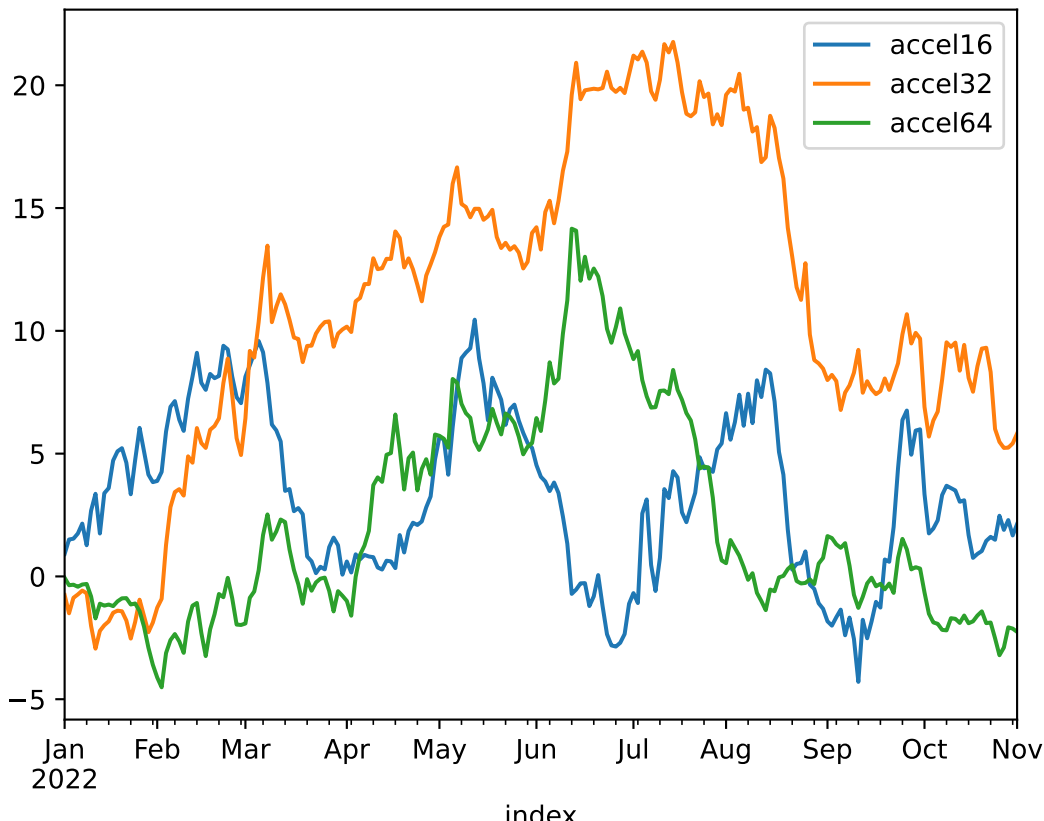
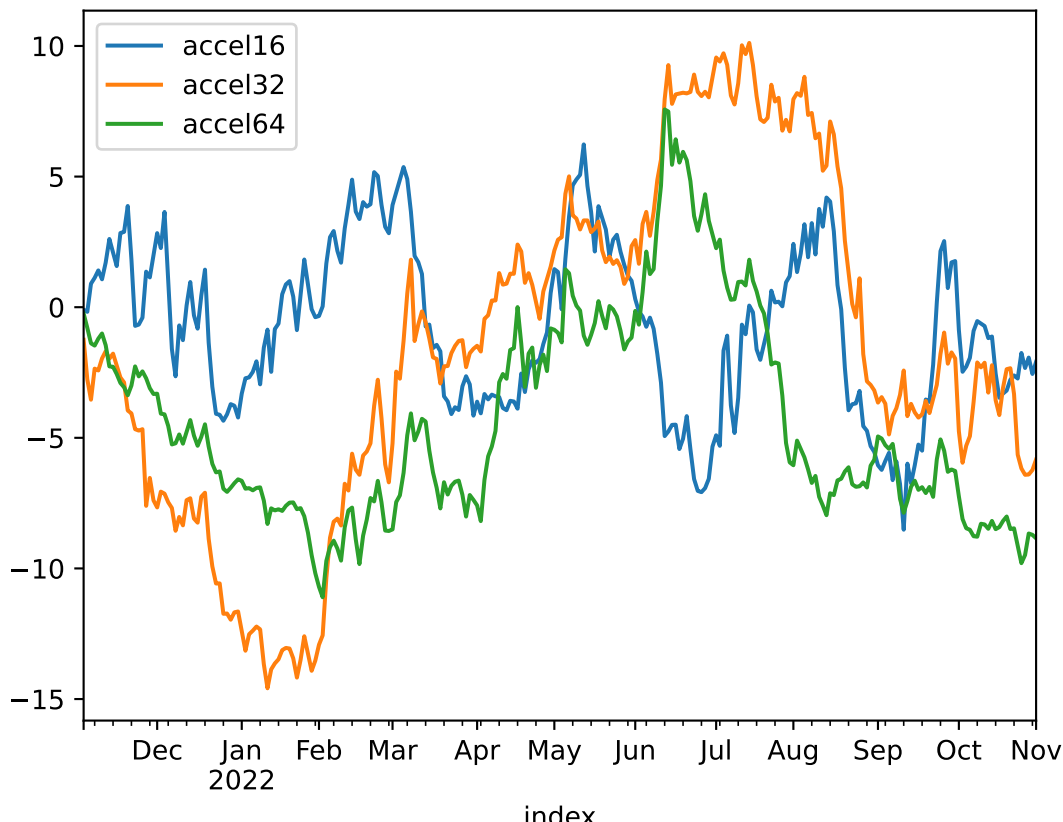


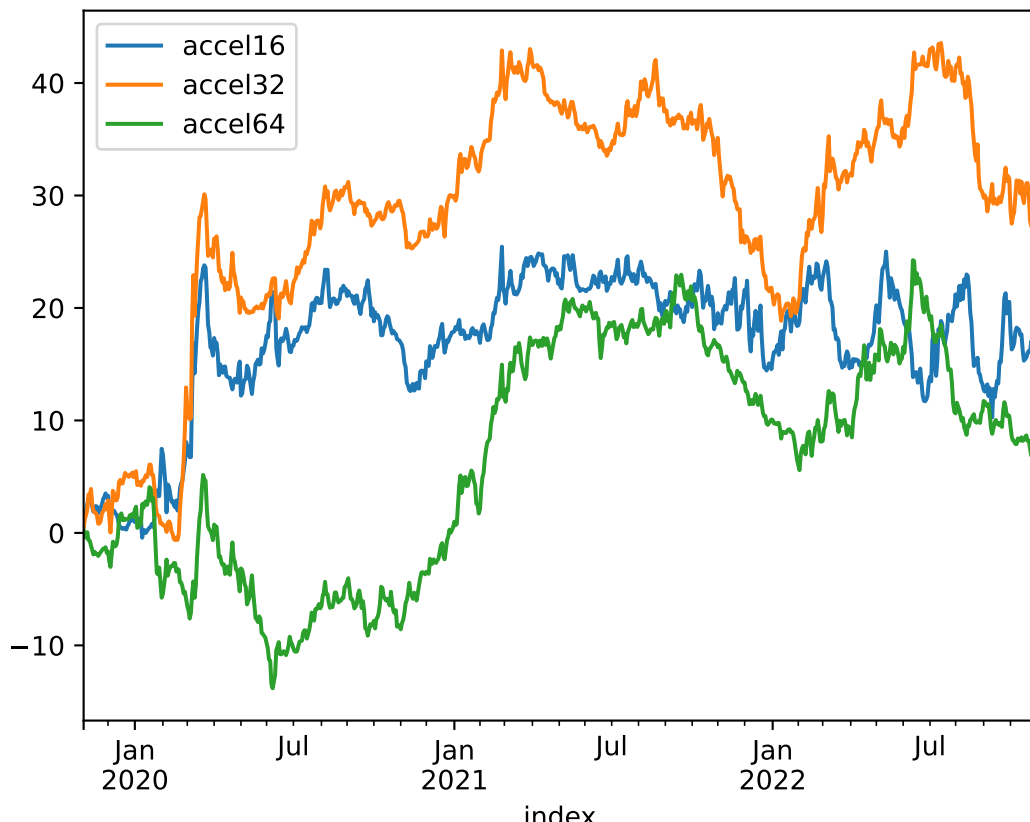
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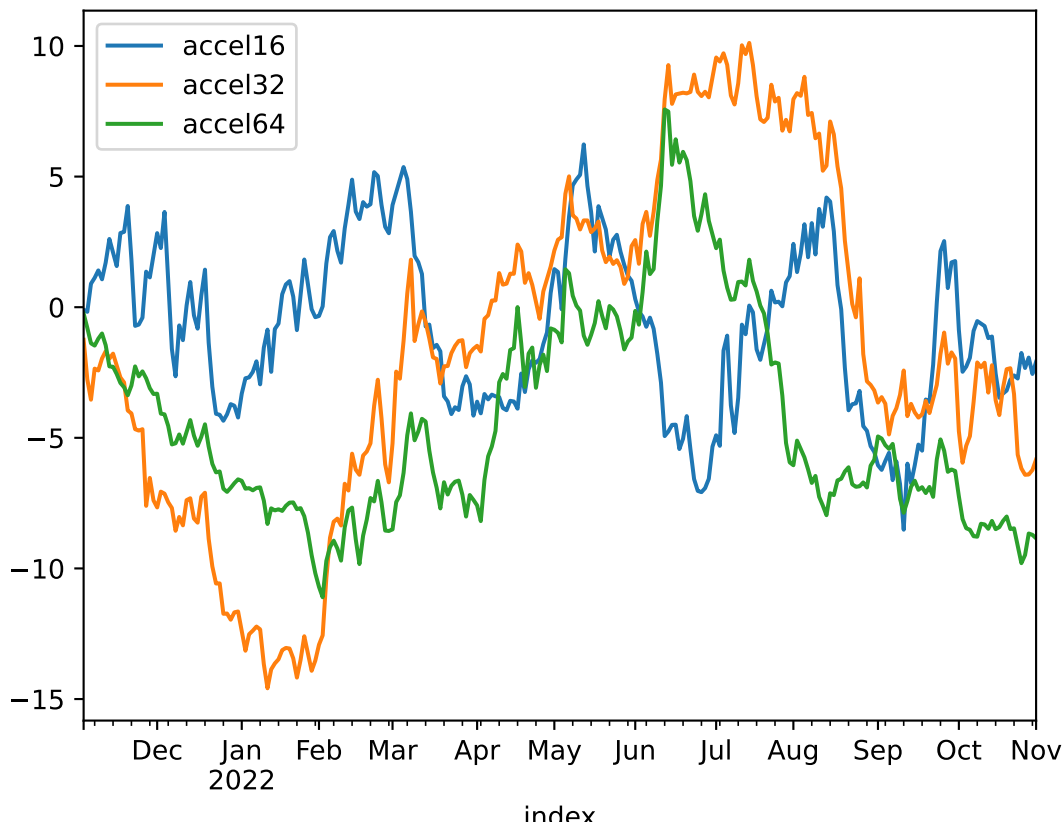
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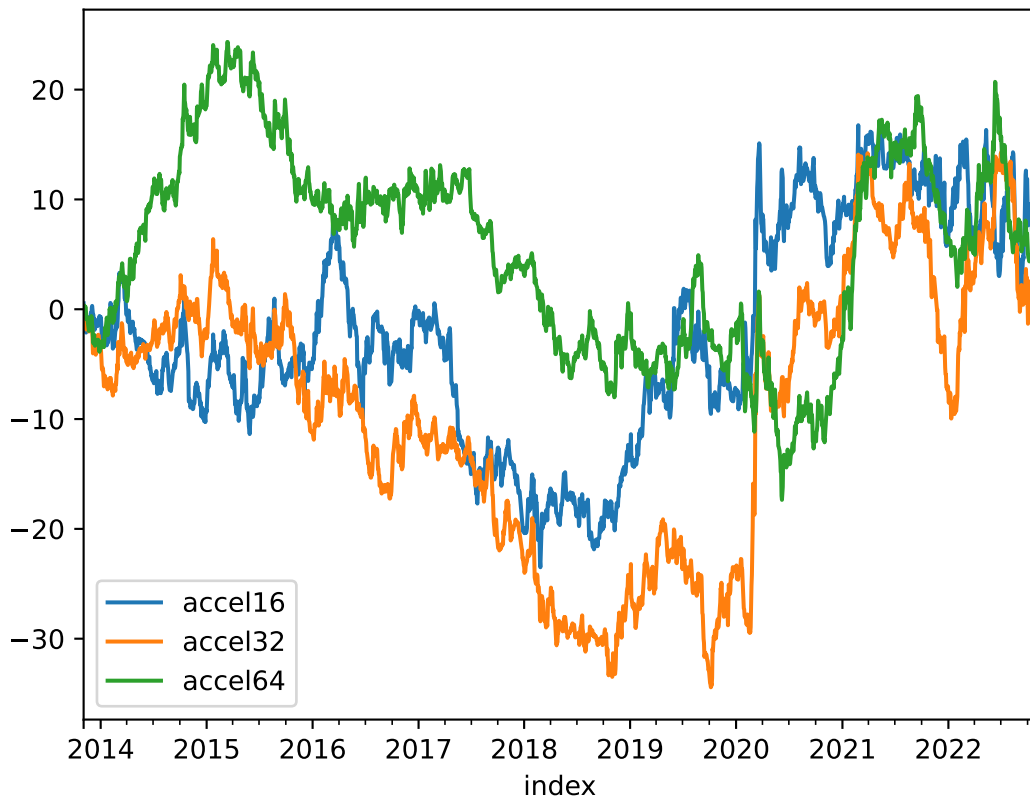
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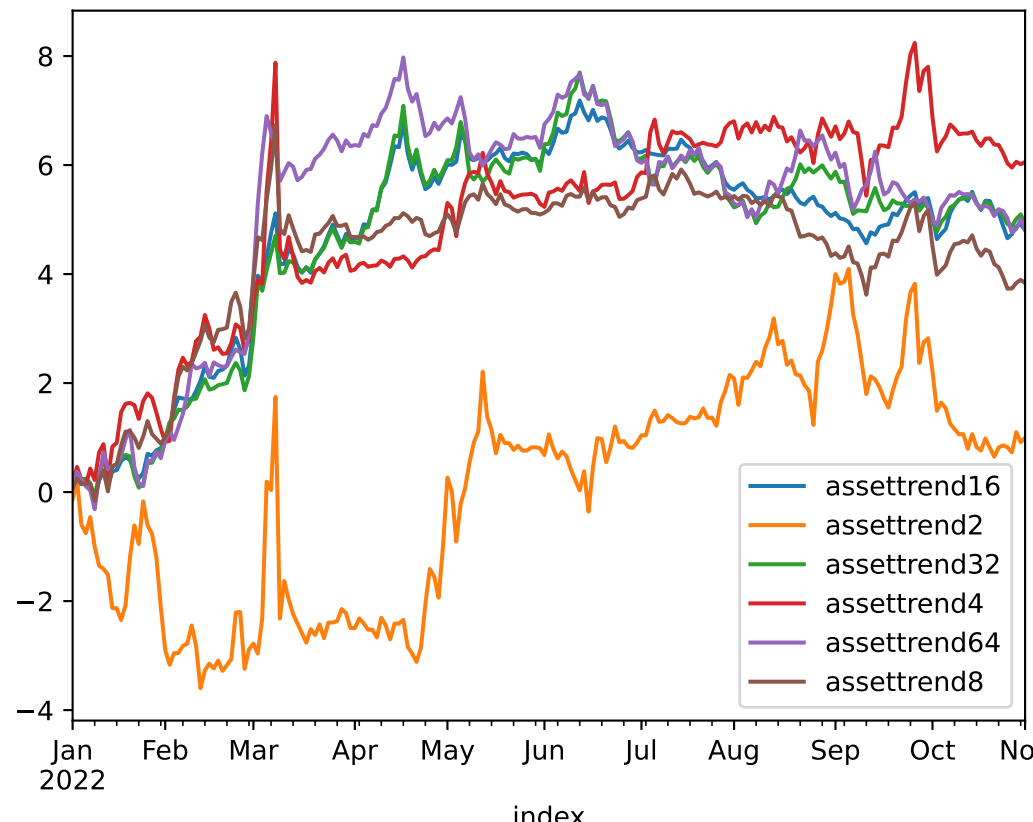
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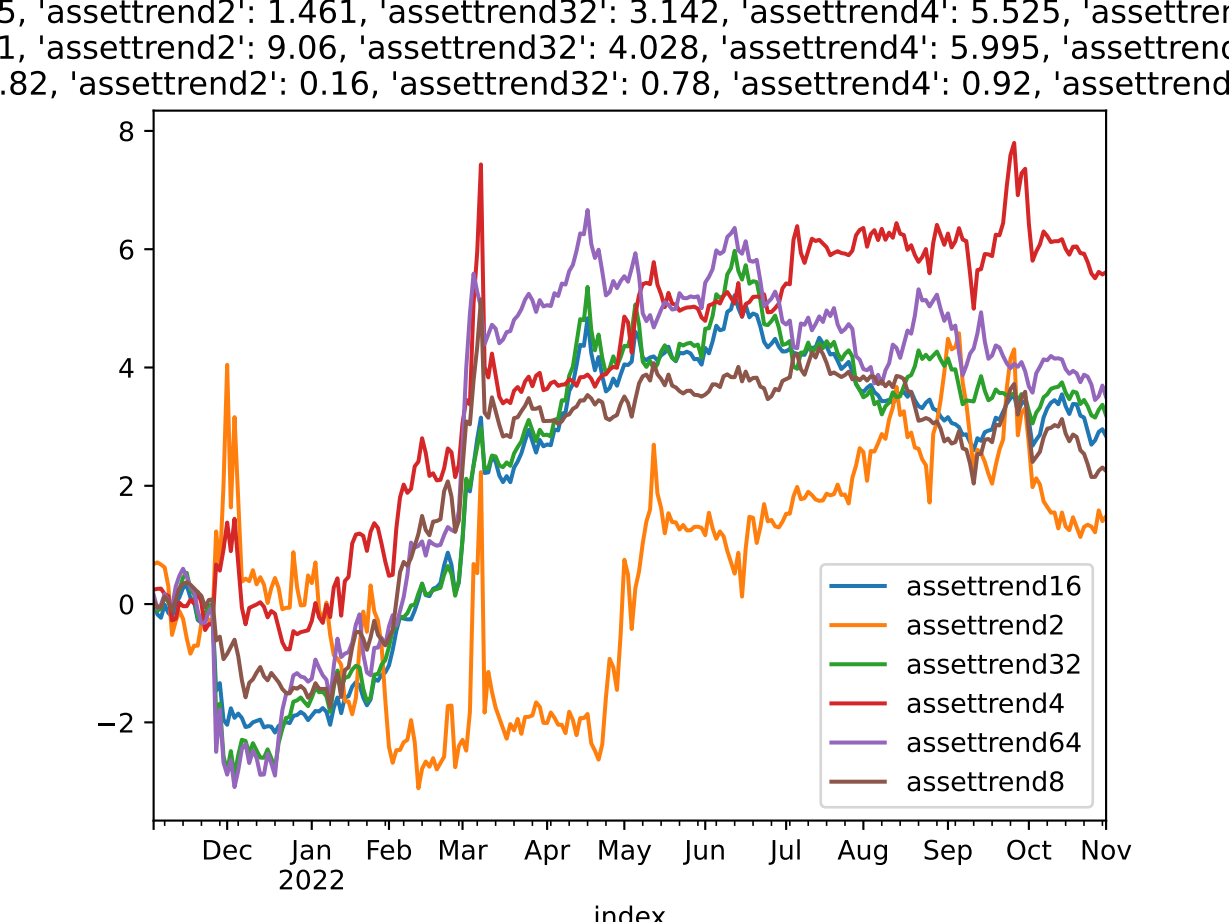


