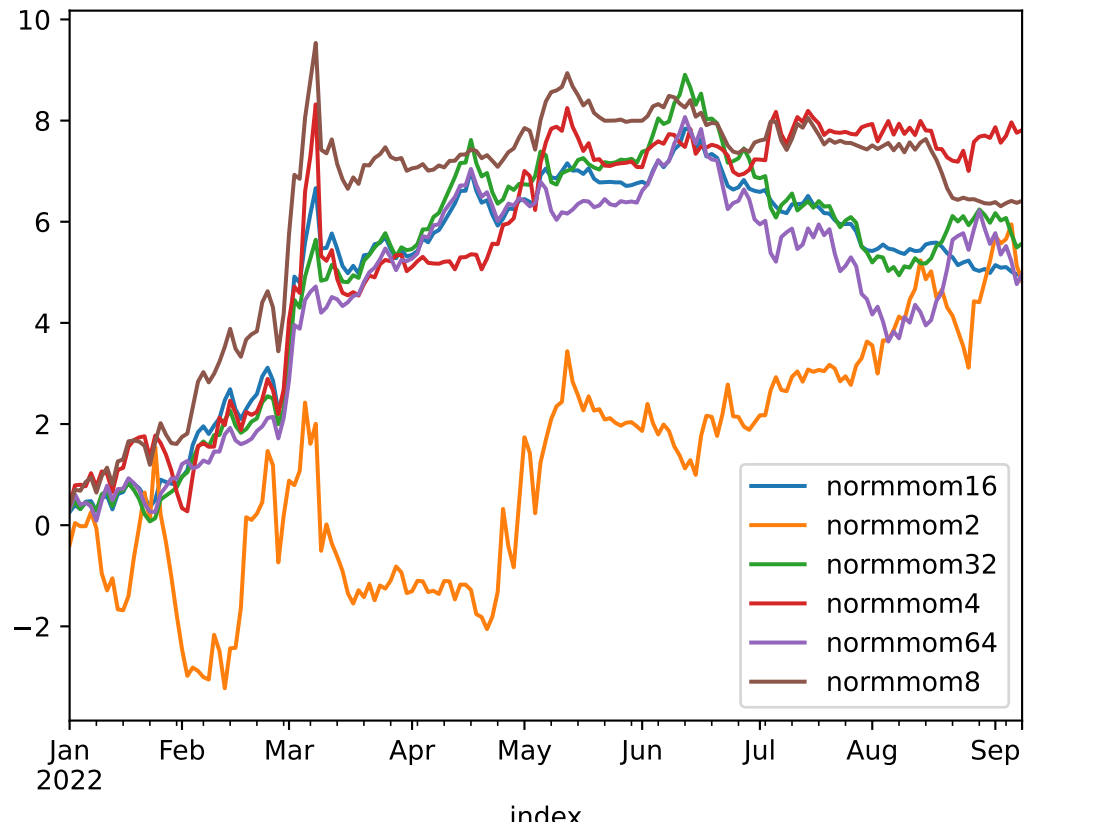
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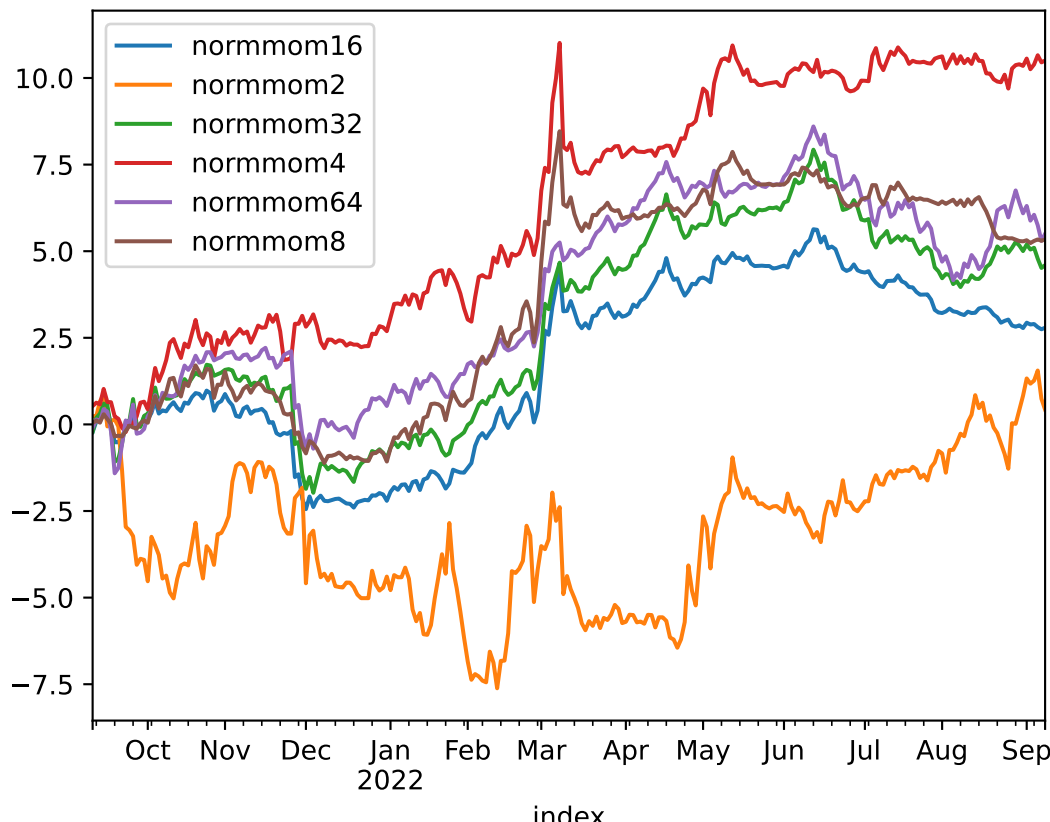
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'momentum16': 9.661, 'momentum32': 9.361, 'momentum4': 13.13, 'momentum64': 11.70
'momentum16': 0.83, 'momentum32': 0.88, 'momentum4': 0.51, 'momentum64': 0.85



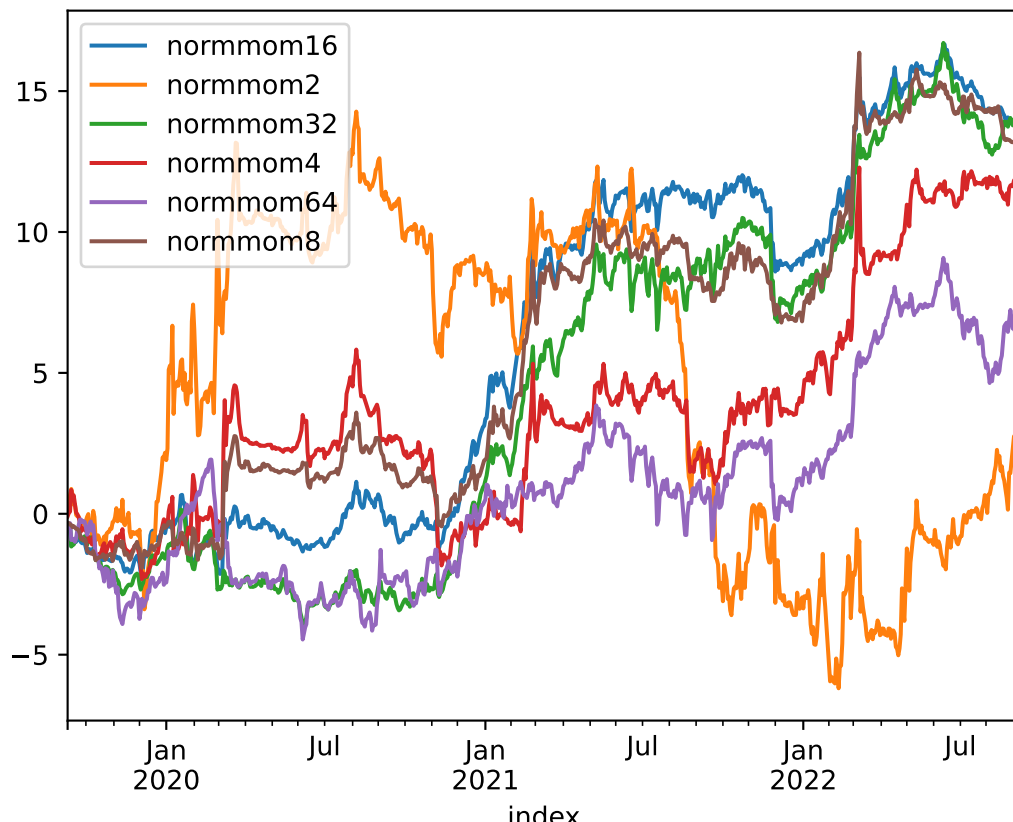
6, 'normmom2': 6.892, 'normmom32': 7.967, 'normmom4': 11.172, 'normmom6': 15.81, 'normmom2': 8.802, 'normmom32': 4.017, 'normmom4': 6.366, 'normmom6': 1.81, 'normmom2': 0.78, 'normmom32': 1.98, 'normmom4': 1.75, 'normmom6': 1.75



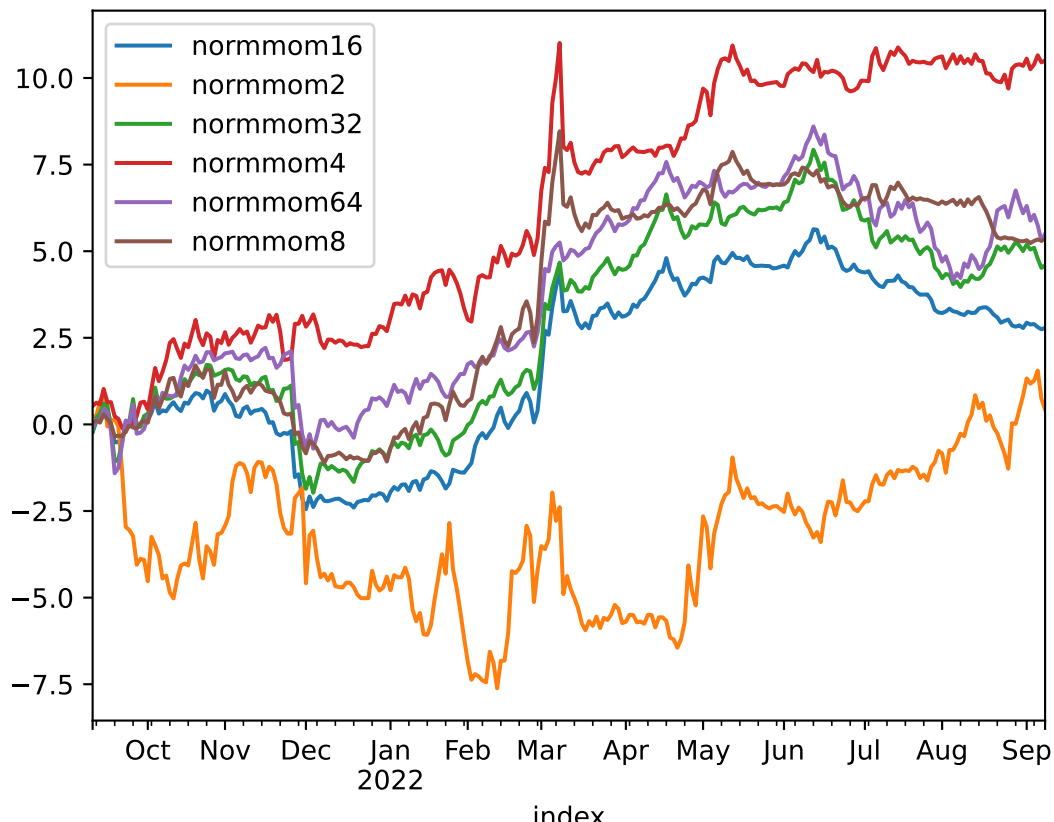
48, 'normmom2': 0.42, 'normmom32': 4.525, 'normmom4': 10.342, 'normmom64': 9.112, 'normmom8': 0.69, 'normmom2': 0.05, 'normmom32': 0.99, 'normmom4': 1.74, 'normmom64': 9.112, 'normmom8': 0.69



