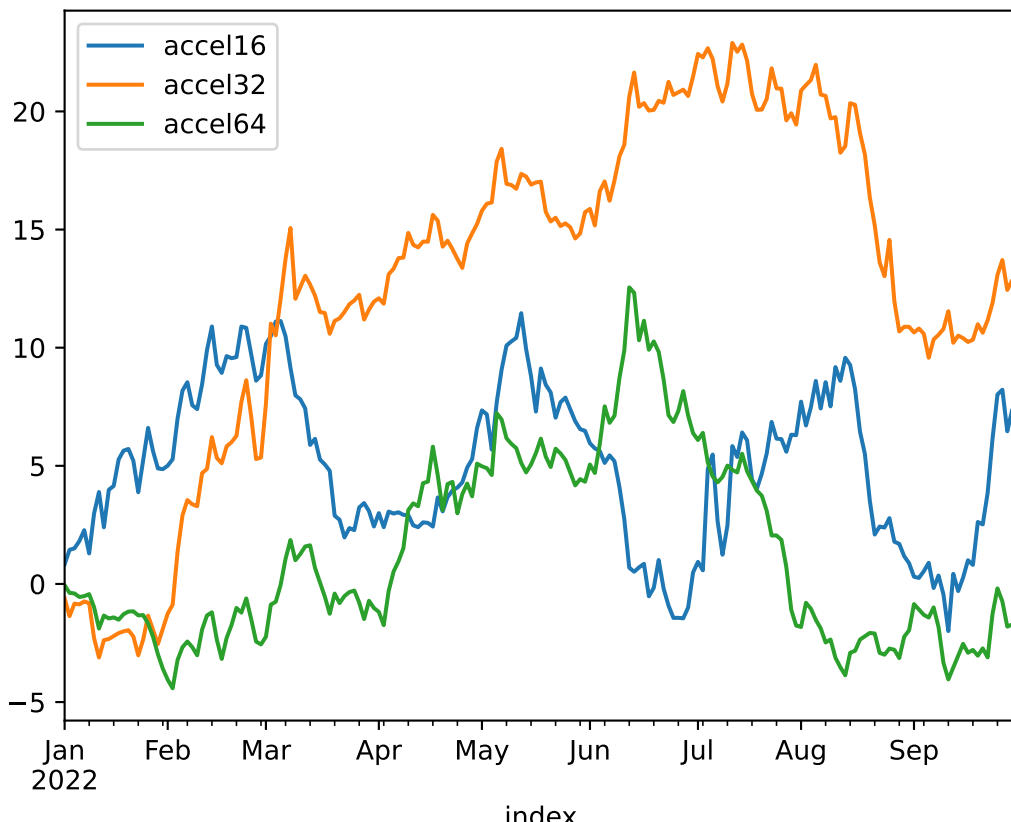
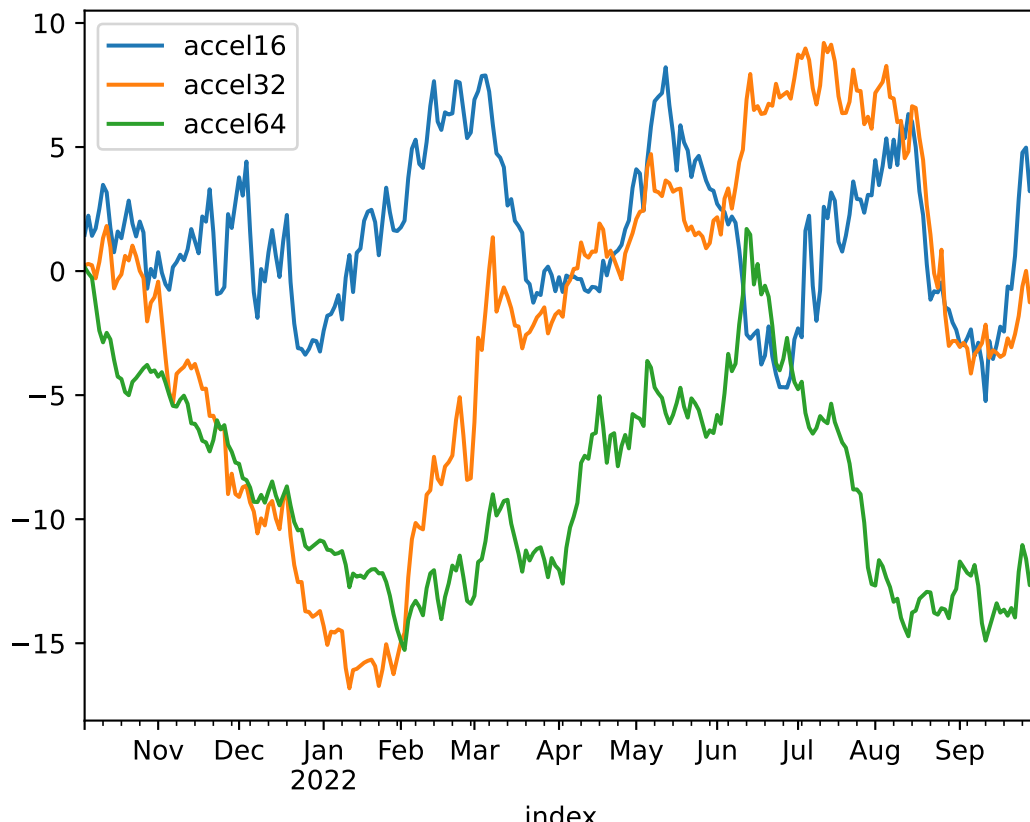


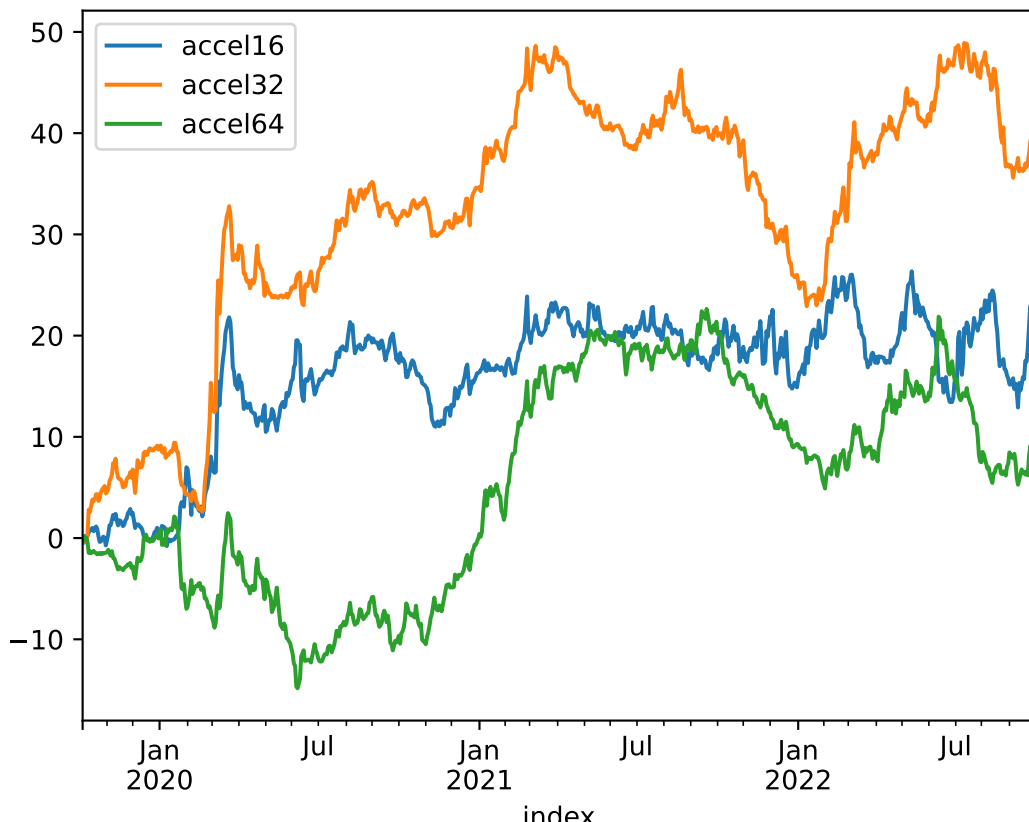
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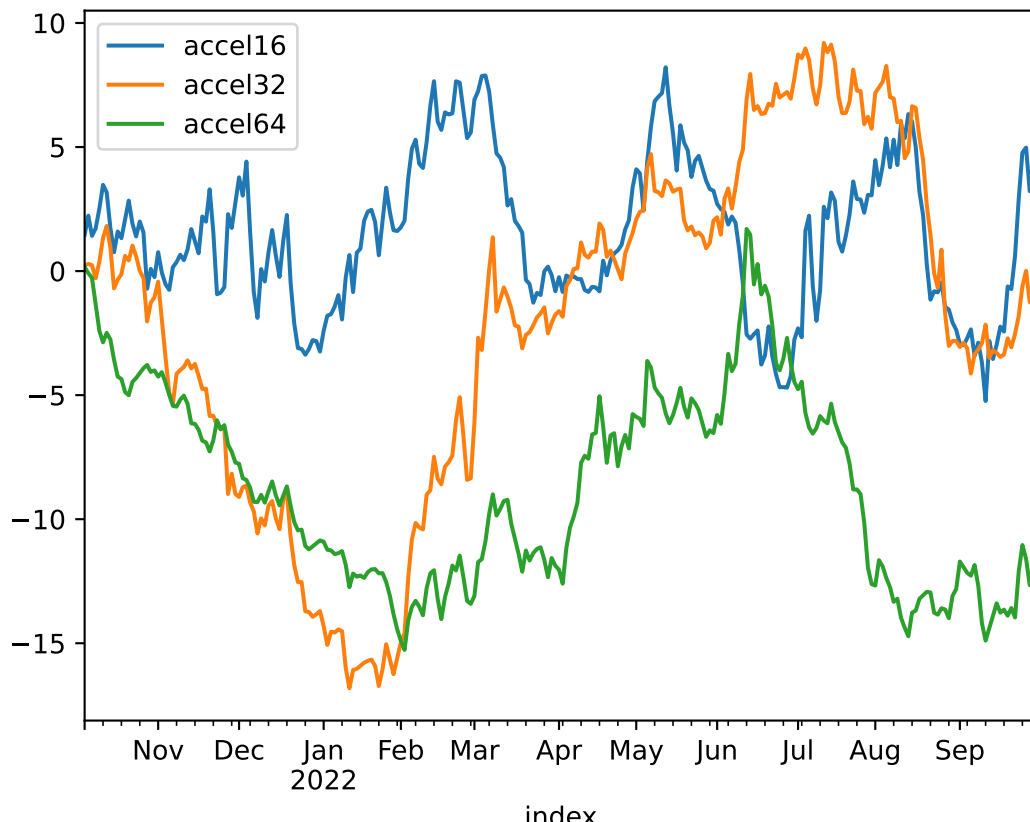