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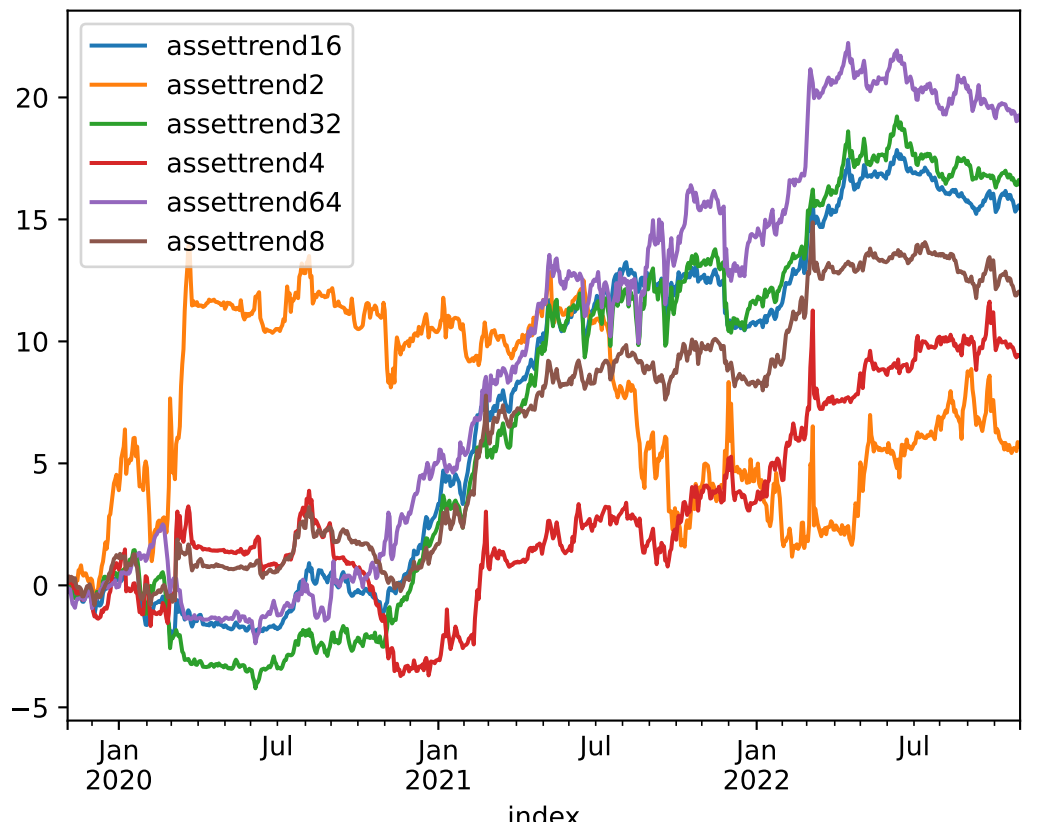


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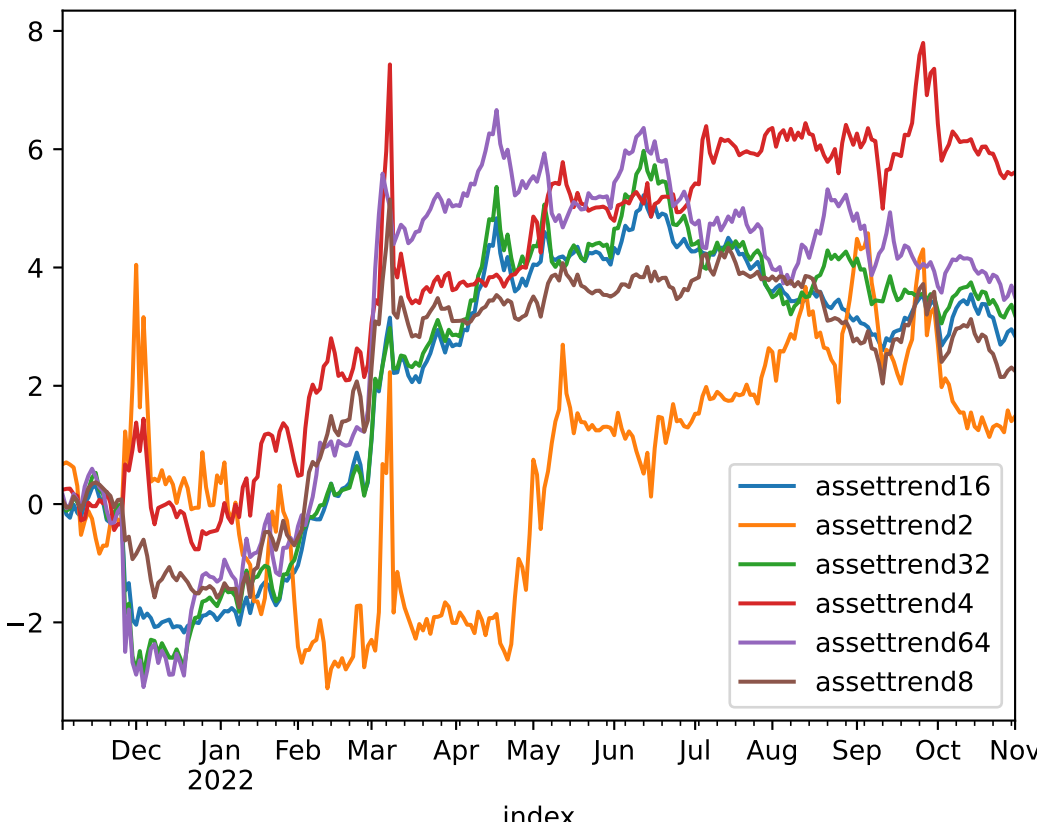




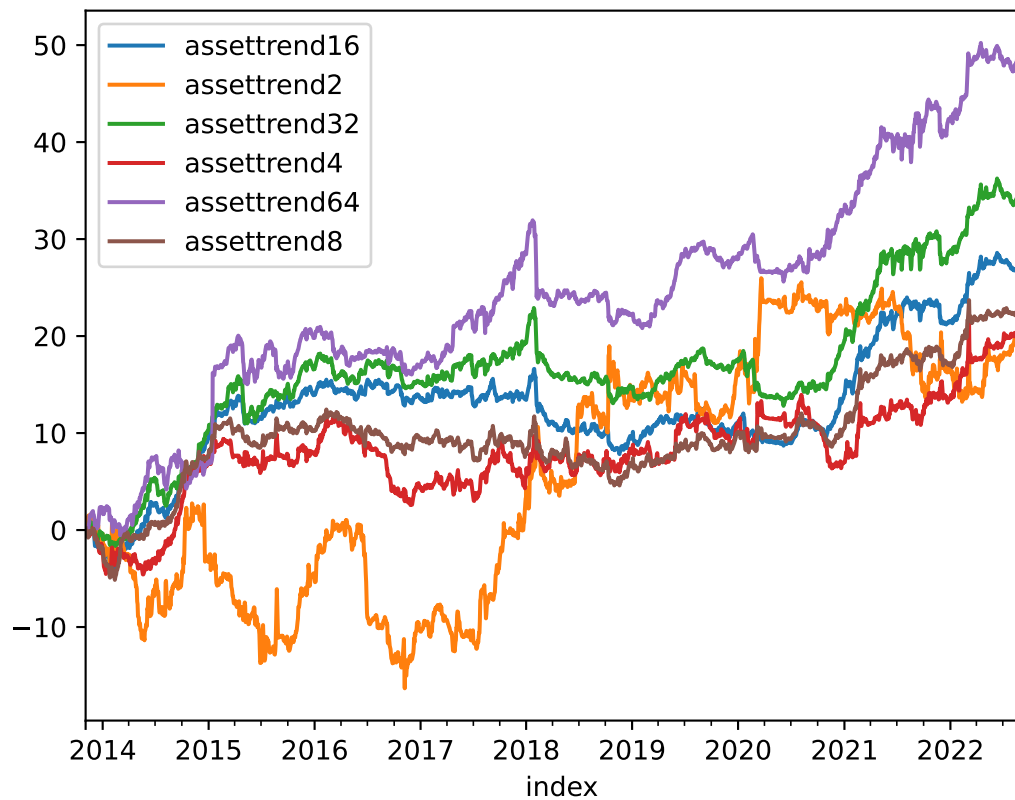
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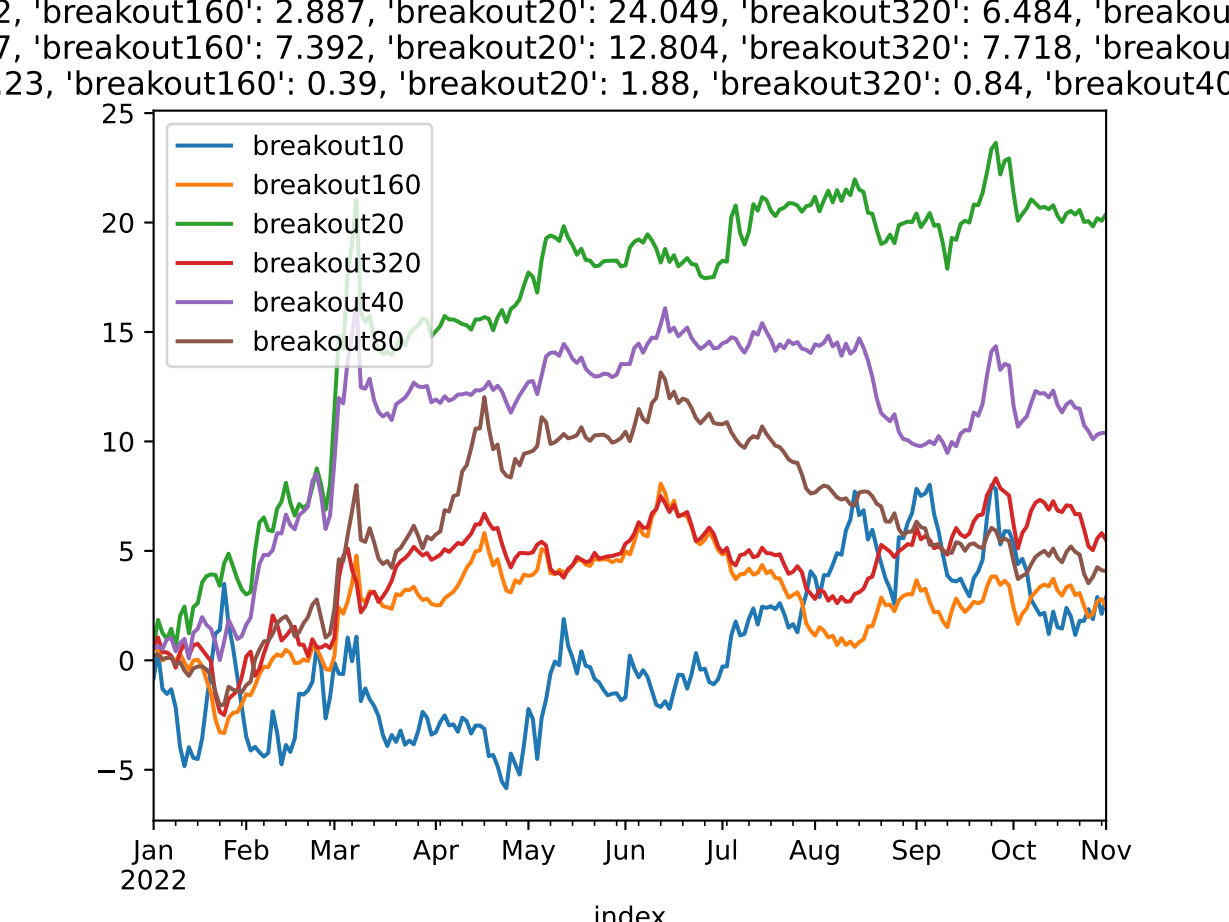


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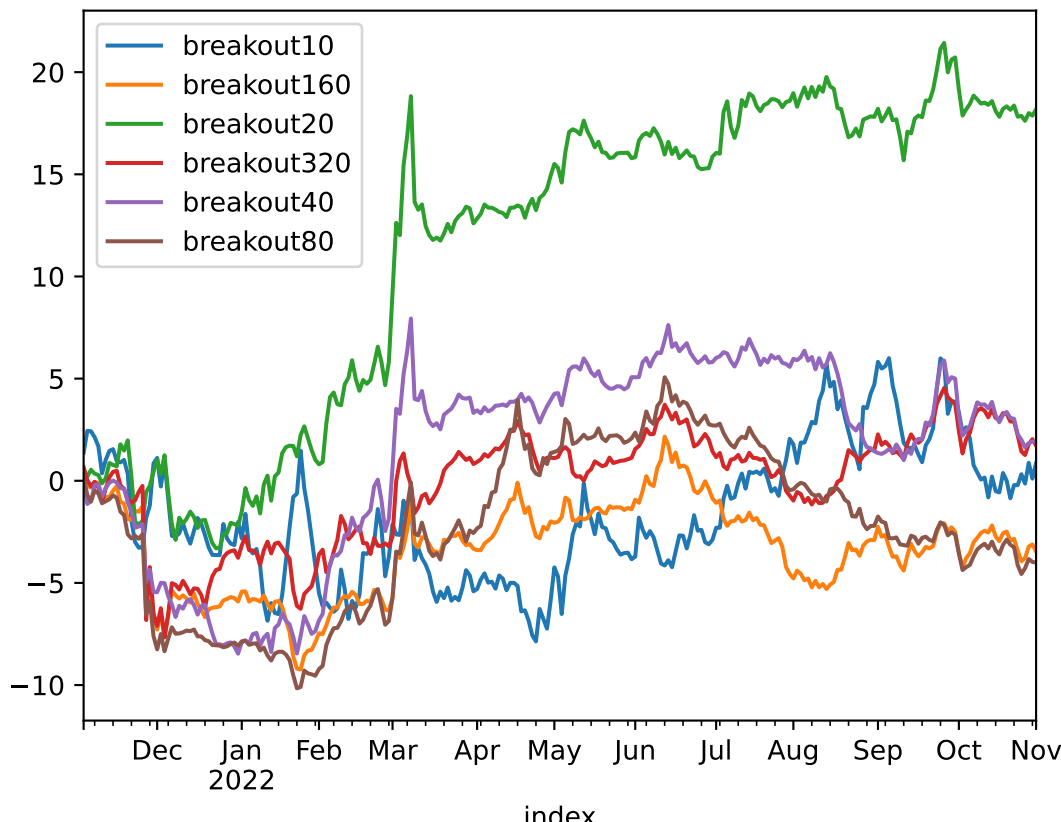