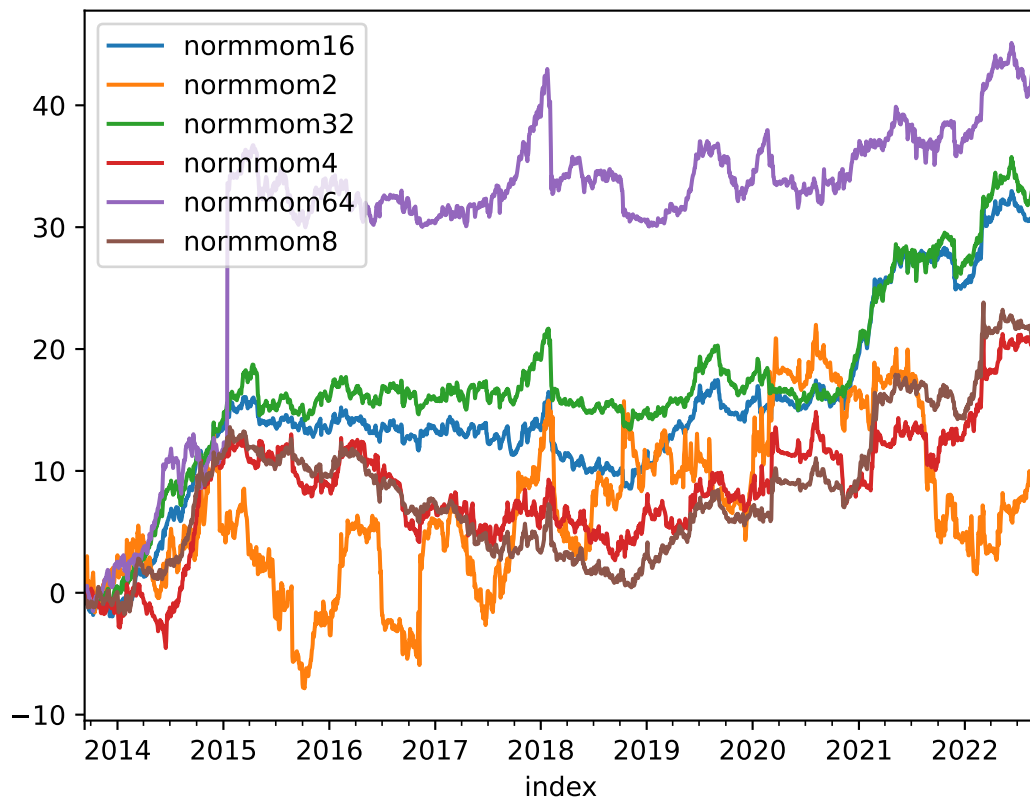
2, 'normmom2': 0.605, 'normmom32': 4.373, 'normmom4': 3.851, 'normmom
'5, 'normmom2': 8.882, 'normmom32': 4.167, 'normmom4': 5.751, 'normmom
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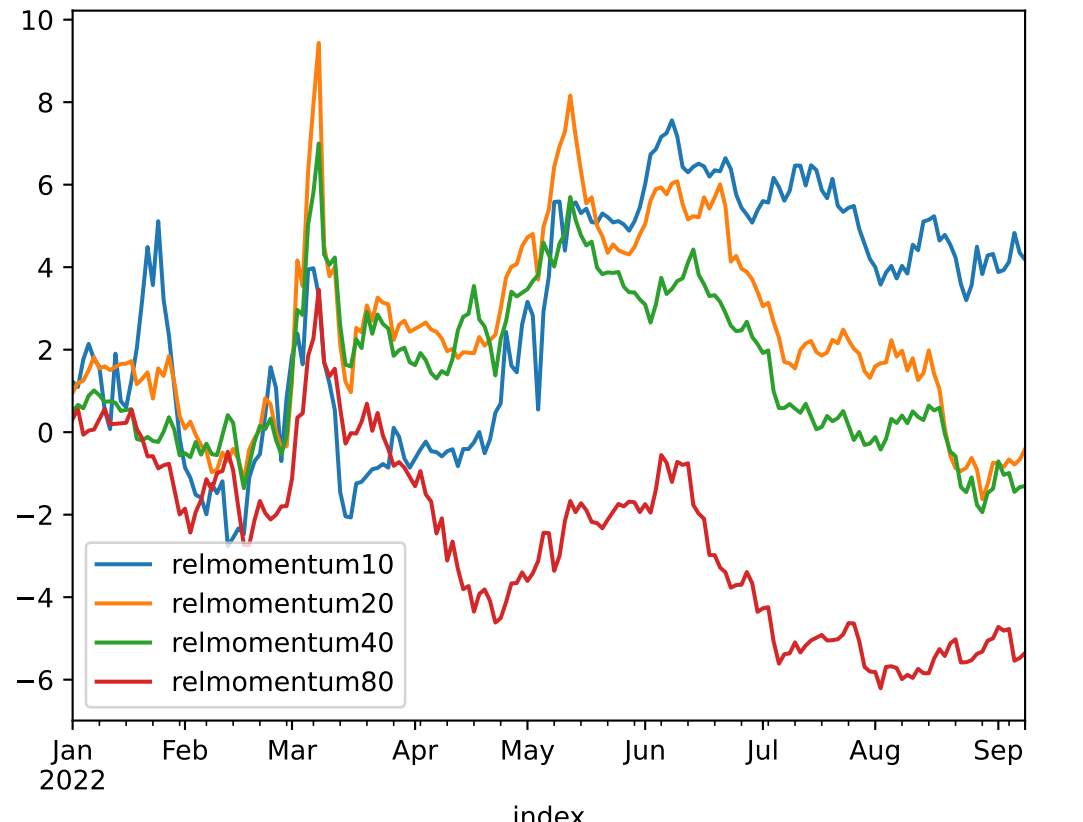
48, 'normmom2': 0.42, 'normmom32': 4.525, 'normmom4': 10.342, 'normmom64': 9.112, 'normmom8': 0.69, 'normmom2': 0.05, 'normmom32': 0.99, 'normmom4': 1.74, 'normmom64': 9.112, 'normmom8': 0.69



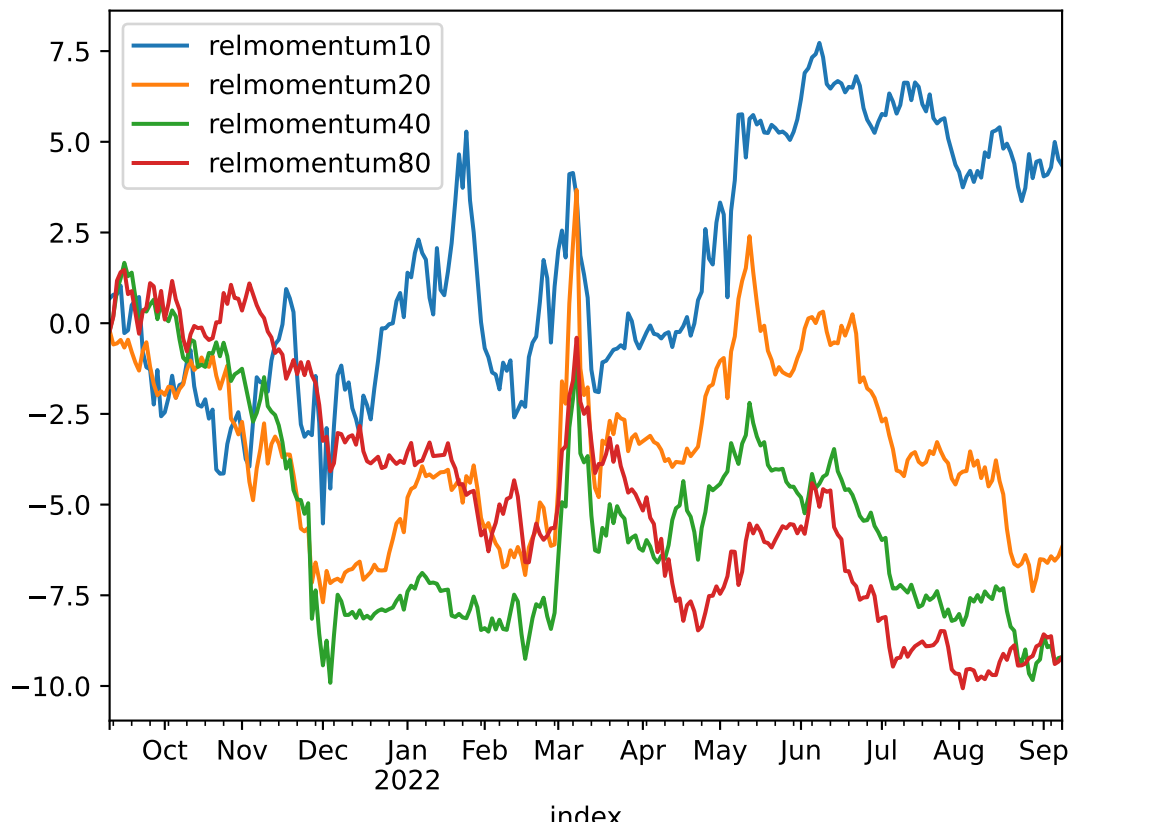
64, 'normmom2': 1.043, 'normmom32': 3.536, 'normmom4': 2.268, 'normmom64': 9.204, 'normmom2': 9.204, 'normmom32': 3.689, 'normmom4': 5.28, 'normmom64': 0.95, 'normmom2': 0.11, 'normmom32': 0.96, 'normmom4': 0.43, 'normmom64': 0.11