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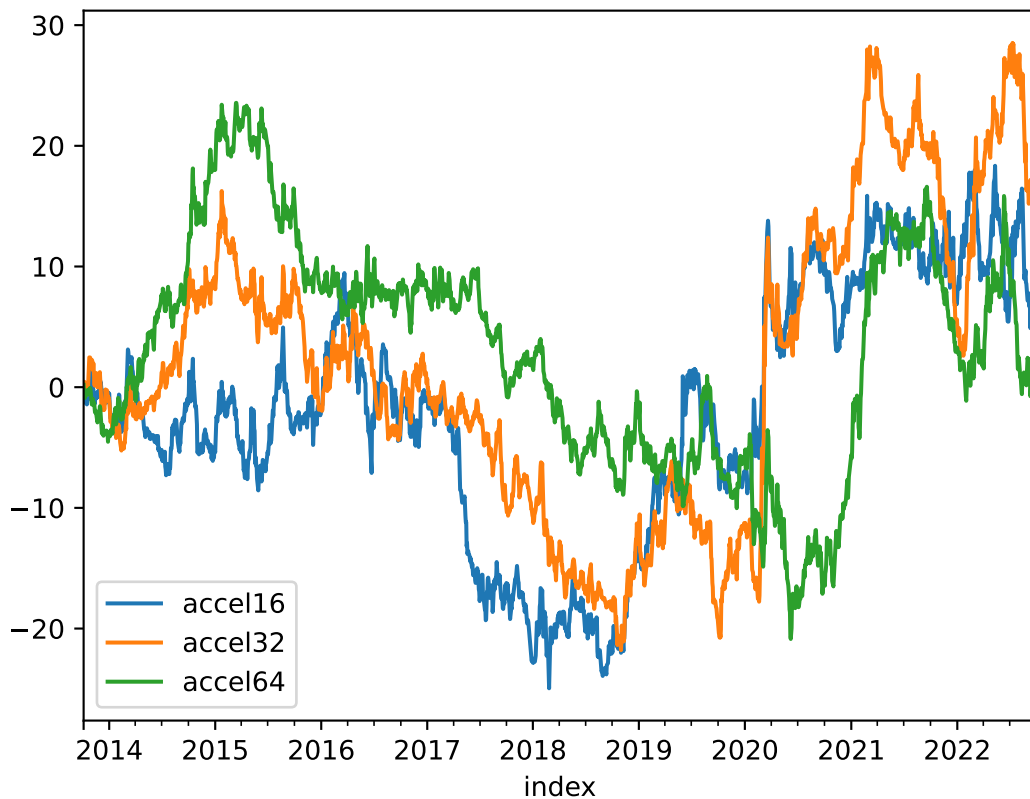
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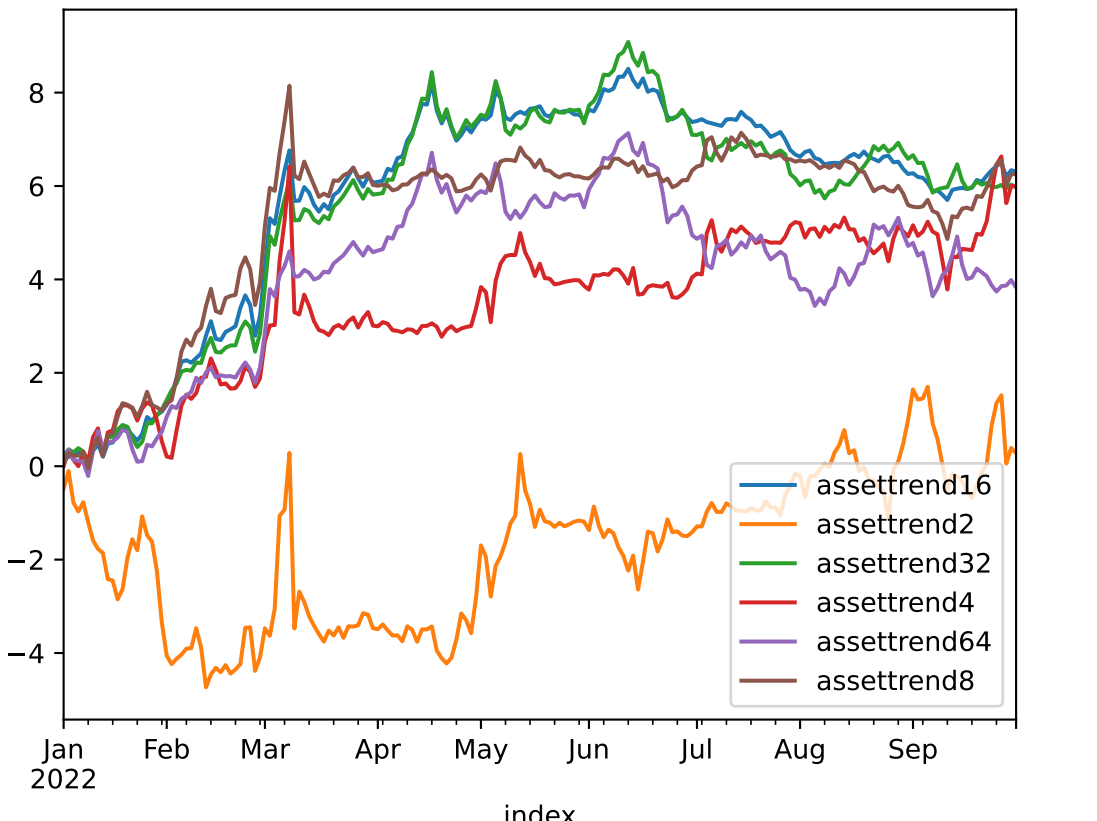
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