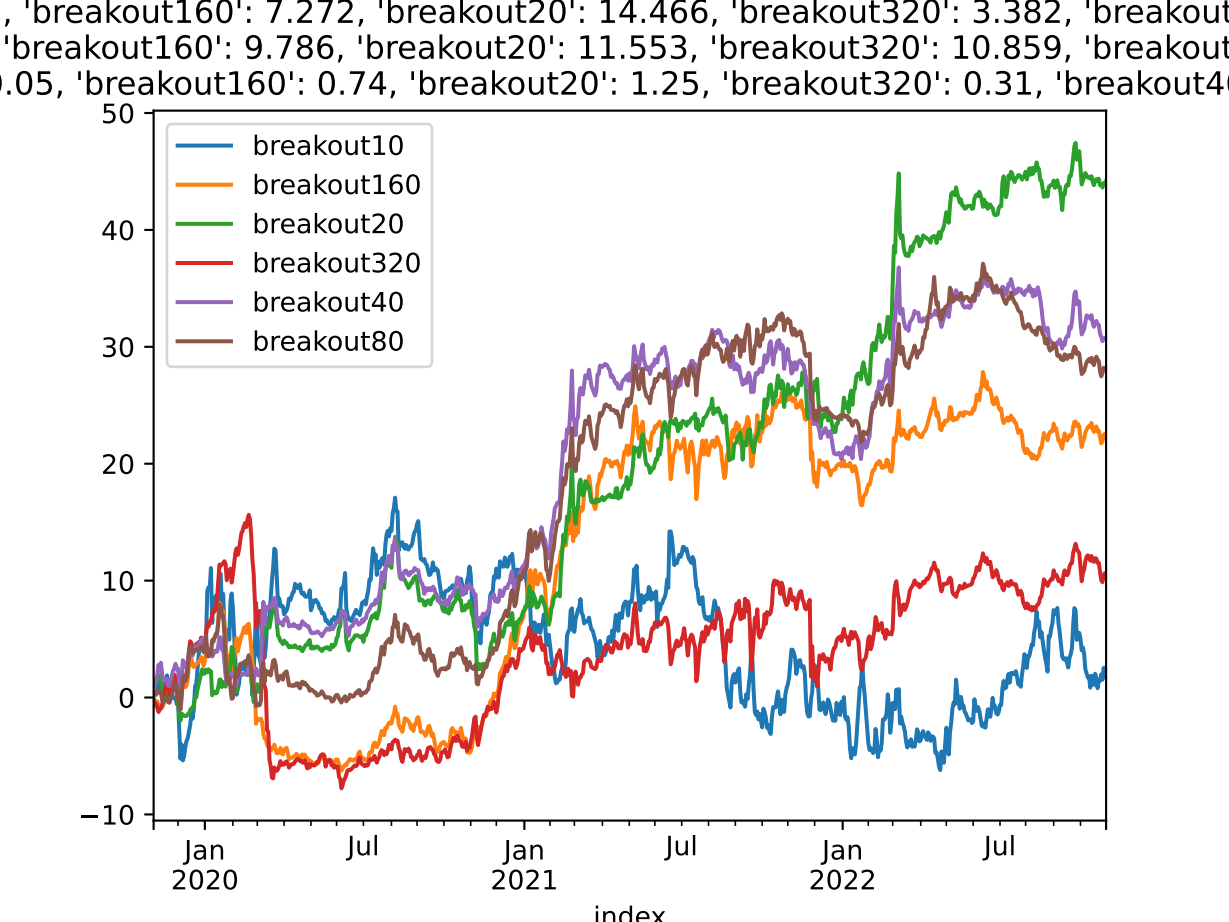
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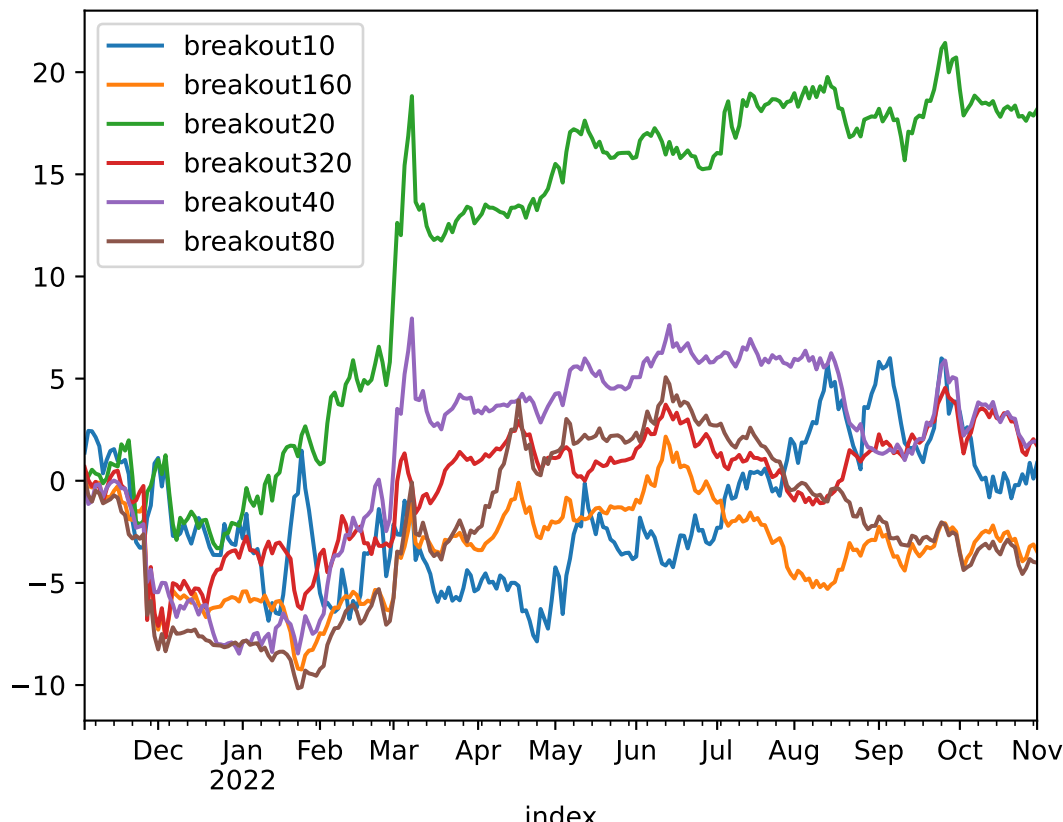


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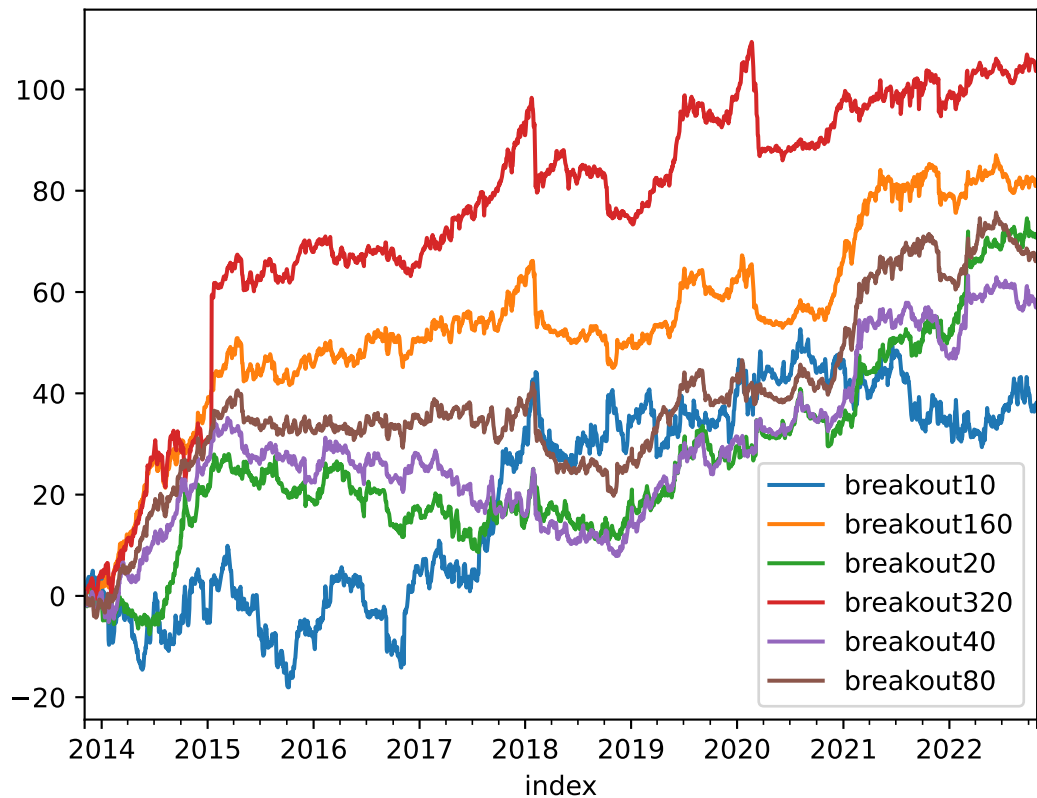




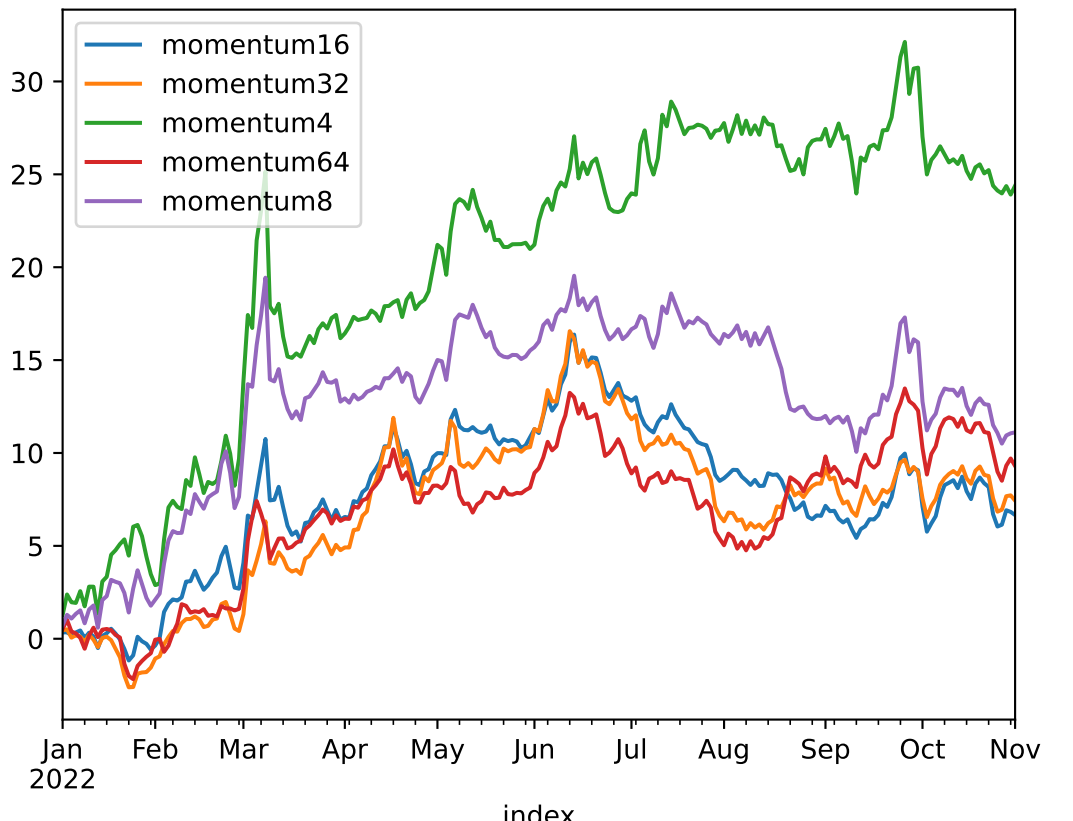
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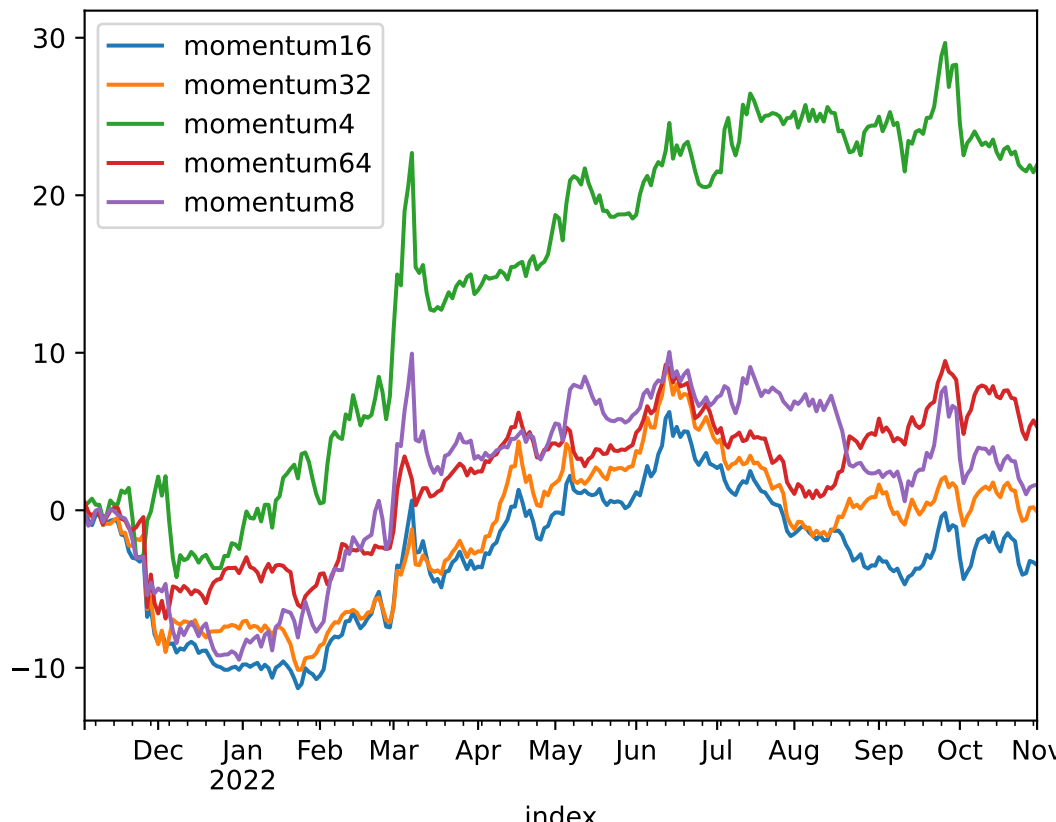
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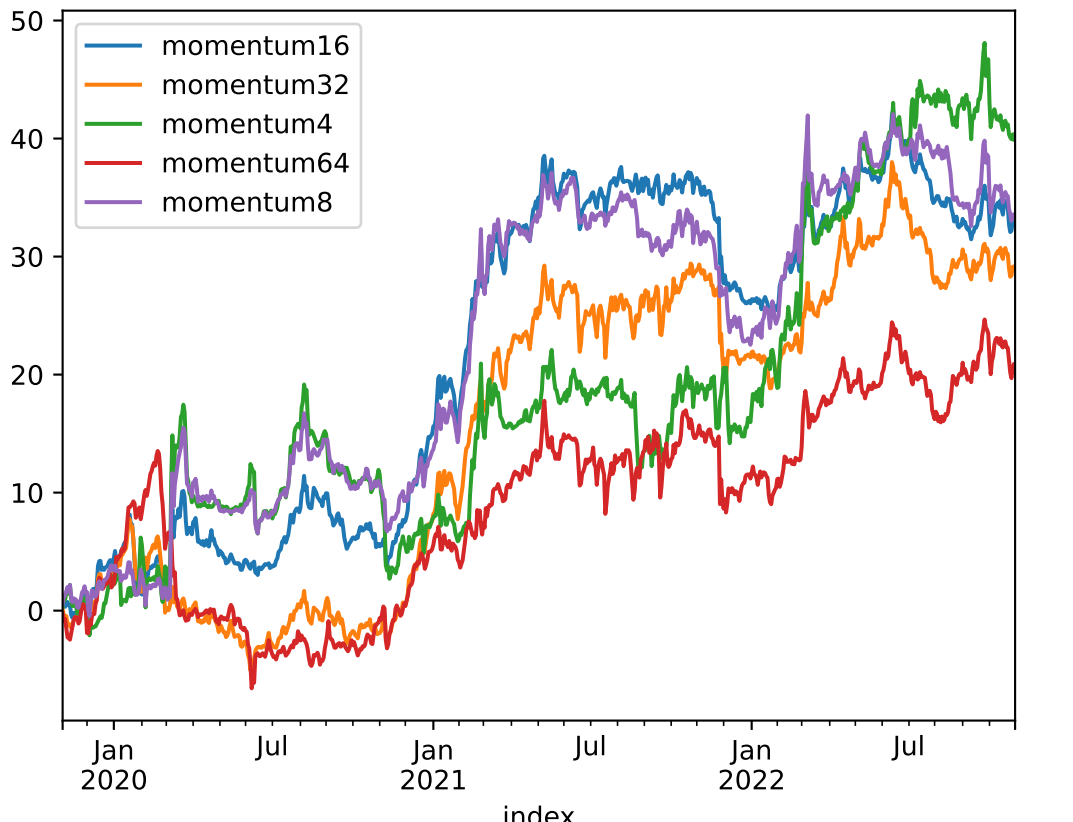
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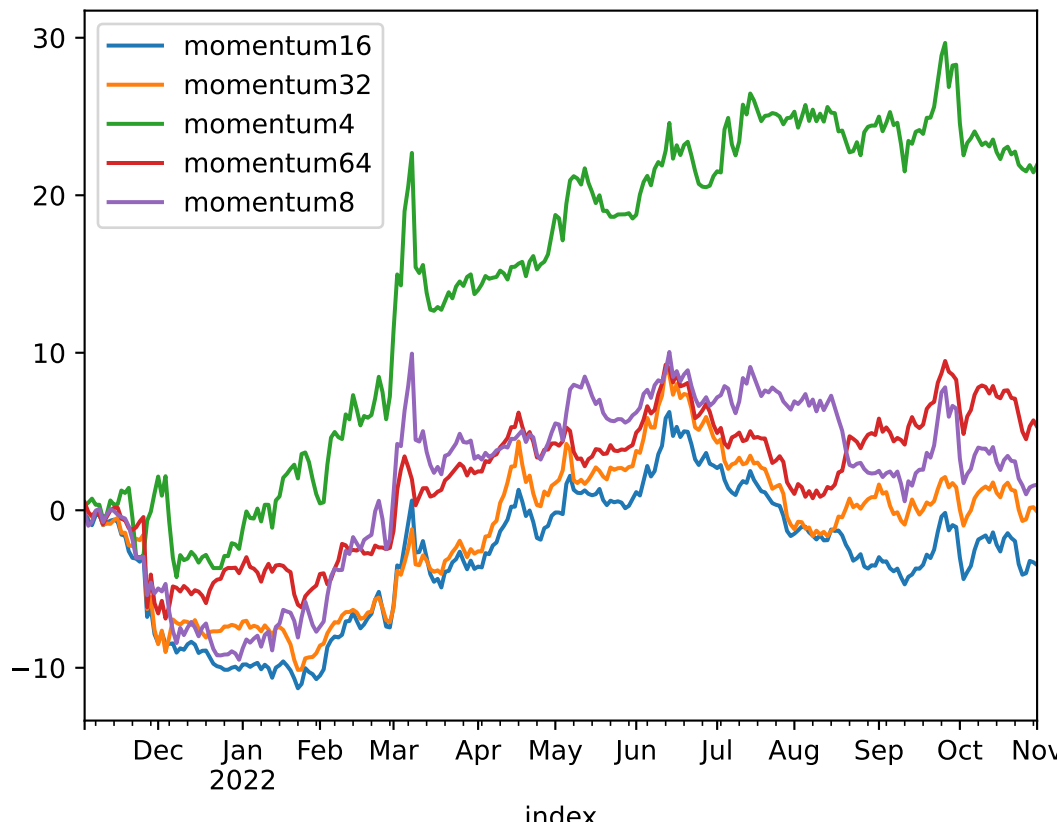
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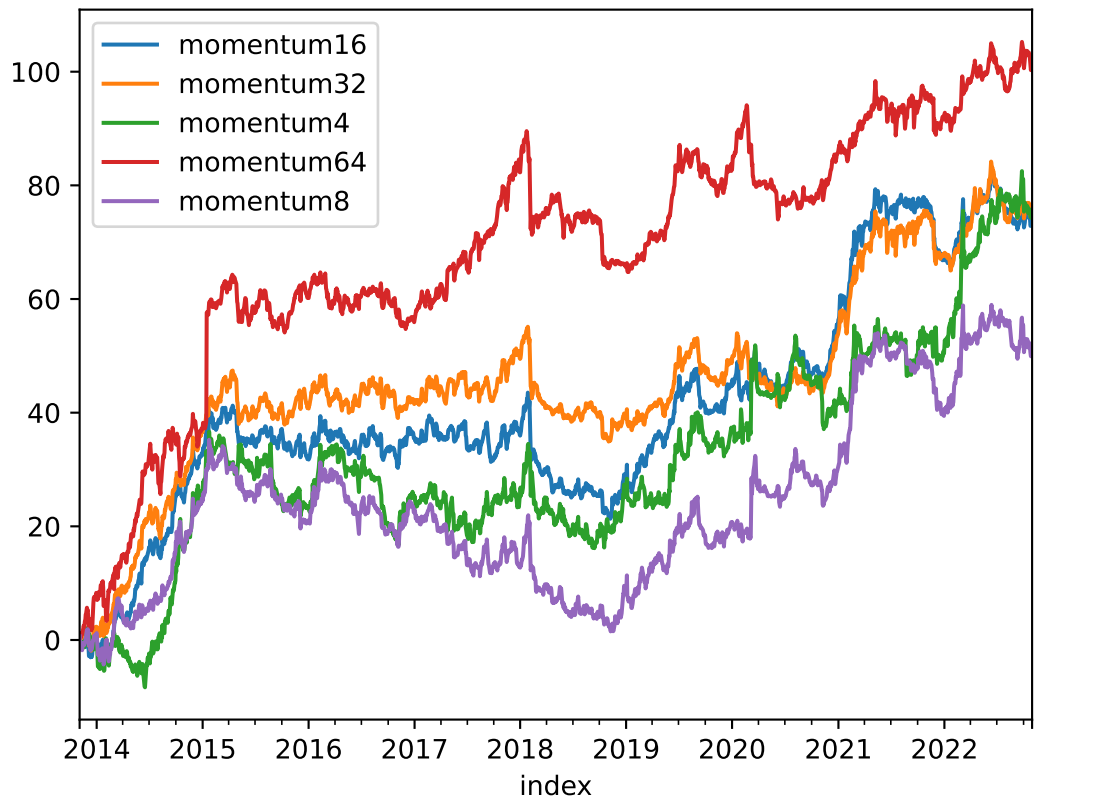
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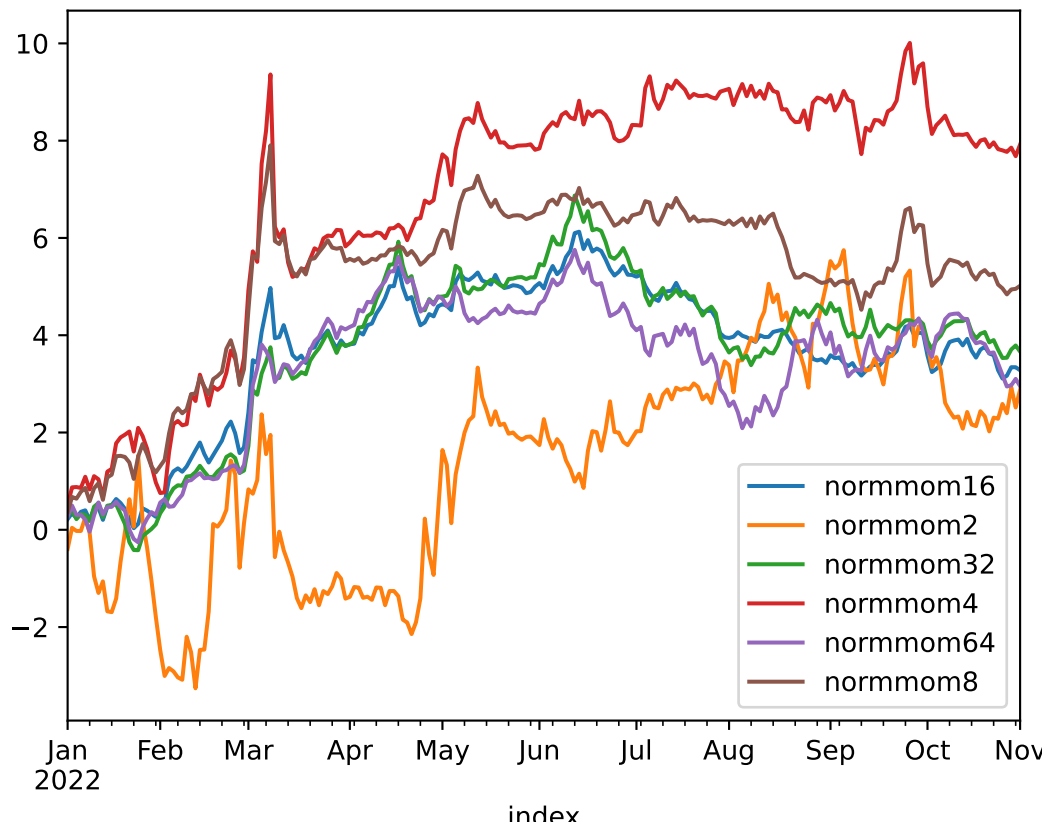
m16': -3.42, 'momentum32': -0.086, 'momentum4': 21.594, 'momentum64': 5.
10.927, 'momentum32': 11.061, 'momentum4': 18.023, 'momentum64': 11.
m16': -0.31, 'momentum32': -0.01, 'momentum4': 1.2, 'momentum64': 0.46