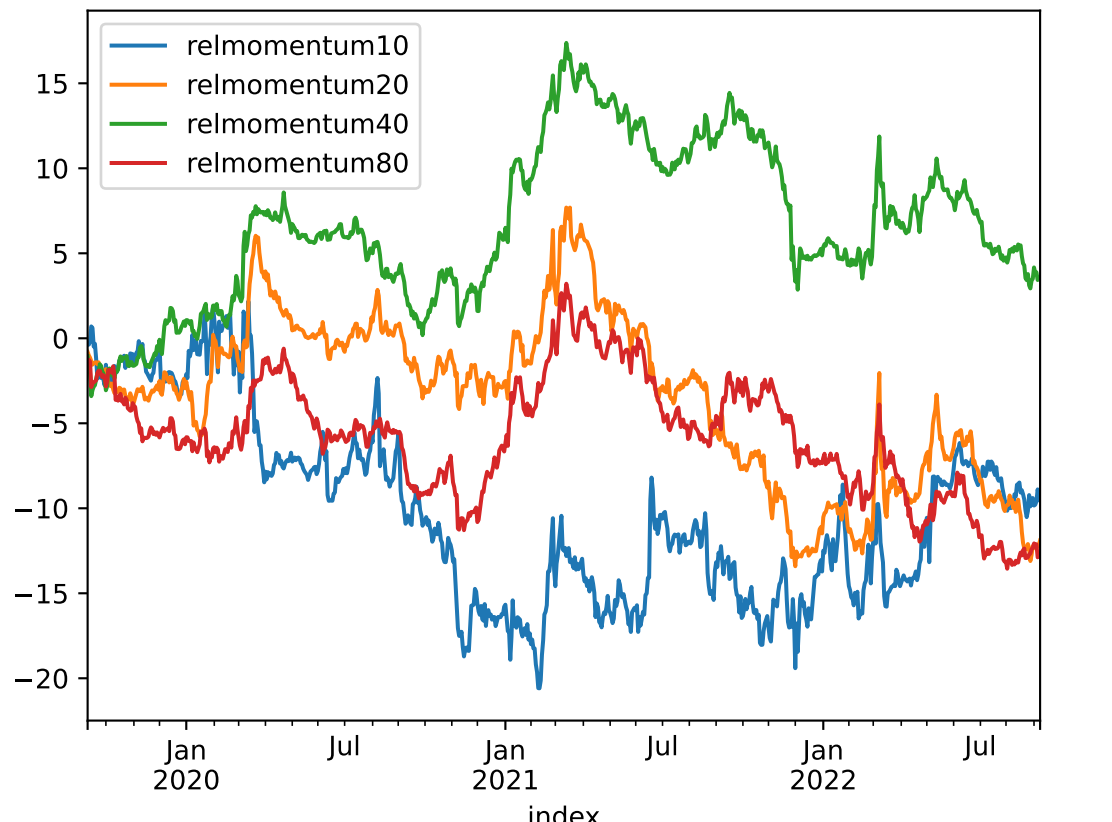
entum10': 5.983, 'relmomentum20': -0.582, 'relmomentum40': -1.865, 'relmomentum10': 11.393, 'relmomentum20': 11.037, 'relmomentum40': 8.07, 'relmomentum10': 0.53, 'relmomentum20': -0.05, 'relmomentum40': -0.23, 'relmomentum80': -5.983



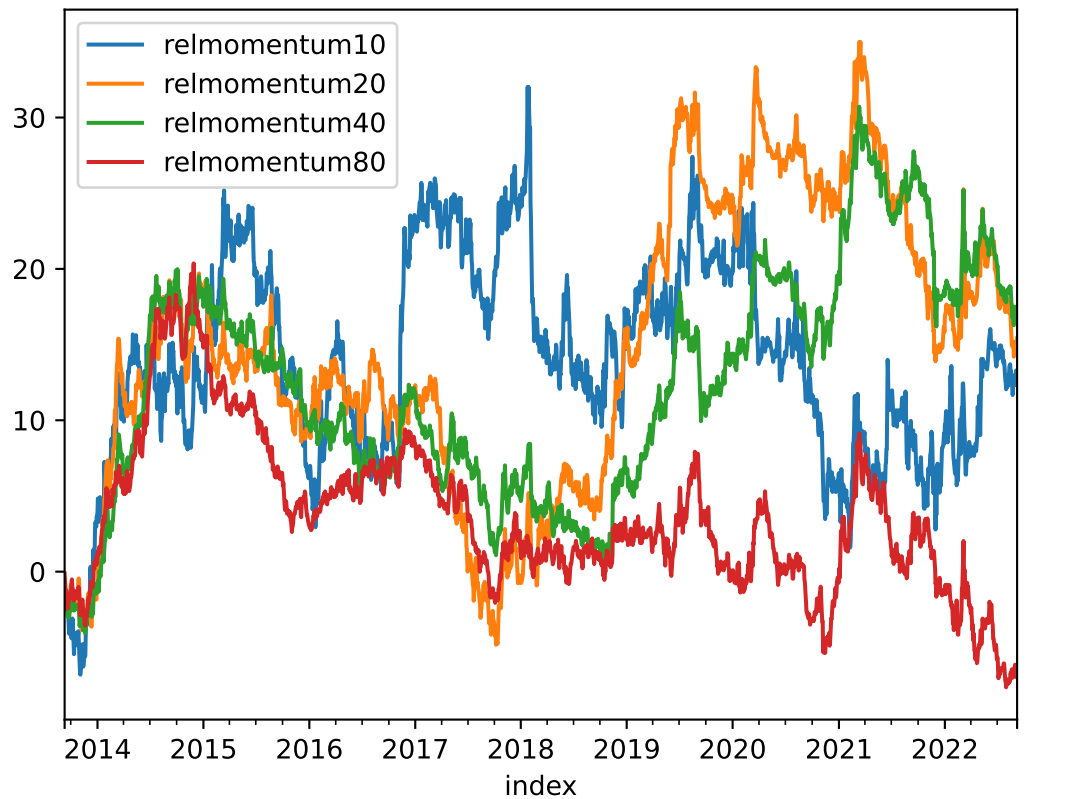
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'momentum10': 4.283, 'relmomentum20': -6.075, 'relmomentum40': -9.059, 'relmomentum10': 12.158, 'relmomentum20': 10.02, 'relmomentum40': 8.512, 'relmomentum10': 0.35, 'relmomentum20': -0.61, 'relmomentum40': -1.06, 'relmomentum10': 0.35, 'relmomentum20': -0.61, 'relmomentum40': -1.06
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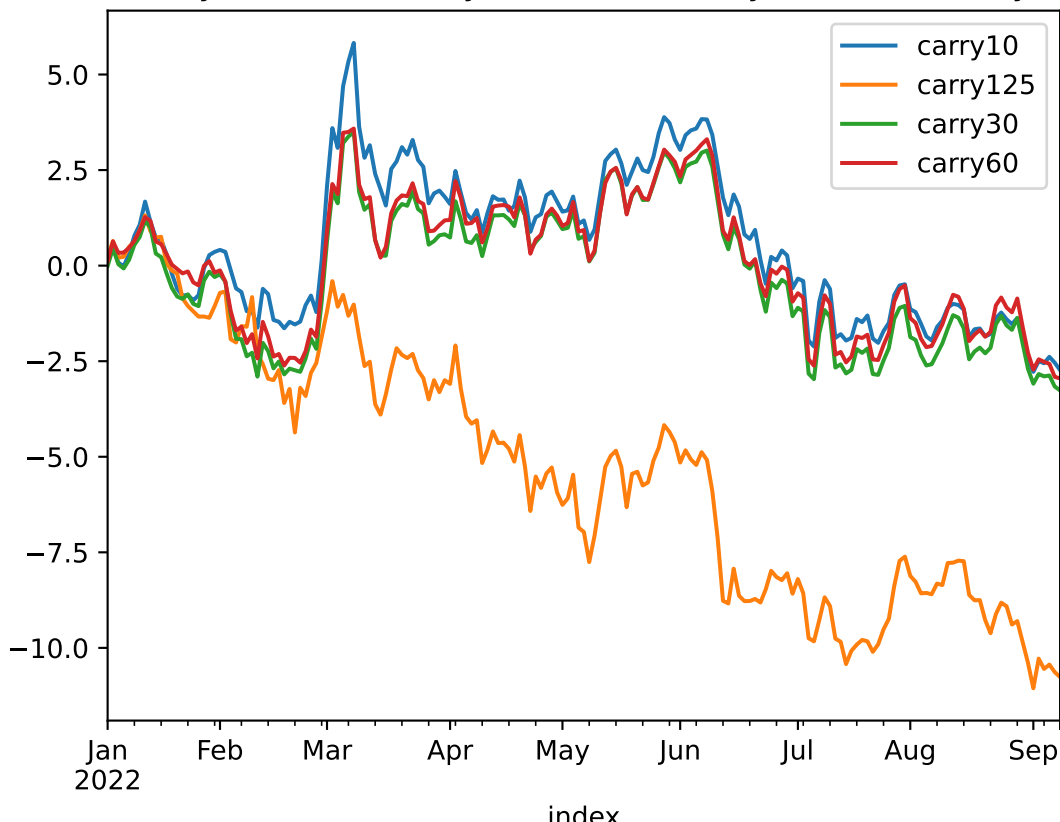
entum10': -3.118, 'relmomentum20': -3.886, 'relmomentum40': 1.167, 'relmomentum80': 12.365, 'relmomentum10': 12.365, 'relmomentum20': 8.816, 'relmomentum40': 7.562, 'relmomentum80': -0.25, 'relmomentum10': -0.25, 'relmomentum20': -0.44, 'relmomentum40': 0.15, 'relmomentum80': 0.15



