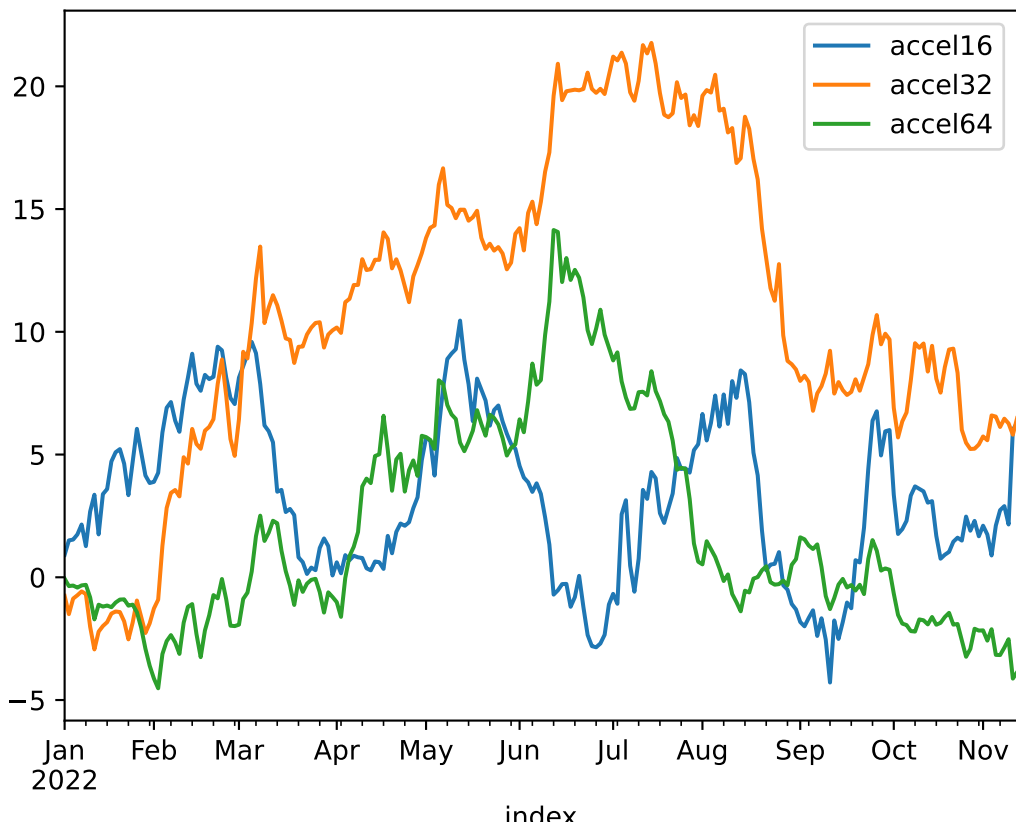
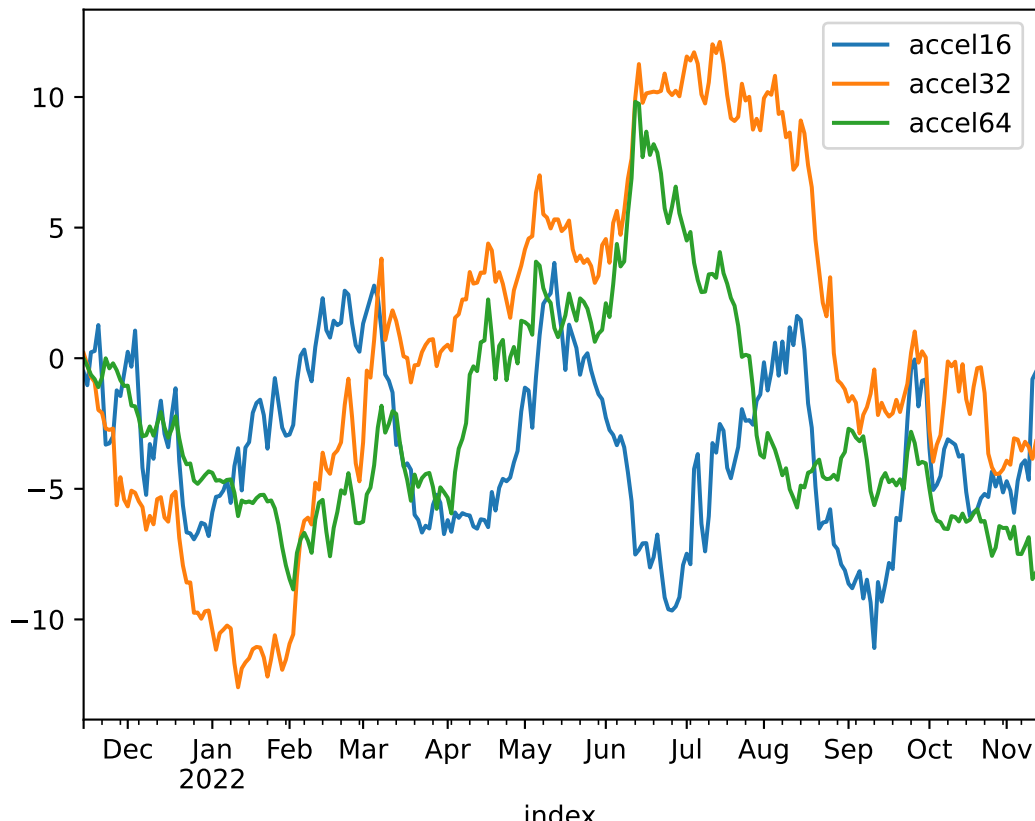


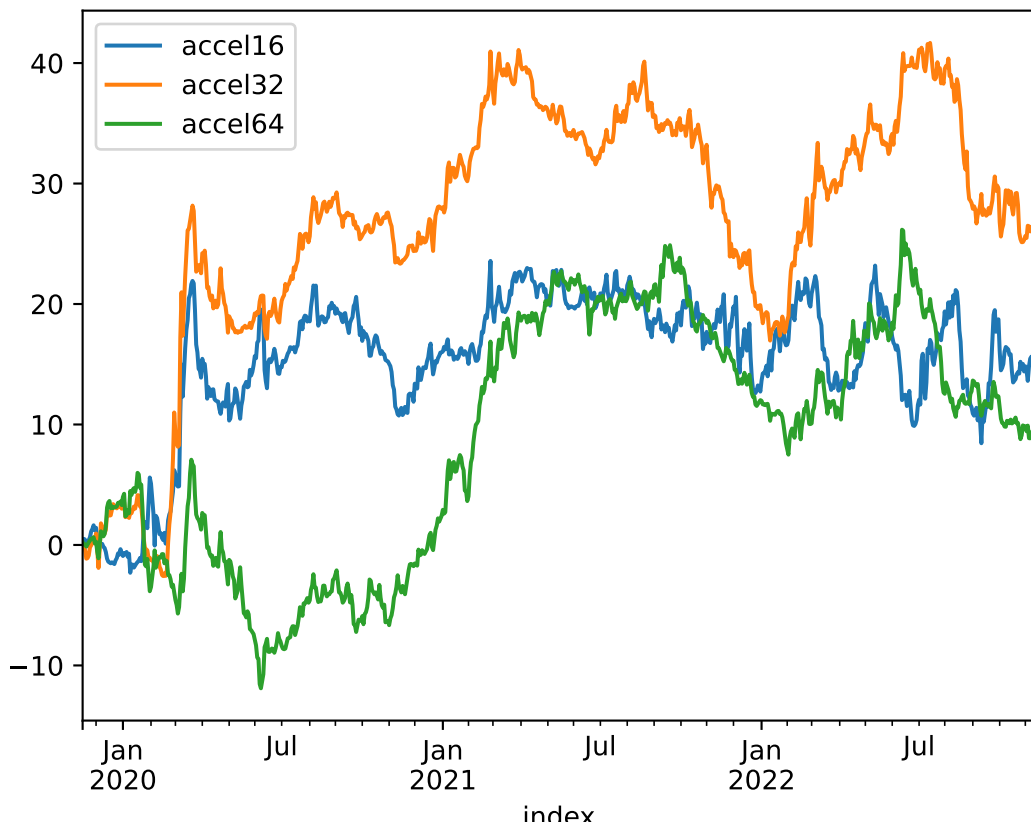
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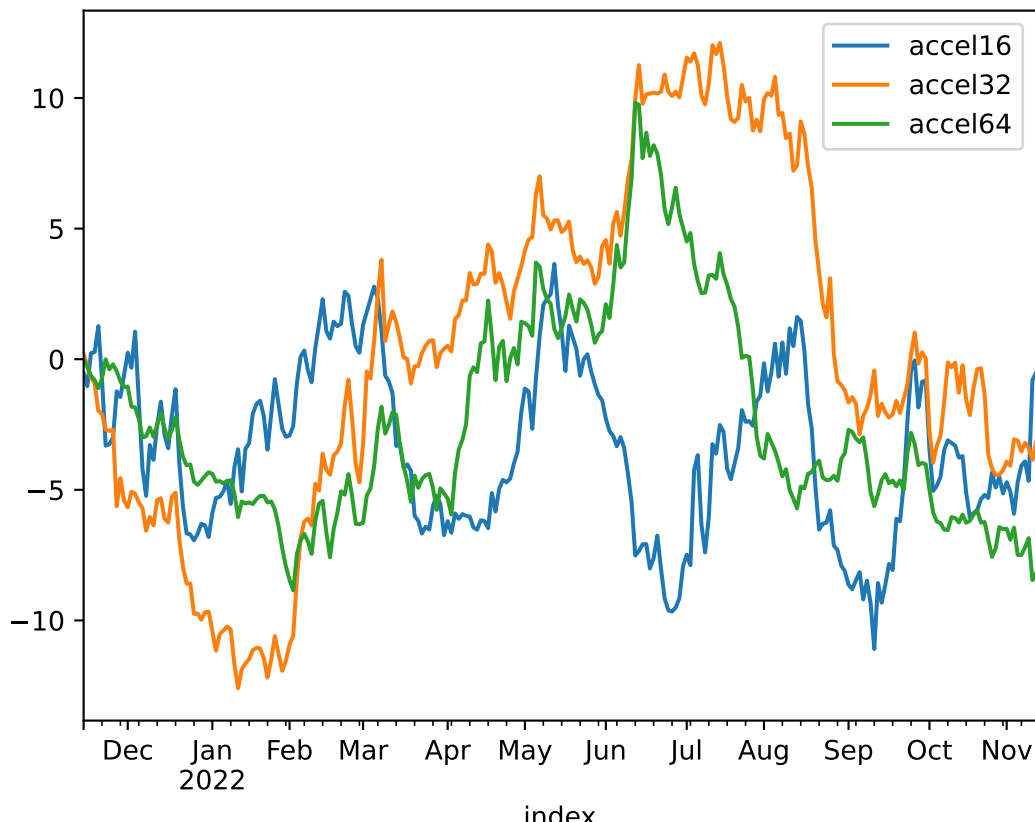
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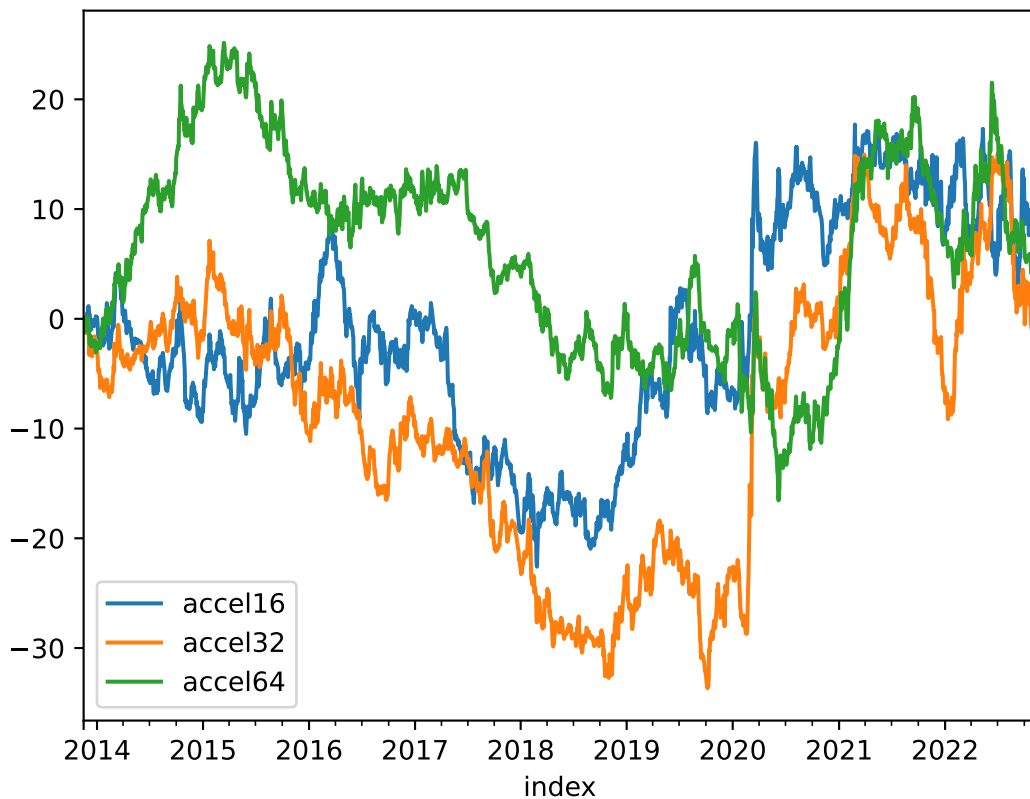
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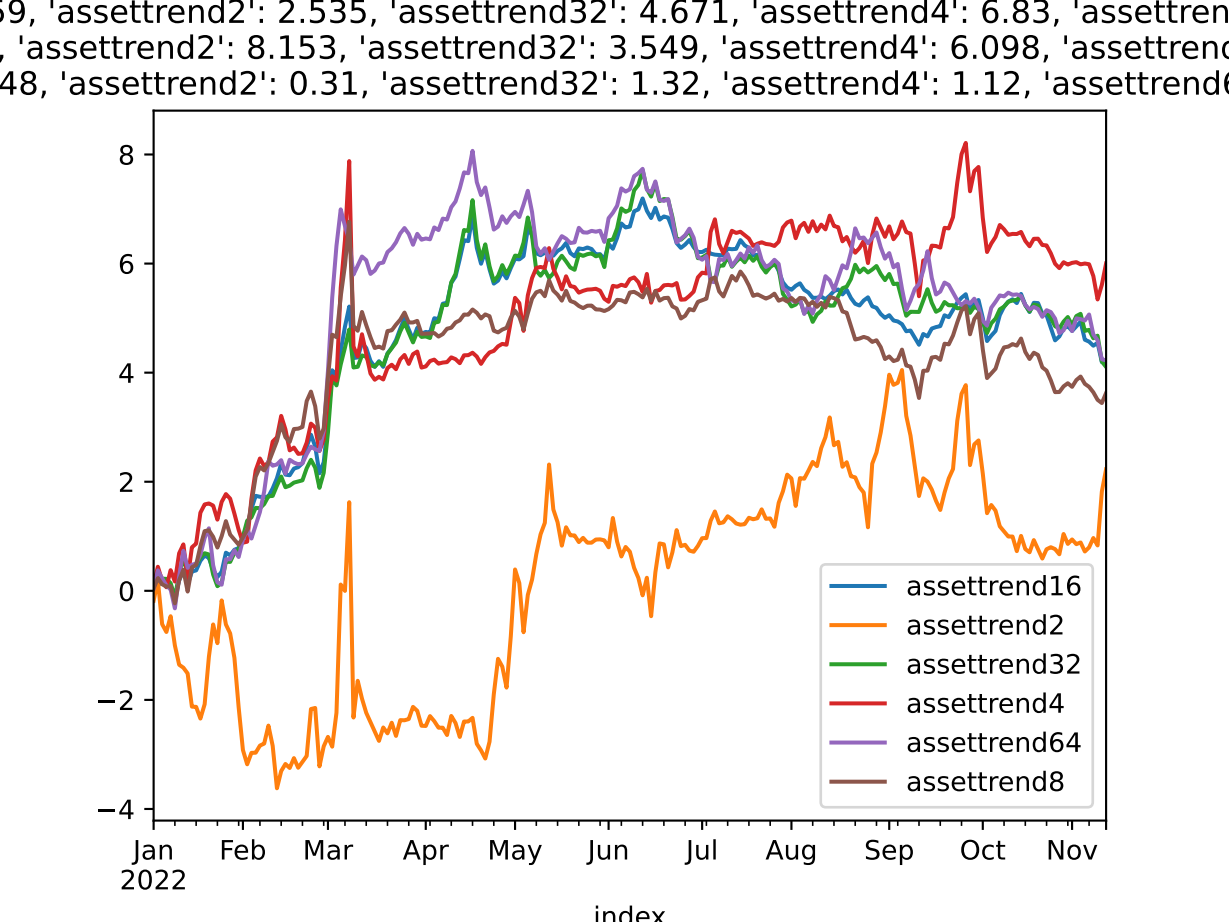