momentum16': 8.015, 'momentum32': 8.188, 'momentum4': 8.155, 'momentum64': 11.155, 'momentum8': 9.939, 'momentum32': 9.609, 'momentum4': 13.84, 'momentum64': 12.41, 'momentum8': 0.81, 'momentum32': 0.85, 'momentum4': 0.59, 'momentum64': 0.89

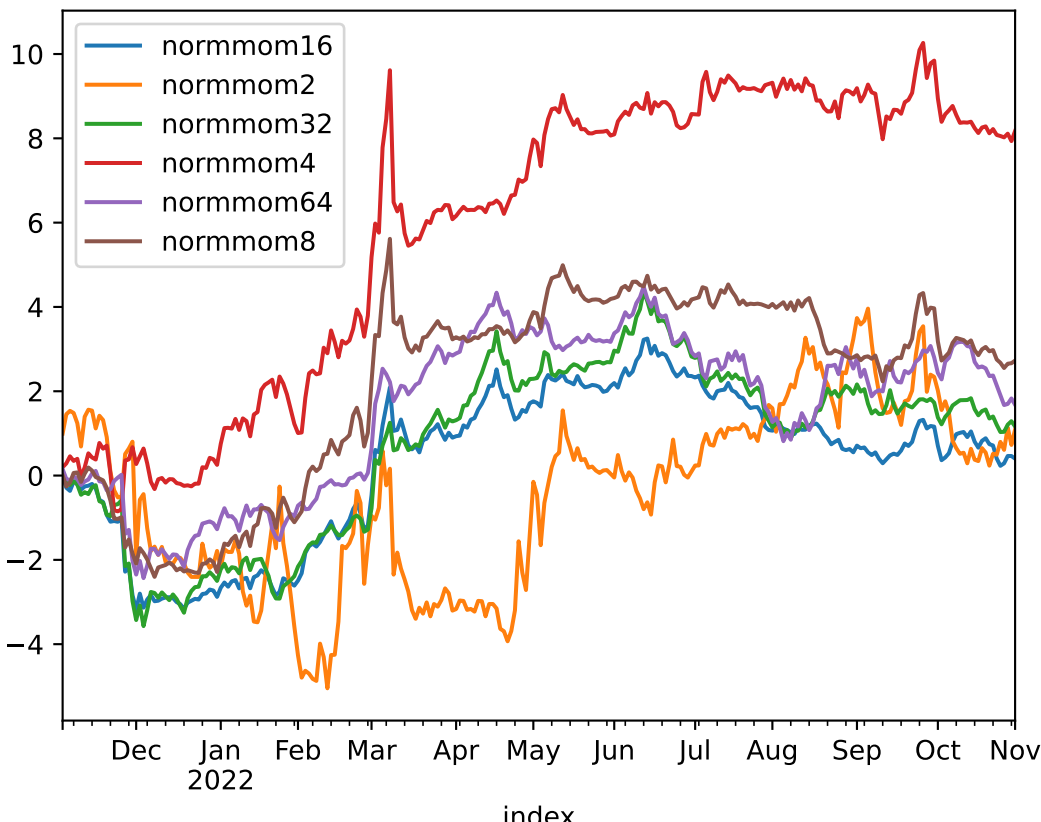


59, 'normmom2': 3.399, 'normmom32': 4.322, 'normmom4': 9.344, 'normmom
, 'normmom2': 8.508, 'normmom32': 3.358, 'normmom4': 6.315, 'normmom
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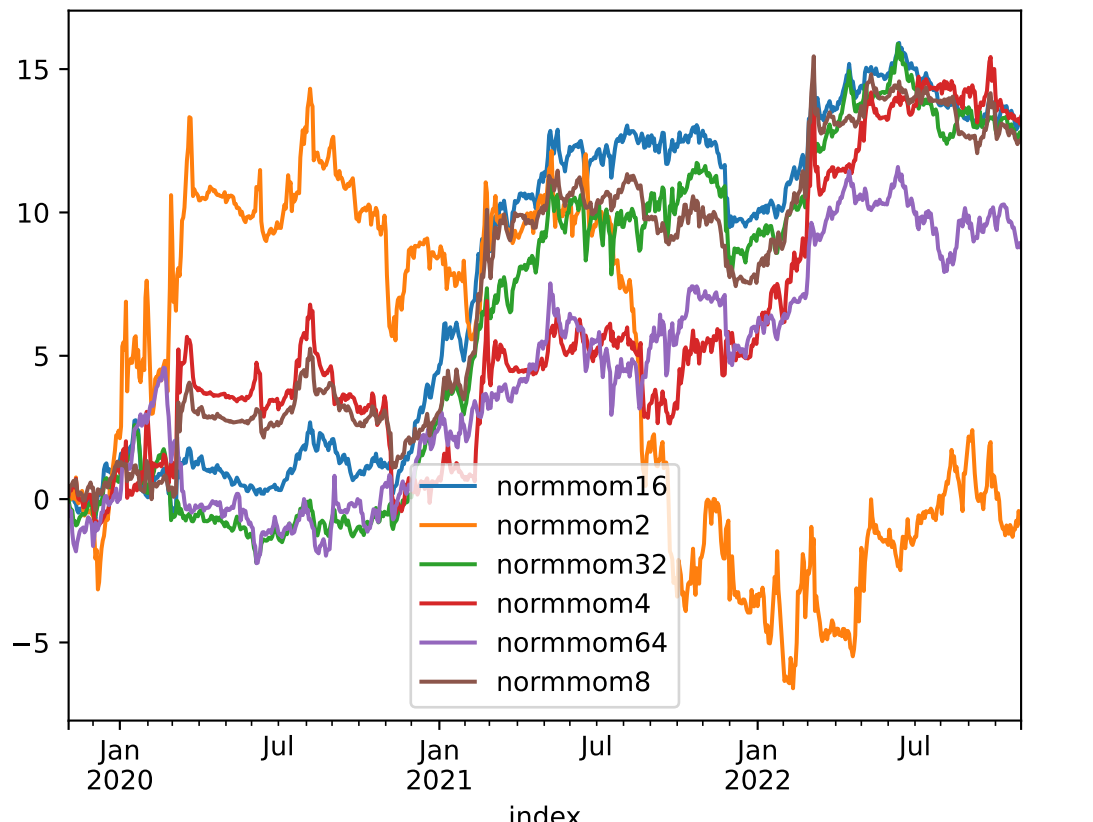


index

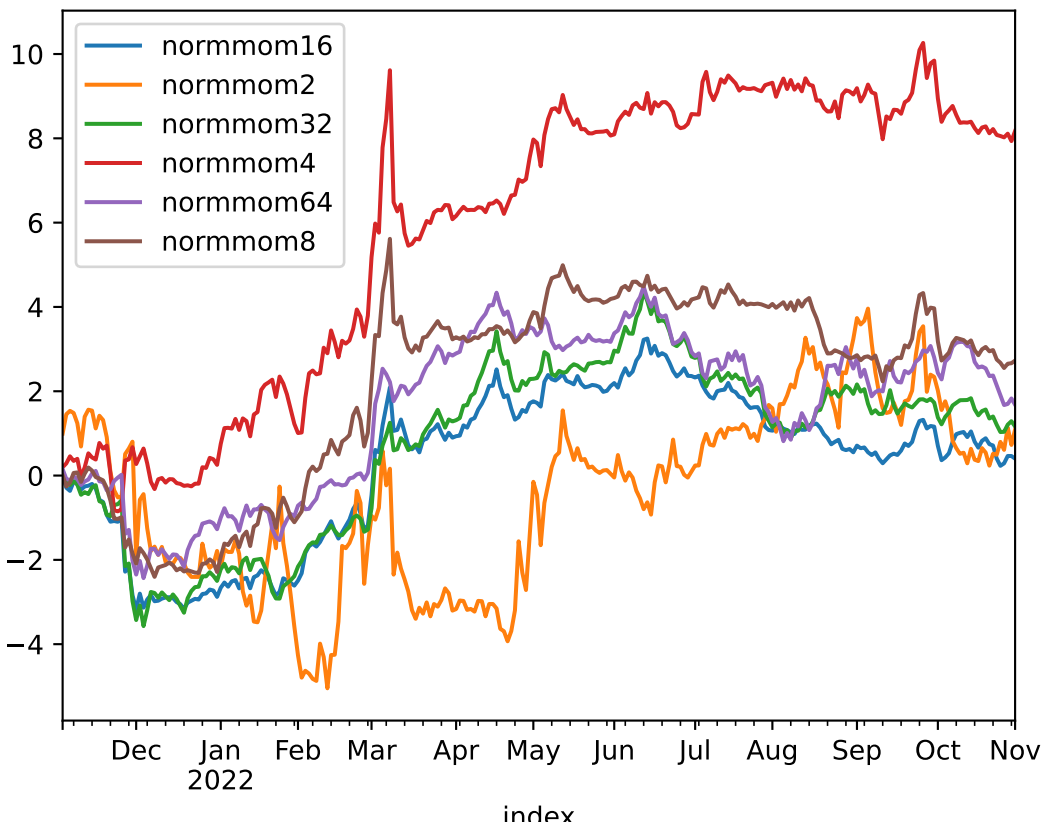
5, 'normmom2': 1.076, 'normmom32': 1.146, 'normmom4': 8.048, 'normmom64': 0.11, 'normmom8': 0.12, 'normmom32': 0.3, 'normmom4': 1.32, 'normmom64': 0.11, 'normmom2': 0.12, 'normmom32': 0.3, 'normmom4': 1.32, 'normmom64': 0.11



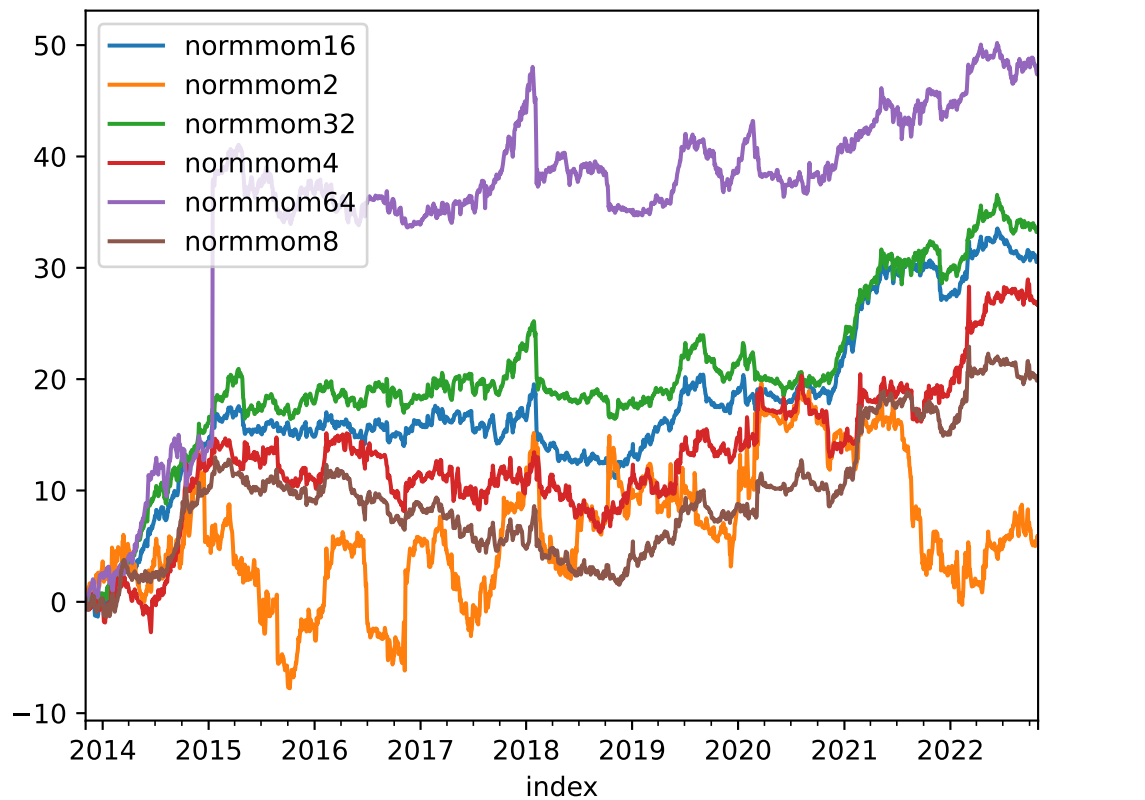
77, 'normmom2': -0.15, 'normmom32': 4.148, 'normmom4': 4.365, 'normmom64': 1.02, 'normmom80': 0.74, 'normmom96': 0.52, 'normmom112': 0.38, 'normmom128': 0.28, 'normmom144': 0.2, 'normmom160': 0.15, 'normmom176': 0.1, 'normmom192': 0.07, 'normmom208': 0.05, 'normmom224': 0.03, 'normmom240': 0.02, 'normmom256': 0.01, 'normmom272': 0.01, 'normmom288': 0.01, 'normmom304': 0.01, 'normmom320': 0.01, 'normmom336': 0.01, 'normmom352': 0.01, 'normmom368': 0.01, 'normmom384': 0.01, 'normmom400': 0.01, 'normmom416': 0.01, 'normmom432': 0.01, 'normmom448': 0.01, 'normmom464': 0.01, 'normmom480': 0.01, 'normmom496': 0.01, 'normmom512': 0.01, 'normmom528': 0.01, 'normmom544': 0.01, 'normmom560': 0.01, 'normmom576': 0.01, 'normmom592': 0.01, 'normmom608': 0.01, 'normmom624': 0.01, 'normmom640': 0.01, 'normmom656': 0.01, 'normmom672': 0.01, 'normmom688': 0.01, 'normmom704': 0.01, 'normmom720': 0.01, 'normmom736': 0.01, 'normmom752': 0.01, 'normmom768': 0.01, 'normmom784': 0.01, 'normmom800': 0.01, 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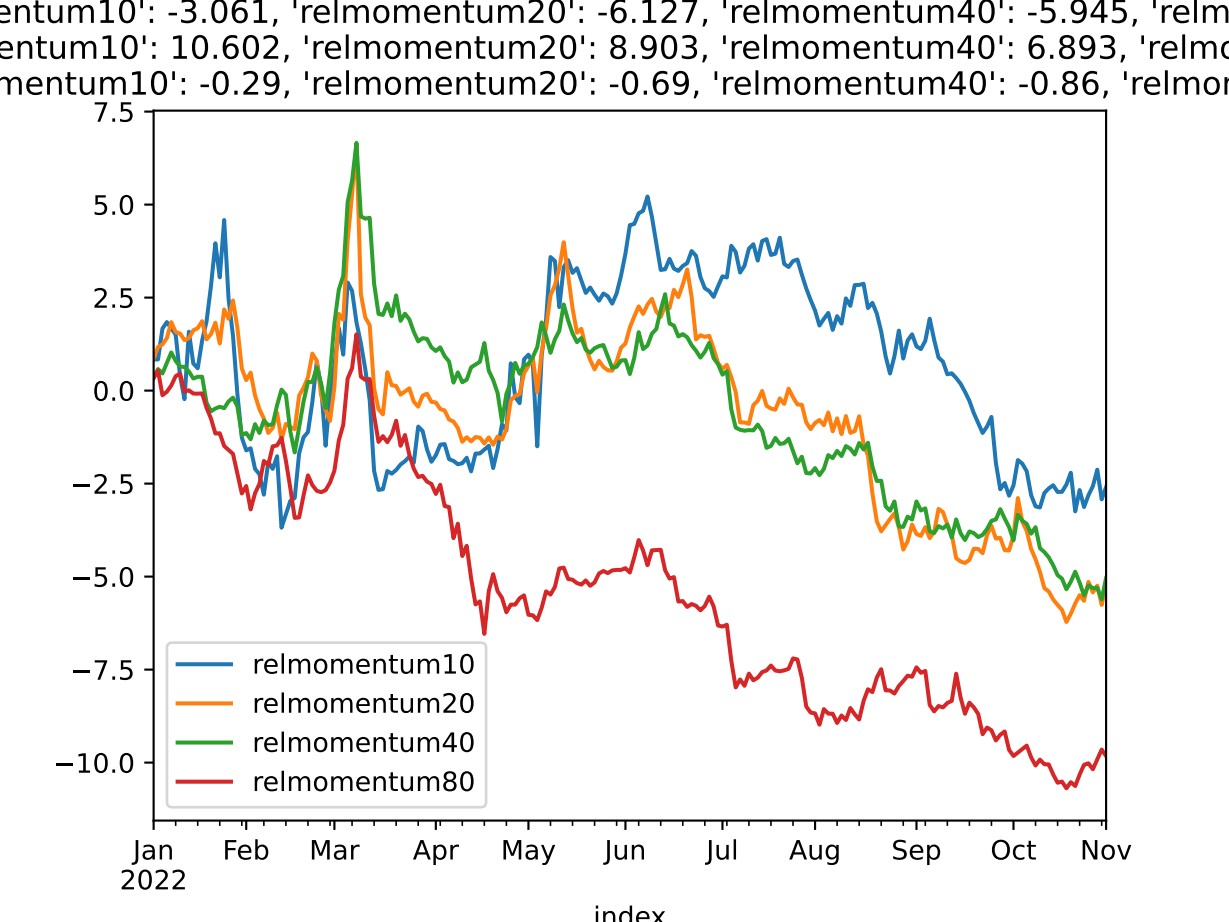