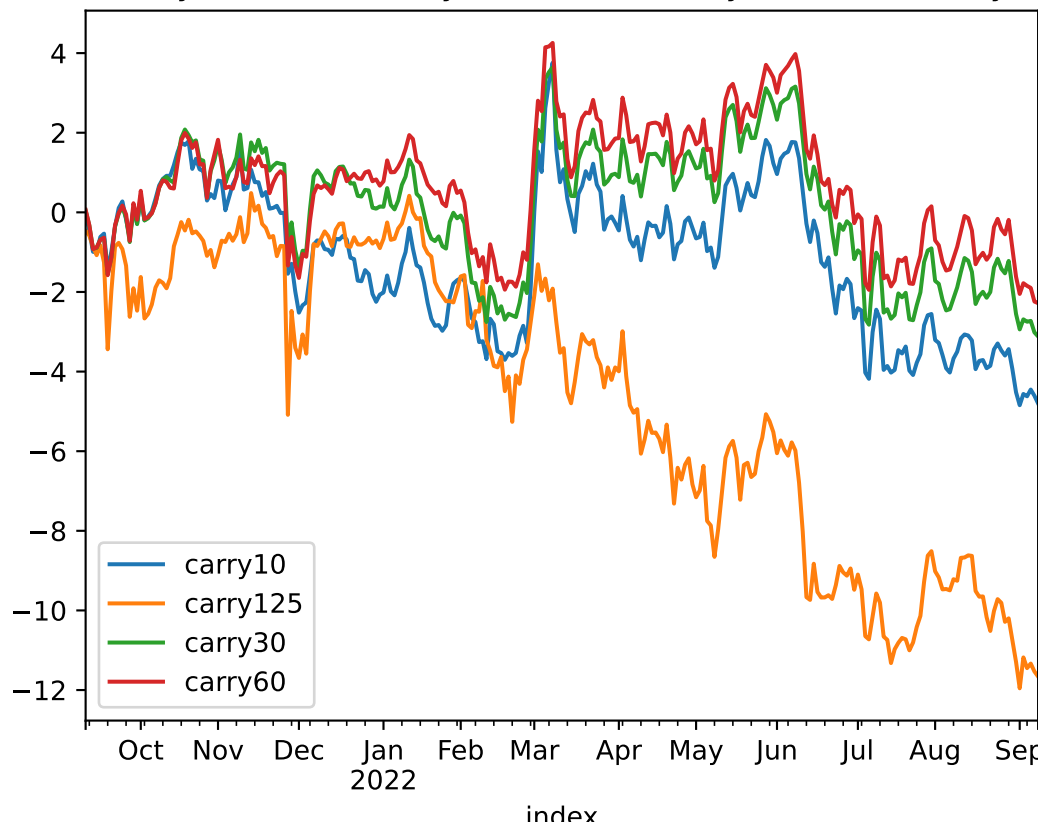
relmomentum10': 1.379, 'relmomentum20': 1.681, 'relmomentum40': 1.844, 'relmomentum80': 1.981
'relmomentum10': 12.533, 'relmomentum20': 8.507, 'relmomentum40': 6.969, 'relmomentum80': 5.435
'relmomentum10': 0.11, 'relmomentum20': 0.2, 'relmomentum40': 0.26, 'relmomentum80': 0.35



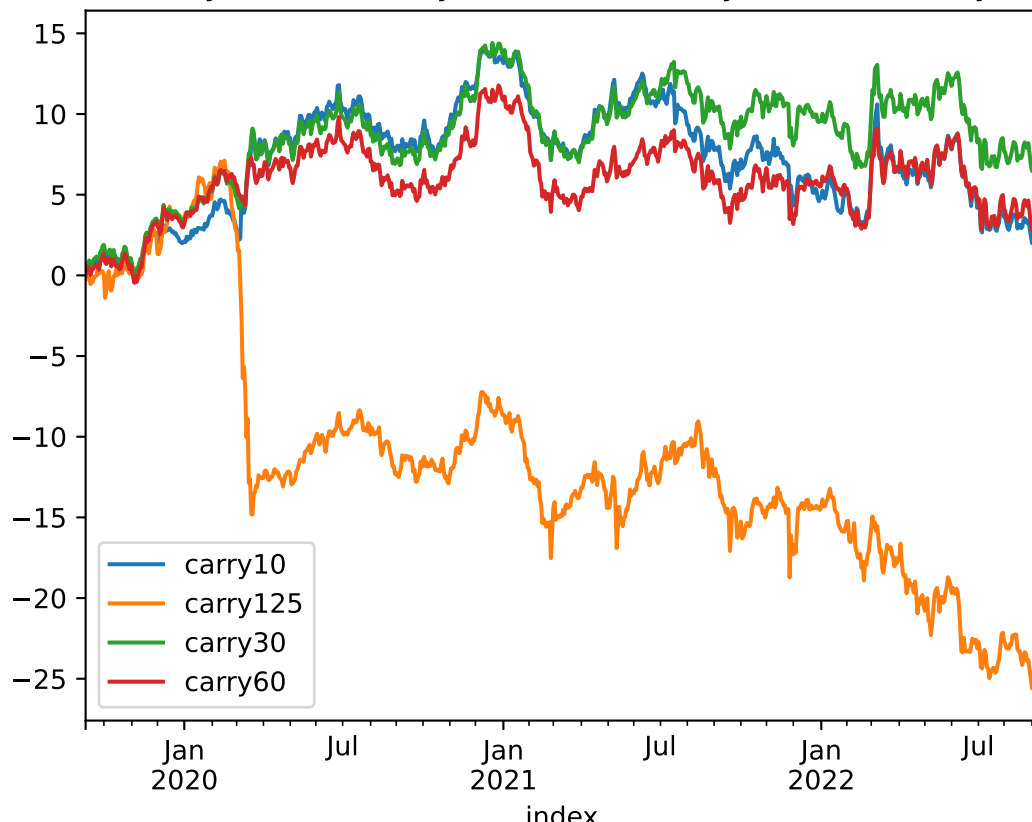
mean {'carry10': -3.91, 'carry125': -15.391, 'carry30': -4.668, 'carry60': -4.668, 'ann. std {'carry10': 8.509, 'carry125': 8.618, 'carry30': 8.159, 'carry60': 8.191, 'ann. SR {'carry10': -0.46, 'carry125': -1.79, 'carry30': -0.57, 'carry60': -0.51



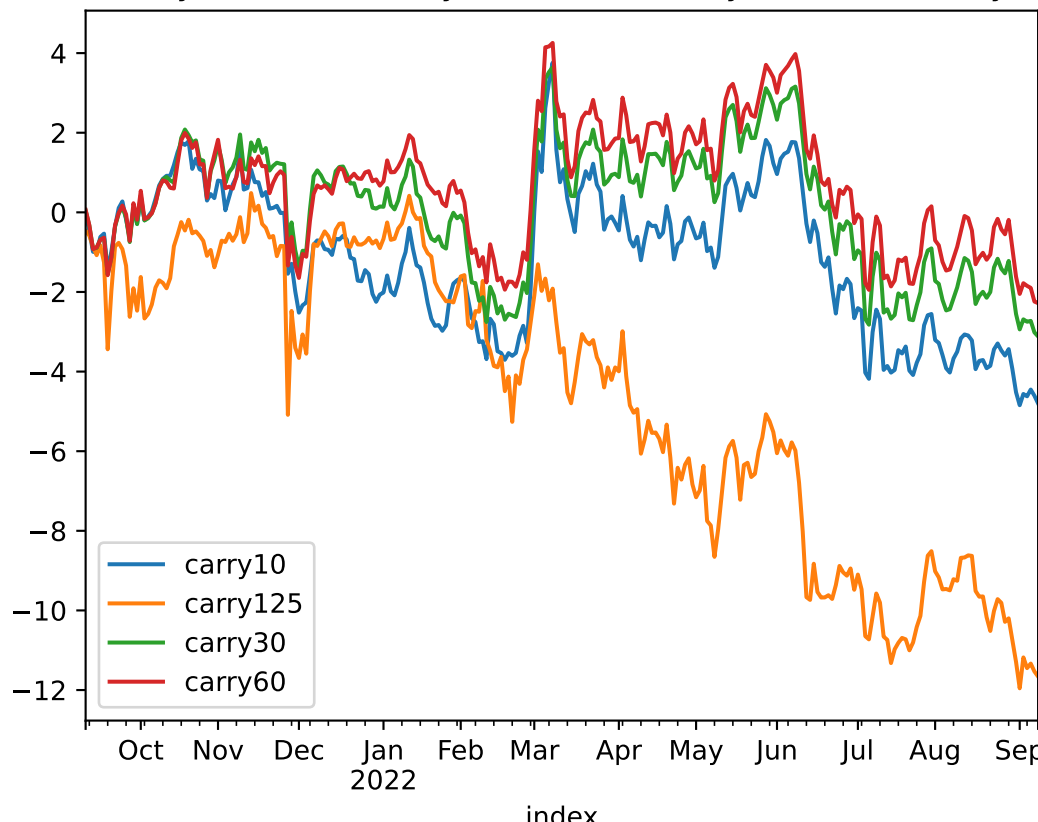
. mean {'carry10': -4.726, 'carry125': -11.481, 'carry30': -3.068, 'carry60': -2.2
ann. std {'carry10': 8.012, 'carry125': 9.971, 'carry30': 7.972, 'carry60': 8.05
ann. SR {'carry10': -0.59, 'carry125': -1.15, 'carry30': -0.38, 'carry60': -0.28



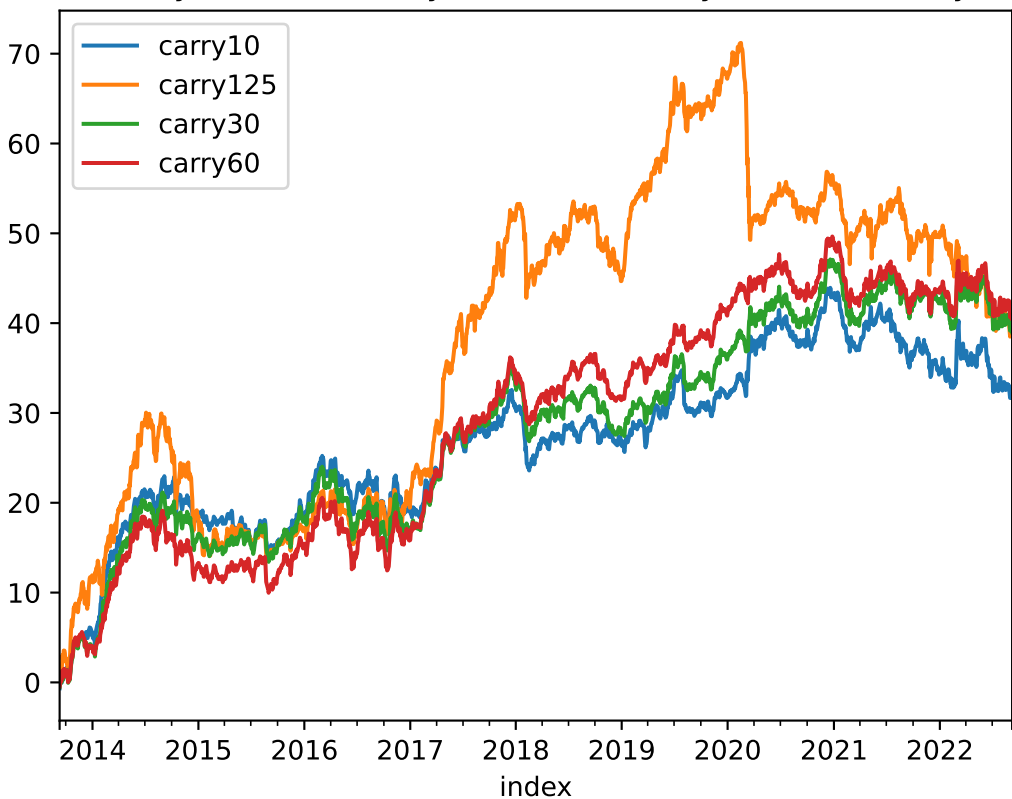
nn. mean {'carry10': 0.667, 'carry125': -8.271, 'carry30': 2.059, 'carry60': 0.8
ann. std {'carry10': 6.777, 'carry125': 9.358, 'carry30': 6.687, 'carry60': 6.63
ann. SR {'carry10': 0.1, 'carry125': -0.88, 'carry30': 0.31, 'carry60': 0.13}