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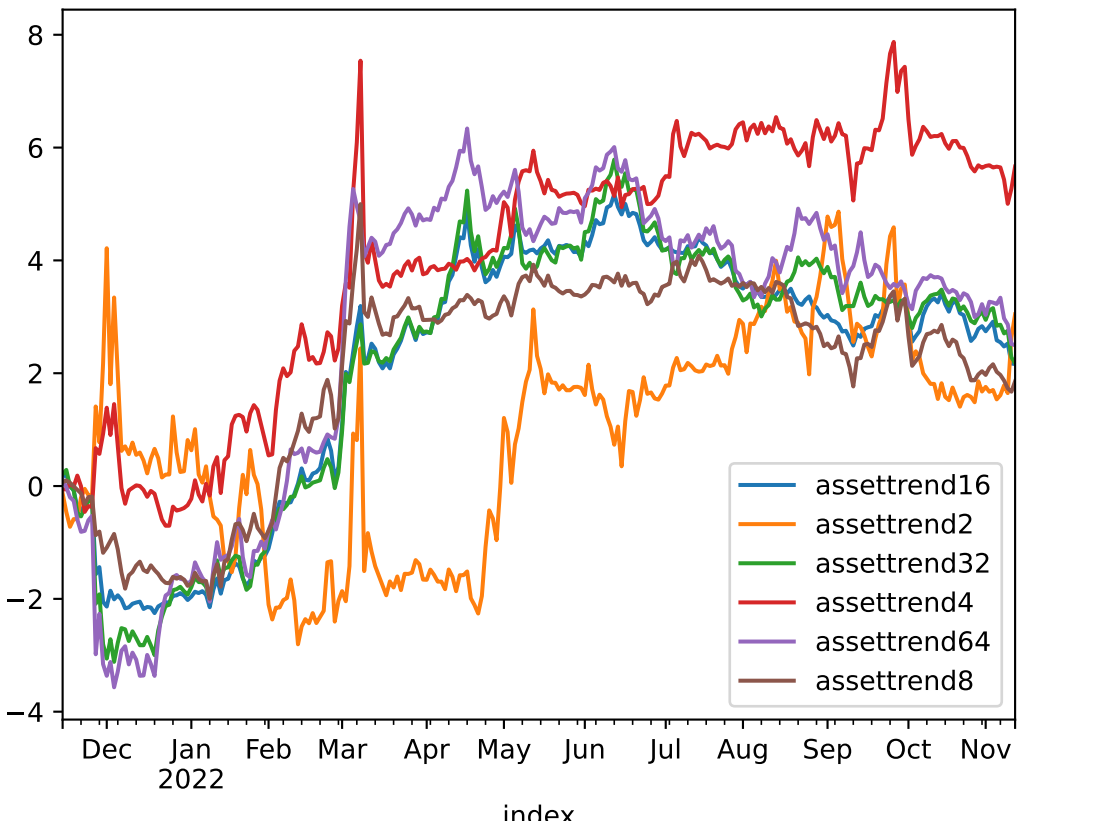


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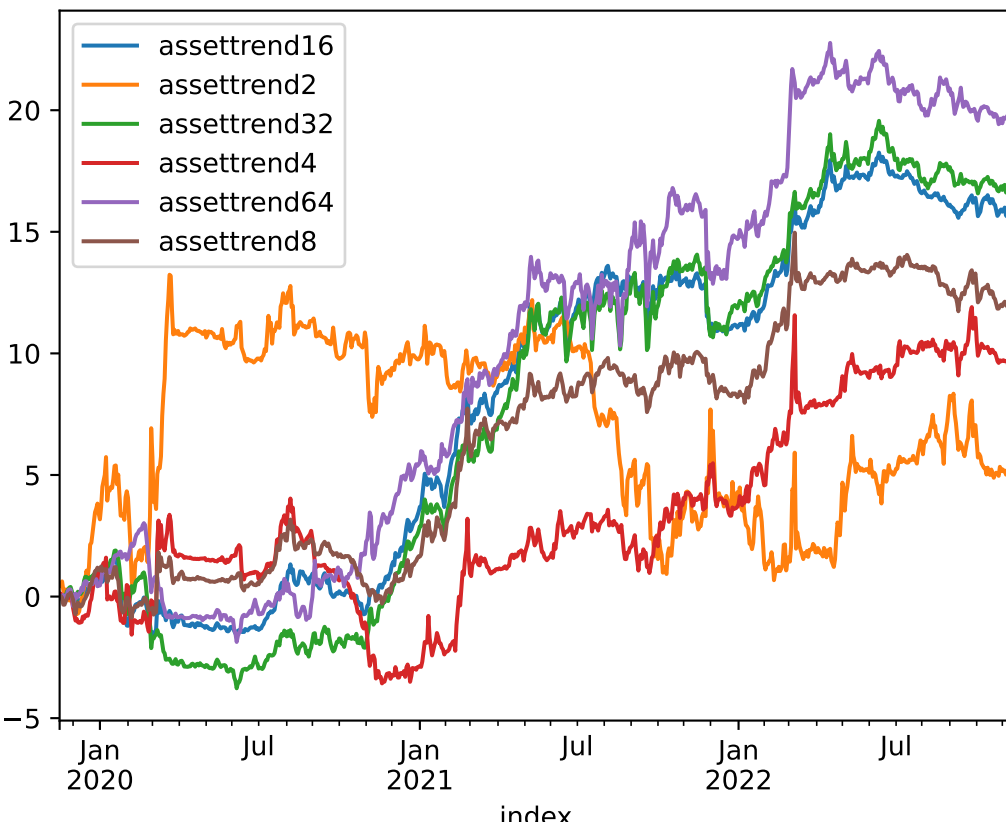




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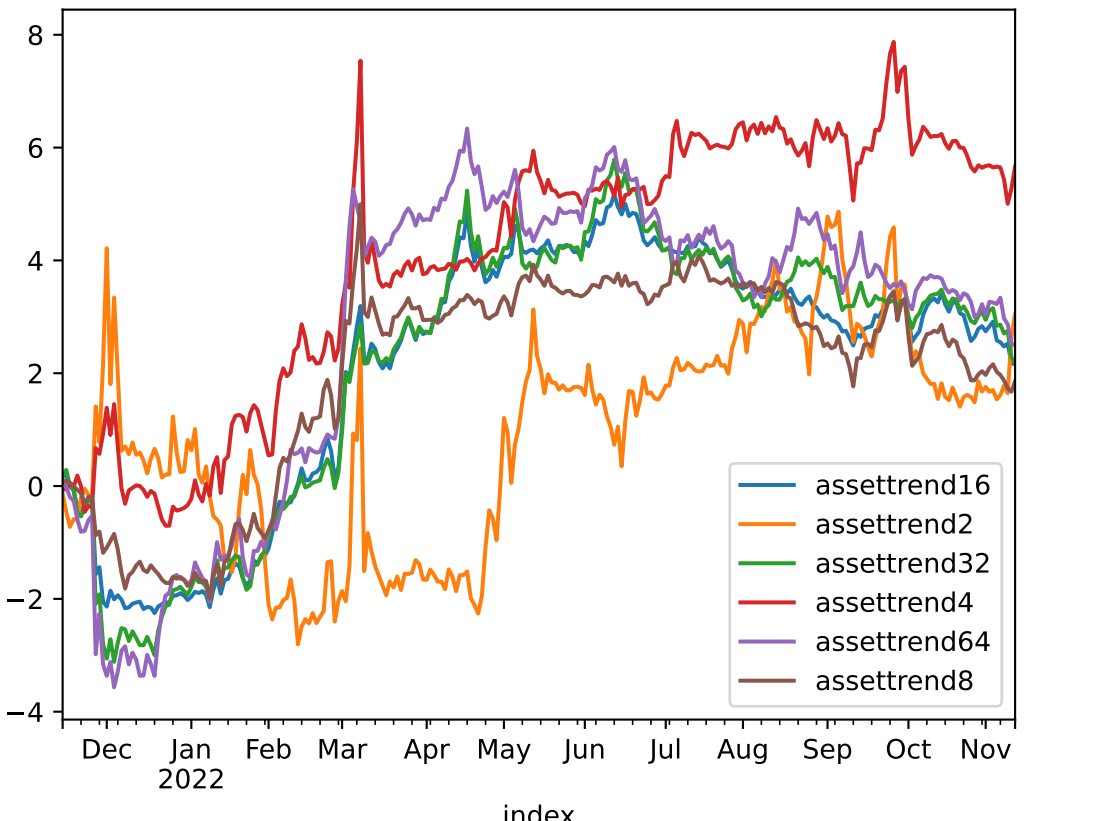


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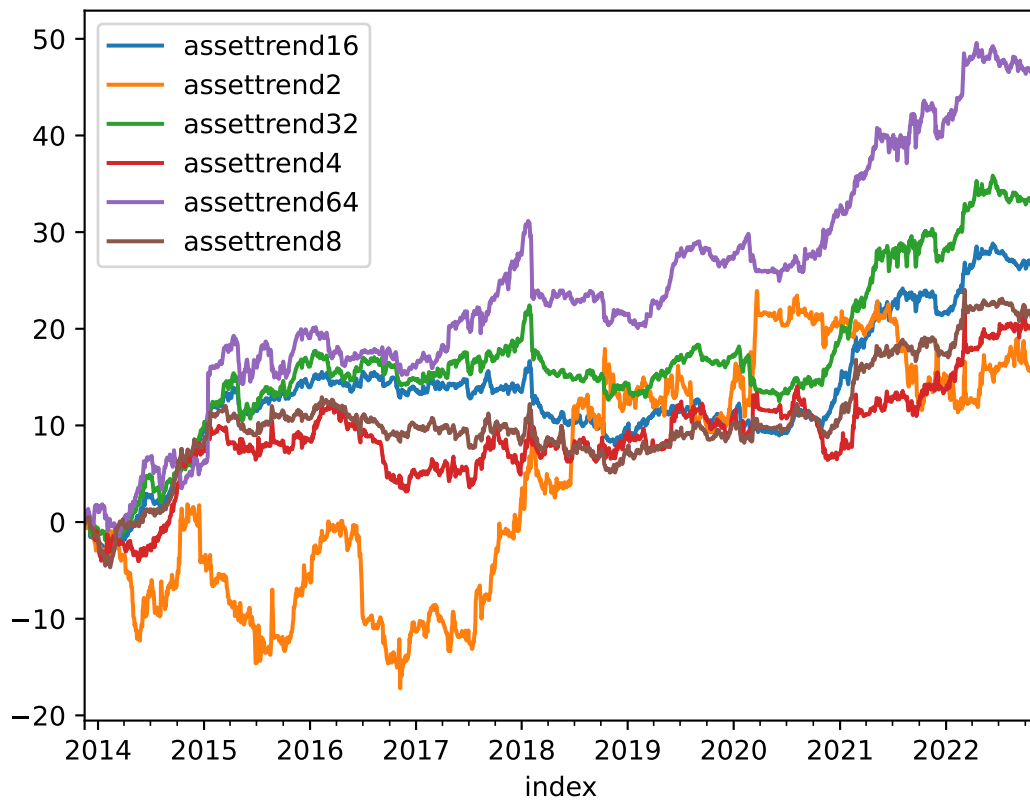


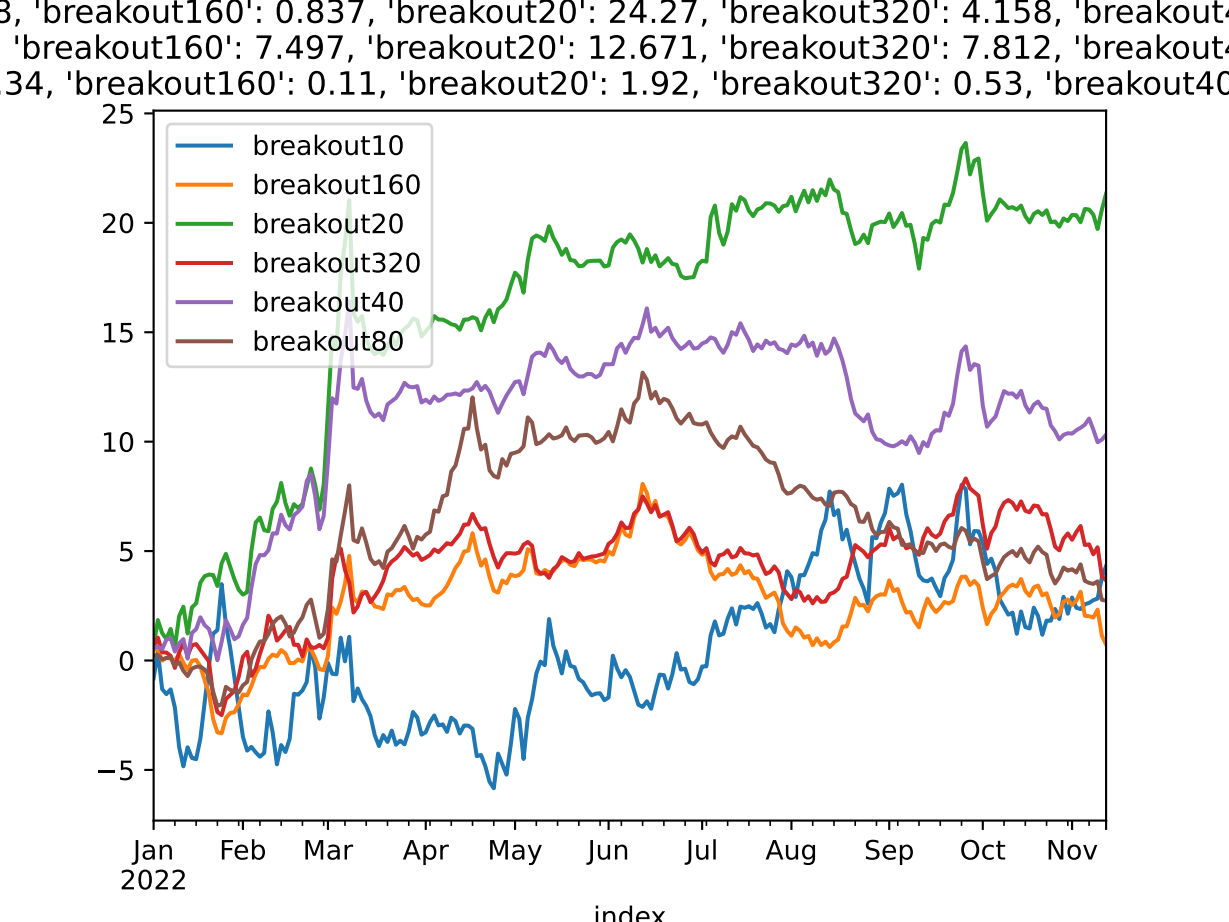


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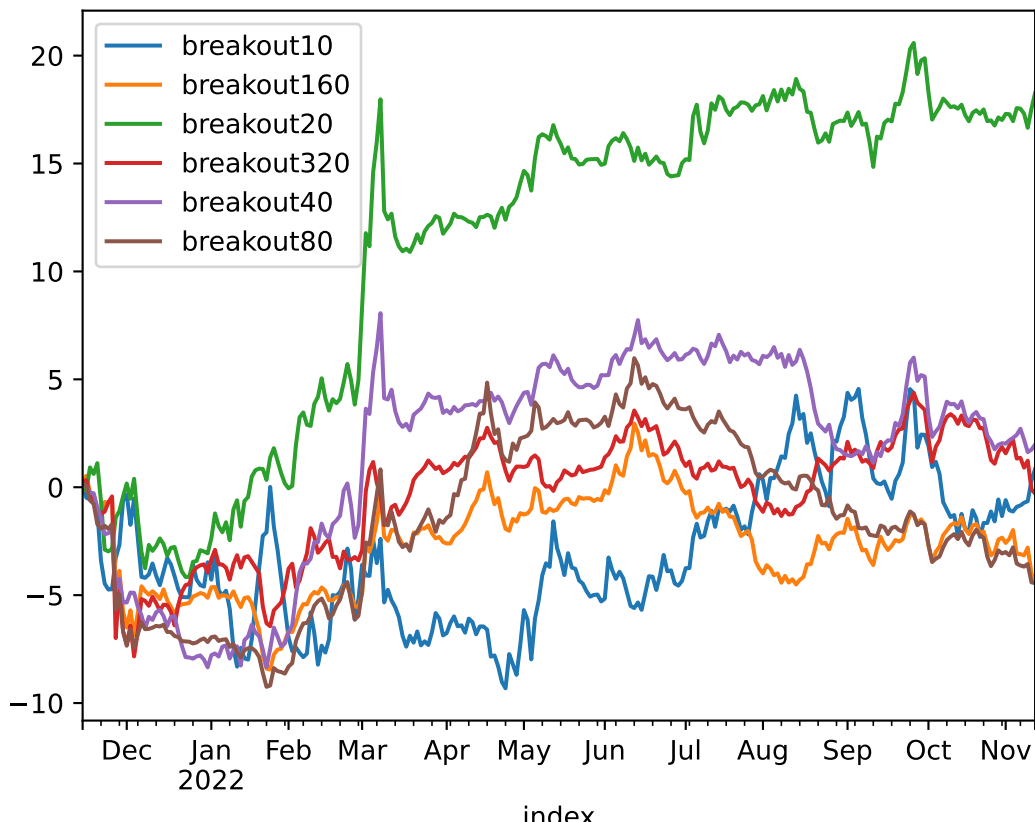