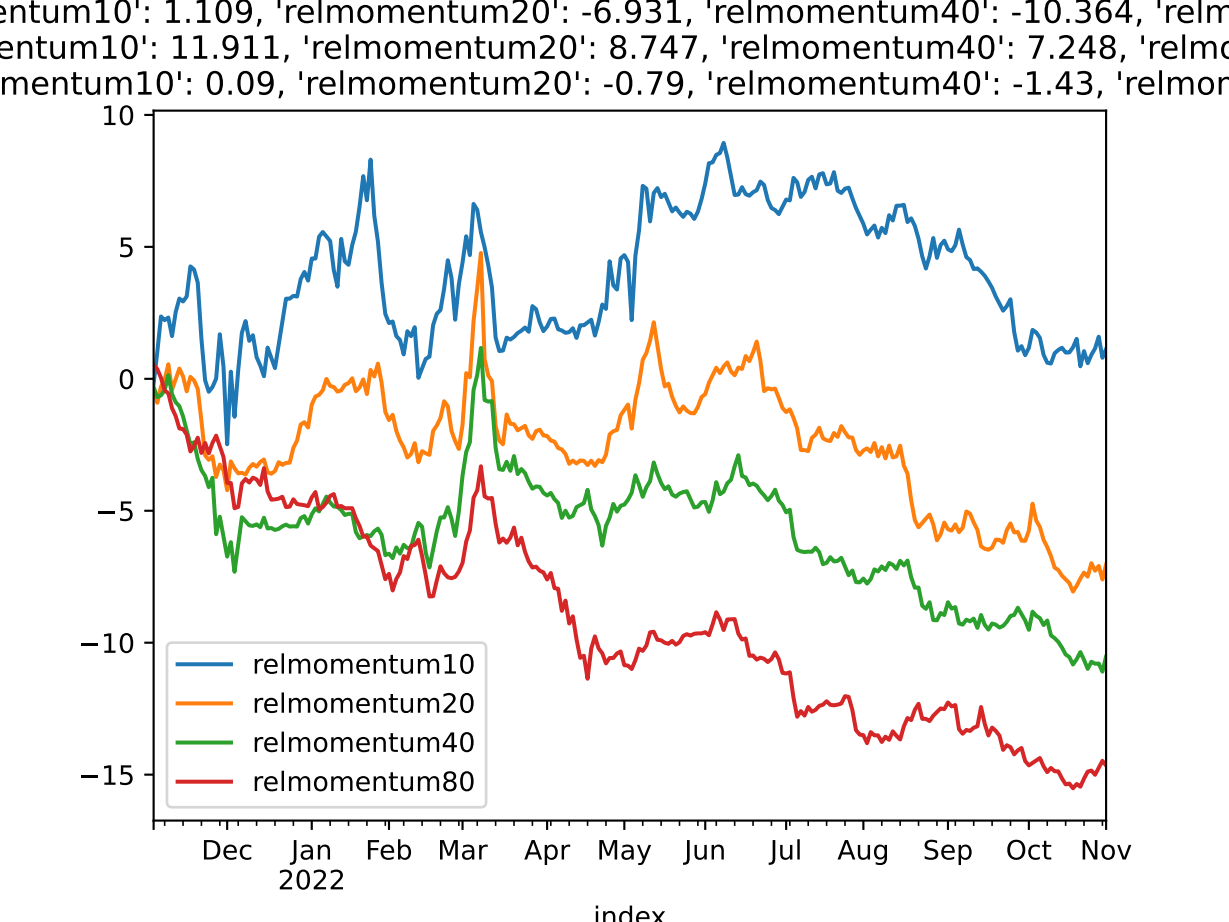
5, 'normmom2': 1.076, 'normmom32': 1.146, 'normmom4': 8.048, 'normmom64': 0.11, 'normmom8': 0.12, 'normmom32': 0.3, 'normmom4': 1.32, 'normmom64': 0.11, 'normmom2': 0.12, 'normmom32': 0.3, 'normmom4': 1.32, 'normmom64': 0.11



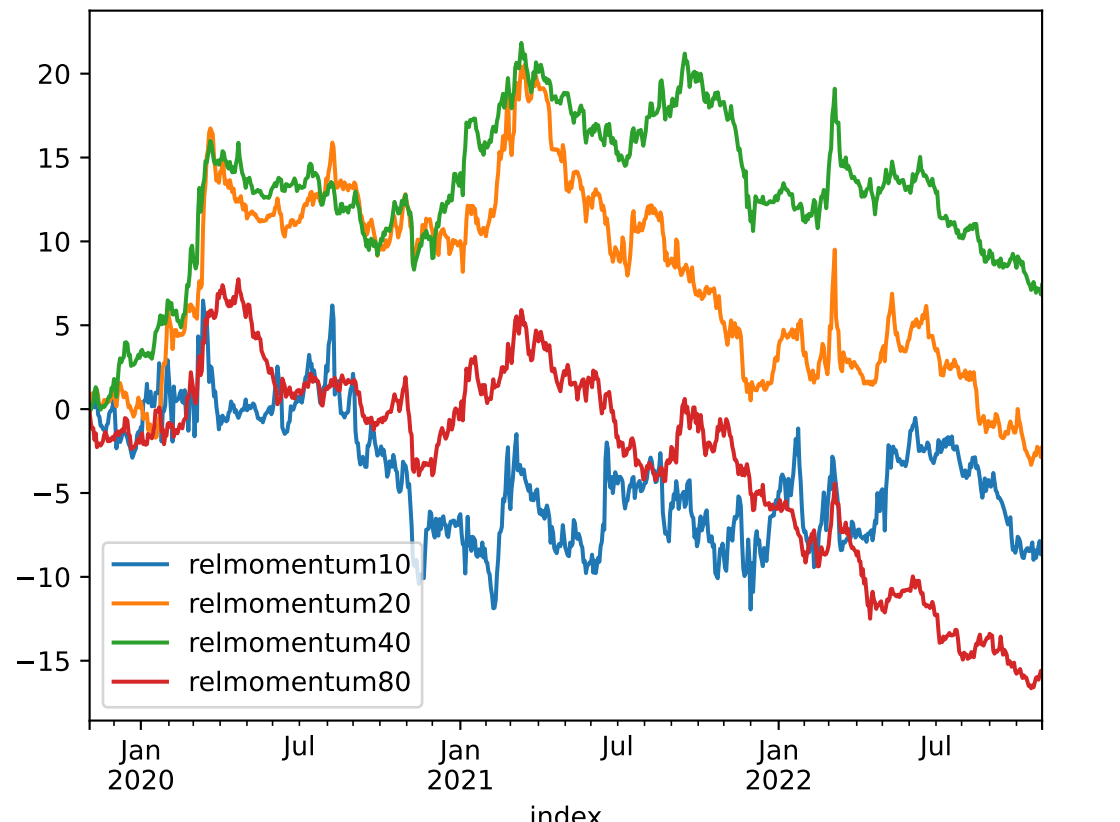
47, 'normmom2': 0.639, 'normmom32': 3.637, 'normmom4': 2.931, 'normmom64': 1.944, 'normmom8': 0.07, 'normmom32': 0.96, 'normmom4': 0.53, 'normmom64': 0.53, 'normmom8': 0.07



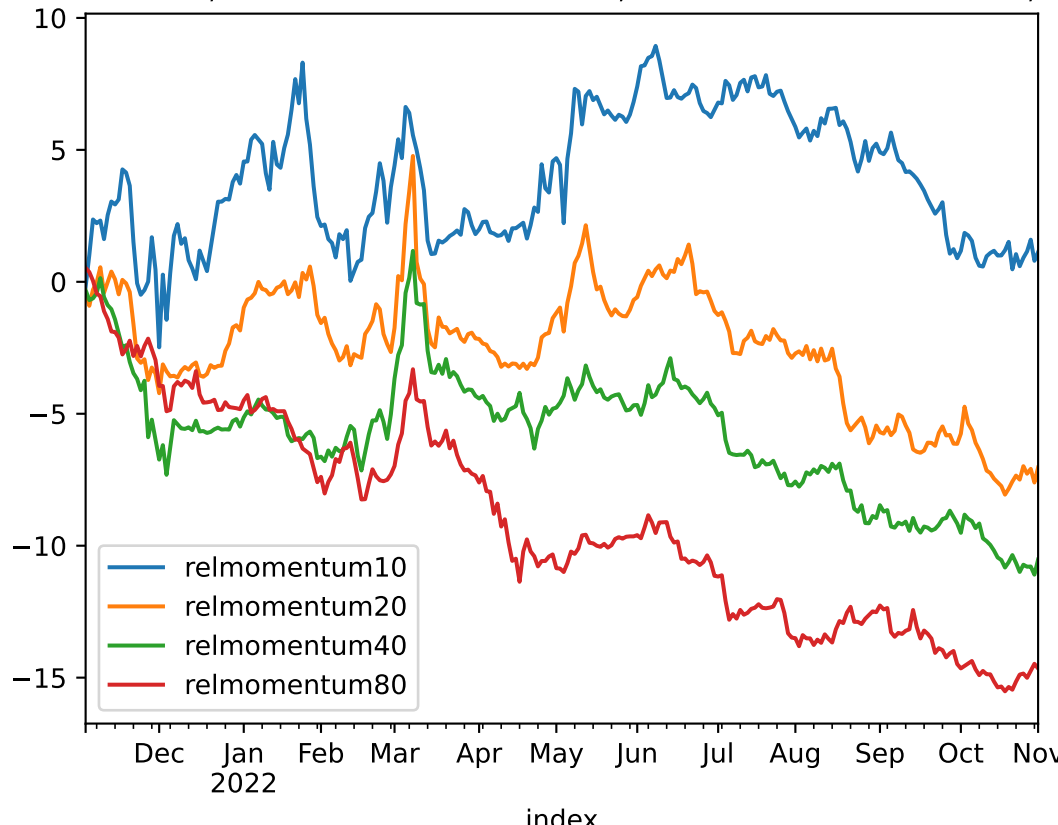




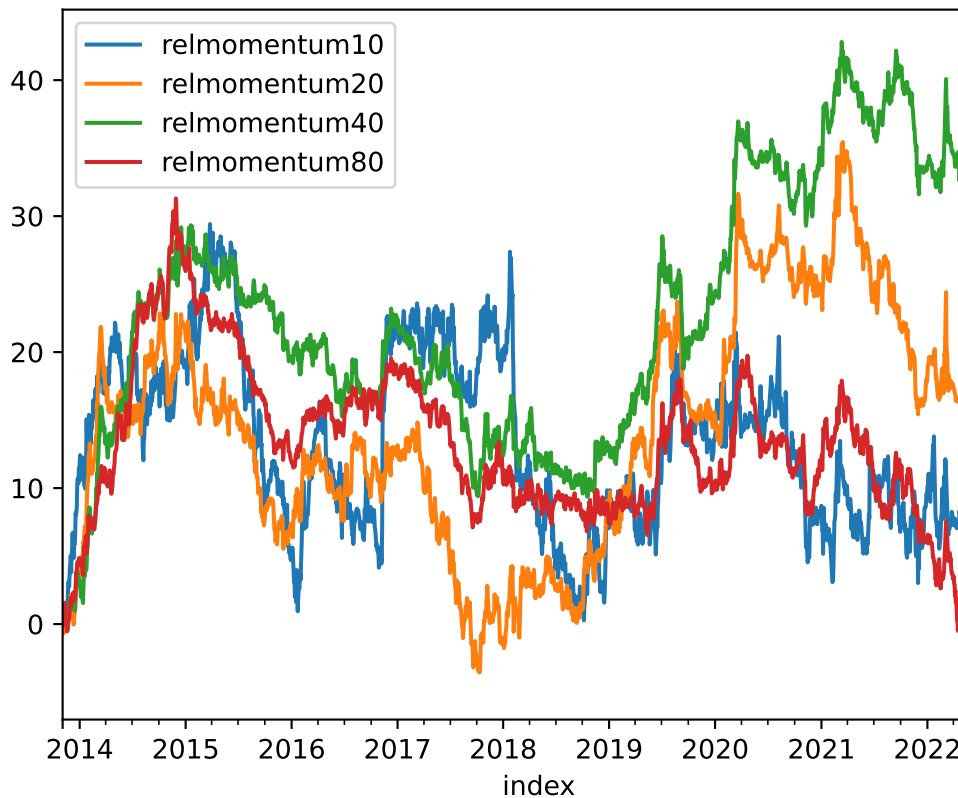
relmomentum10': -2.728, 'relmomentum20': -0.752, 'relmomentum40': 2.425, 'relmomentum80': 9.058, 'relmomentum100': 12.807, 'relmomentum20': 9.058, 'relmomentum40': 7.505, 'relmomentum80': 0.32, 'relmomentum100': -0.21, 'relmomentum20': -0.08, 'relmomentum40': 0.32, 'relmomentum80': 0.32, 'relmomentum100': -0.21