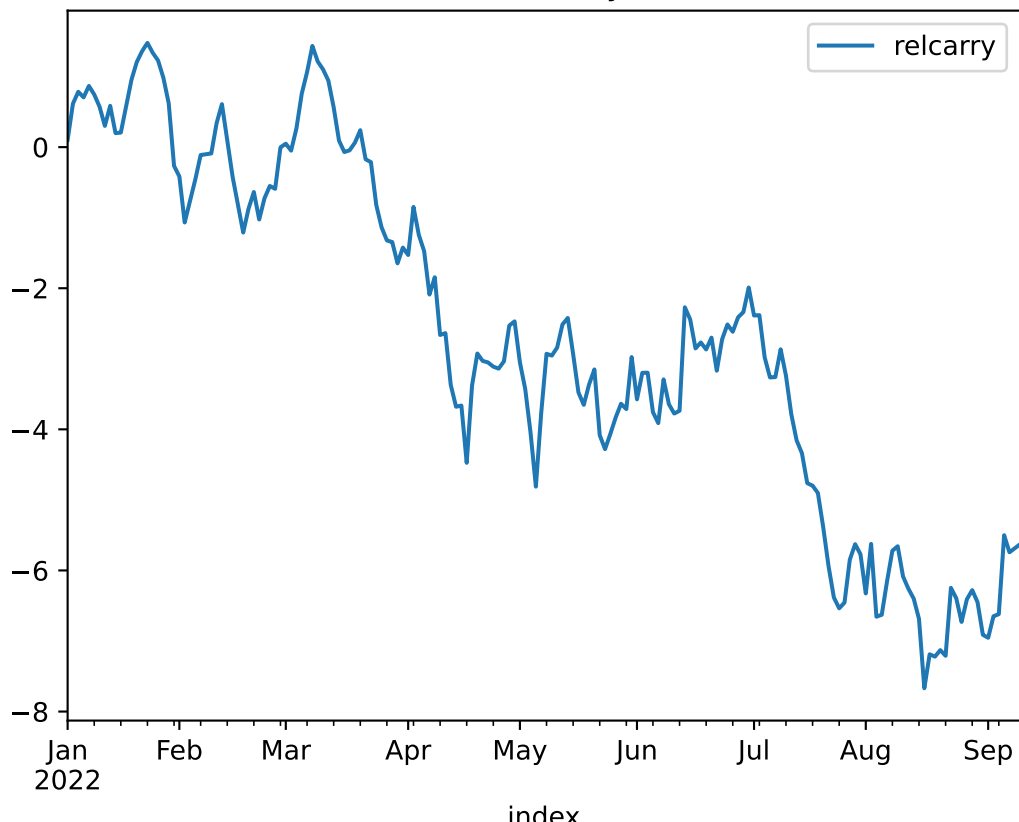
. mean {'carry10': -4.726, 'carry125': -11.481, 'carry30': -3.068, 'carry60': -2.2
ann. std {'carry10': 8.012, 'carry125': 9.971, 'carry30': 7.972, 'carry60': 8.05
ann. SR {'carry10': -0.59, 'carry125': -1.15, 'carry30': -0.38, 'carry60': -0.28



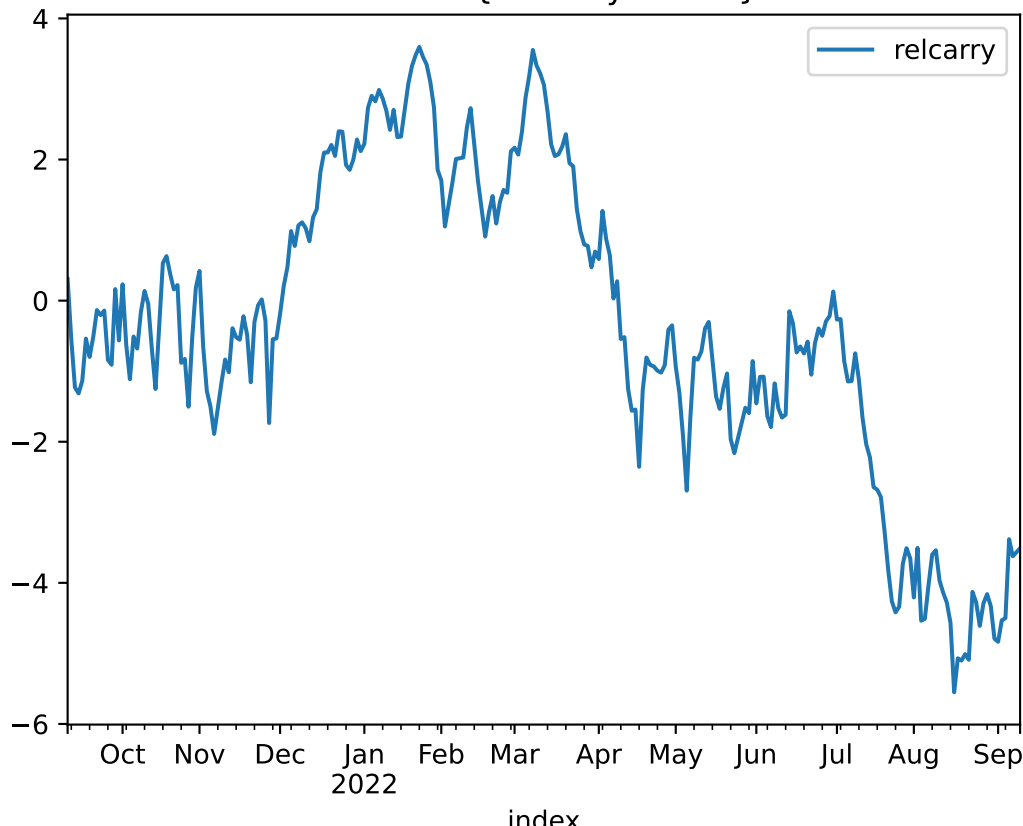
nn. mean {'carry10': 3.458, 'carry125': 4.229, 'carry30': 4.25, 'carry60': 4.40
ann. std {'carry10': 6.115, 'carry125': 8.638, 'carry30': 6.2, 'carry60': 6.173
ann. SR {'carry10': 0.57, 'carry125': 0.49, 'carry30': 0.69, 'carry60': 0.71}



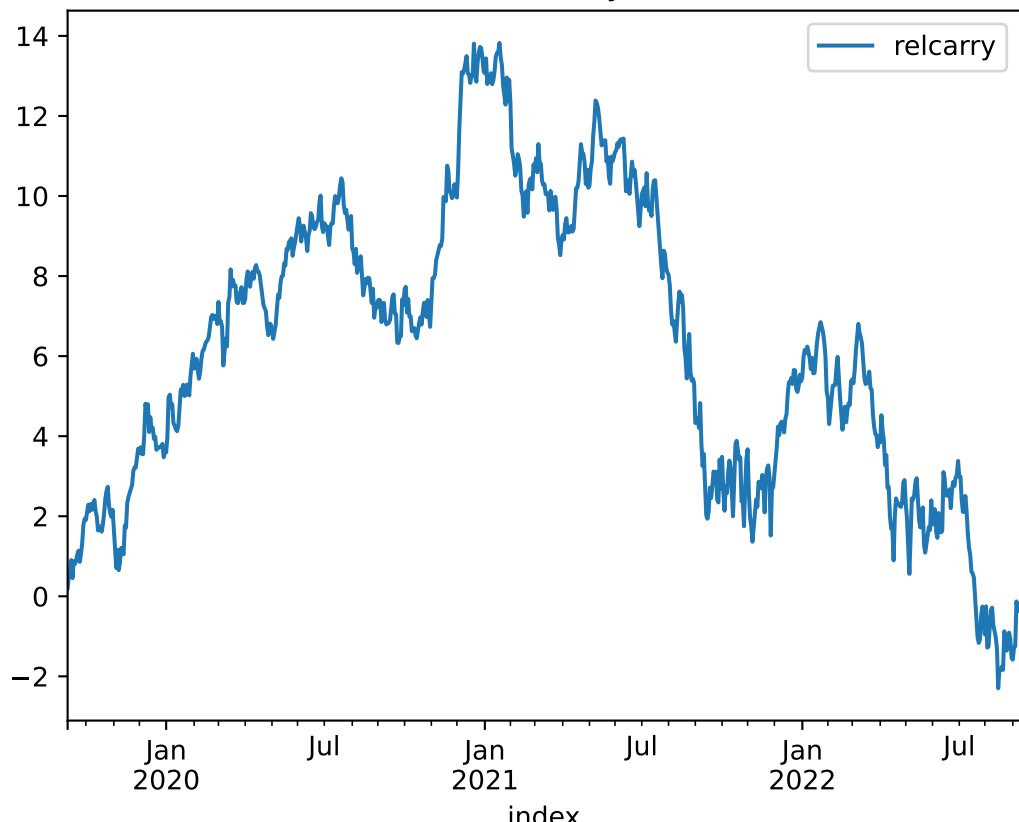
ann. mean {'relcarry': -8.005}
ann. std {'relcarry': 6.632}
ann. SR {'relcarry': -1.21}