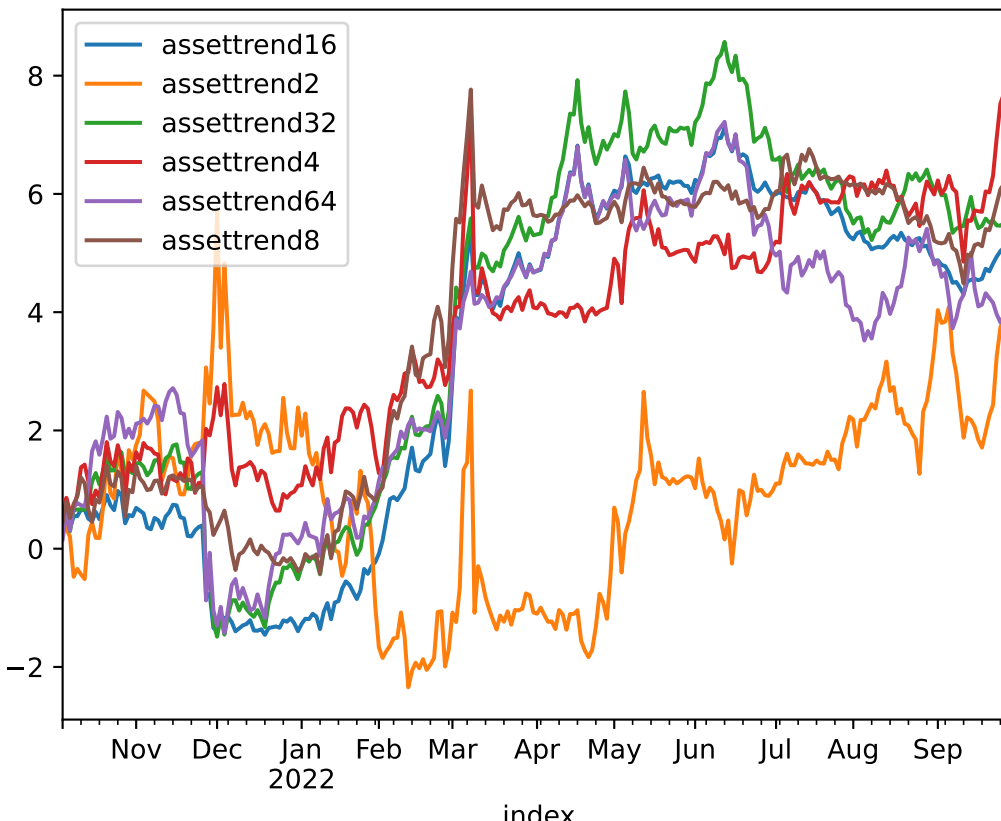
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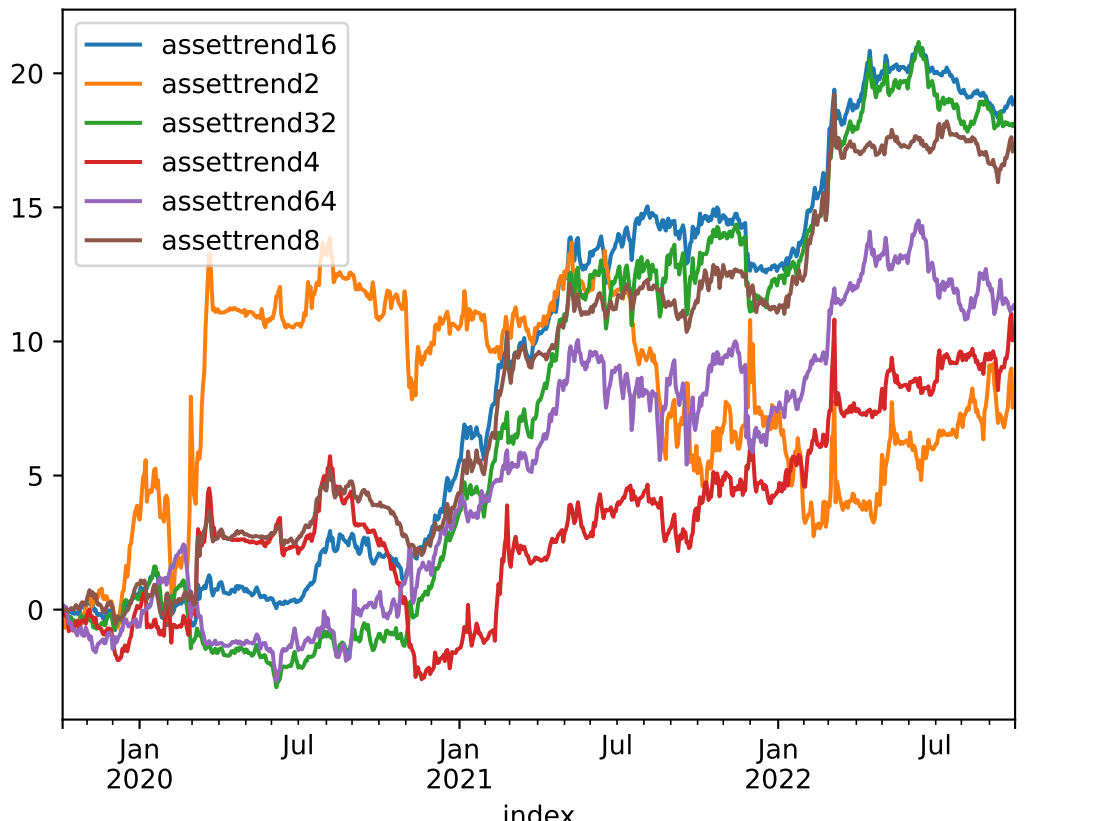
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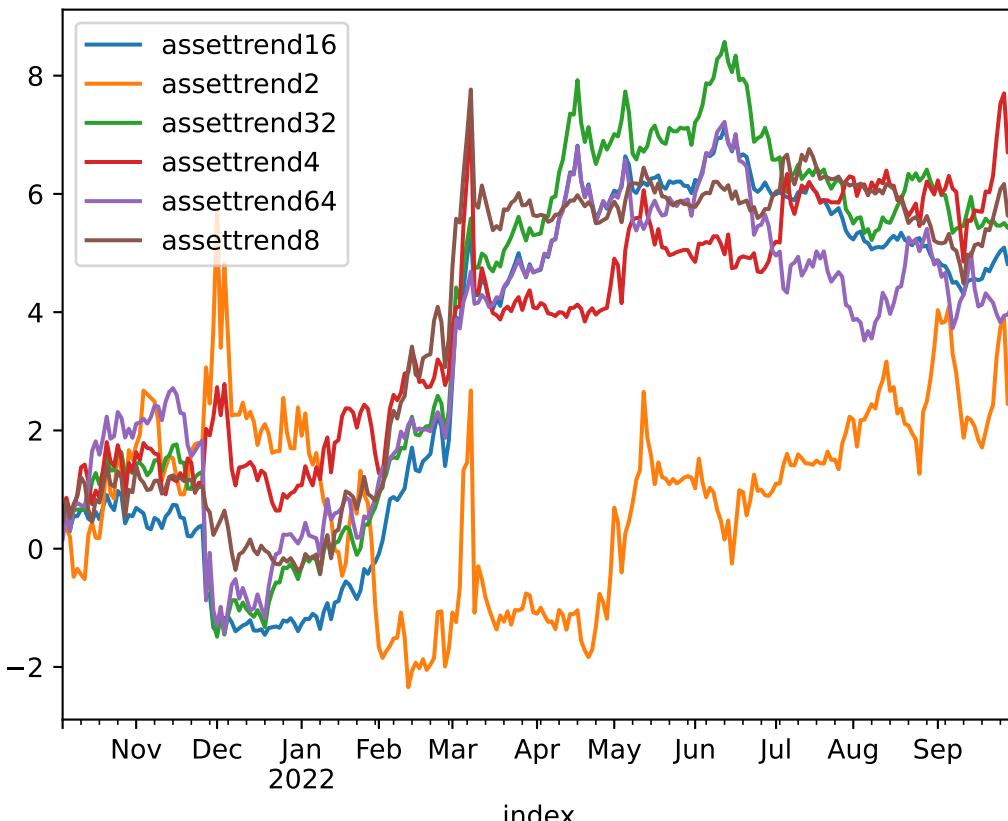