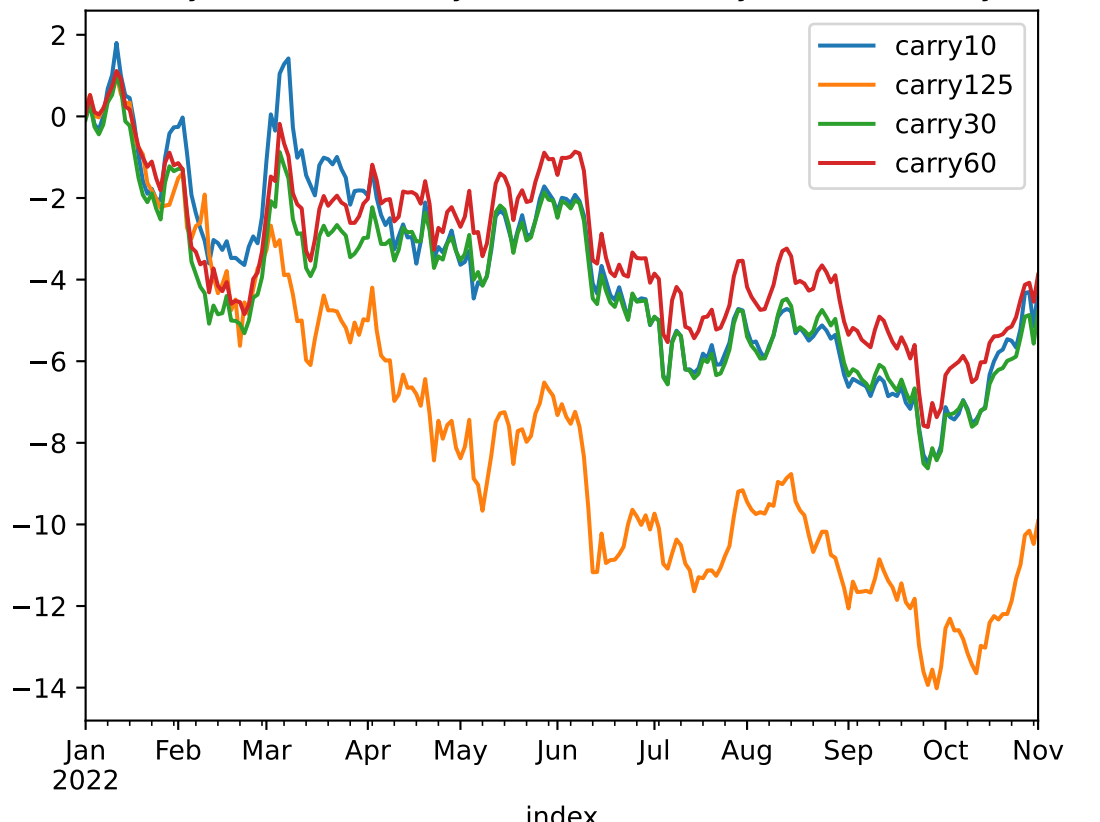
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'momentum10': 1.109, 'relmomentum20': -6.931, 'relmomentum40': -10.364, 'relmomentum80': 11.911, 'relmomentum20': 8.747, 'relmomentum40': 7.248, 'relmomentum80': 0.09, 'relmomentum20': -0.79, 'relmomentum40': -1.43, 'relmomentum80': 0.09
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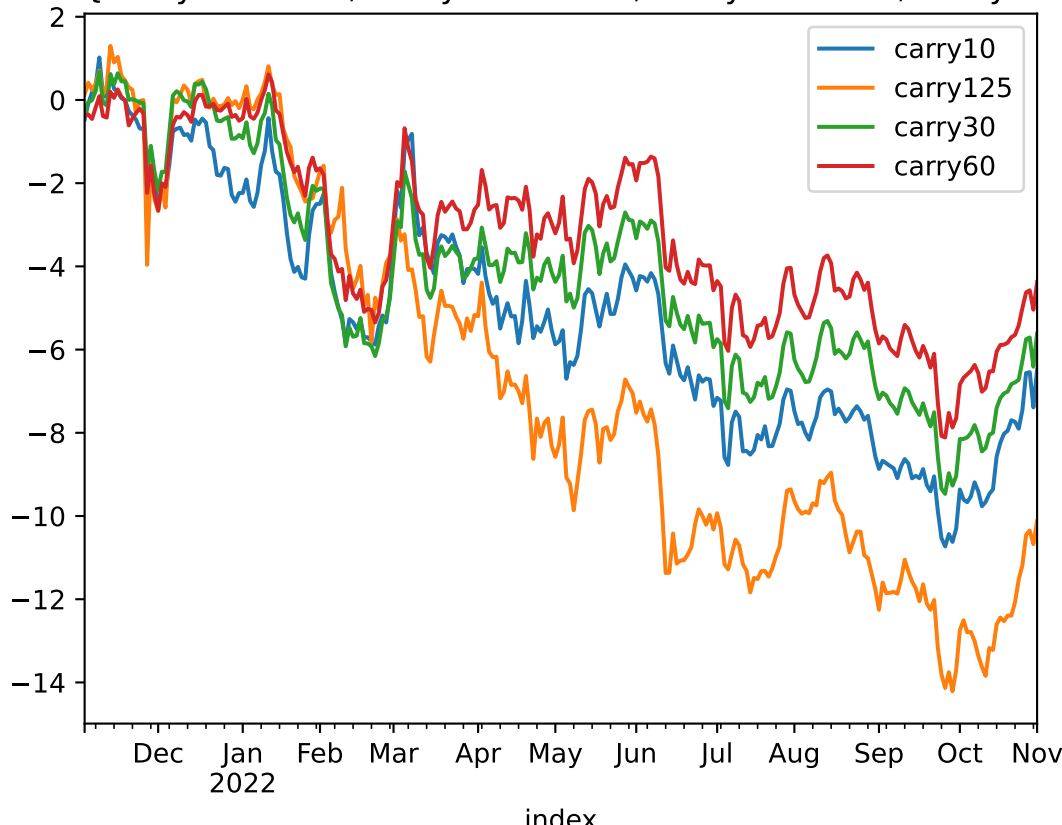
relmomentum10': 0.723, 'relmomentum20': 1.375, 'relmomentum40': 3.096, 'relmomentum80': 5.811
'relmomentum10': 12.97, 'relmomentum20': 8.911, 'relmomentum40': 7.274, 'relmomentum80': 4.111
'relmomentum10': 0.06, 'relmomentum20': 0.15, 'relmomentum40': 0.43, 'relmomentum80': 0.81



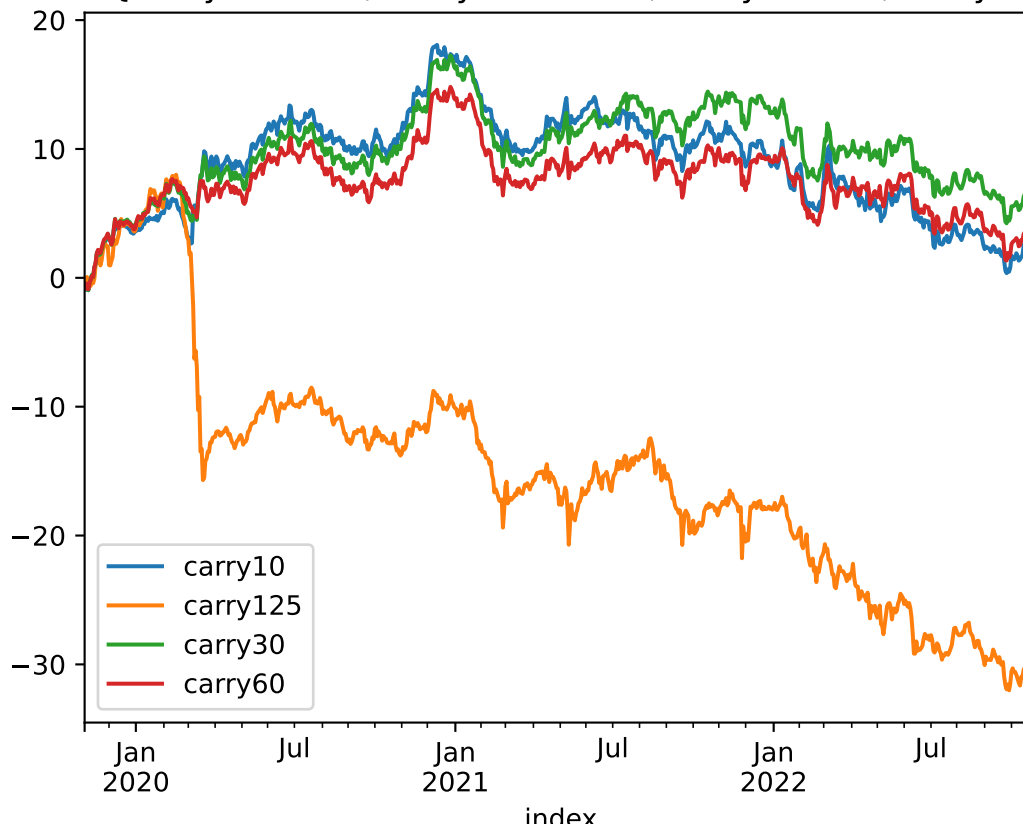
. mean {'carry10': -5.008, 'carry125': -11.707, 'carry30': -5.636, 'carry60': -4.000
ann. std {'carry10': 7.443, 'carry125': 7.853, 'carry30': 7.016, 'carry60': 7.040
ann. SR {'carry10': -0.67, 'carry125': -1.49, 'carry30': -0.8, 'carry60': -0.65]



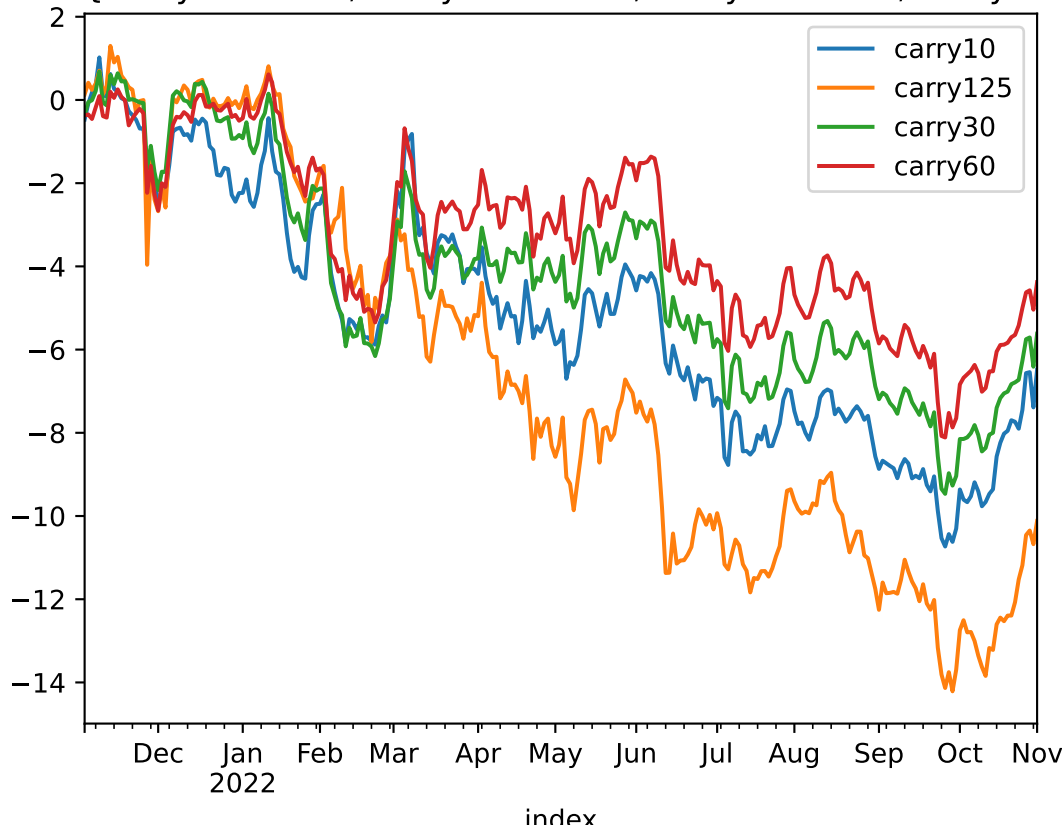
i. mean {'carry10': -6.383, 'carry125': -9.964, 'carry30': -5.532, 'carry60': -4.383, 'ann. std {'carry10': 7.254, 'carry125': 9.014, 'carry30': 7.007, 'carry60': 7.041, 'ann. SR {'carry10': -0.88, 'carry125': -1.11, 'carry30': -0.79, 'carry60': -0.61



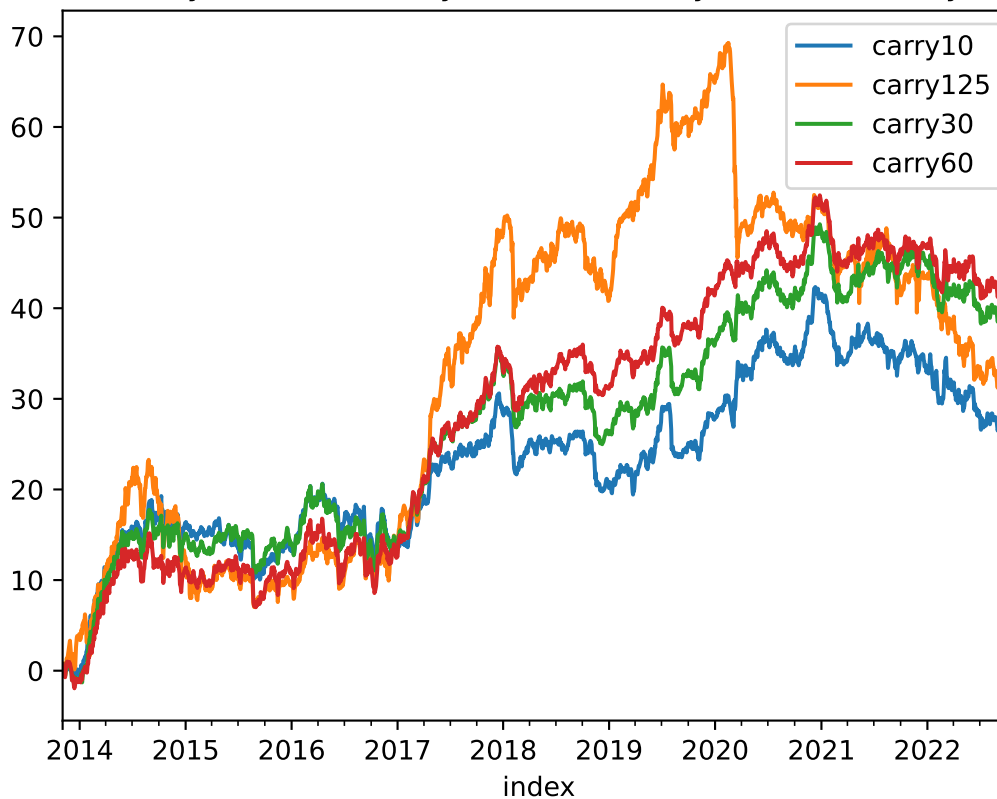
ann. mean {'carry10': 1.51, 'carry125': -9.139, 'carry30': 2.645, 'carry60': 1.66
ann. std {'carry10': 6.833, 'carry125': 9.499, 'carry30': 6.652, 'carry60': 6.59
ann. SR {'carry10': 0.22, 'carry125': -0.96, 'carry30': 0.4, 'carry60': 0.25}



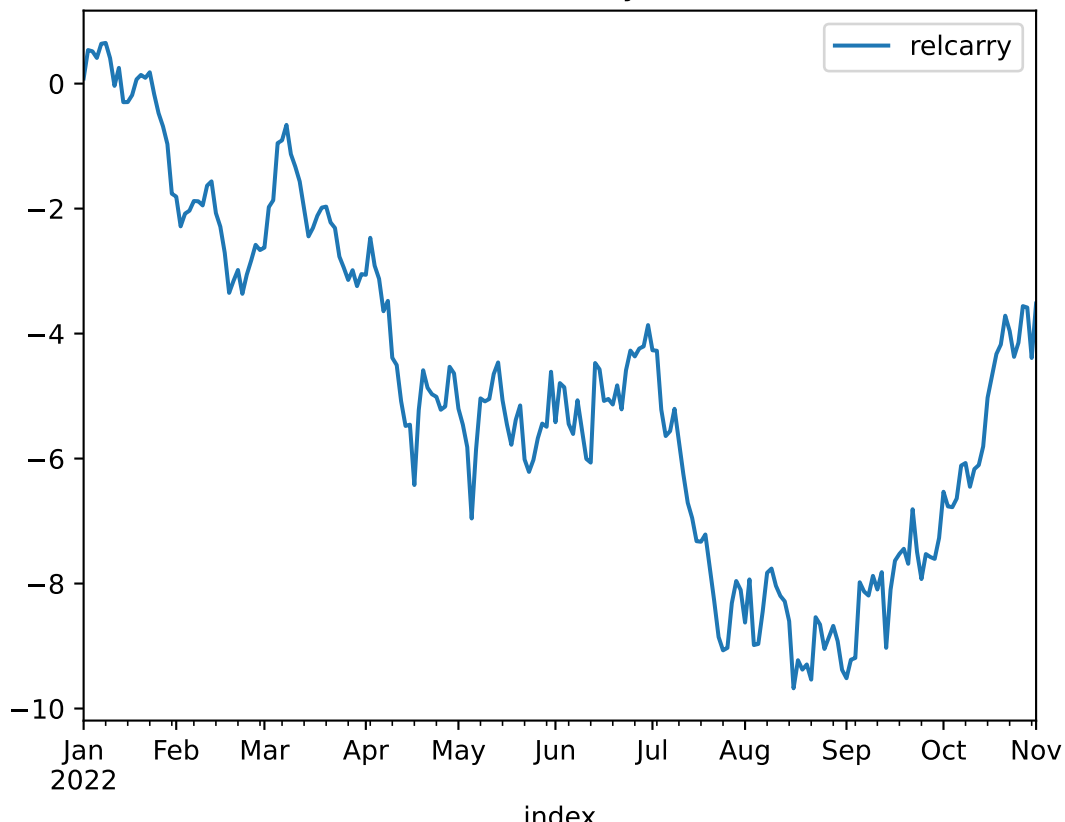
i. mean {'carry10': -6.383, 'carry125': -9.964, 'carry30': -5.532, 'carry60': -4.383, 'ann. std {'carry10': 7.254, 'carry125': 9.014, 'carry30': 7.007, 'carry60': 7.041, 'ann. SR {'carry10': -0.88, 'carry125': -1.11, 'carry30': -0.79, 'carry60': -0.61



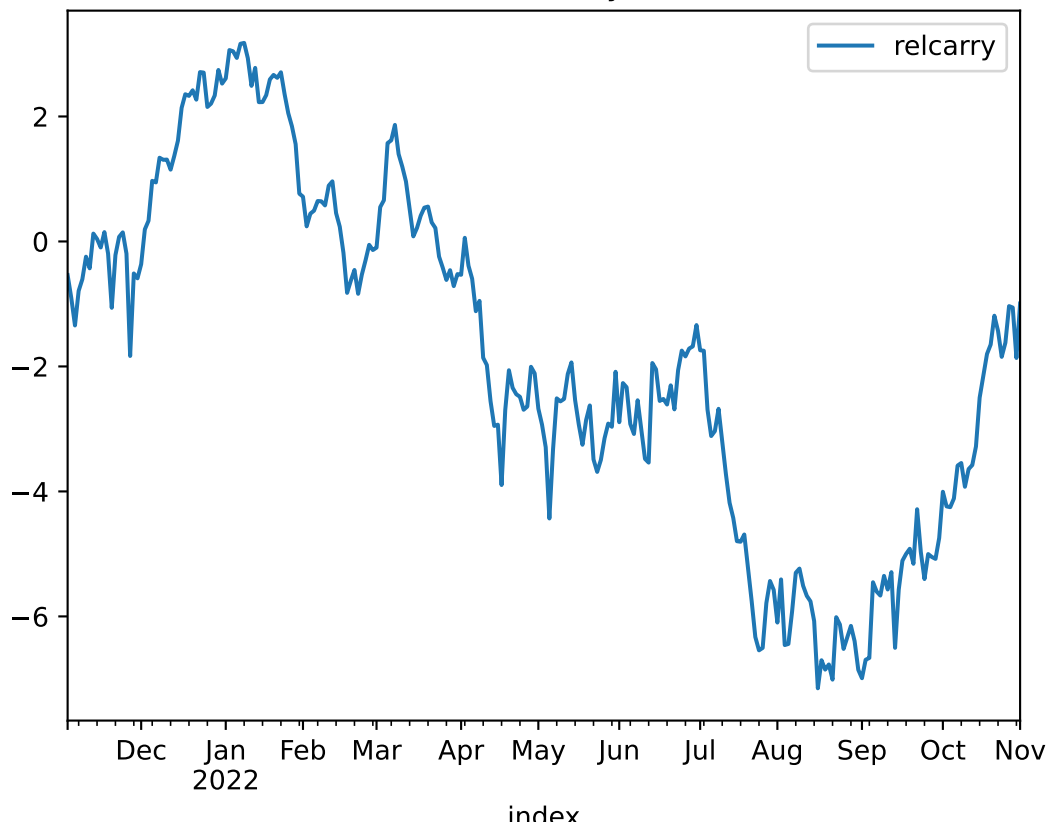
nn. mean {'carry10': 3.15, 'carry125': 3.638, 'carry30': 4.372, 'carry60': 4.65
ann. std {'carry10': 6.451, 'carry125': 9.079, 'carry30': 6.539, 'carry60': 6.48
ann. SR {'carry10': 0.49, 'carry125': 0.4, 'carry30': 0.67, 'carry60': 0.72}