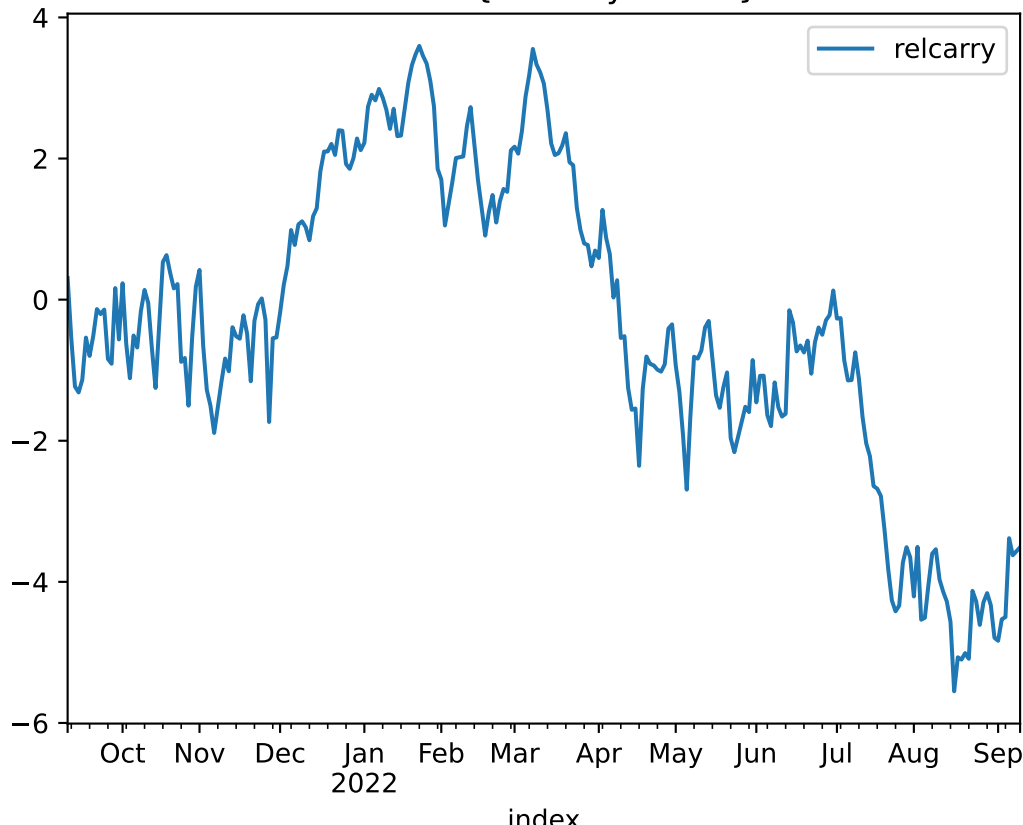
ann. mean {'relcarry': -3.442}
ann. std {'relcarry': 7.186}
ann. SR {'relcarry': -0.48}



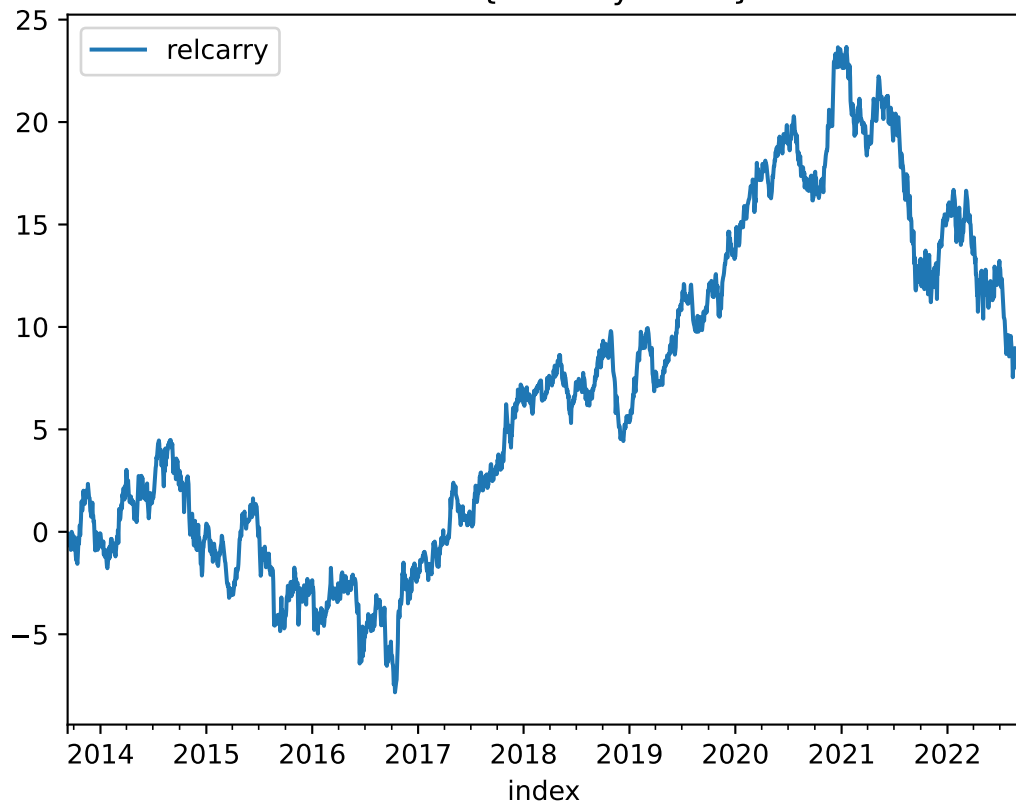
ann. mean {'relcarry': -0.084}
ann. std {'relcarry': 6.107}
ann. SR {'relcarry': -0.01}



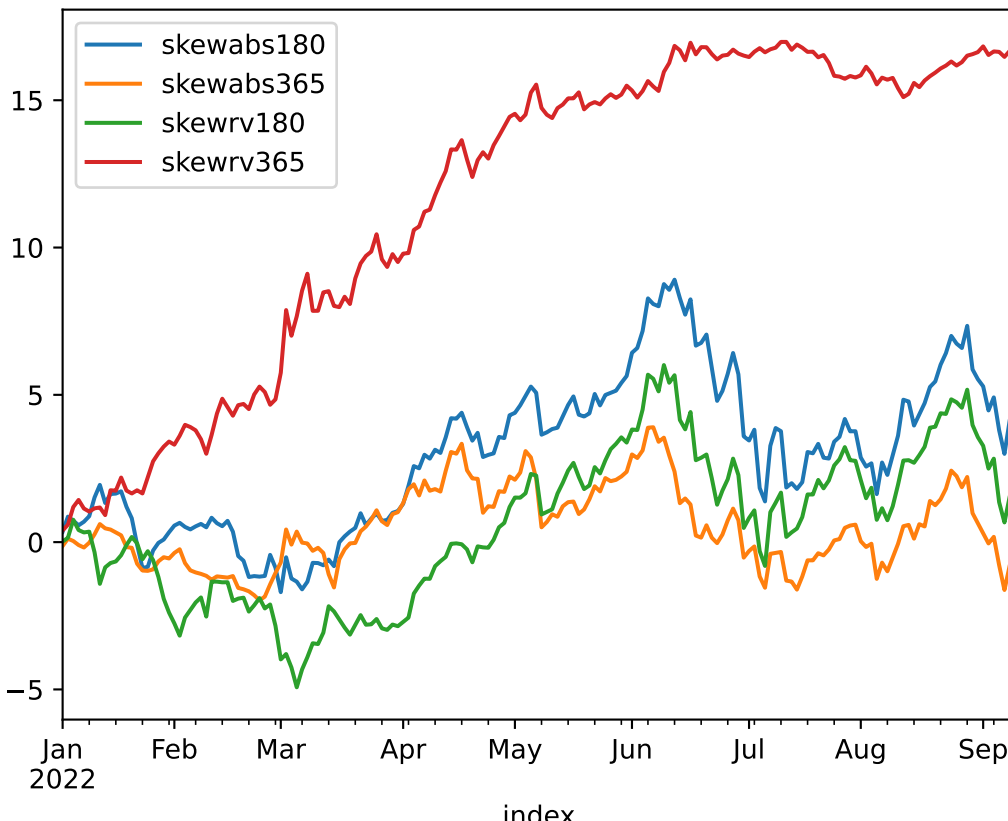
ann. mean {'relcarry': -3.442}
ann. std {'relcarry': 7.186}
ann. SR {'relcarry': -0.48}



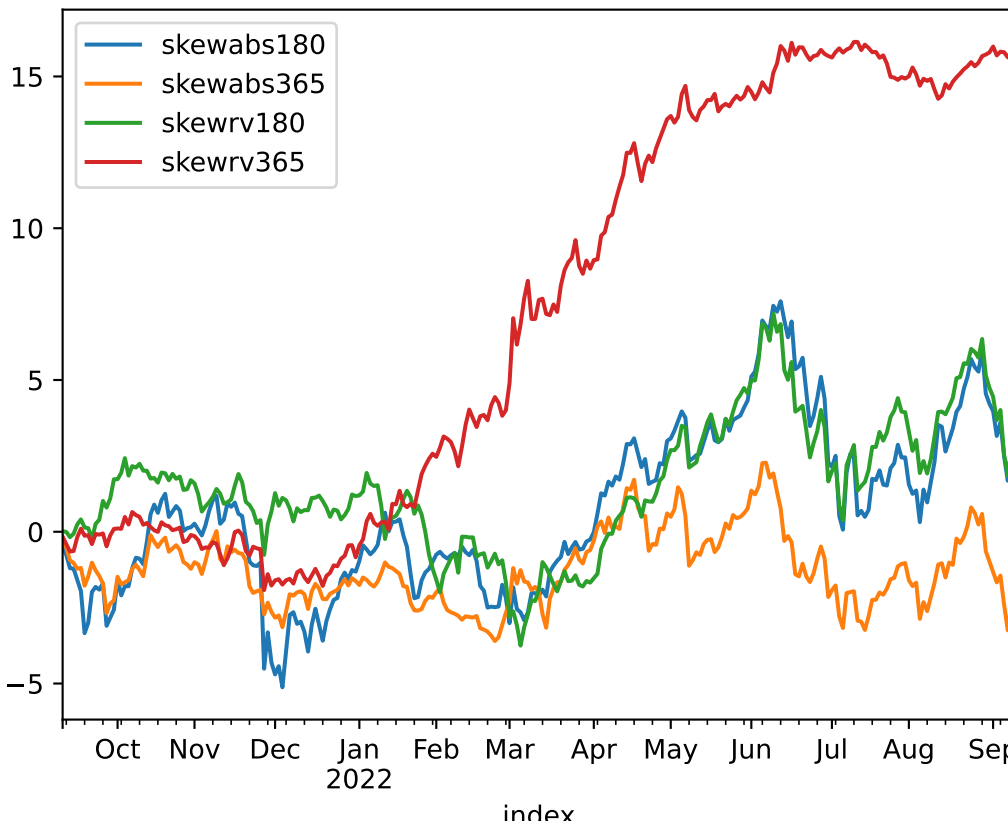
ann. mean {'relcarry': 1.045}
ann. std {'relcarry': 5.539}
ann. SR {'relcarry': 0.19}