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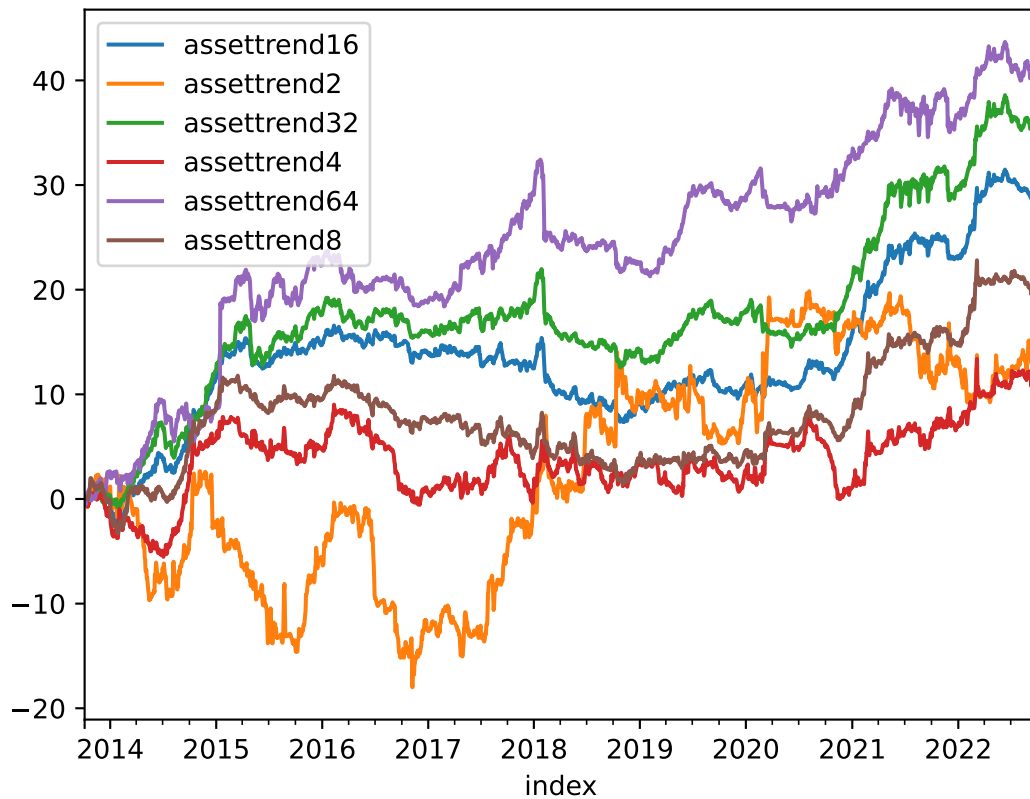
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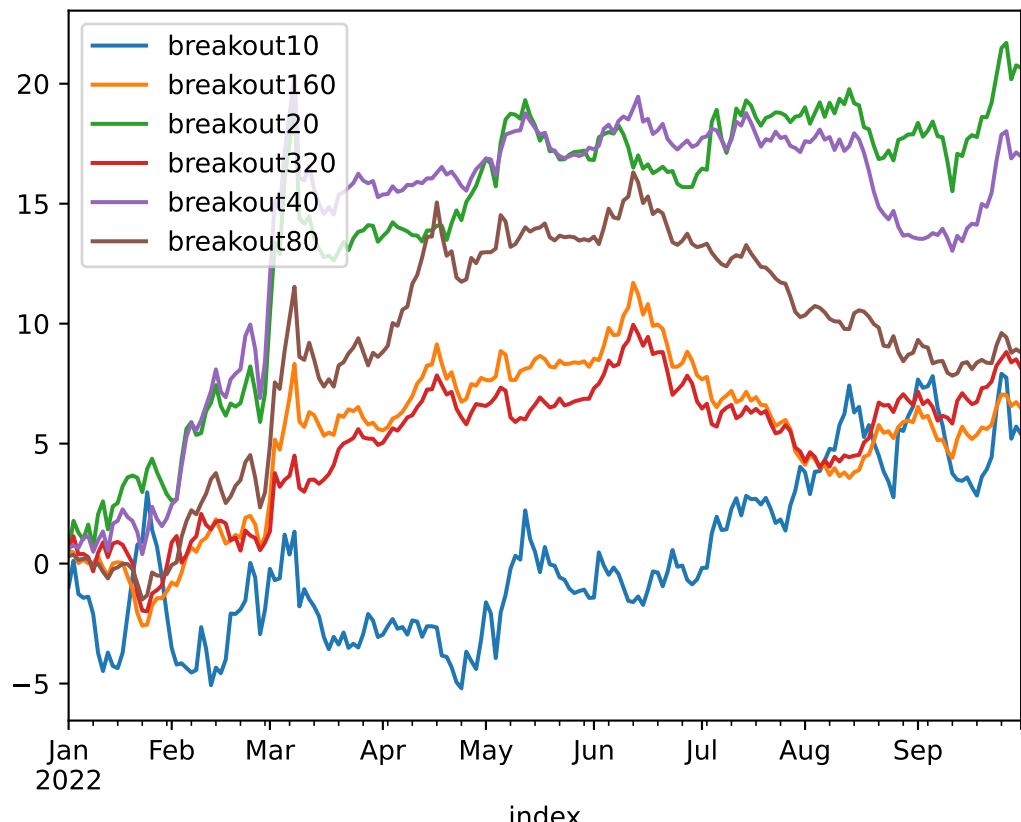