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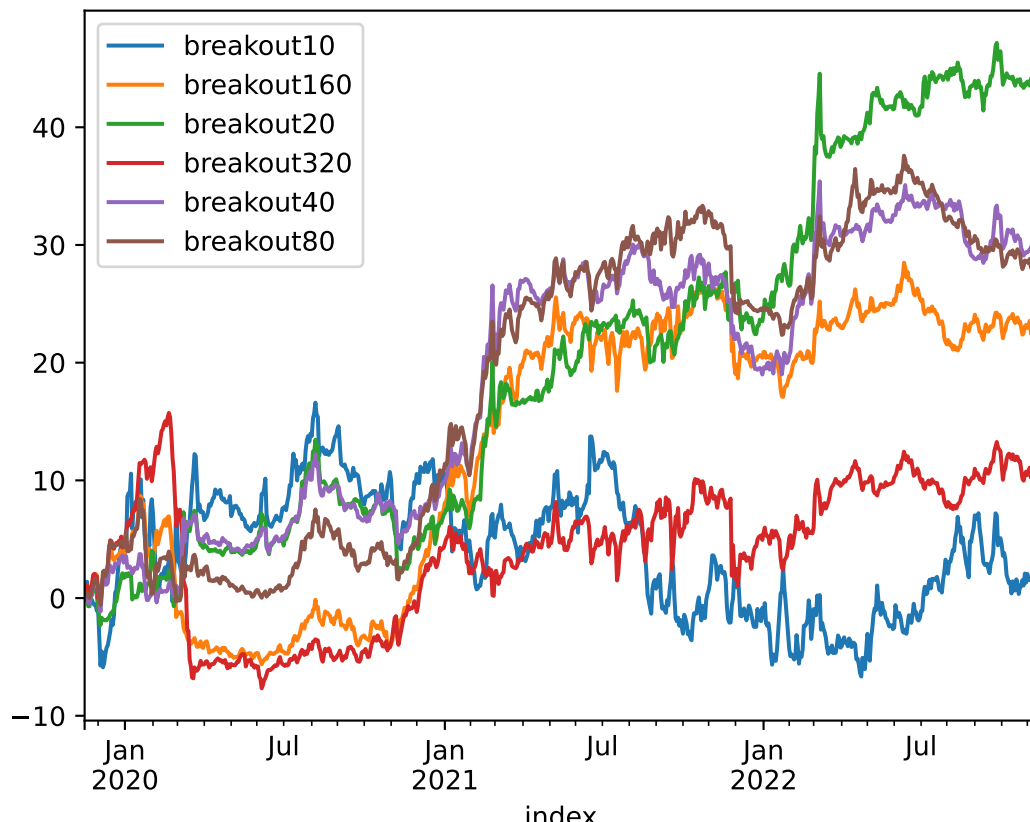




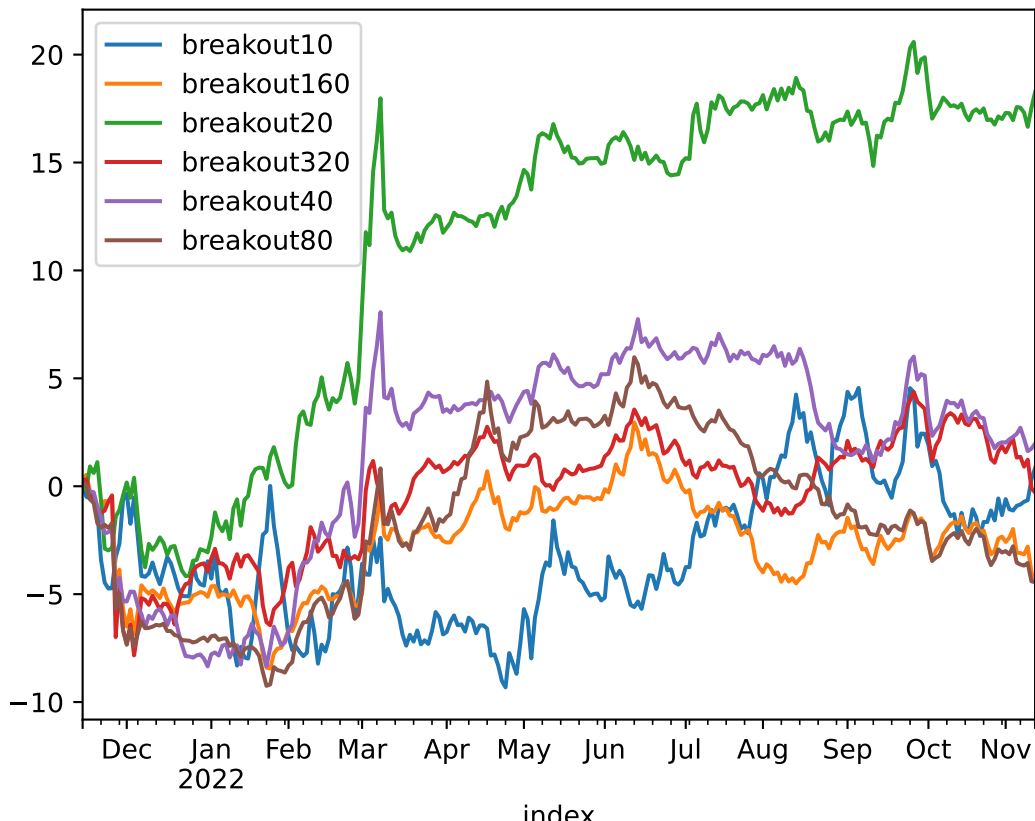
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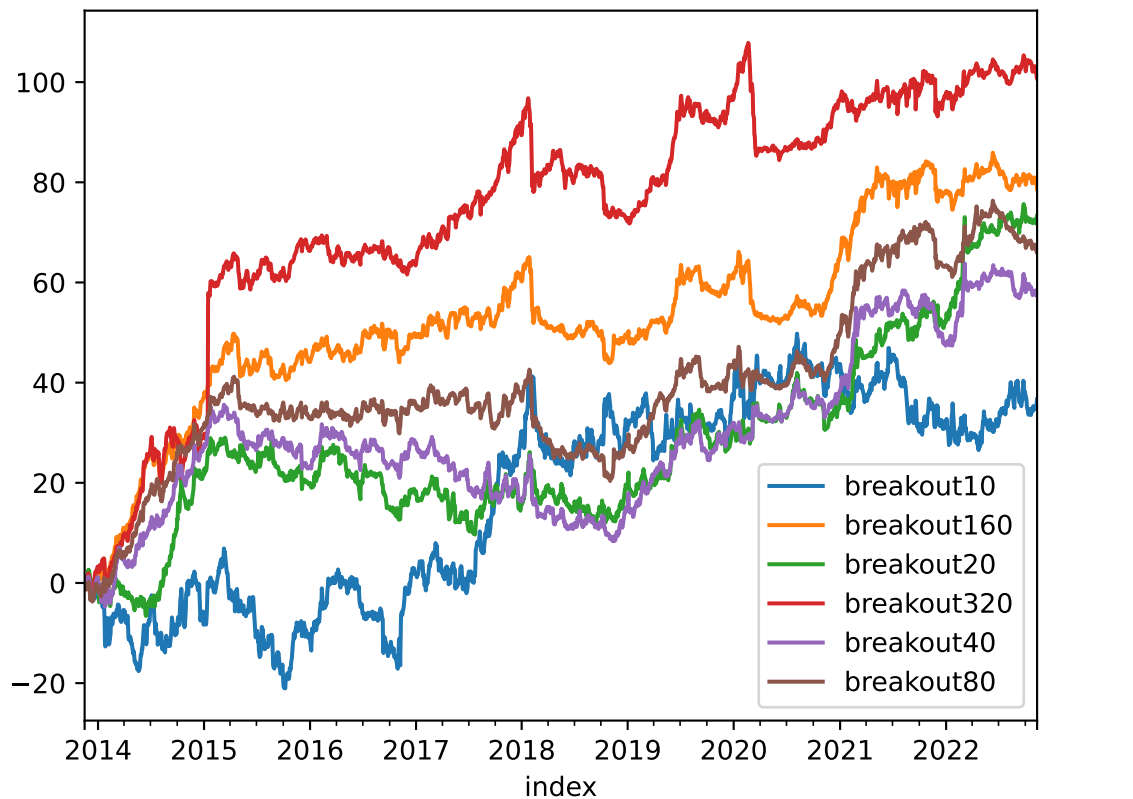
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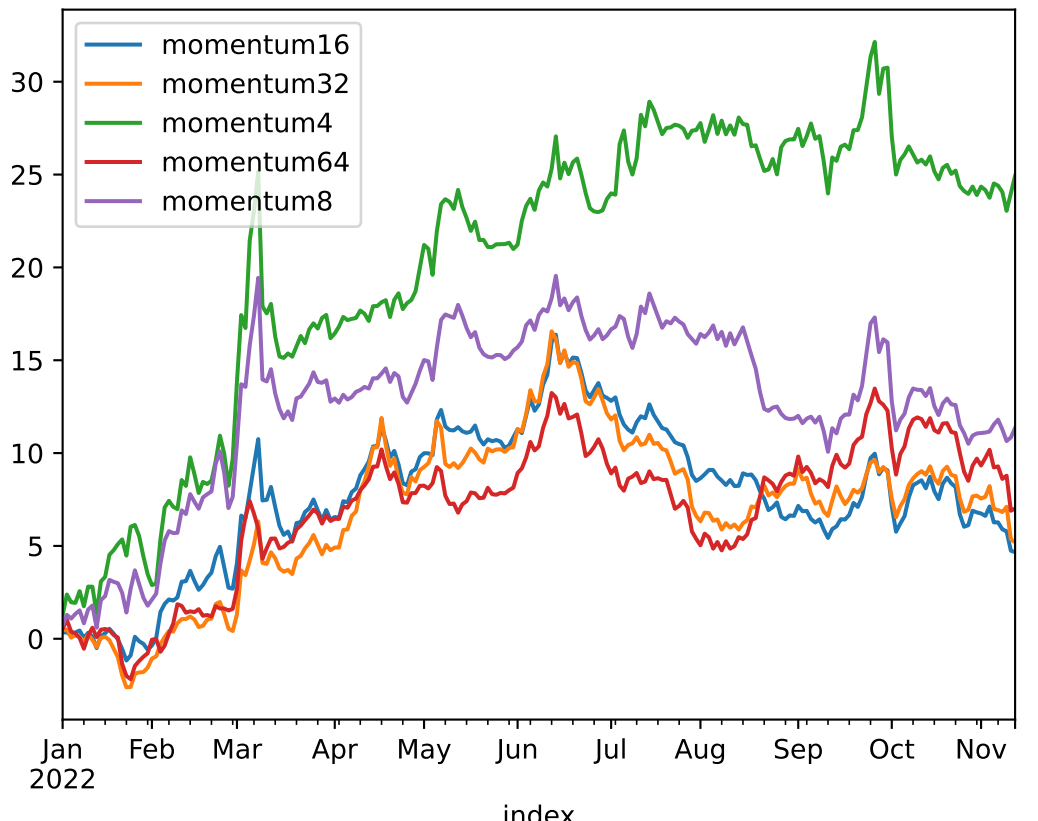
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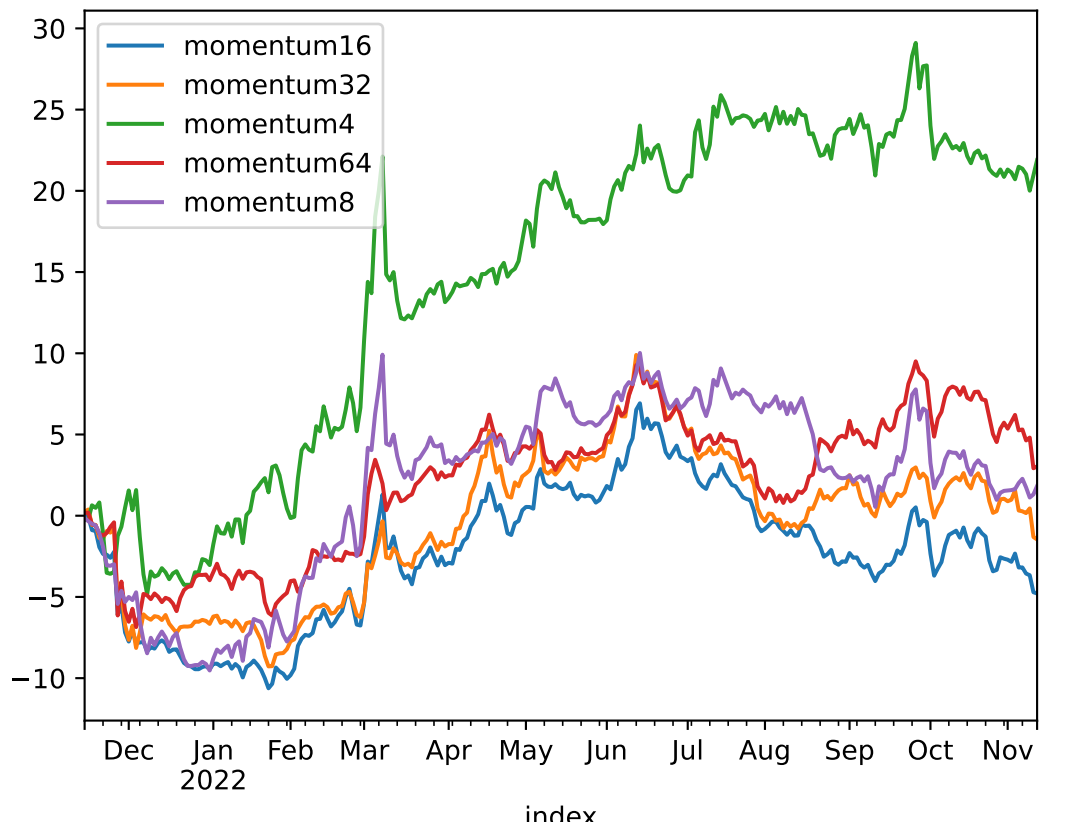


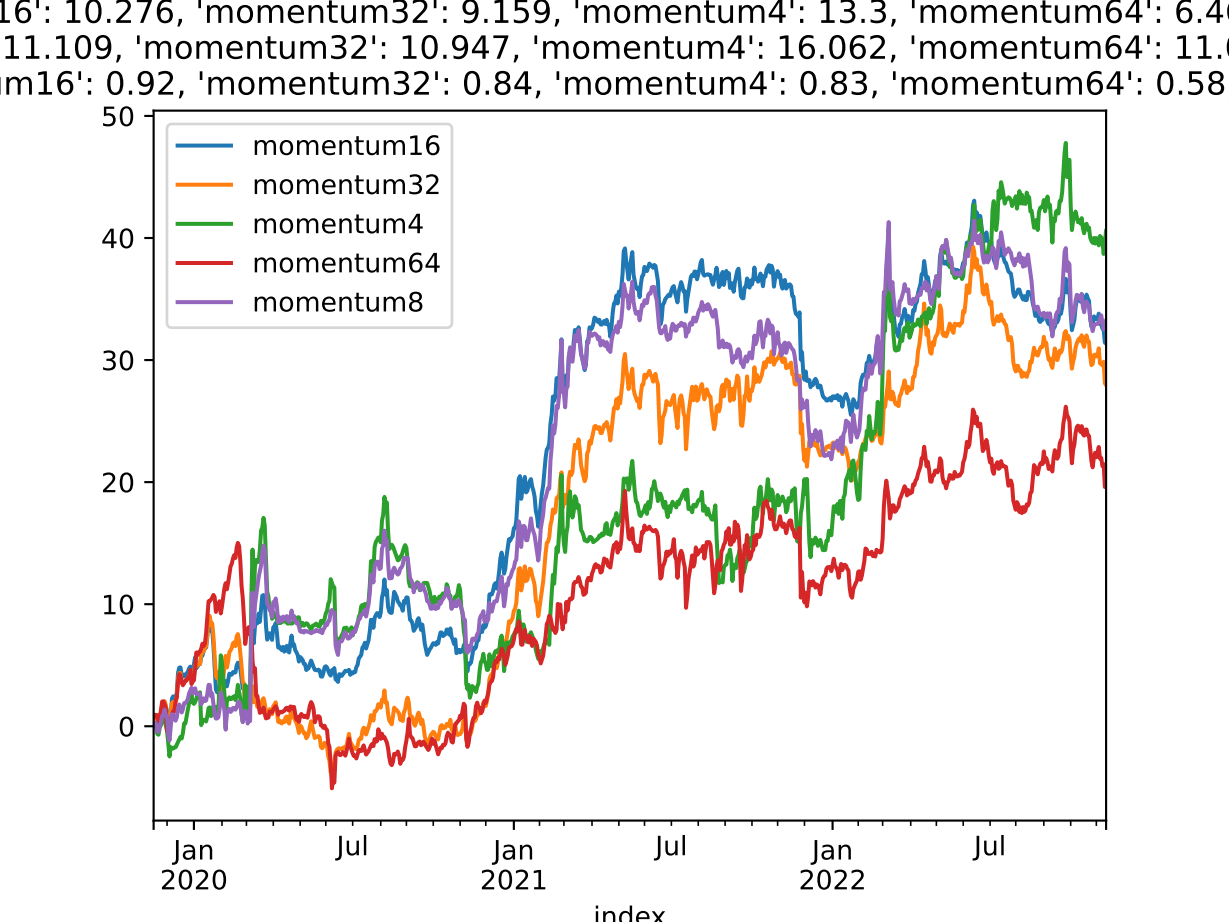
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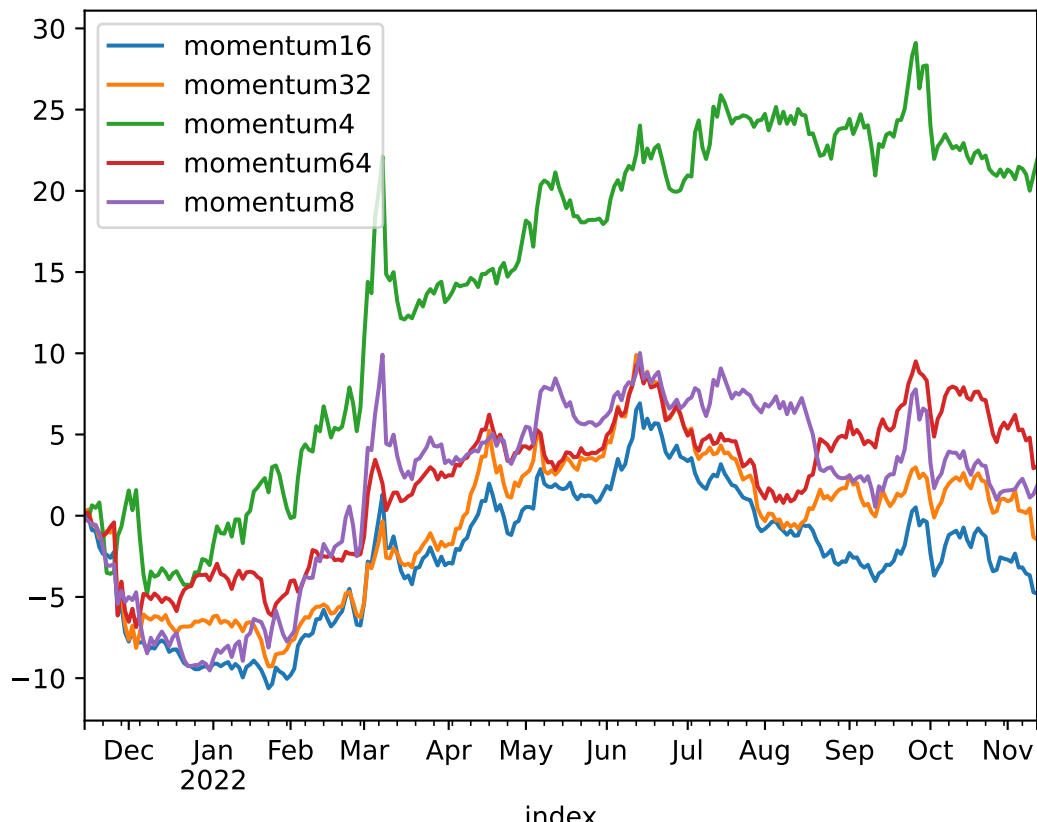