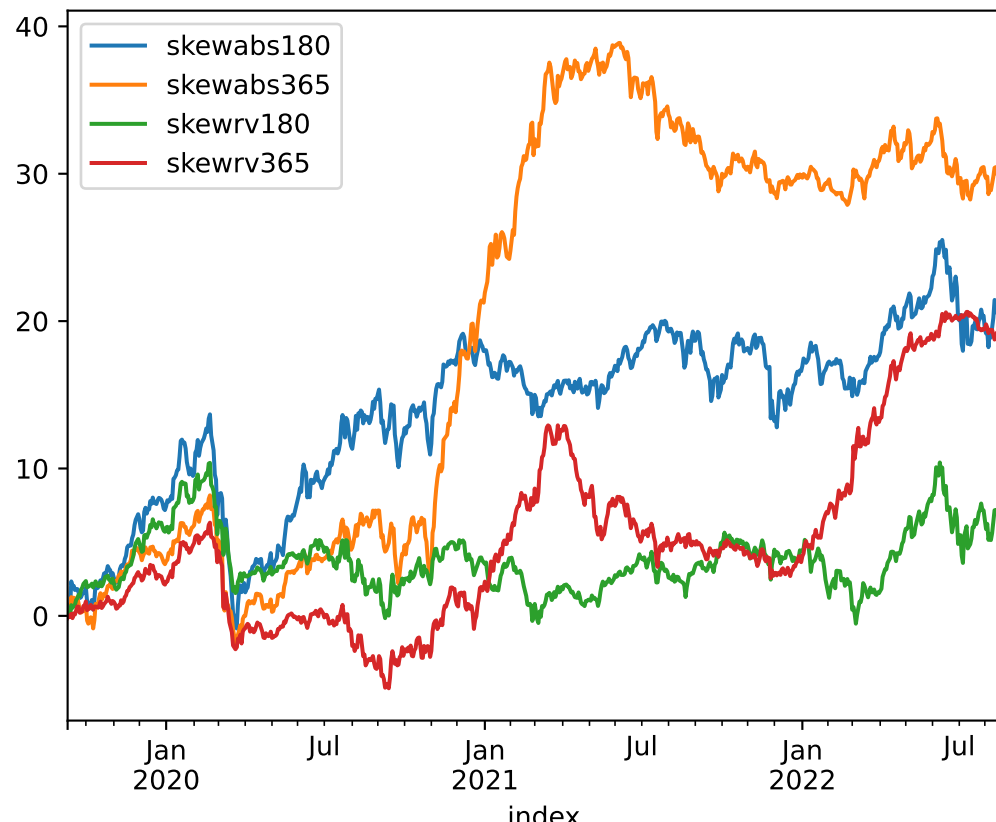
SR {'skewabs180': 0.73, 'skewabs365': -0.04, 'skewrv180': 0.34, 'skewrv365': 0.01}



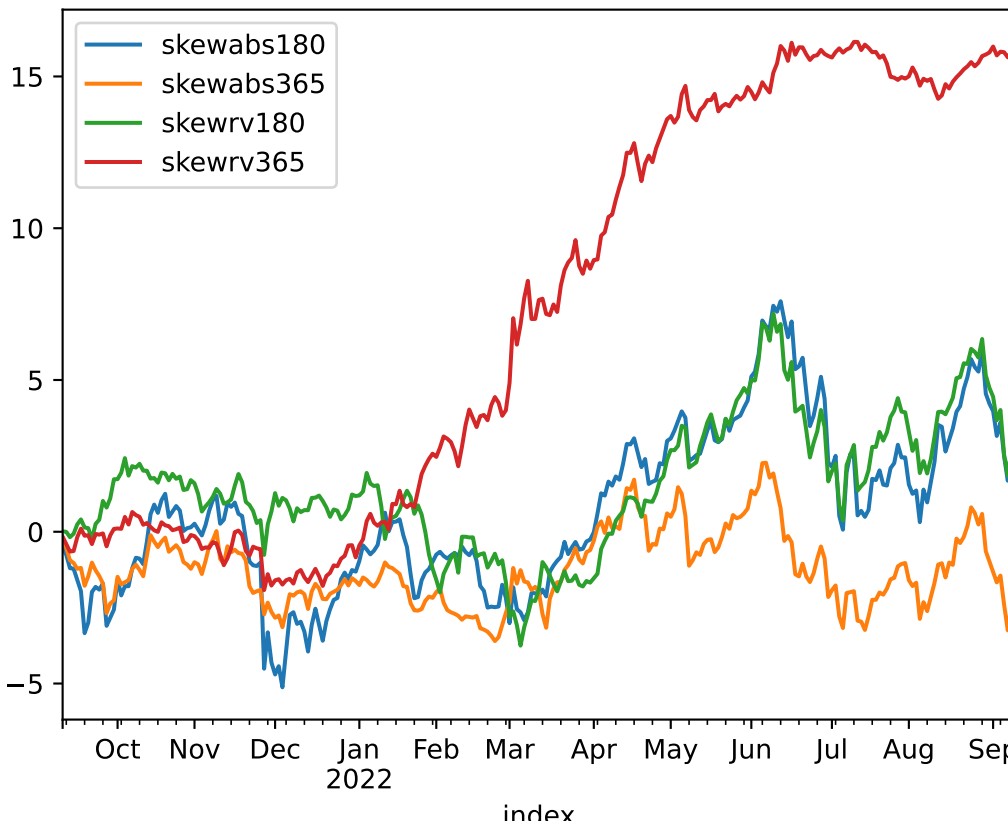
SR {'skewabs180': 0.35, 'skewabs365': -0.26, 'skewrv180': 0.41, 'skewrv365': -0.31}



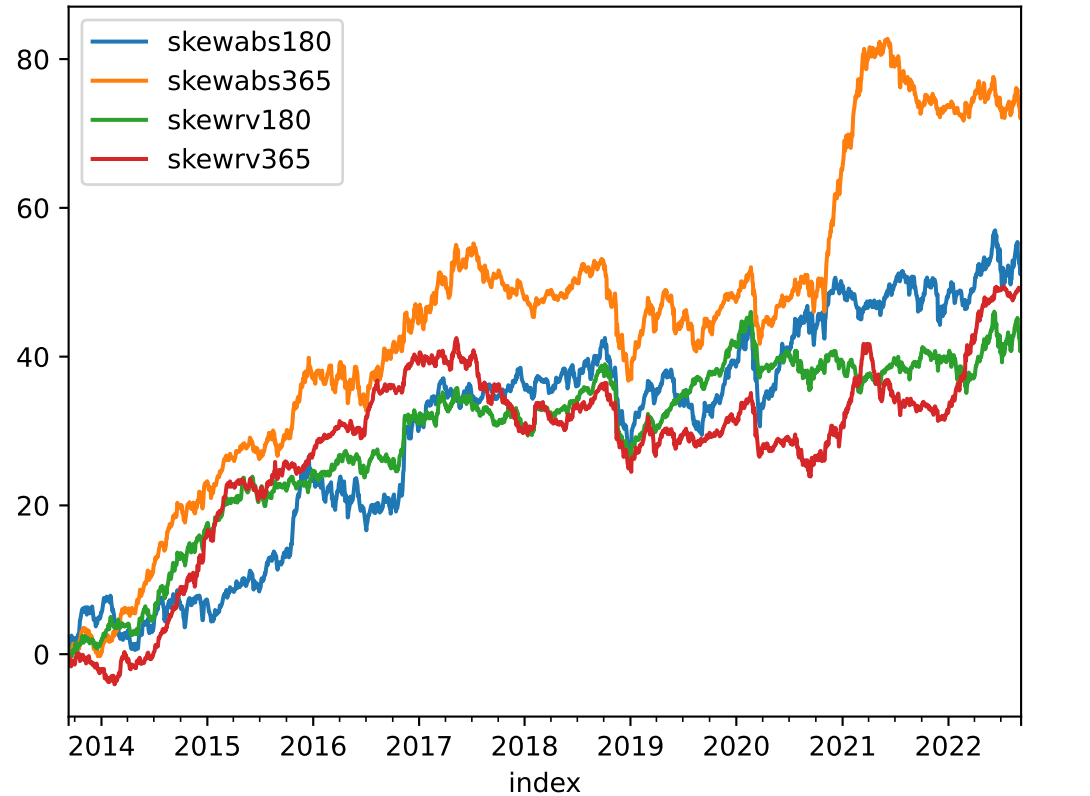
SR {'skewabs180': 0.79, 'skewabs365': 1.16, 'skewrv180': 0.31, 'skewrv365': 0.47}



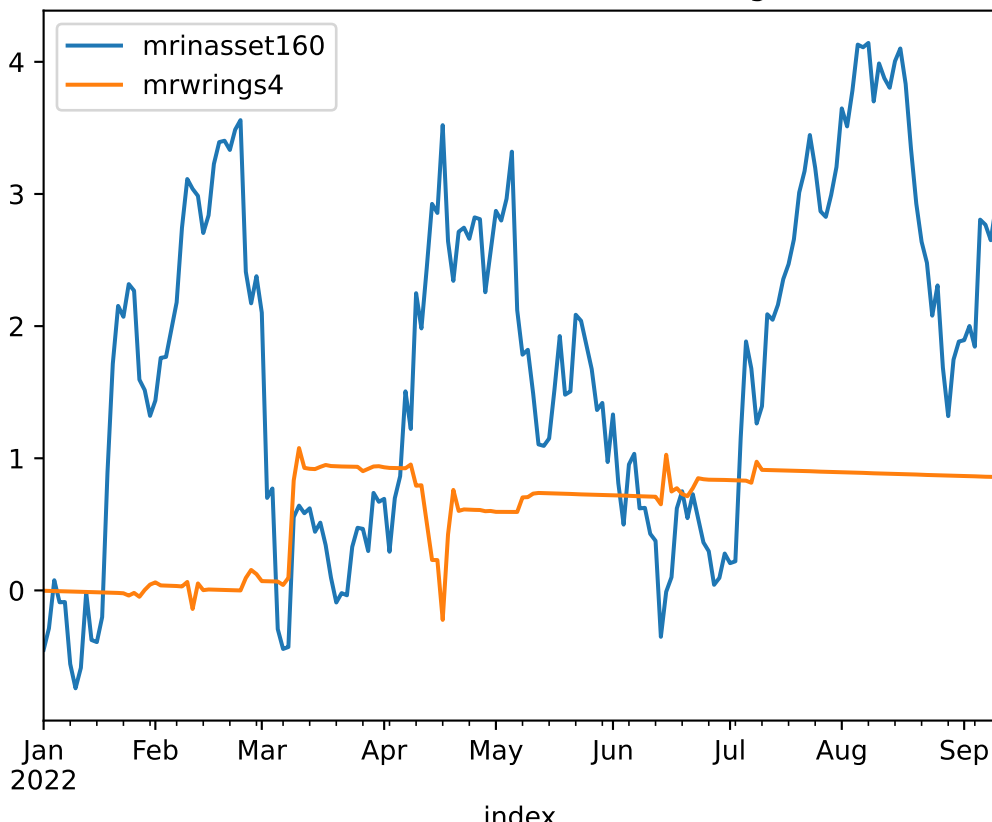
SR {'skewabs180': 0.35, 'skewabs365': -0.26, 'skewrv180': 0.41, 'skewrv365': -0.17}