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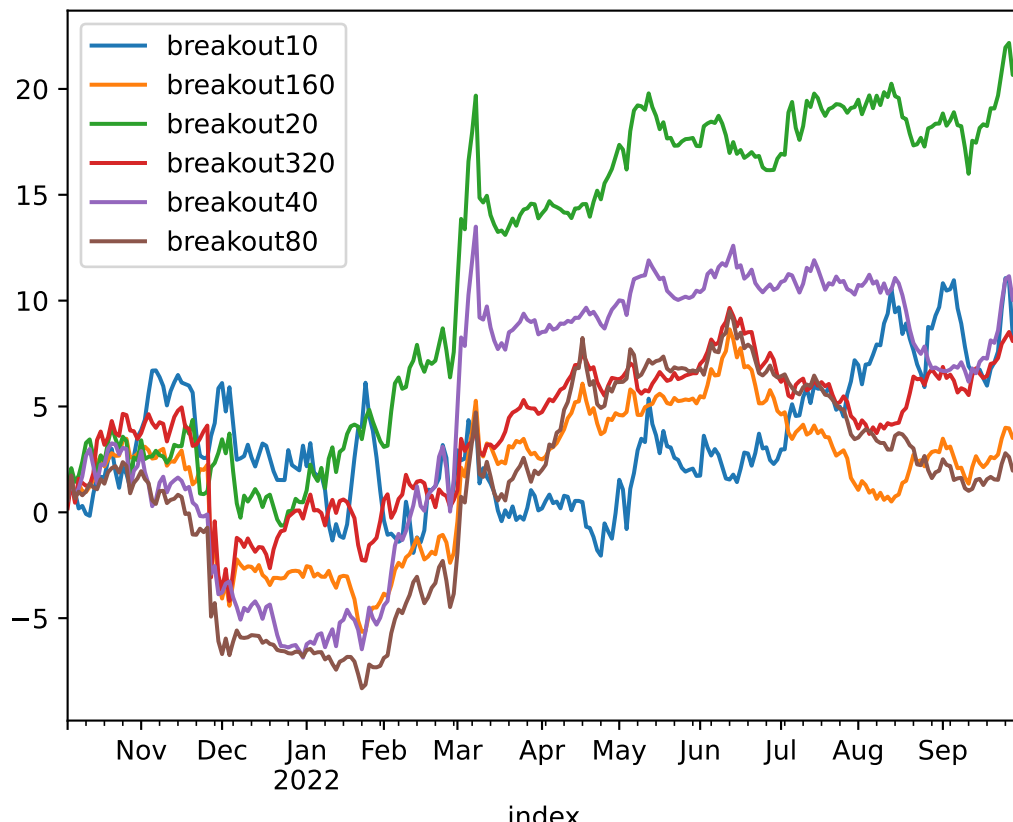
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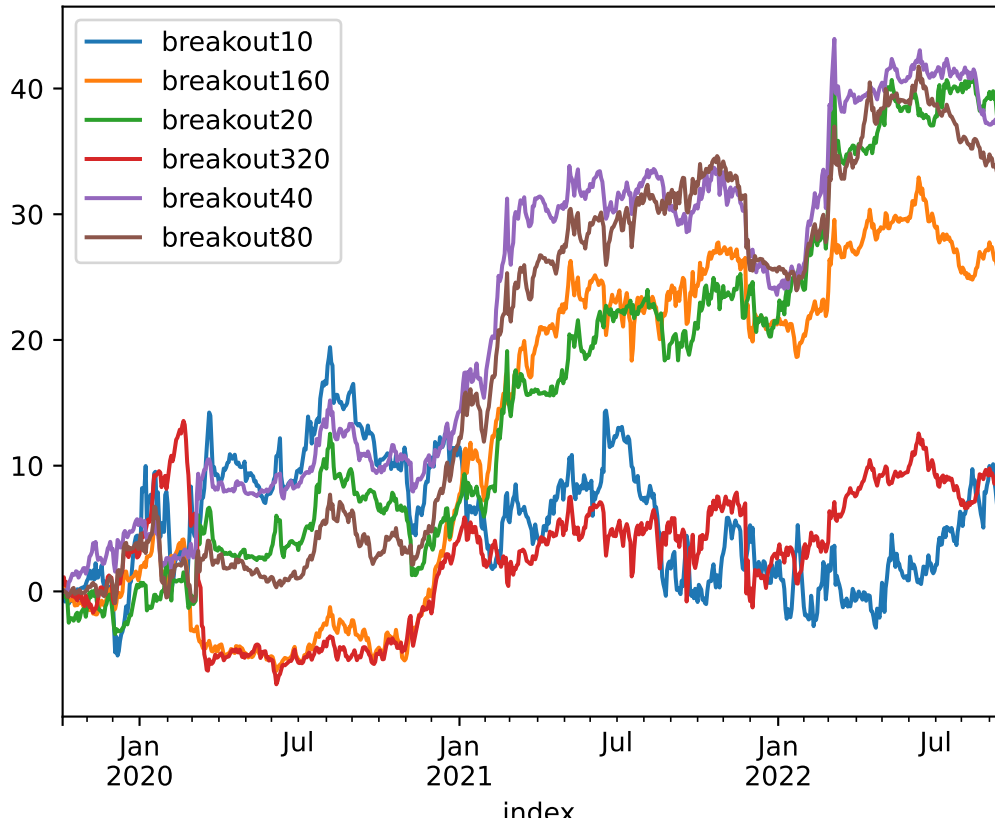
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