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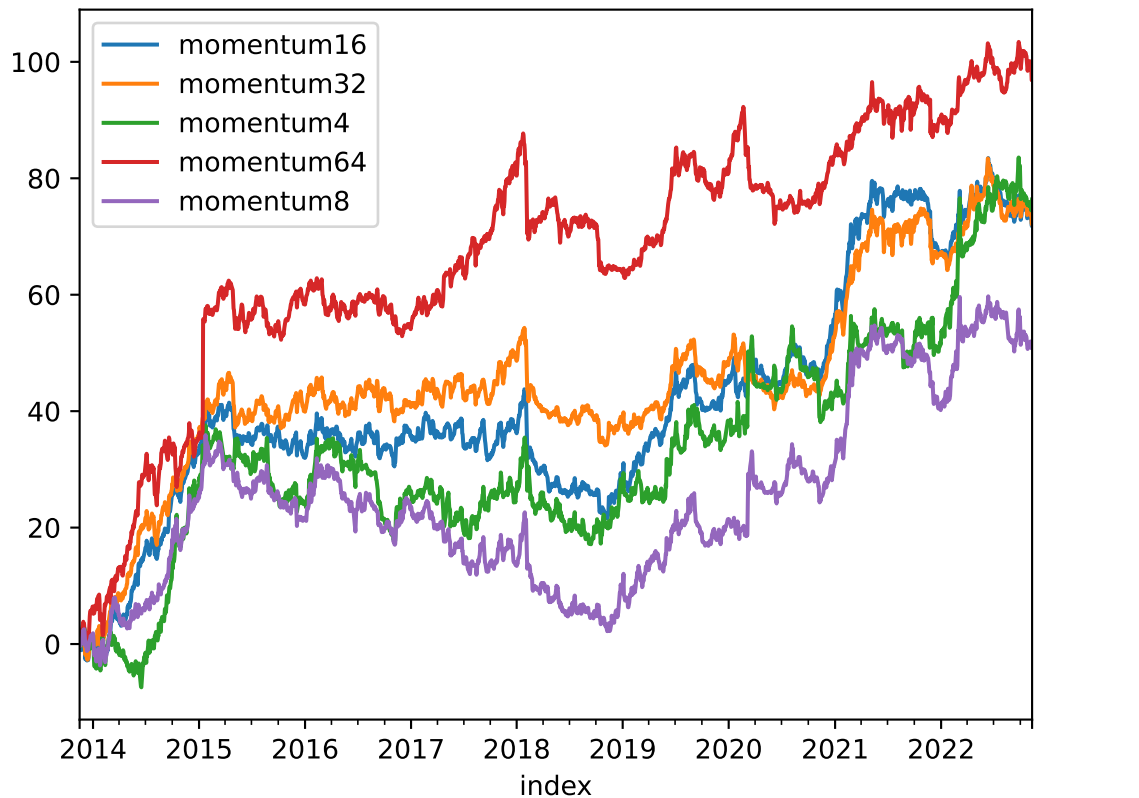




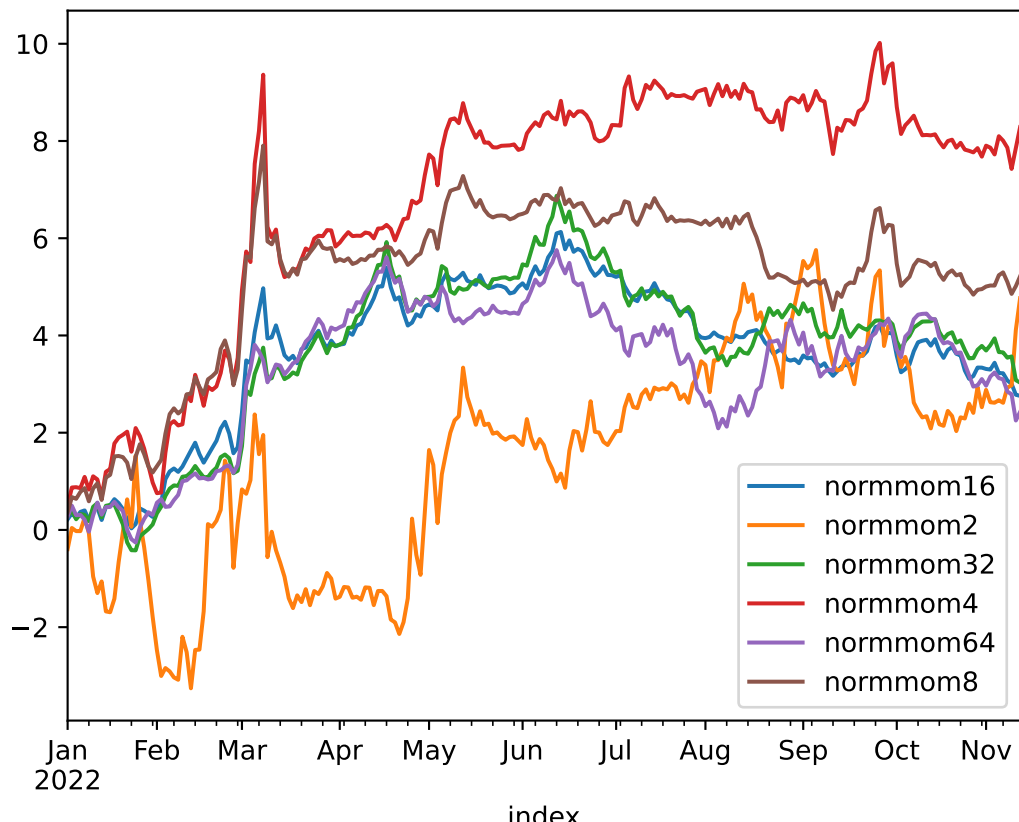
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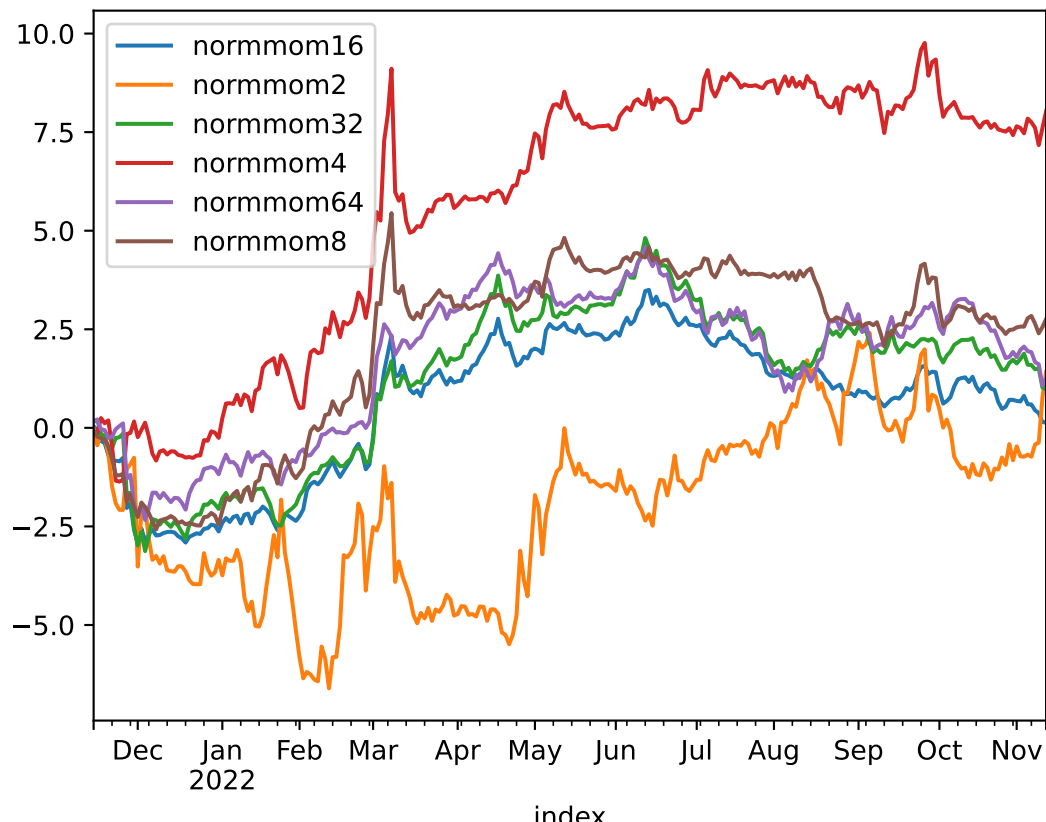


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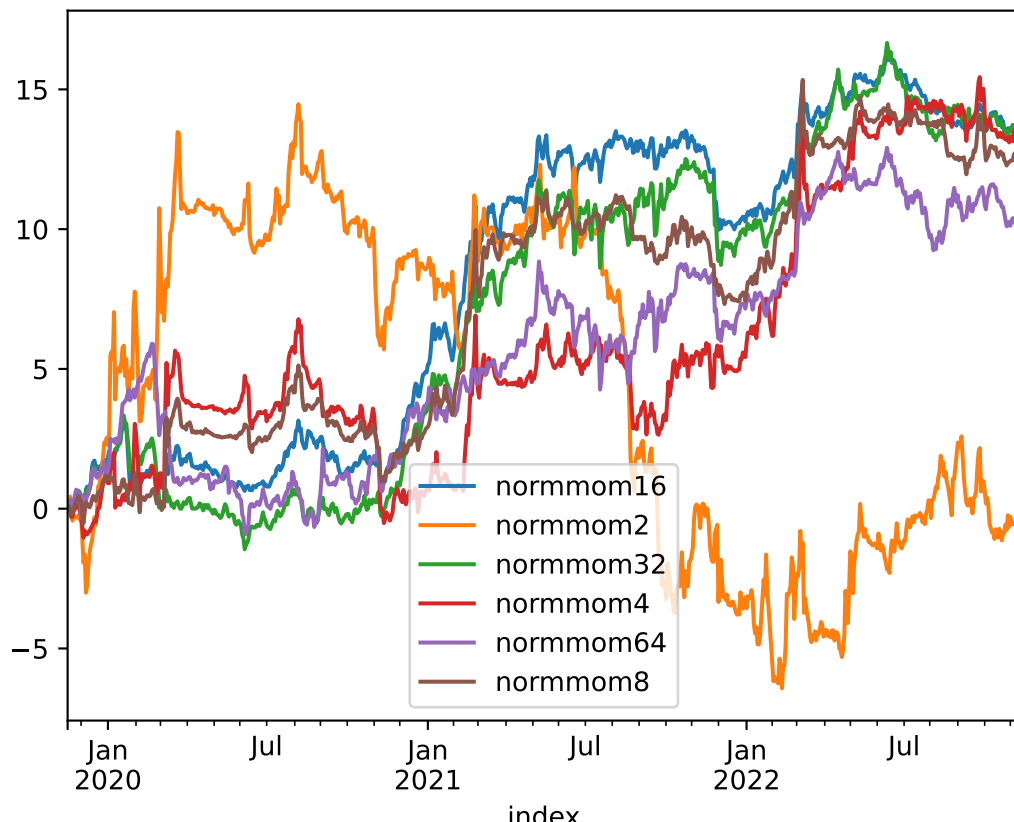