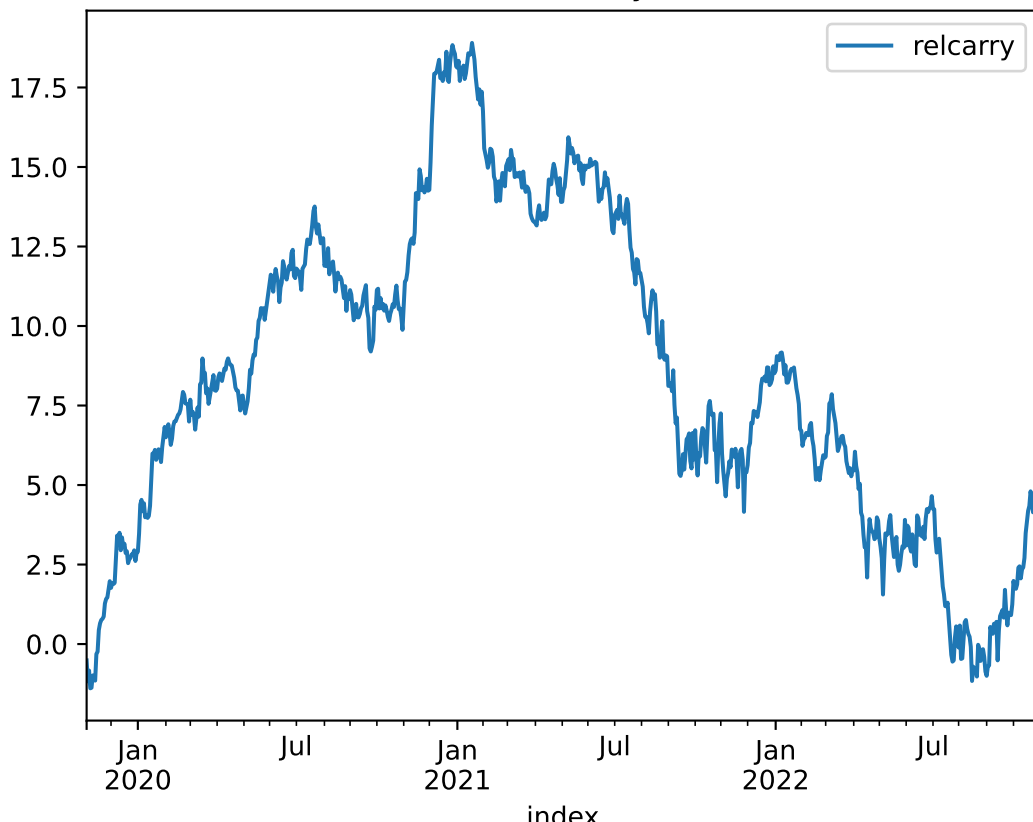
ann. mean {'relcarry': -4.152}
ann. std {'relcarry': 7.241}
ann. SR {'relcarry': -0.57}



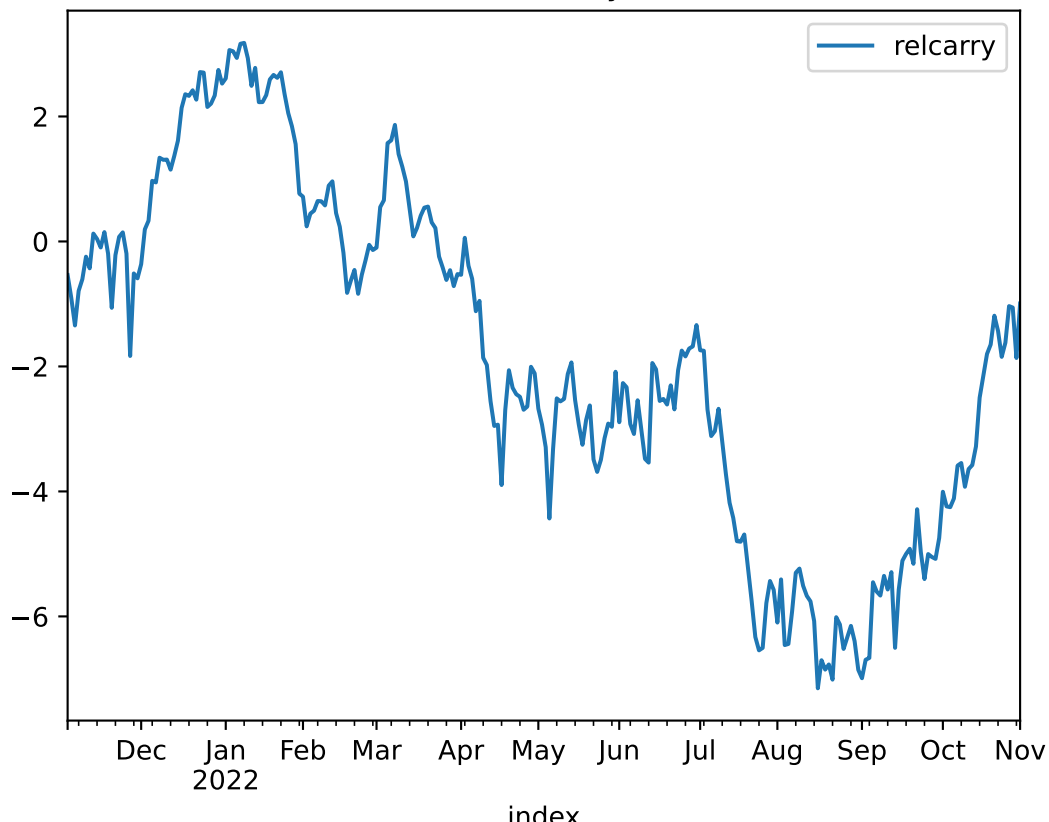
ann. mean {'relcarry': -0.978}
ann. std {'relcarry': 7.319}
ann. SR {'relcarry': -0.13}



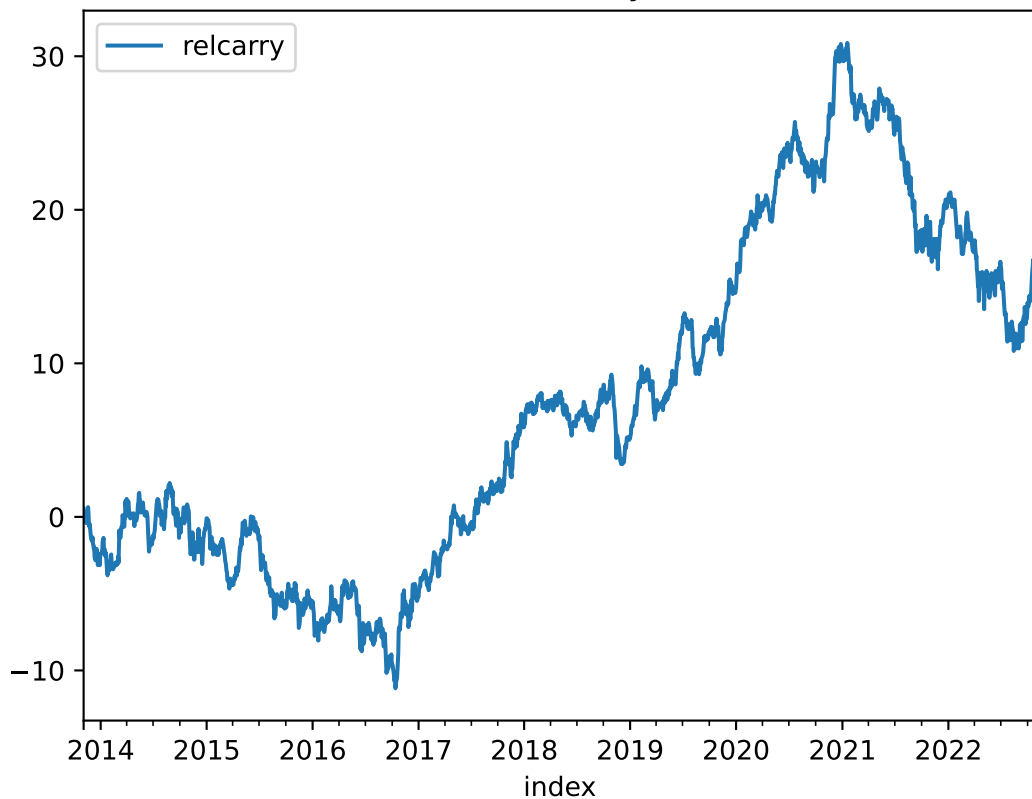
ann. mean {'relcarry': 1.636}
ann. std {'relcarry': 6.803}
ann. SR {'relcarry': 0.24}



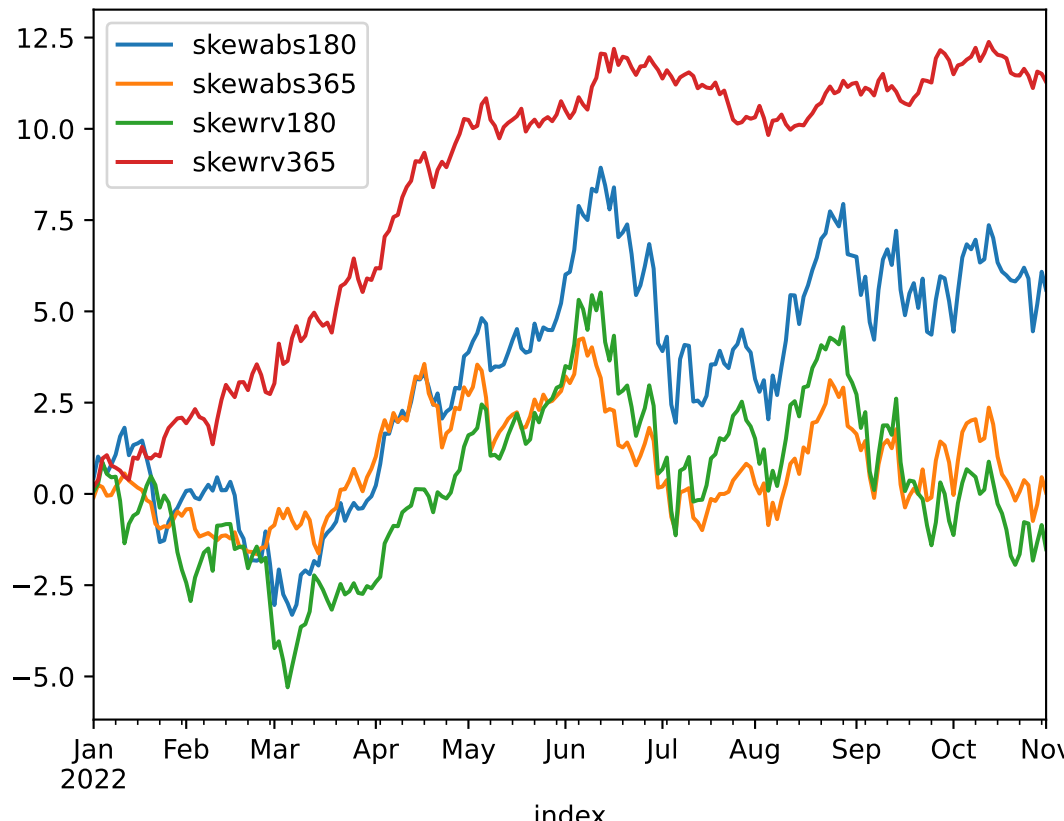
ann. mean {'relcarry': -0.978}
ann. std {'relcarry': 7.319}
ann. SR {'relcarry': -0.13}



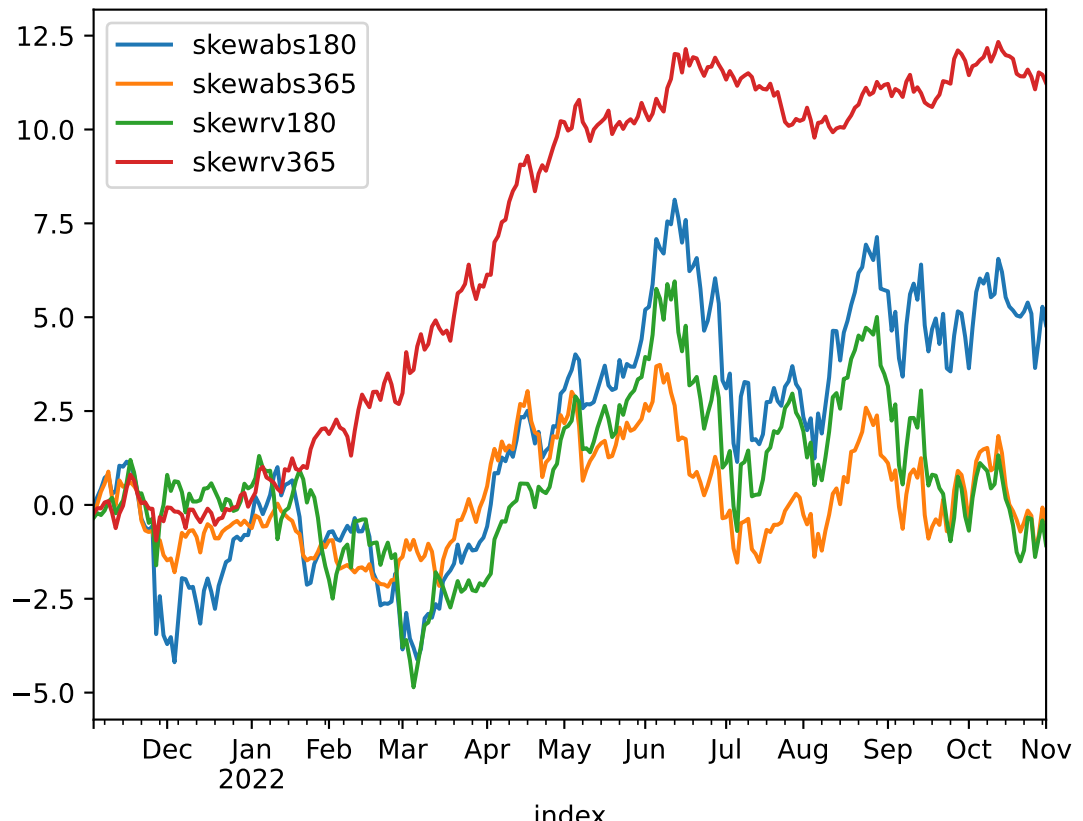
ann. mean {'relcarry': 1.85}
ann. std {'relcarry': 6.015}
ann. SR {'relcarry': 0.31}



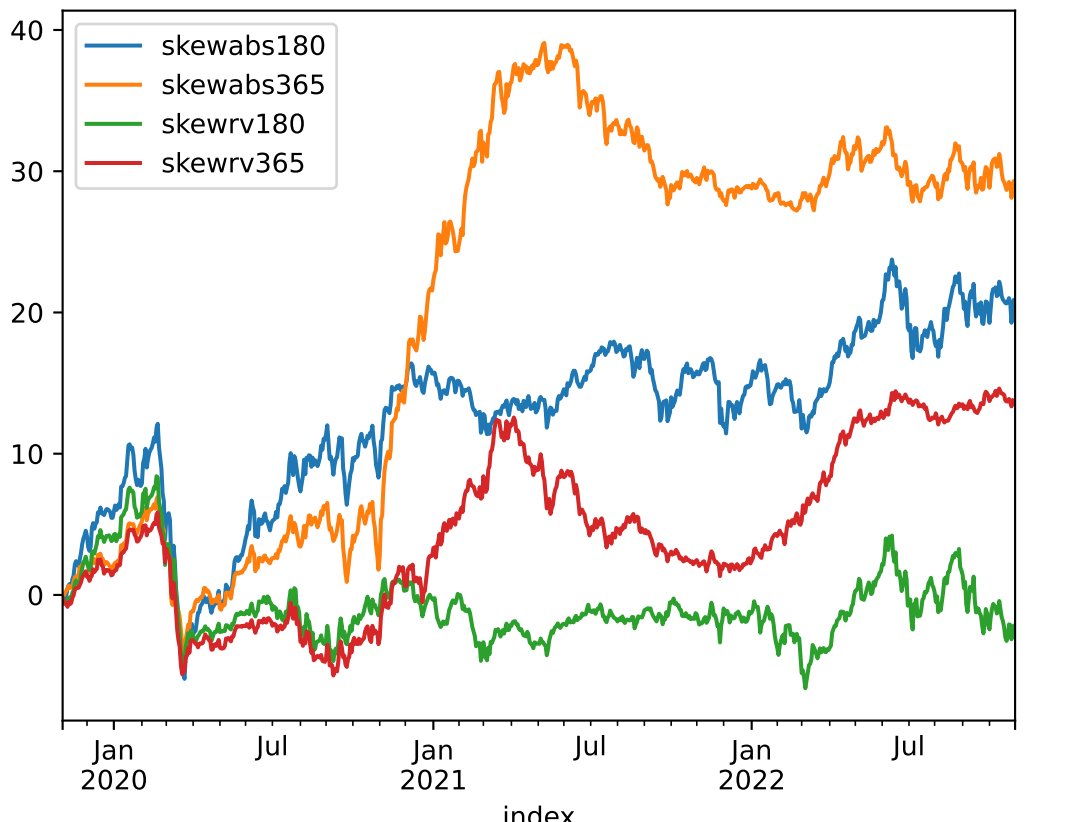
SR {'skewabs180': 0.67, 'skewabs365': 0.01, 'skewrv180': -0.19, 'skewrv365': 0.01}