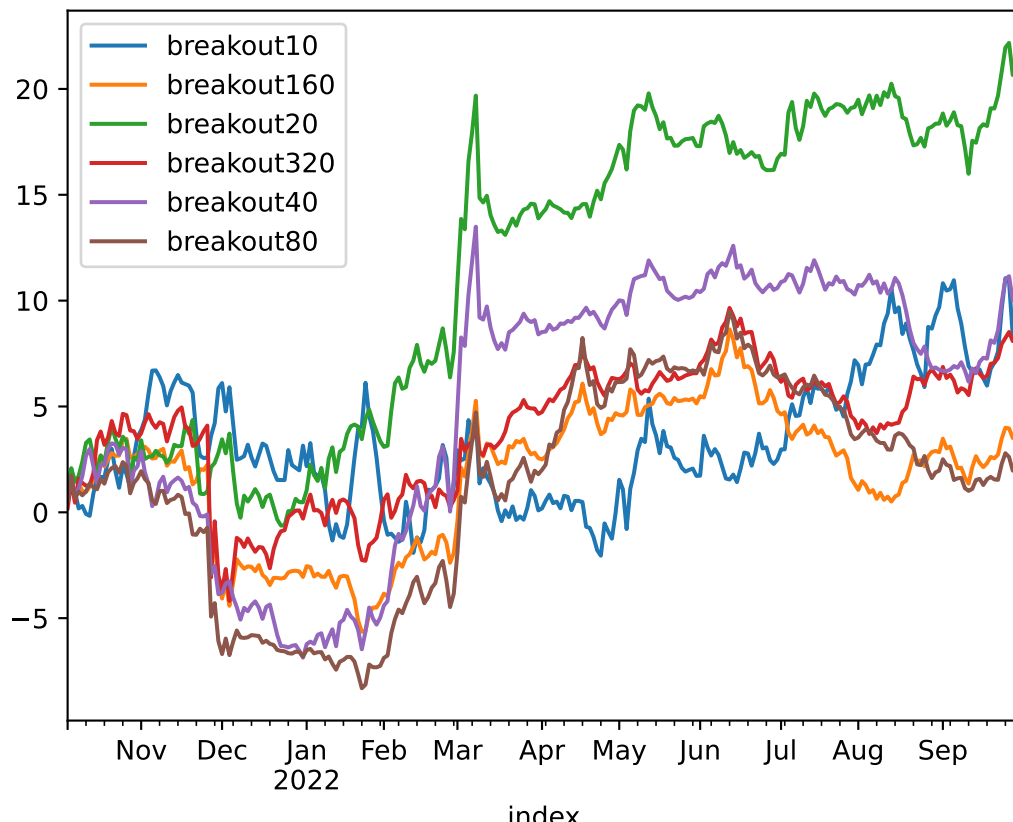
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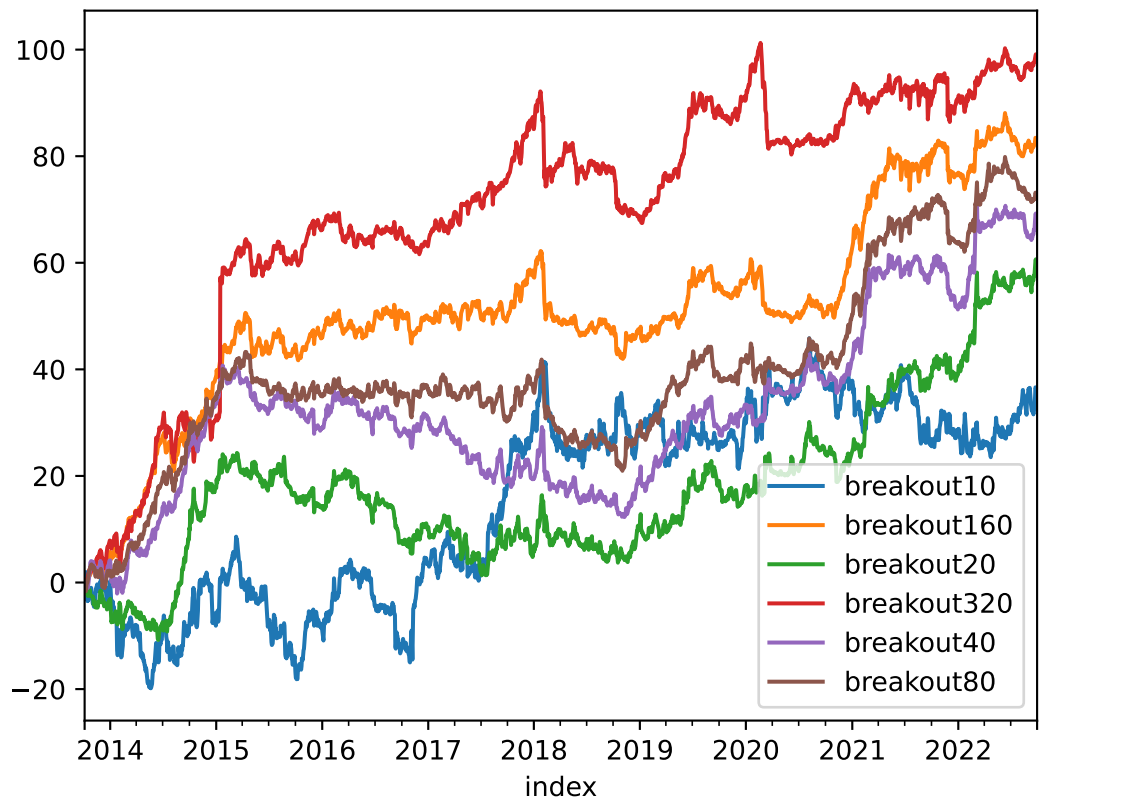
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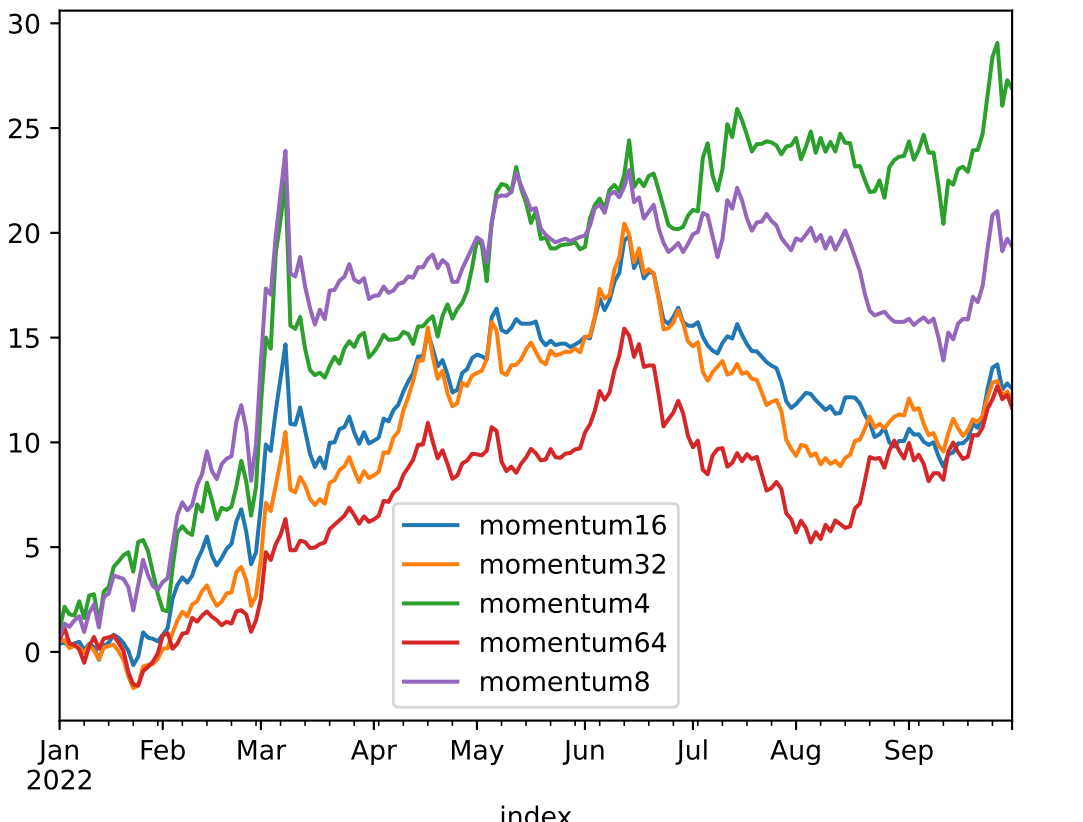