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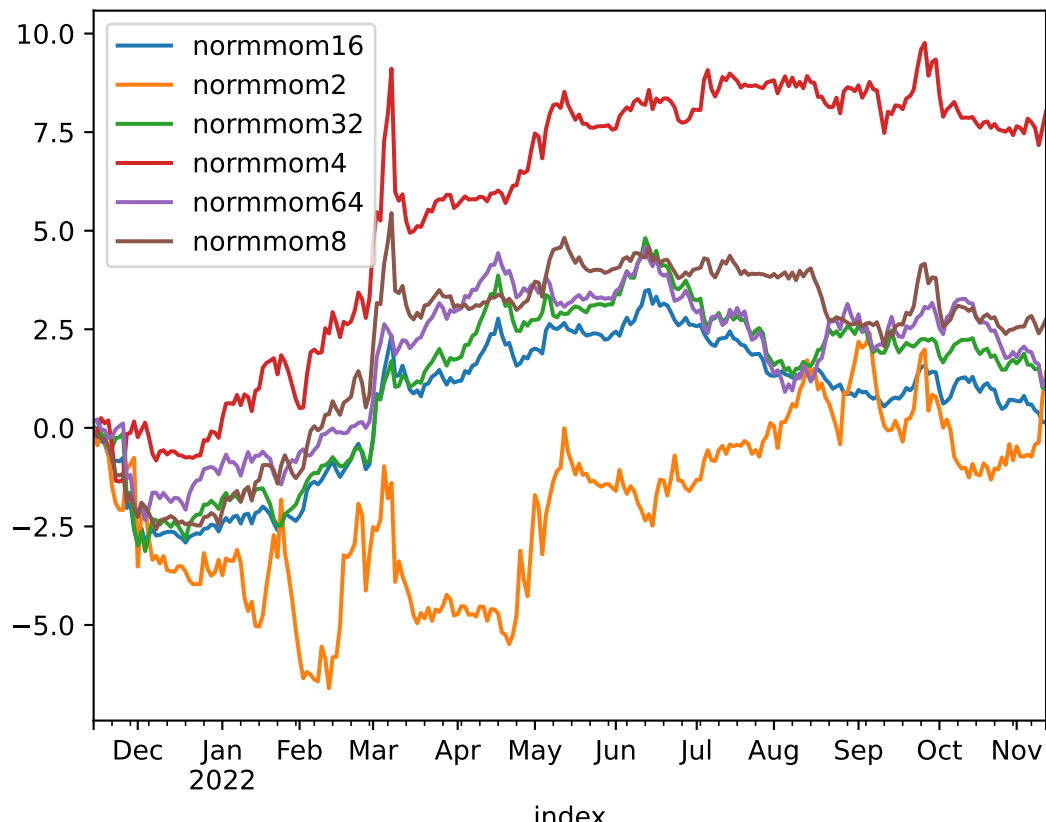
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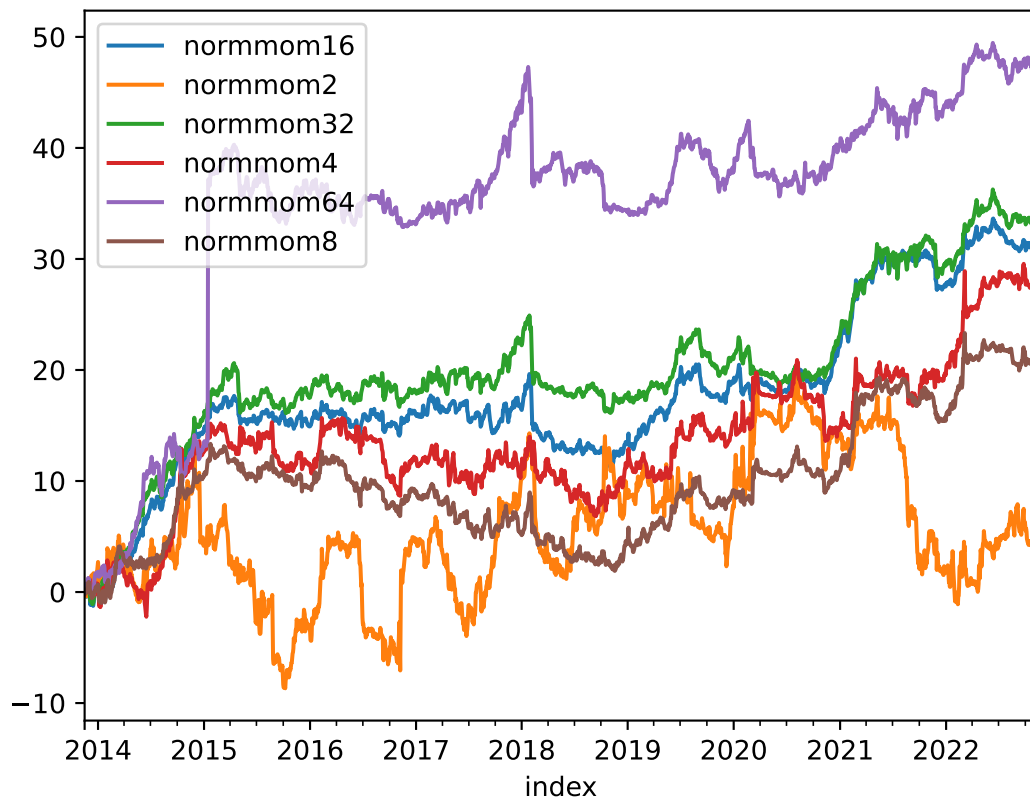
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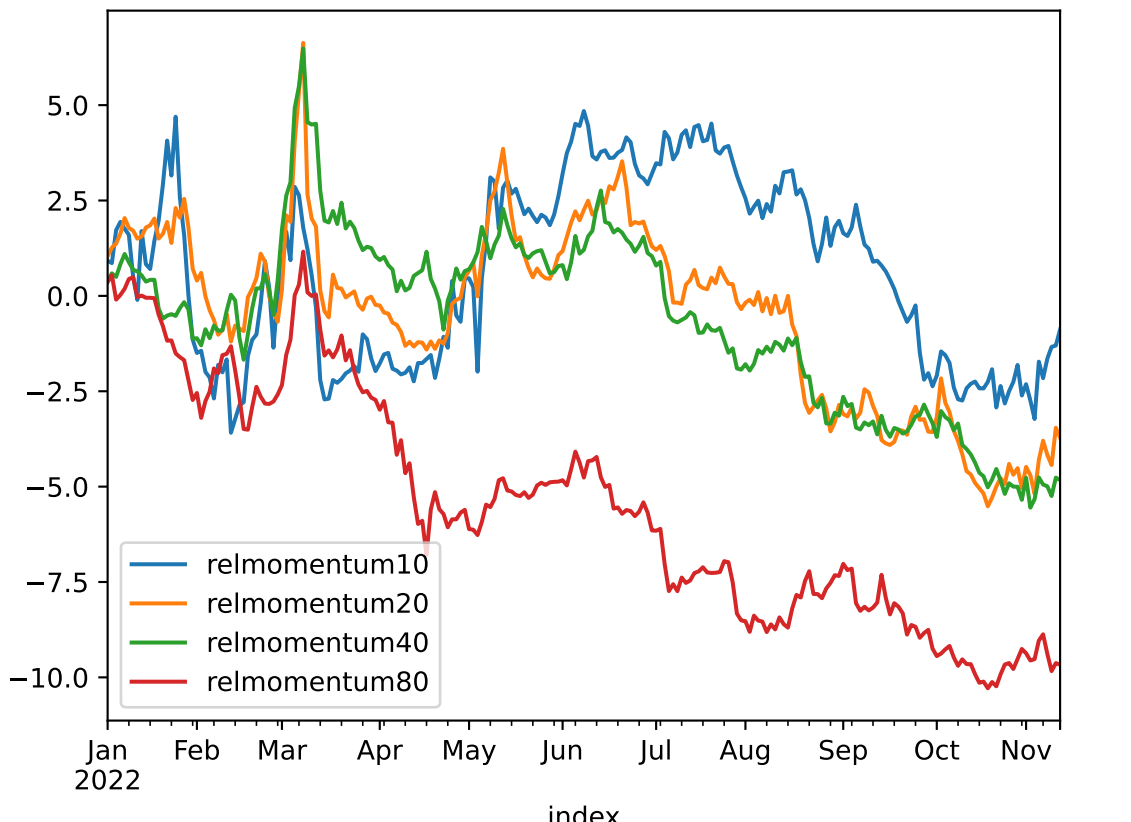
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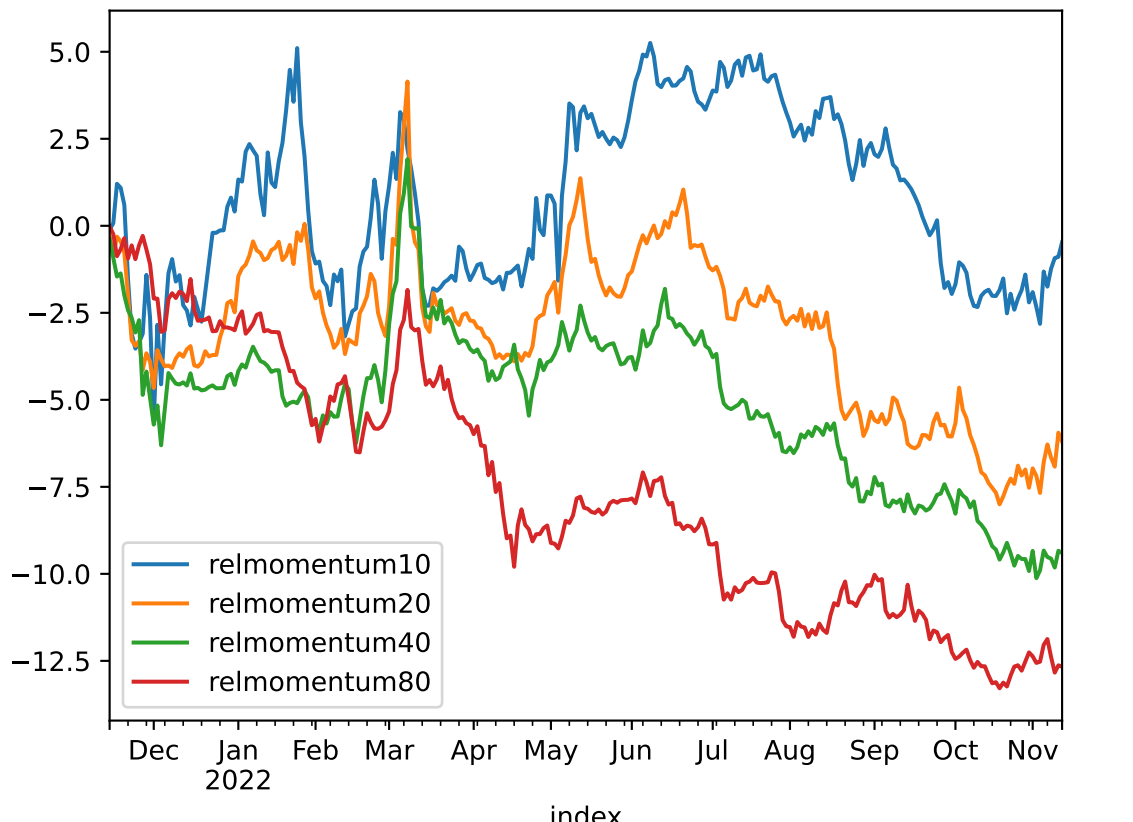
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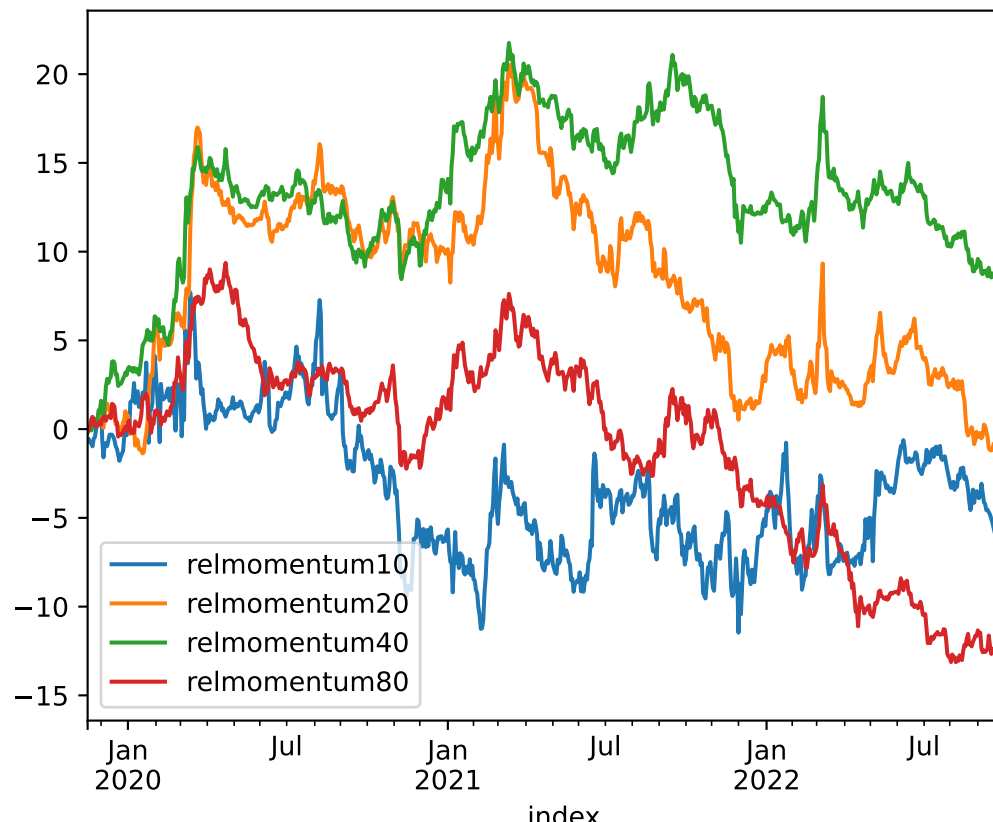
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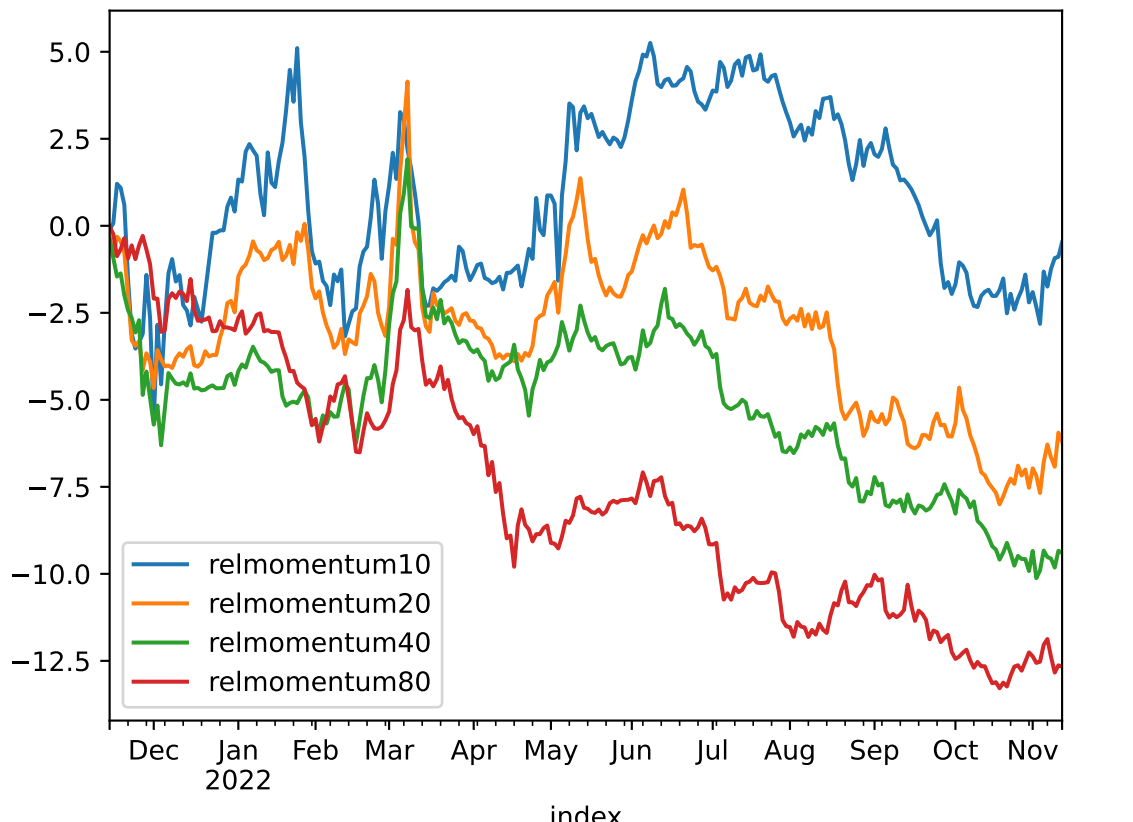
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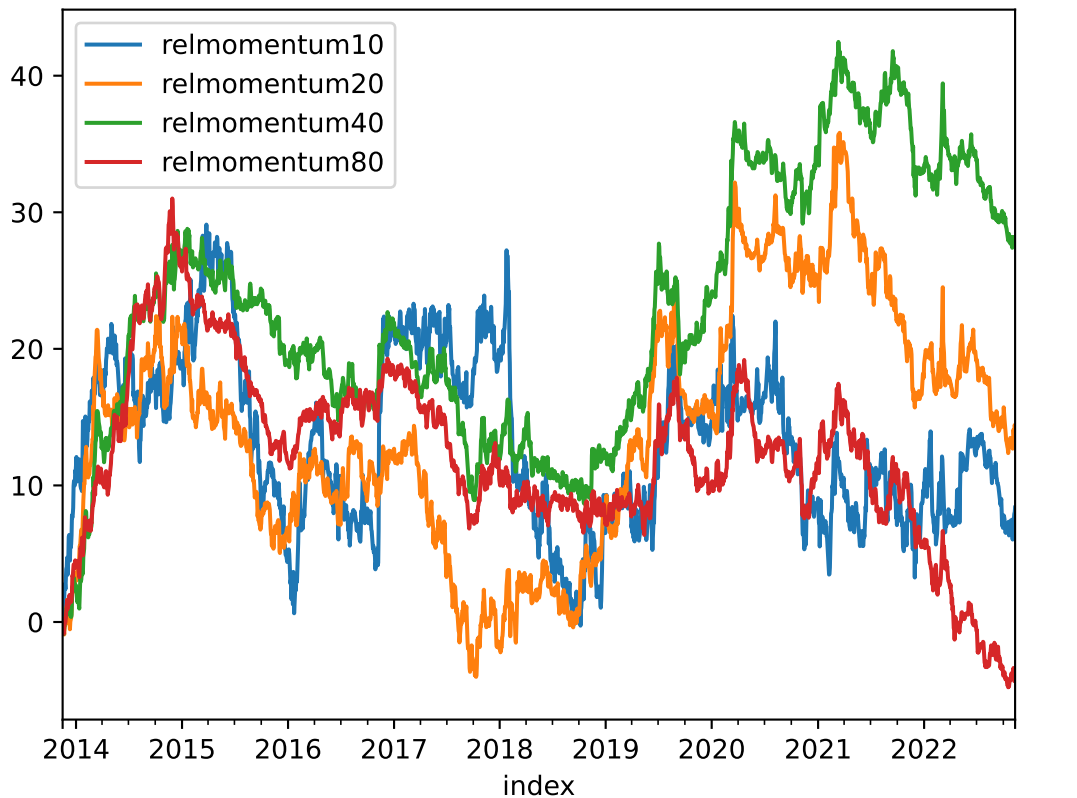
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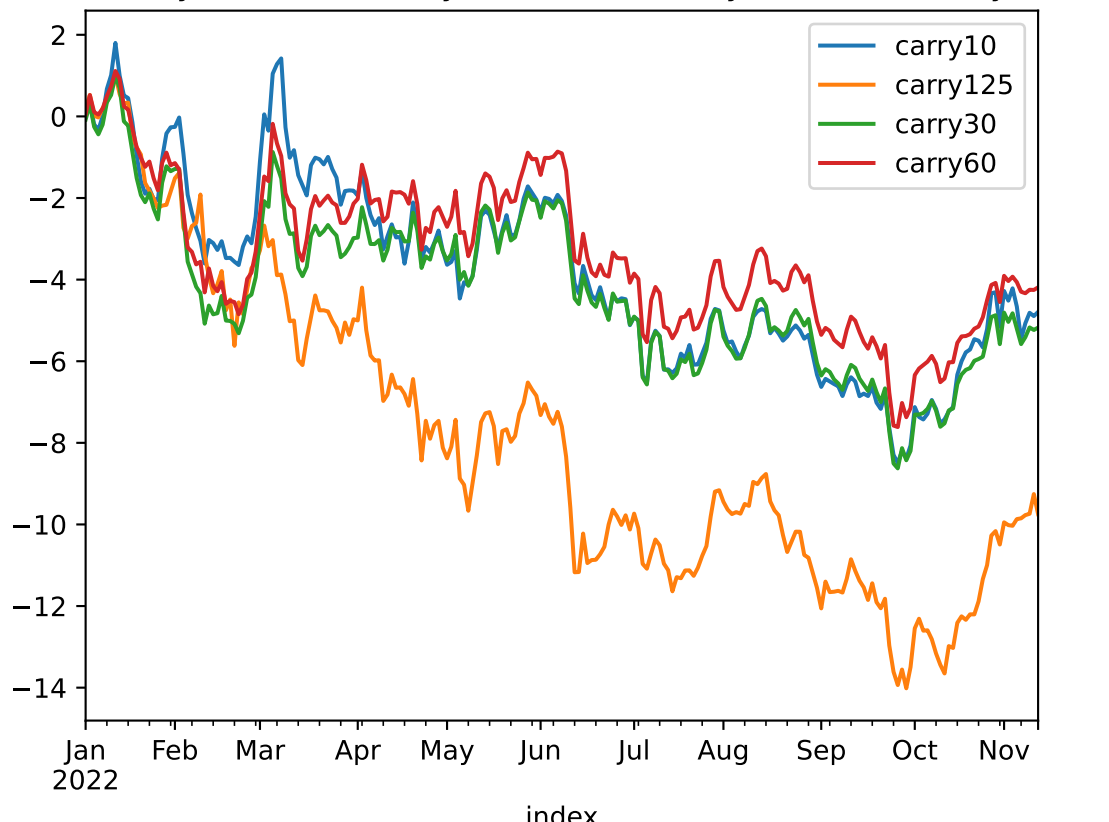
entum10': -0.463, 'relmomentum20': -6.11, 'relmomentum40': -9.255, 'relmomentum80': -11.769, 'relmomentum20': 8.697, 'relmomentum40': 7.225, 'relmomentum80': 0.04, 'relmomentum20': -0.7, 'relmomentum40': -1.28, 'relmomentum80': -0.04



relmomentum10': 0.915, 'relmomentum20': 1.545, 'relmomentum40': 3.069, 'relmomentum80': 12.98, 'relmomentum10': 12.98, 'relmomentum20': 8.918, 'relmomentum40': 7.266, 'relmomentum80': 0.07, 'relmomentum20': 0.17, 'relmomentum40': 0.42, 'relmomentum80': 0.42, 'relmomentum10': 0.07, 'relmomentum20': 0.17, 'relmomentum40': 0.42, 'relmomentum80': 0.42