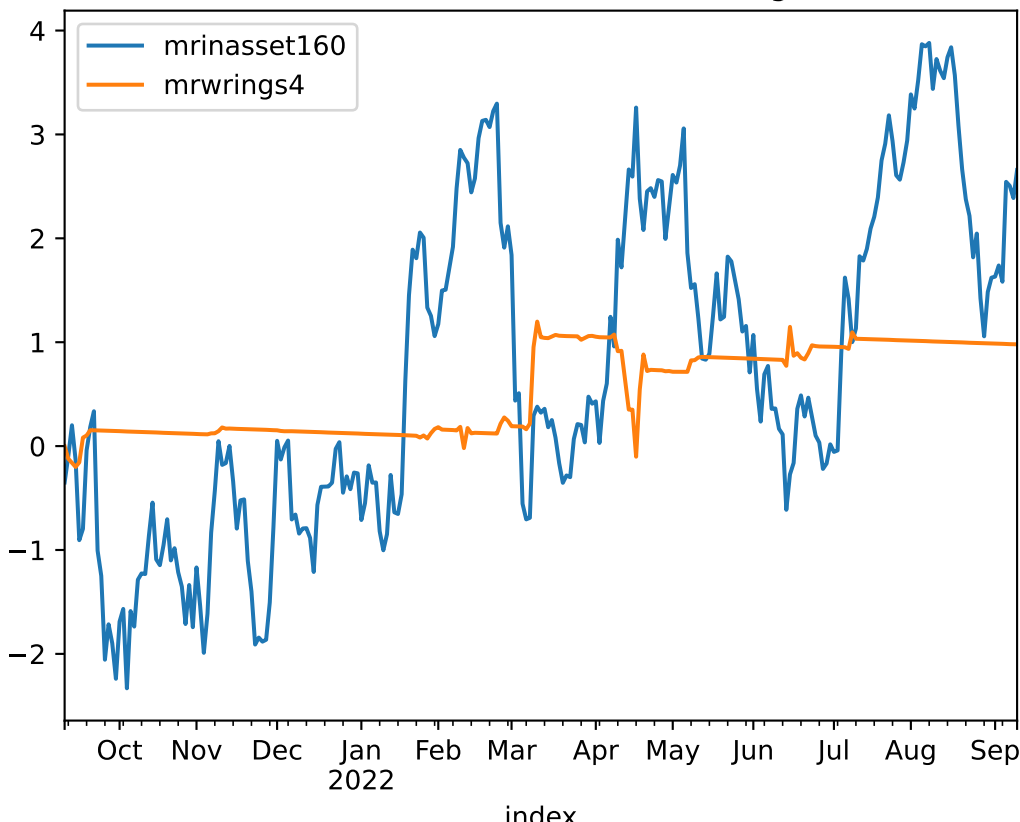
an {'skewabs180': 5.769, 'skewabs365': 8.009, 'skewrv180': 4.596, 'skewrv365': 6.07}
d {'skewabs180': 7.688, 'skewabs365': 7.585, 'skewrv180': 6.07, 'skewrv365': 6.07}
SR {'skewabs180': 0.75, 'skewabs365': 1.06, 'skewrv180': 0.76, 'skewrv365': 0.76}



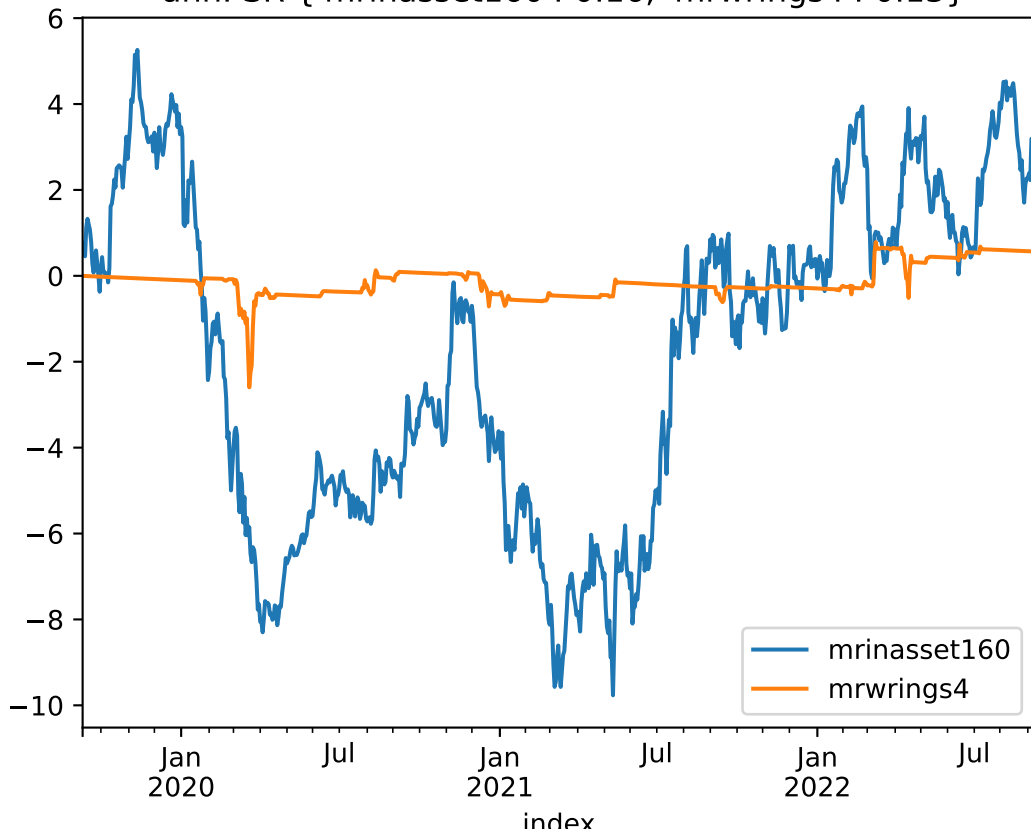
ann. mean {'mrinasset160': 4.152, 'mrwrings4': 1.221}
ann. std {'mrinasset160': 6.166, 'mrwrings4': 1.674}
ann. SR {'mrinasset160': 0.67, 'mrwrings4': 0.73}



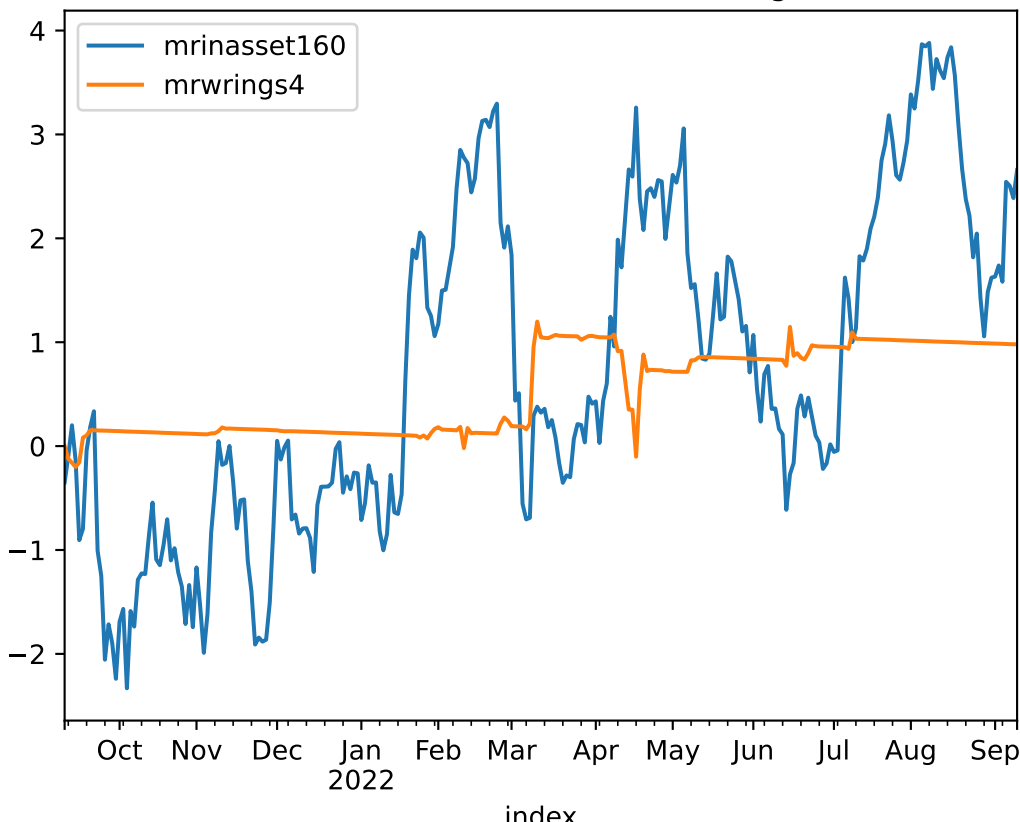
ann. mean {'mrinasset160': 2.606, 'mrwrings4': 0.961}
ann. std {'mrinasset160': 6.275, 'mrwrings4': 1.418}
ann. SR {'mrinasset160': 0.42, 'mrwrings4': 0.68}



ann. mean {'mrinasset160': 1.079, 'mrwrings4': 0.185}
ann. std {'mrinasset160': 6.665, 'mrwrings4': 1.427}
ann. SR {'mrinasset160': 0.16, 'mrwrings4': 0.13}



ann. mean {'mrinasset160': 2.606, 'mrwrings4': 0.961}
ann. std {'mrinasset160': 6.275, 'mrwrings4': 1.418}
ann. SR {'mrinasset160': 0.42, 'mrwrings4': 0.68}



ann. mean {'mrinasset160': -1.844, 'mrwrings4': 0.048}
ann. std {'mrinasset160': 6.004, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': 0.05}