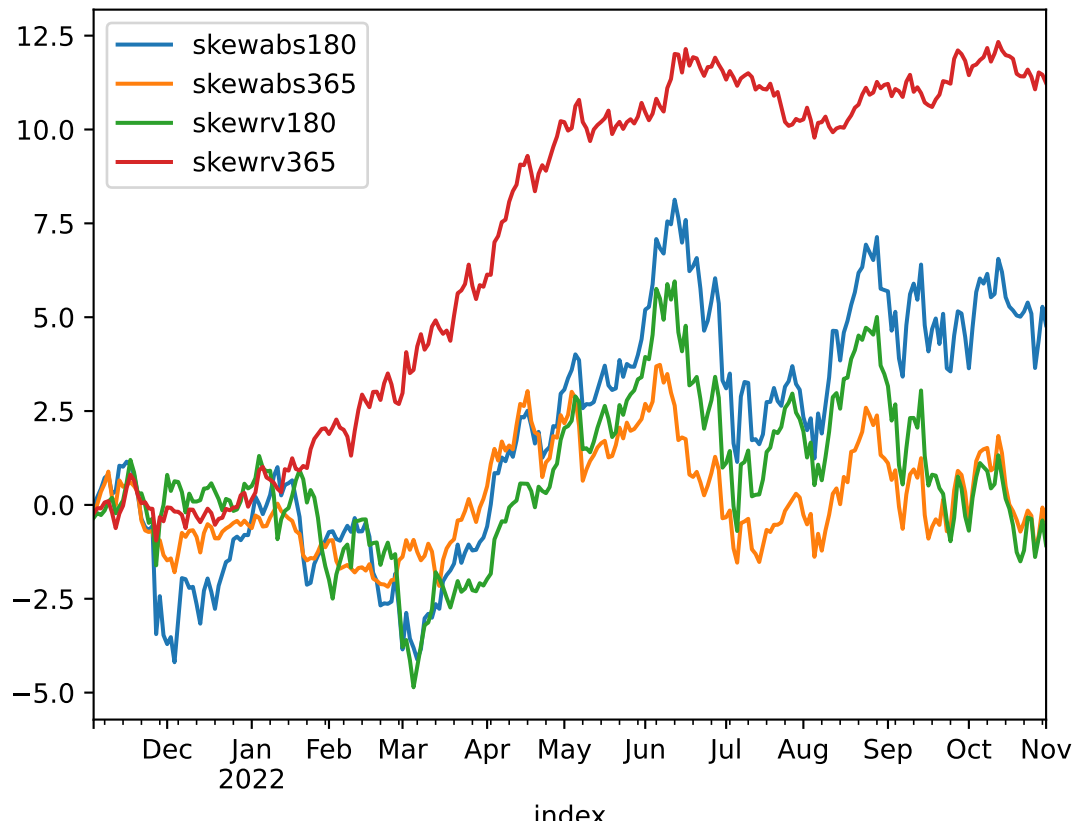
['skewabs180': 4.713, 'skewabs365': -0.485, 'skewrv180': -1.057, 'skewrv365': 1.057]
I {'skewabs180': 9.876, 'skewabs365': 6.949, 'skewrv180': 8.915, 'skewrv365': 1.057]
SR {'skewabs180': 0.48, 'skewabs365': -0.07, 'skewrv180': -0.12, 'skewrv365': 1.057]



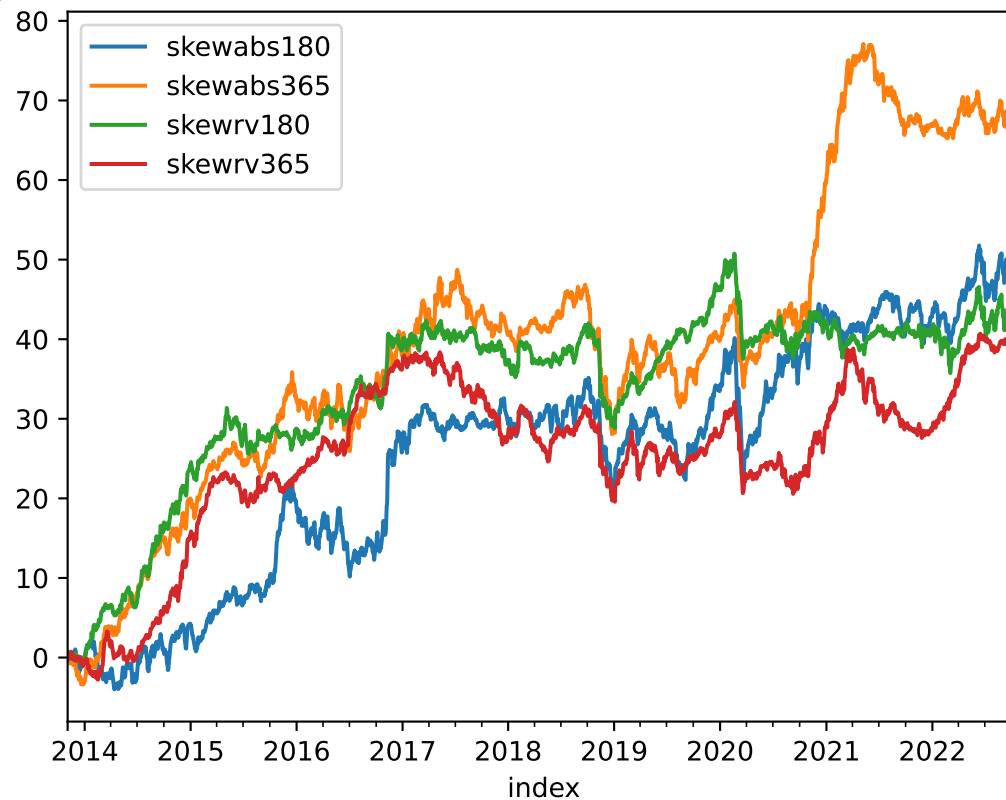
n {'skewabs180': 6.682, 'skewabs365': 9.459, 'skewrv180': -0.925, 'skewrv365': 0.925, 'skewabs180': 9.433, 'skewabs365': 8.494, 'skewrv180': 7.681, 'skewrv365': 0.925, 'skewabs180': 0.71, 'skewabs365': 1.11, 'skewrv180': -0.12, 'skewrv365': 0.925}



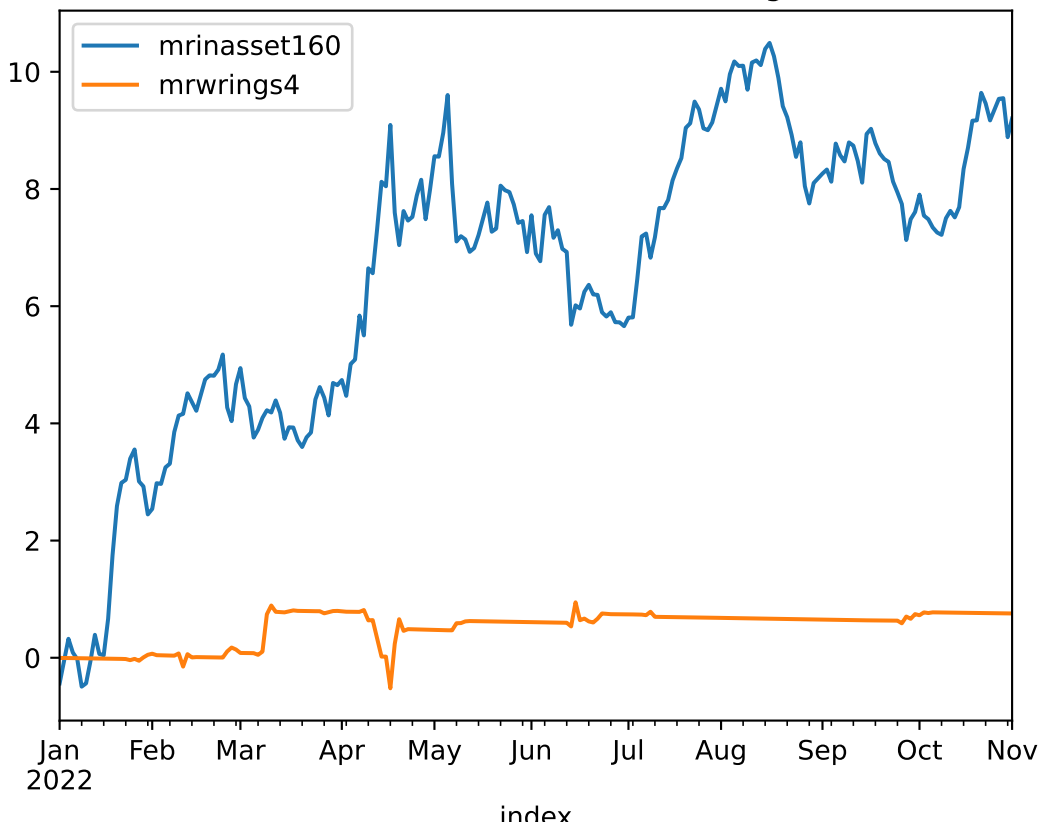
['skewabs180': 4.713, 'skewabs365': -0.485, 'skewrv180': -1.057, 'skewrv365': 1.057]
I {'skewabs180': 9.876, 'skewabs365': 6.949, 'skewrv180': 8.915, 'skewrv365': 1.057]
SR {'skewabs180': 0.48, 'skewabs365': -0.07, 'skewrv180': -0.12, 'skewrv365': 1.057]



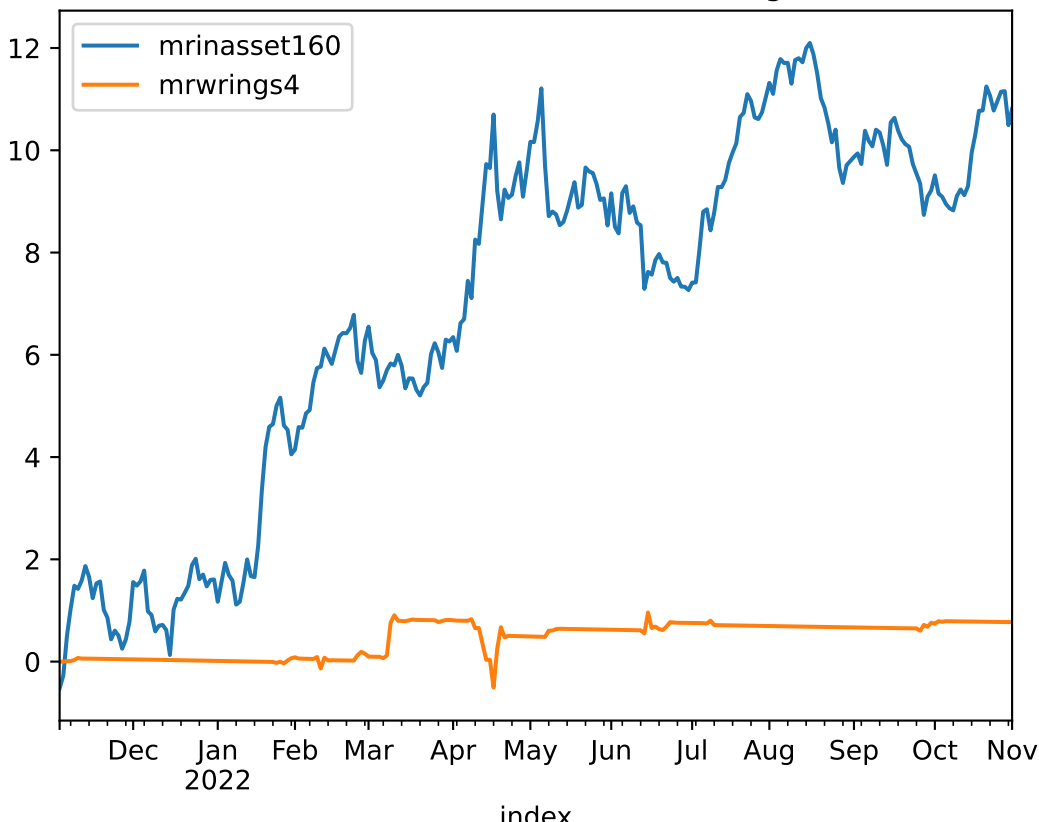
an {'skewabs180': 5.283, 'skewabs365': 7.299, 'skewrv180': 4.311, 'skewrv365': 6.59}
d {'skewabs180': 8.111, 'skewabs365': 8.023, 'skewrv180': 6.59, 'skewrv365': 6.59}
SR {'skewabs180': 0.65, 'skewabs365': 0.91, 'skewrv180': 0.65, 'skewrv365': 0.91}



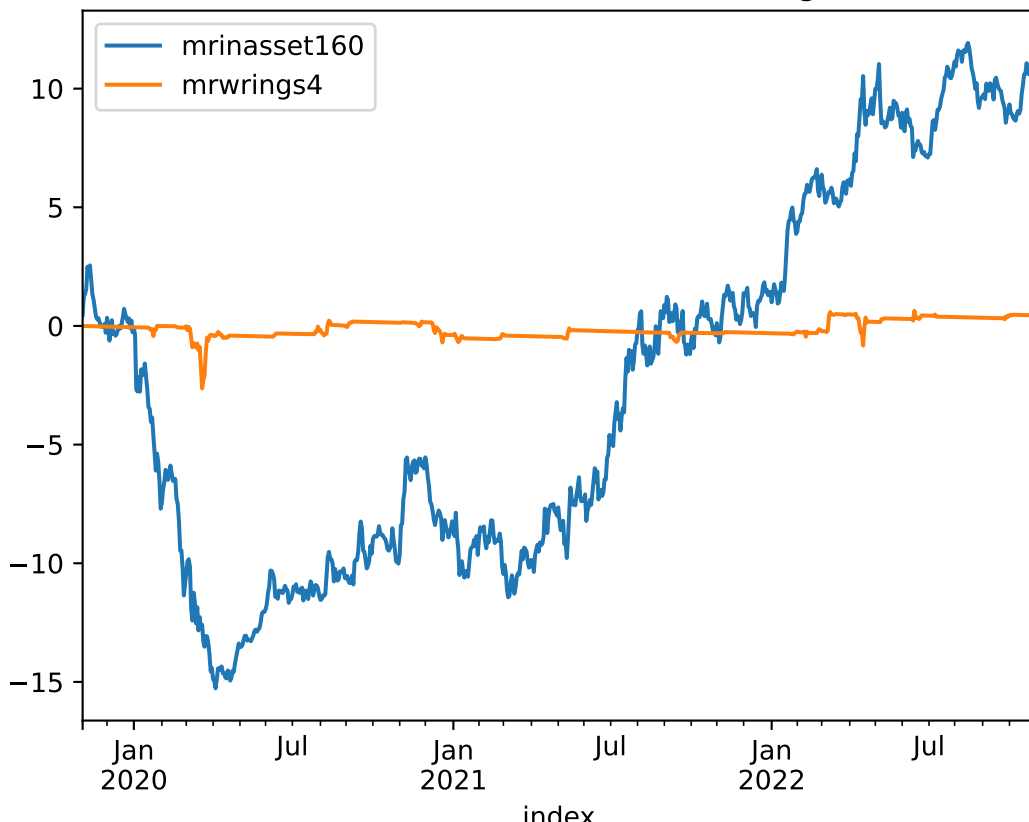
ann. mean {'mrinasset160': 10.856, 'mrwrings4': 0.892}
ann. std {'mrinasset160': 6.477, 'mrwrings4': 1.622}
ann. SR {'mrinasset160': 1.68, 'mrwrings4': 0.55}



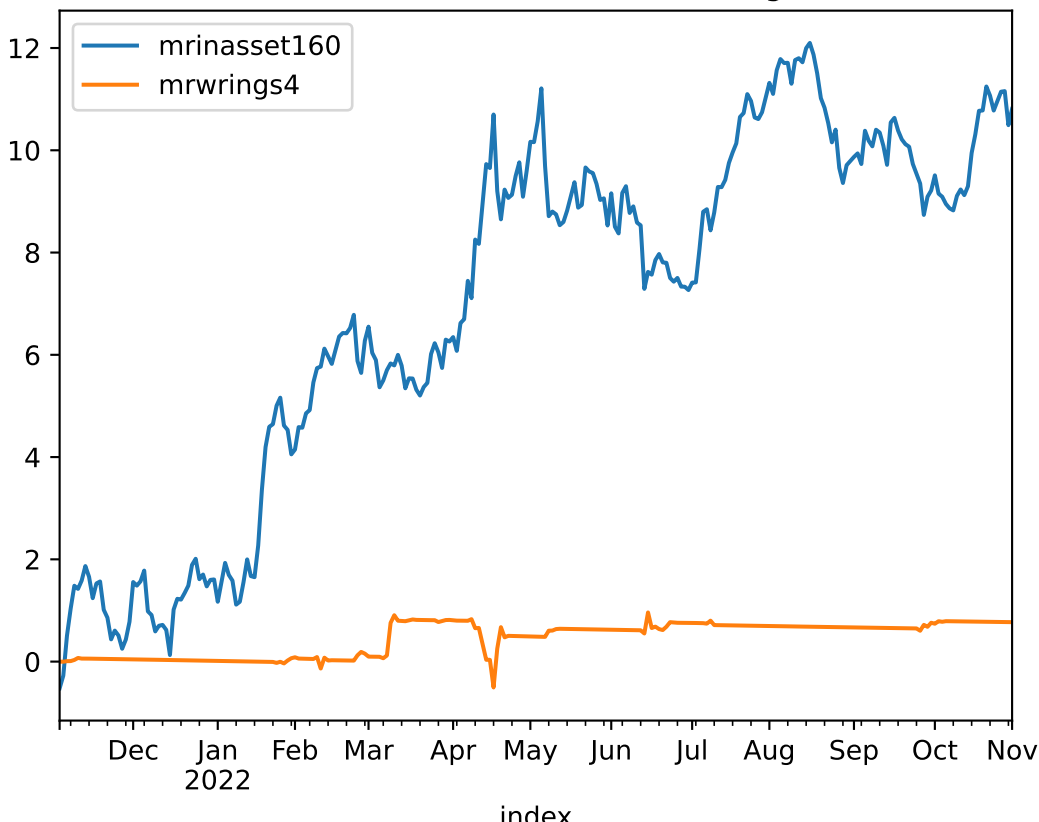
ann. mean {'mrinasset160': 10.643, 'mrwrings4': 0.76}
ann. std {'mrinasset160': 6.358, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.67, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': 3.482, 'mrwrings4': 0.147}
ann. std {'mrinasset160': 7.14, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.49, 'mrwrings4': 0.1}



ann. mean {'mrinasset160': 10.643, 'mrwrings4': 0.76}
ann. std {'mrinasset160': 6.358, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.67, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': -0.954, 'mrwrings4': 0.038}
ann. std {'mrinasset160': 6.538, 'mrwrings4': 0.942}
ann. SR {'mrinasset160': -0.15, 'mrwrings4': 0.04}