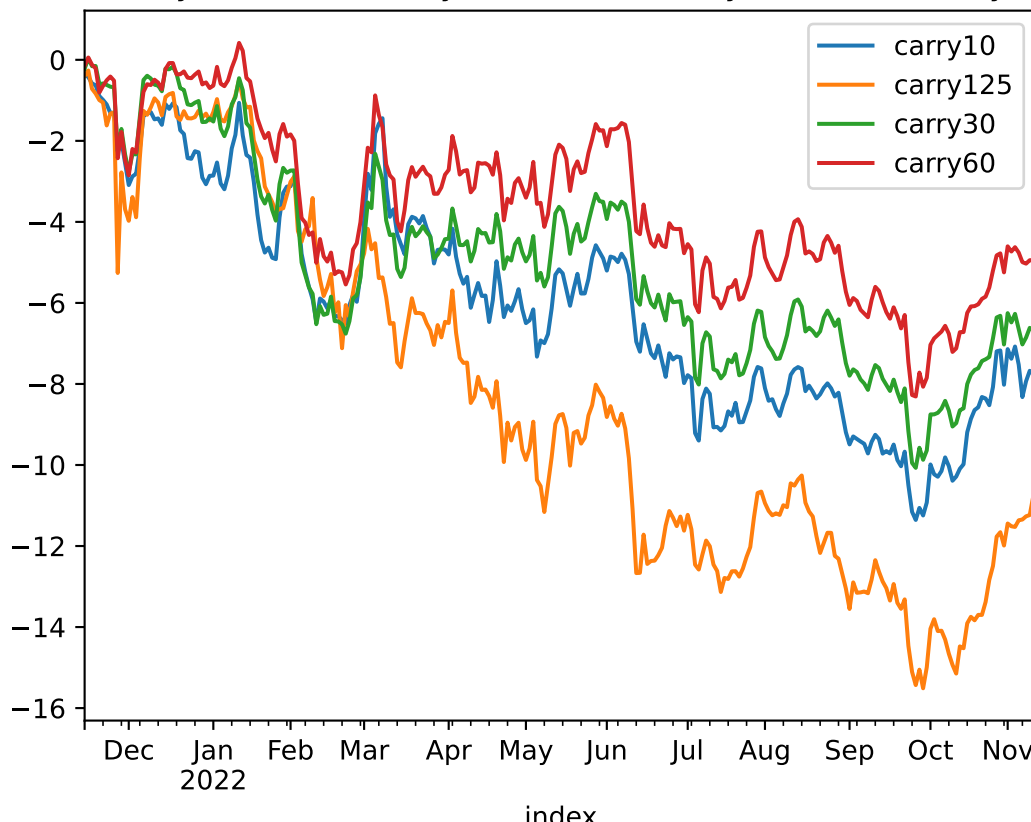
. mean {'carry10': -5.452, 'carry125': -11.091, 'carry30': -5.888, 'carry60': -4.452,  
ann. std {'carry10': 7.398, 'carry125': 7.751, 'carry30': 6.926, 'carry60': 6.926,  
ann. SR {'carry10': -0.74, 'carry125': -1.43, 'carry30': -0.85, 'carry60': -0.69



i. mean {'carry10': -7.536, 'carry125': -11.071, 'carry30': -6.518, 'carry60': -4.518}

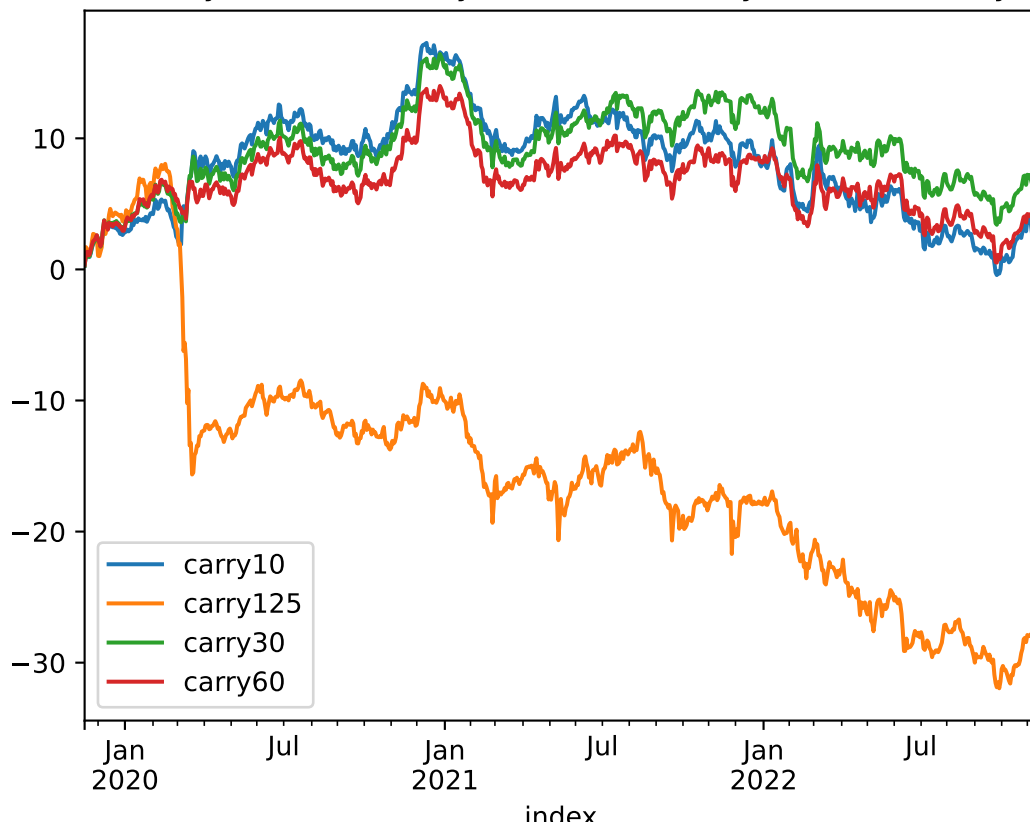
ann. std {'carry10': 7.189, 'carry125': 8.953, 'carry30': 6.924, 'carry60': 6.981}

ann. SR {'carry10': -1.05, 'carry125': -1.24, 'carry30': -0.94, 'carry60': -0.69}





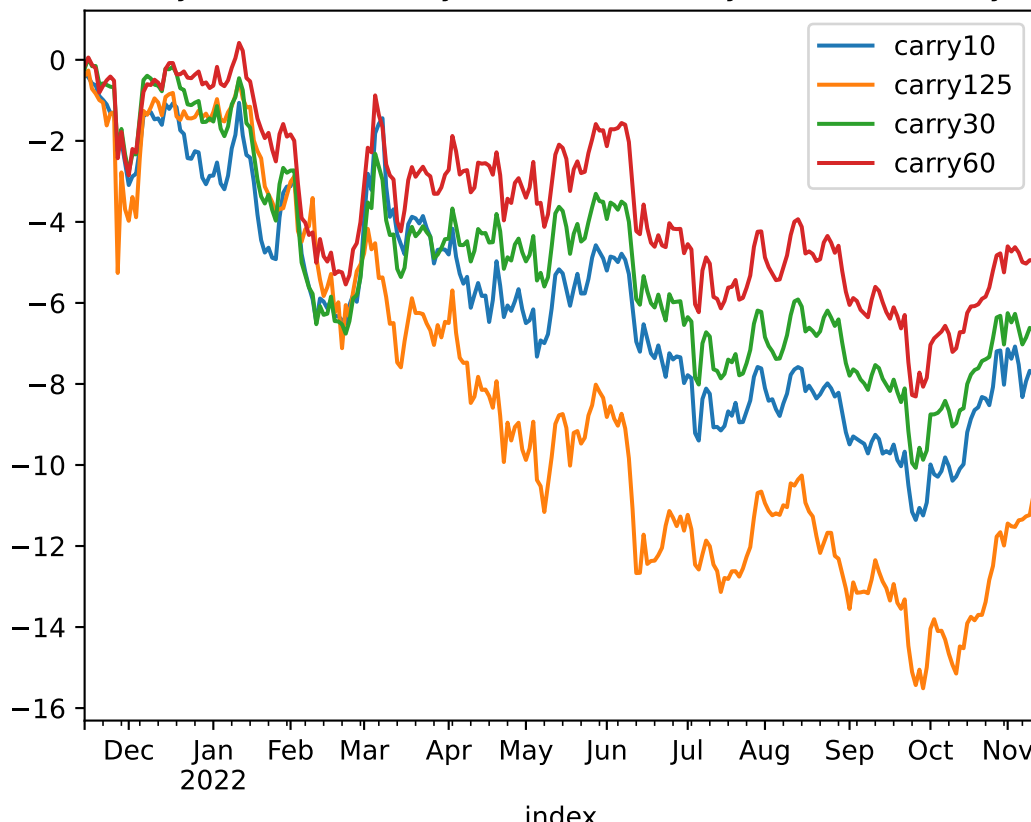
nn. mean {'carry10': 1.072, 'carry125': -9.076, 'carry30': 2.247, 'carry60': 1.247}  
ann. std {'carry10': 6.82, 'carry125': 9.485, 'carry30': 6.621, 'carry60': 6.558}  
ann. SR {'carry10': 0.16, 'carry125': -0.96, 'carry30': 0.34, 'carry60': 0.2}



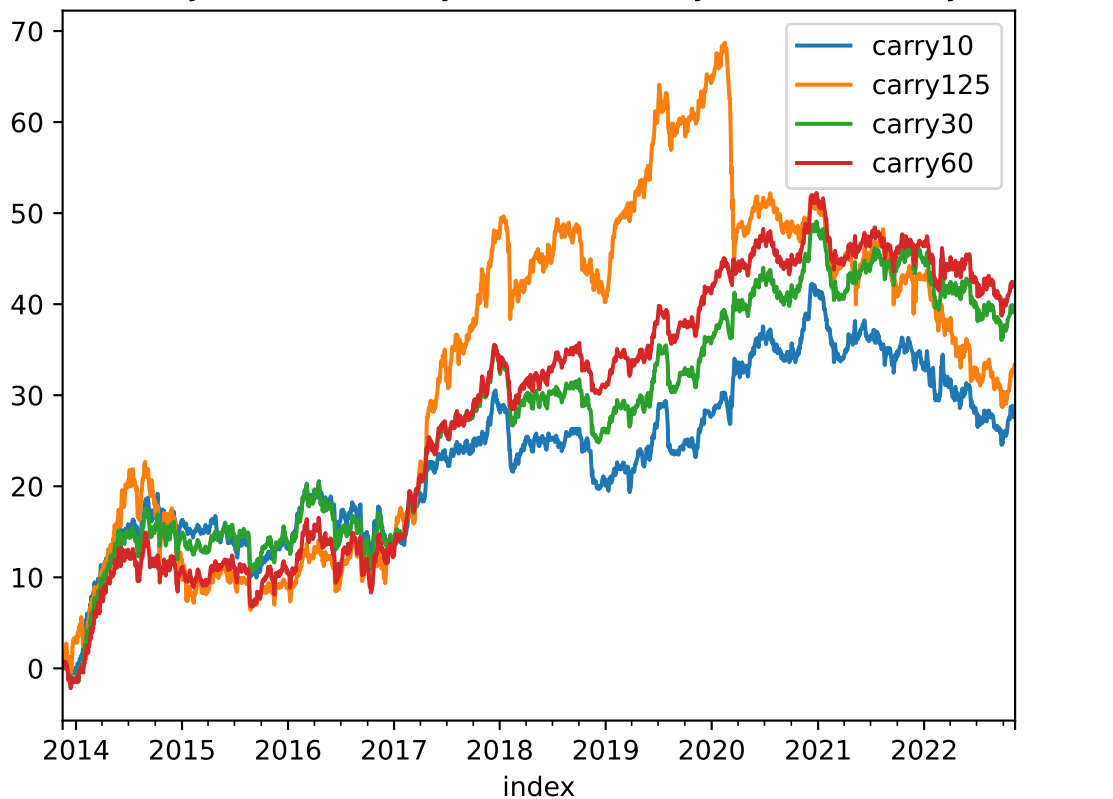
i. mean {'carry10': -7.536, 'carry125': -11.071, 'carry30': -6.518, 'carry60': -4.518}

ann. std {'carry10': 7.189, 'carry125': 8.953, 'carry30': 6.924, 'carry60': 6.981}

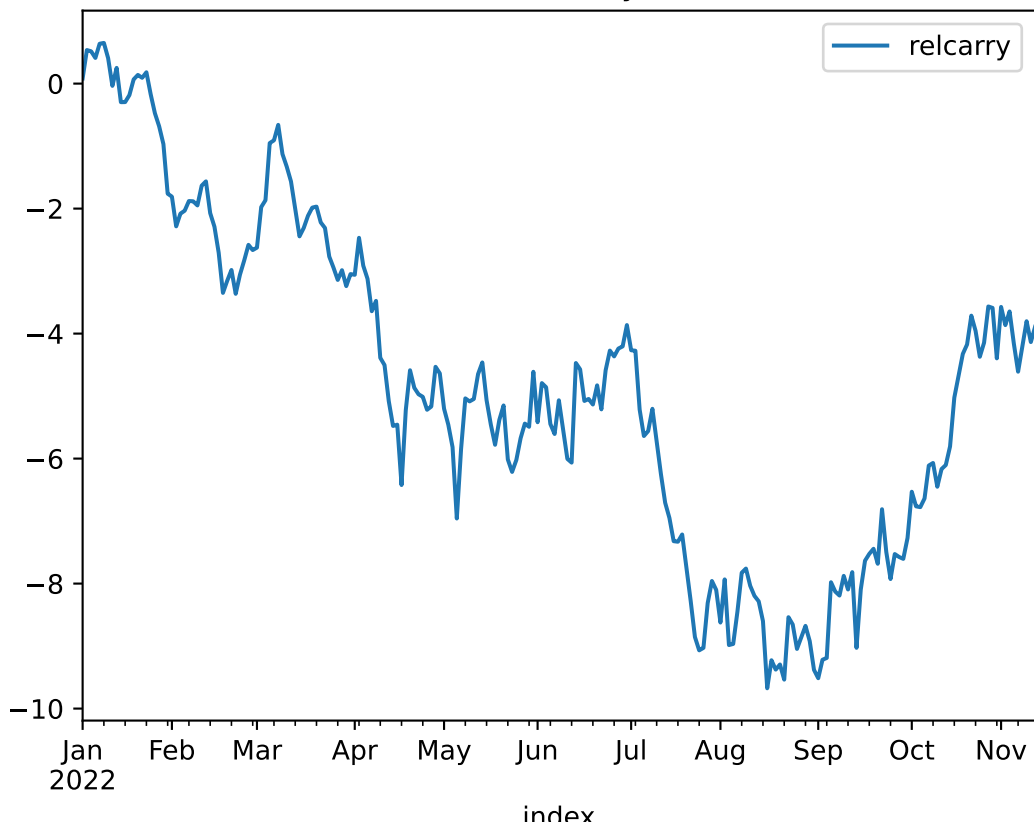
ann. SR {'carry10': -1.05, 'carry125': -1.24, 'carry30': -0.94, 'carry60': -0.69}