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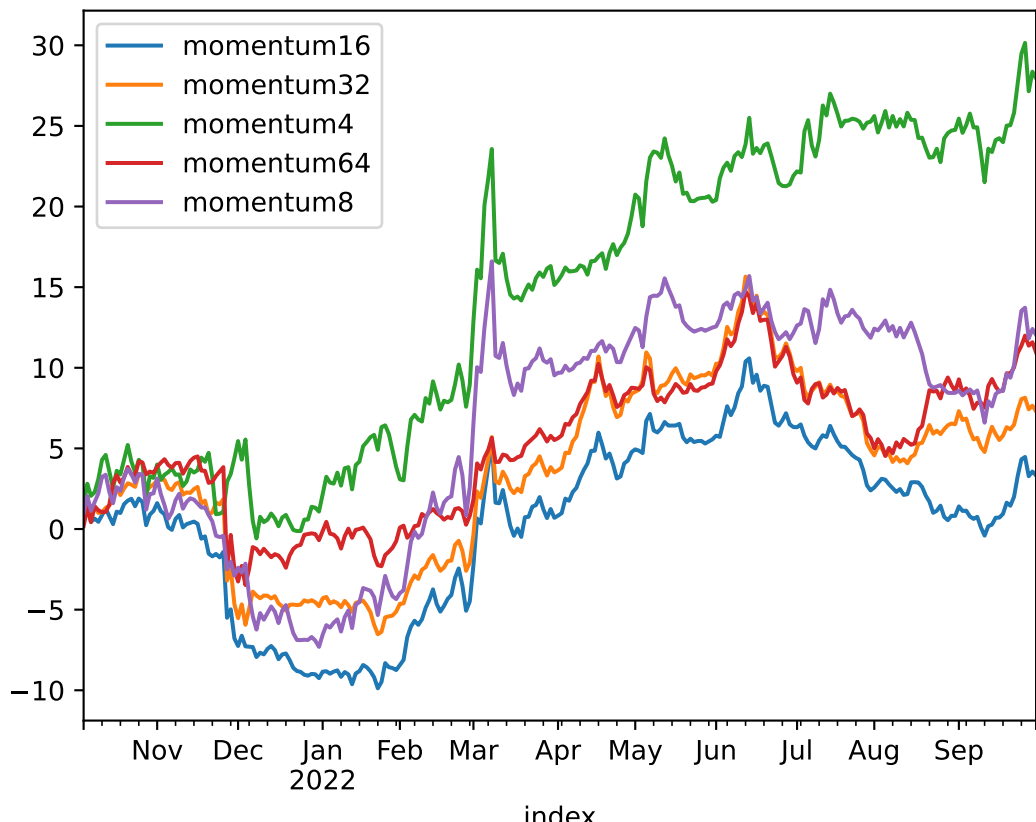
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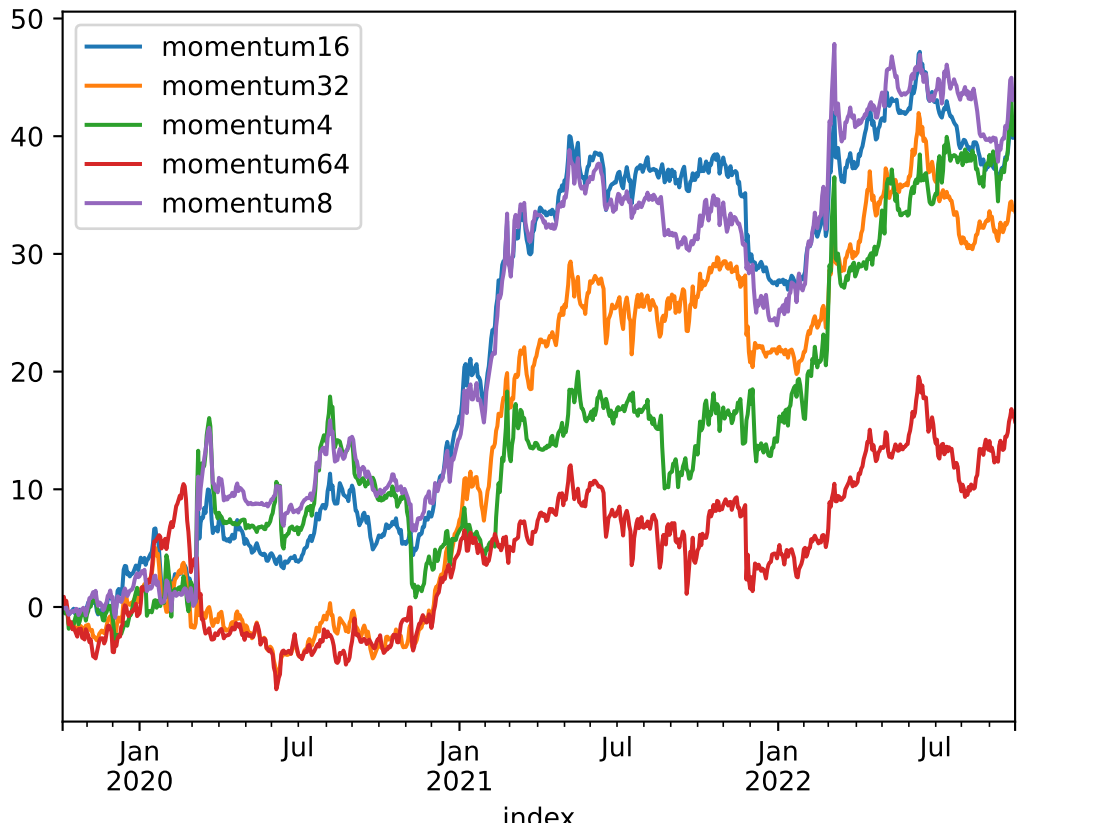