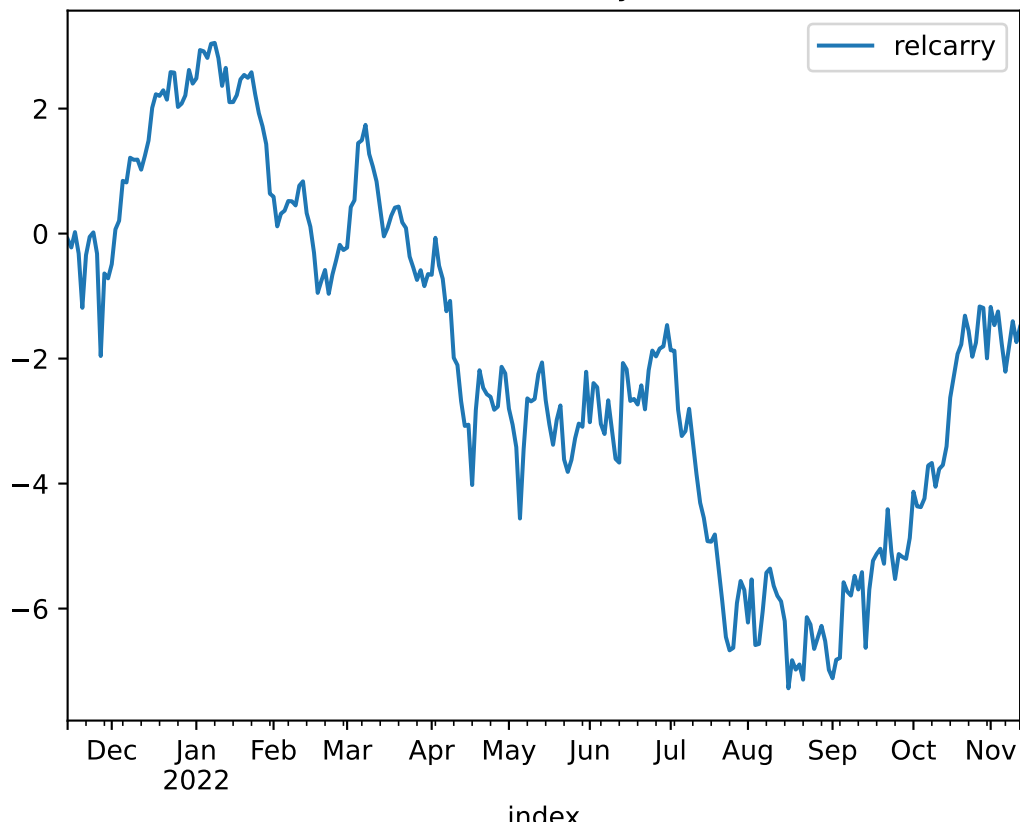
nn. mean {'carry10': 3.083, 'carry125': 3.596, 'carry30': 4.311, 'carry60': 4.6  
ann. std {'carry10': 6.45, 'carry125': 9.068, 'carry30': 6.529, 'carry60': 6.469  
ann. SR {'carry10': 0.48, 'carry125': 0.4, 'carry30': 0.66, 'carry60': 0.71}



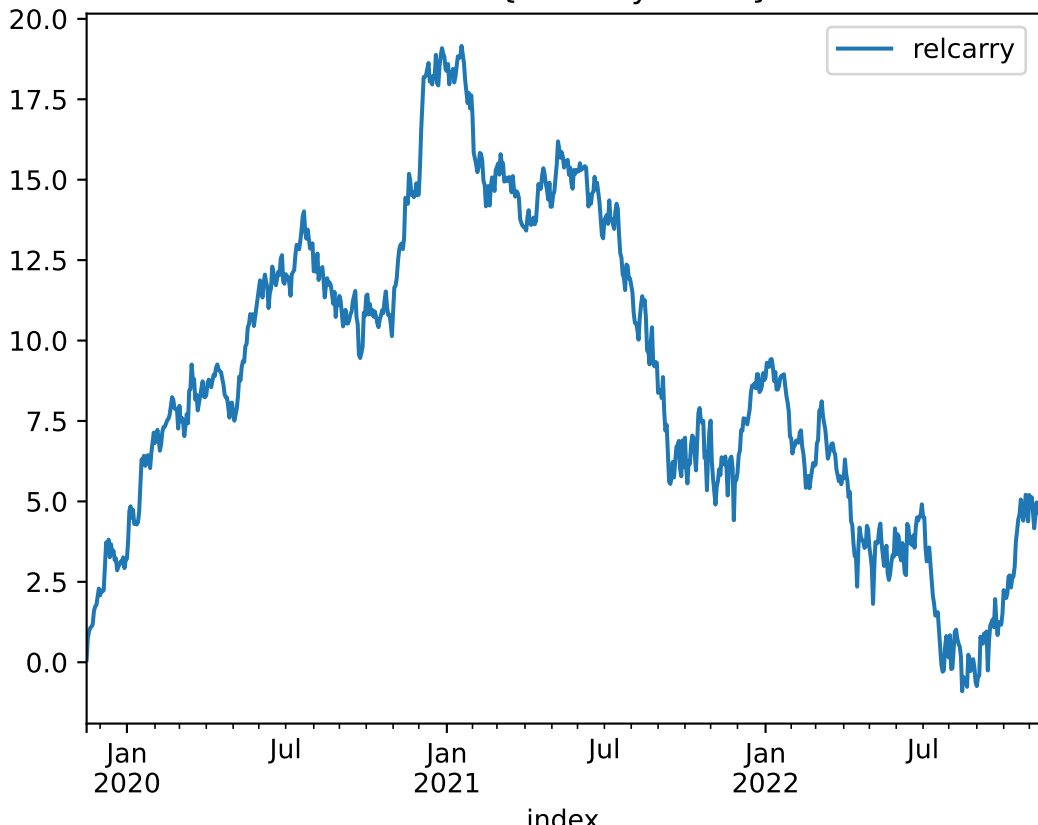
ann. mean {'relcarry': -4.428}  
ann. std {'relcarry': 7.19}  
ann. SR {'relcarry': -0.62}



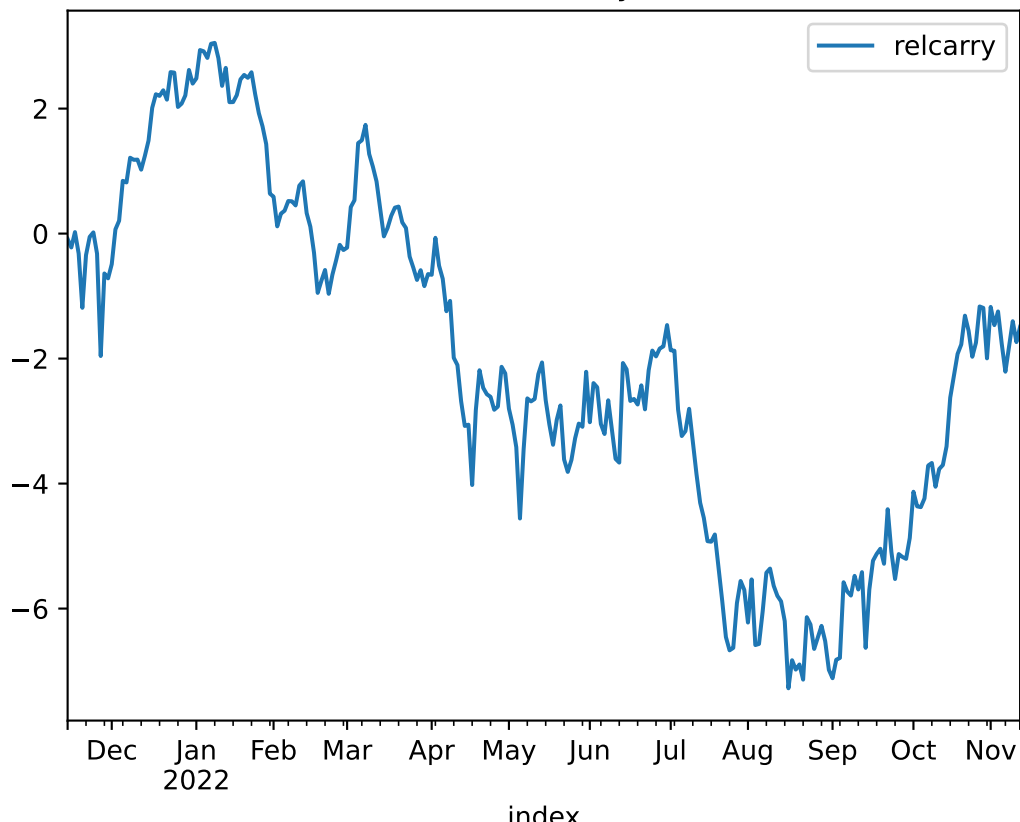
ann. mean {'relcarry': -1.469}  
ann. std {'relcarry': 7.29}  
ann. SR {'relcarry': -0.2}



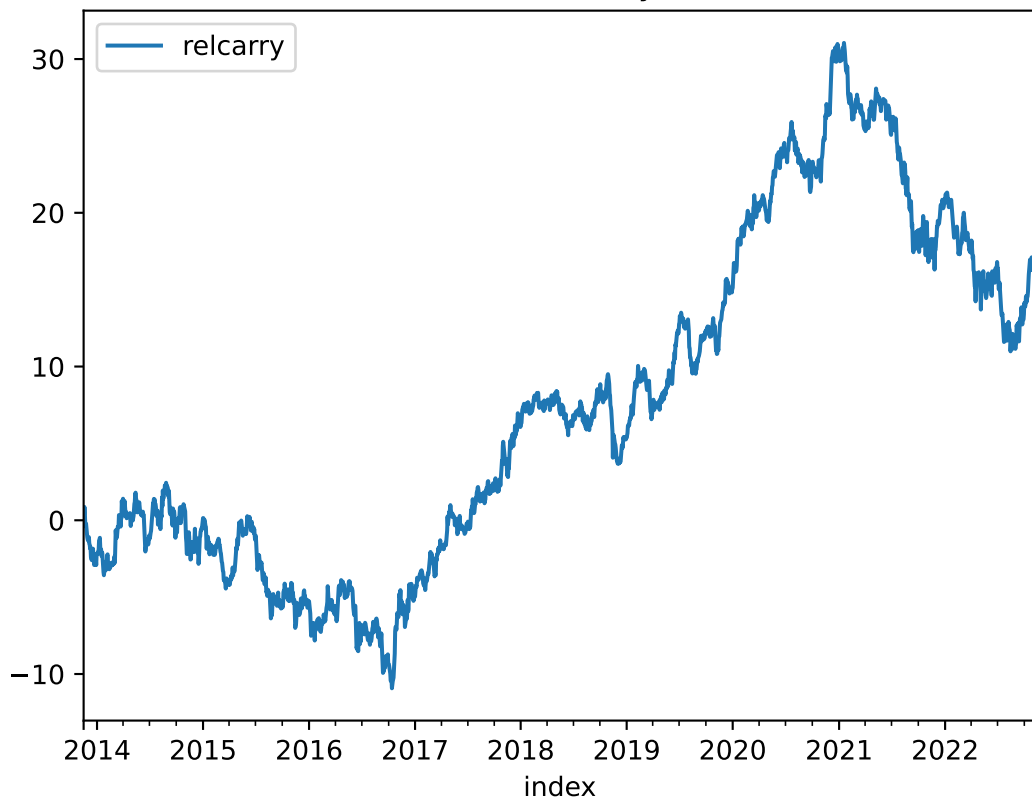
ann. mean {'relcarry': 1.6}  
ann. std {'relcarry': 6.786}  
ann. SR {'relcarry': 0.24}



ann. mean {'relcarry': -1.469}  
ann. std {'relcarry': 7.29}  
ann. SR {'relcarry': -0.2}

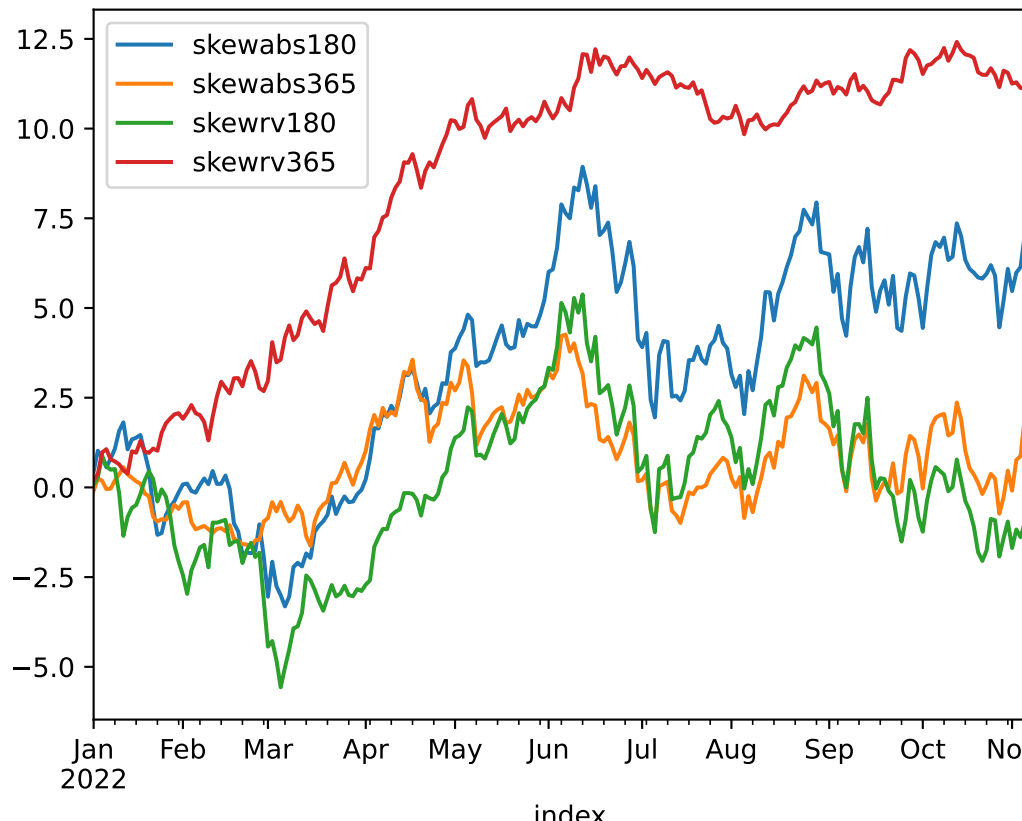


ann. mean {'relcarry': 1.83}  
ann. std {'relcarry': 6.015}  
ann. SR {'relcarry': 0.3}

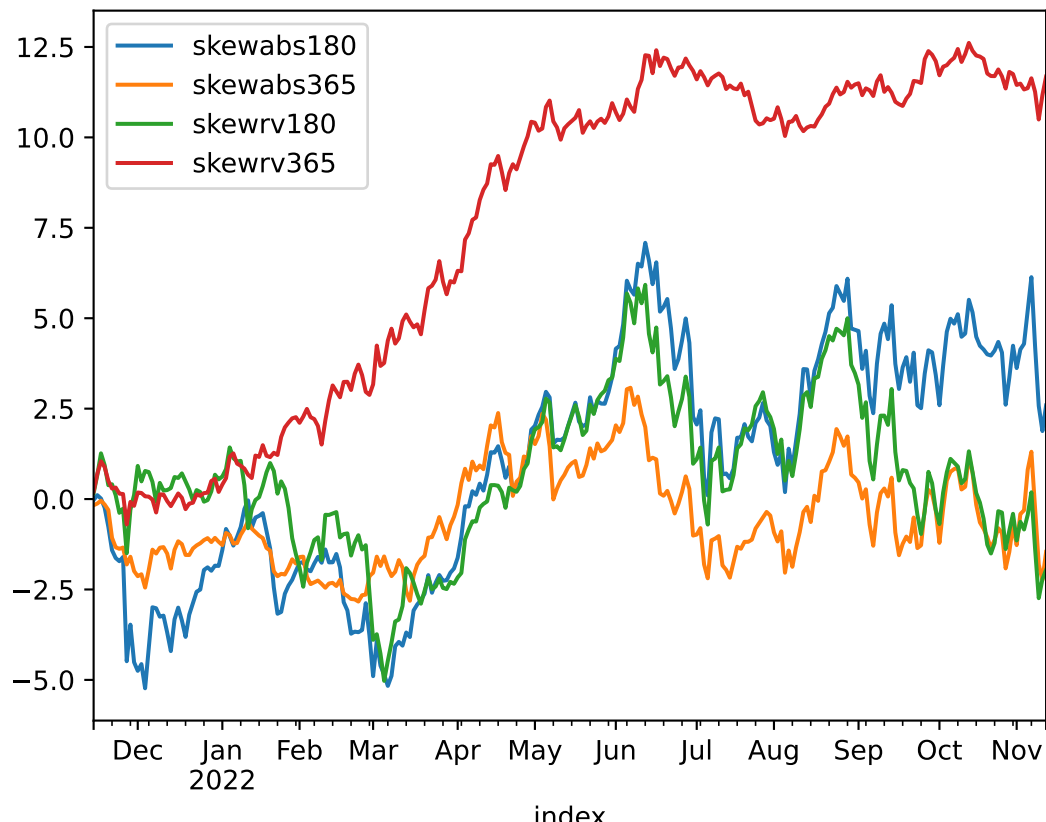




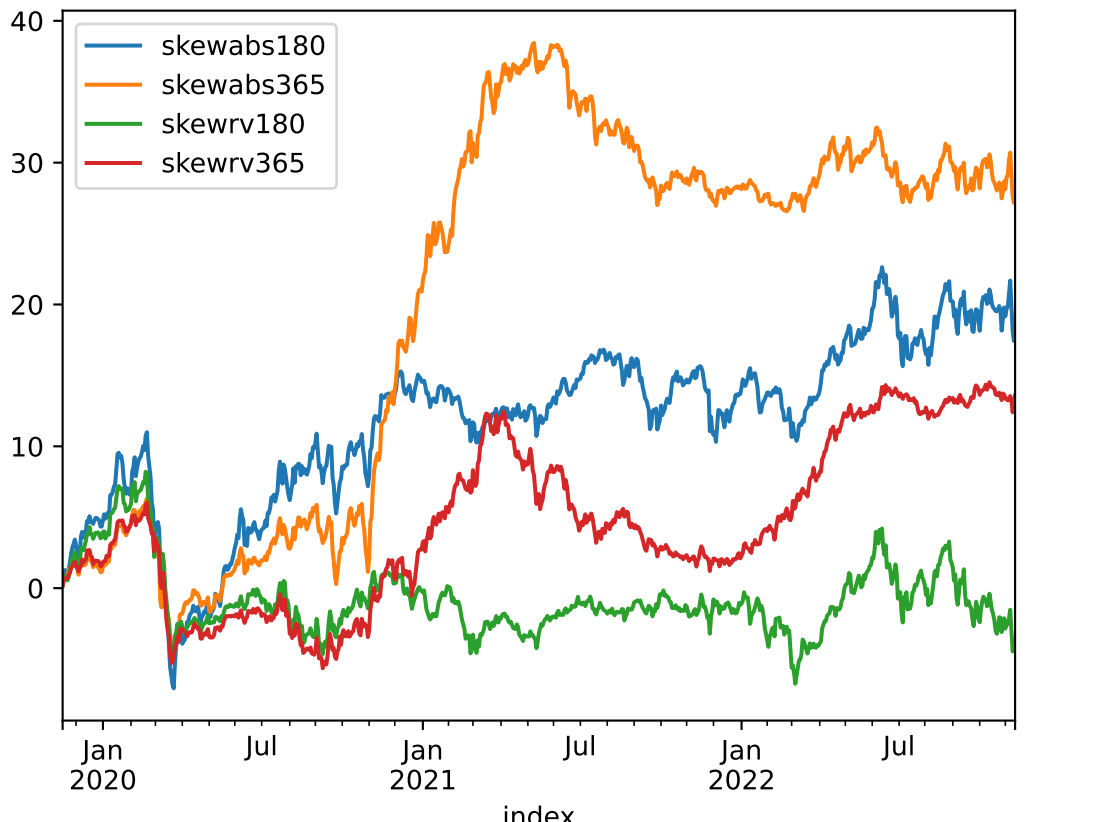
{'skewabs180': 5.049, 'skewabs365': -0.317, 'skewrv180': -2.847, 'skewrv365': 0.049, 'skewabs180': 10.155, 'skewabs365': 7.77, 'skewrv180': 9.512, 'skewrv365': 0.049, 'skewabs180': 0.5, 'skewabs365': -0.04, 'skewrv180': -0.3, 'skewrv365': 0.049}



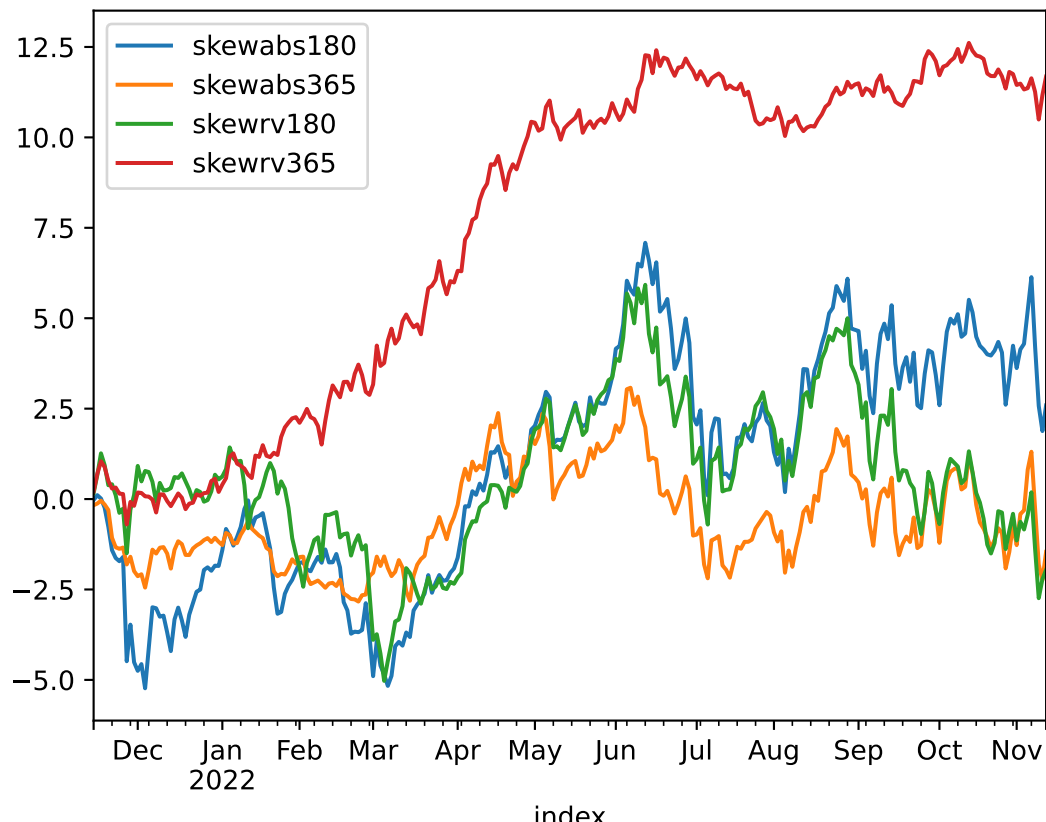
in {'skewabs180': 2.548, 'skewabs365': -1.438, 'skewrv180': -1.928, 'skewrv365': -1.928, 'skewabs180': 10.297, 'skewabs365': 7.403, 'skewrv180': 9.224, 'skewrv365': 9.224, 'skewabs180': 0.25, 'skewabs365': -0.19, 'skewrv180': -0.21, 'skewrv365': -0.21}



n {'skewabs180': 5.945, 'skewabs365': 9.159, 'skewrv180': -1.203, 'skewrv365': 7.744},  
d {'skewabs180': 9.592, 'skewabs365': 8.651, 'skewrv180': 7.744, 'skewrv365': 8.651},  
SR {'skewabs180': 0.62, 'skewabs365': 1.06, 'skewrv180': -0.16, 'skewrv365': 0.62}

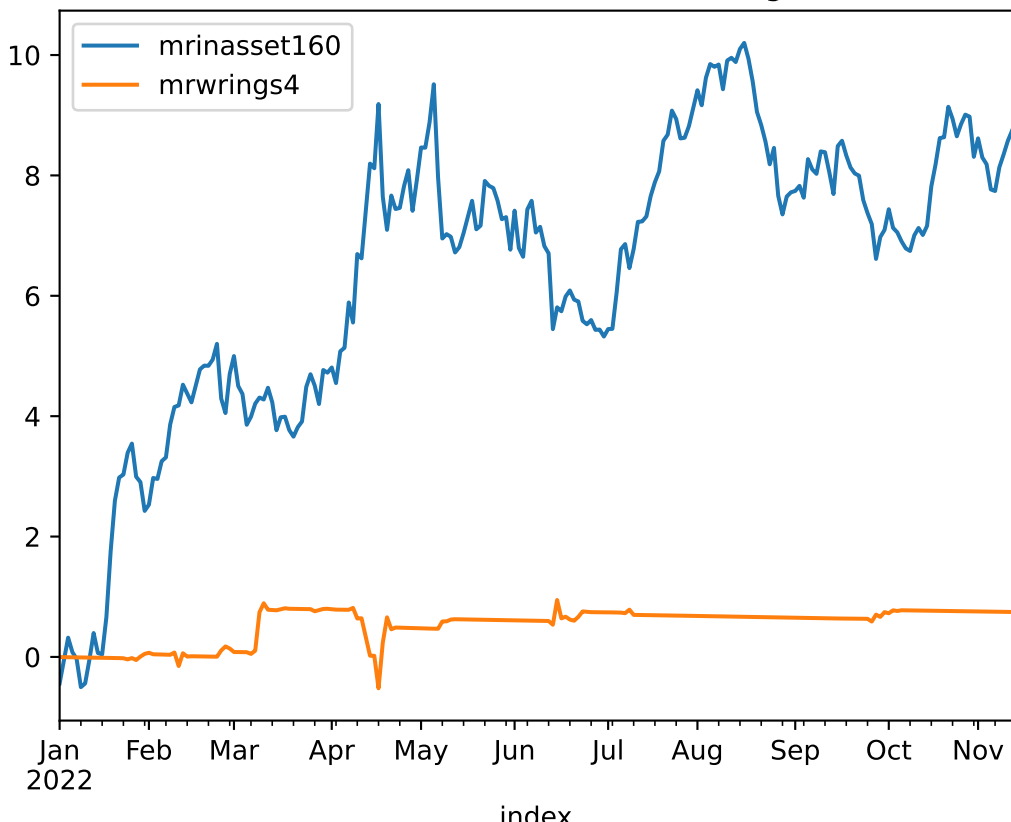


in {'skewabs180': 2.548, 'skewabs365': -1.438, 'skewrv180': -1.928, 'skewrv365': -1.928, 'skewabs180': 10.297, 'skewabs365': 7.403, 'skewrv180': 9.224, 'skewrv365': 9.224, 'skewabs180': 0.25, 'skewabs365': -0.19, 'skewrv180': -0.21, 'skewrv365': -0.21}

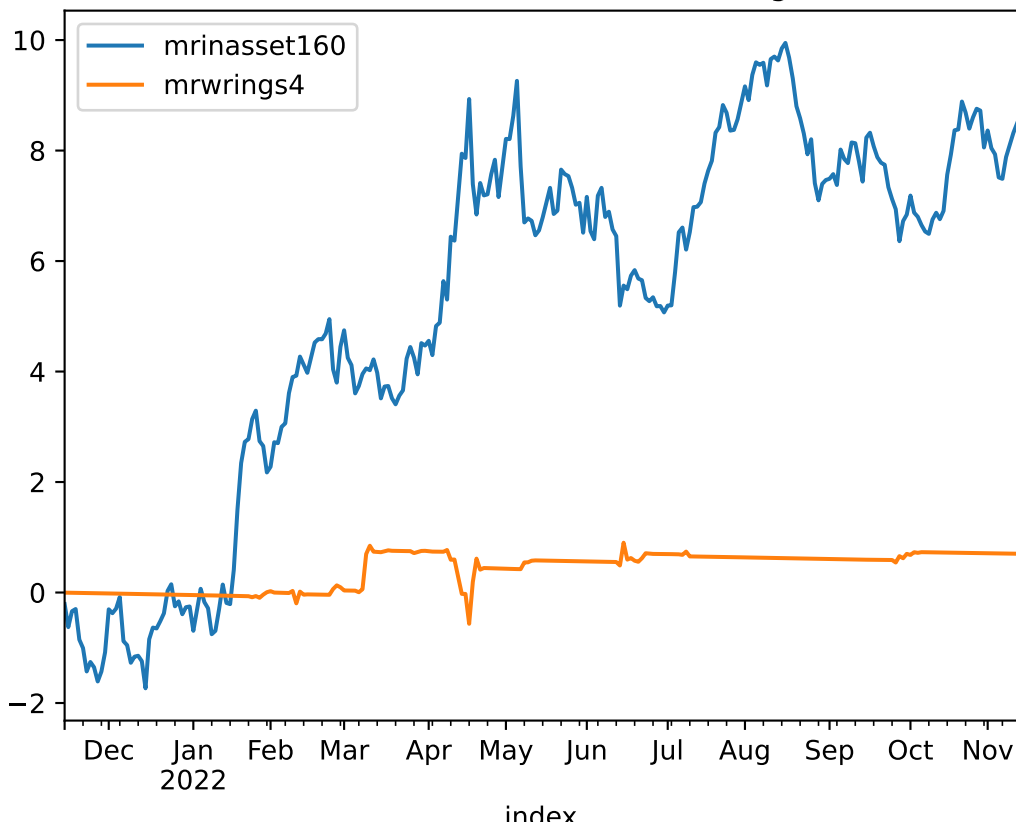




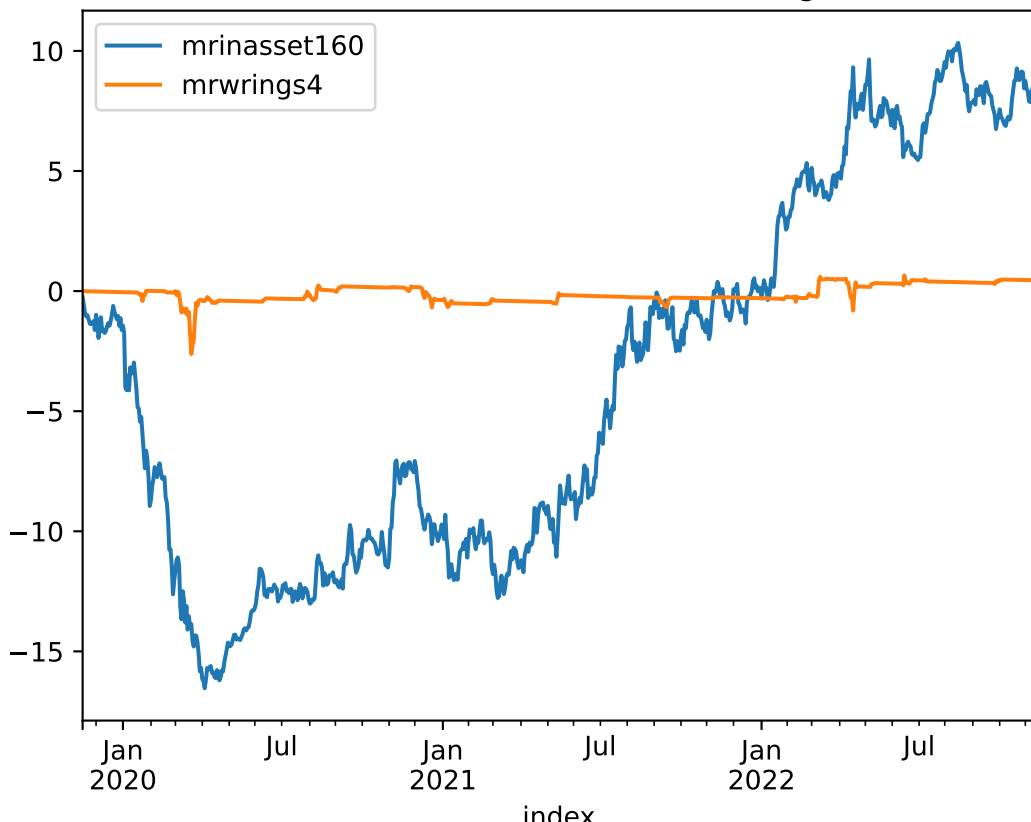
ann. mean {'mrinasset160': 9.95, 'mrwrings4': 0.85}  
ann. std {'mrinasset160': 6.46, 'mrwrings4': 1.593}  
ann. SR {'mrinasset160': 1.54, 'mrwrings4': 0.53}



ann. mean {'mrinasset160': 8.362, 'mrwrings4': 0.691}  
ann. std {'mrinasset160': 6.335, 'mrwrings4': 1.481}  
ann. SR {'mrinasset160': 1.32, 'mrwrings4': 0.47}

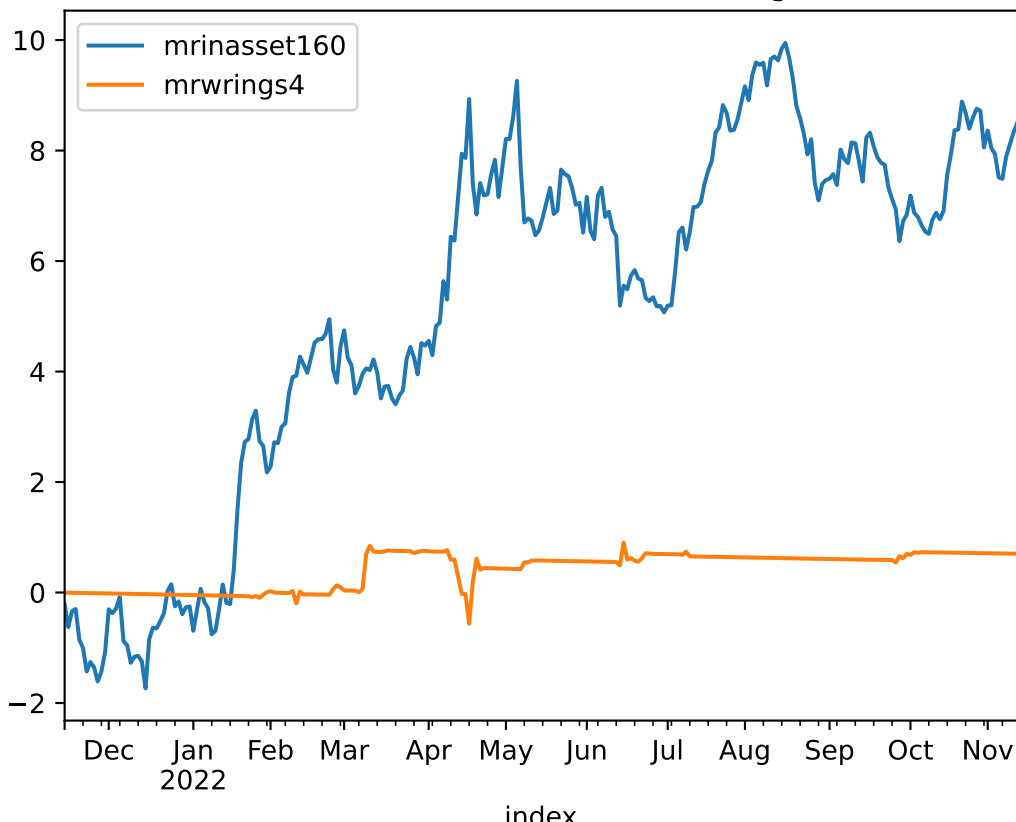


ann. mean {'mrinasset160': 2.91, 'mrwrings4': 0.148}  
ann. std {'mrinasset160': 7.107, 'mrwrings4': 1.537}  
ann. SR {'mrinasset160': 0.41, 'mrwrings4': 0.1}





ann. mean {'mrinasset160': 8.362, 'mrwrings4': 0.691}  
ann. std {'mrinasset160': 6.335, 'mrwrings4': 1.481}  
ann. SR {'mrinasset160': 1.32, 'mrwrings4': 0.47}



ann. mean {'mrinasset160': -0.937, 'mrwrings4': 0.039}  
ann. std {'mrinasset160': 6.526, 'mrwrings4': 0.942}  
ann. SR {'mrinasset160': -0.14, 'mrwrings4': 0.04}