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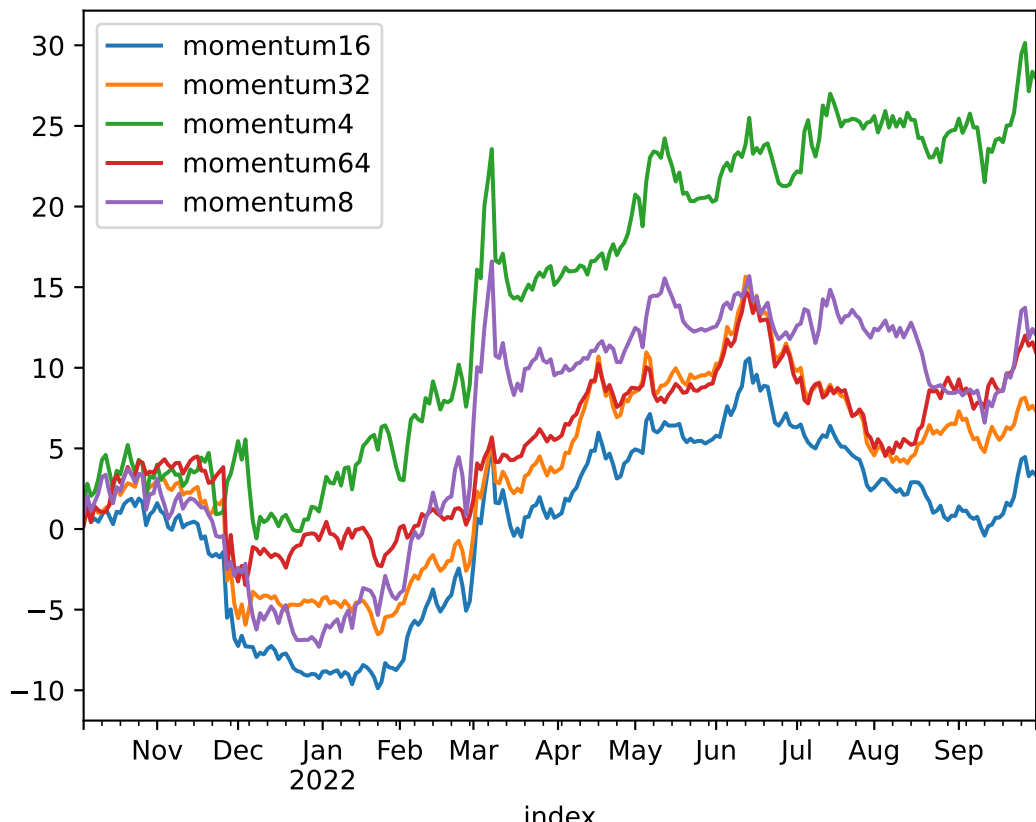
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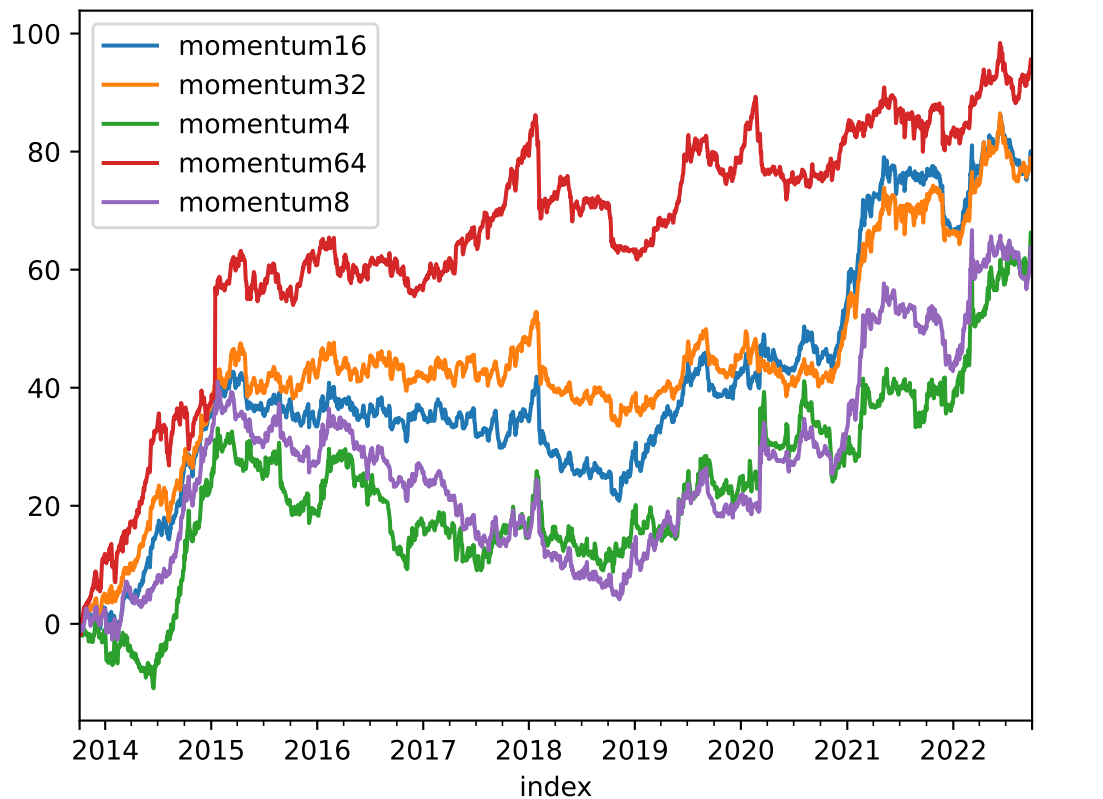
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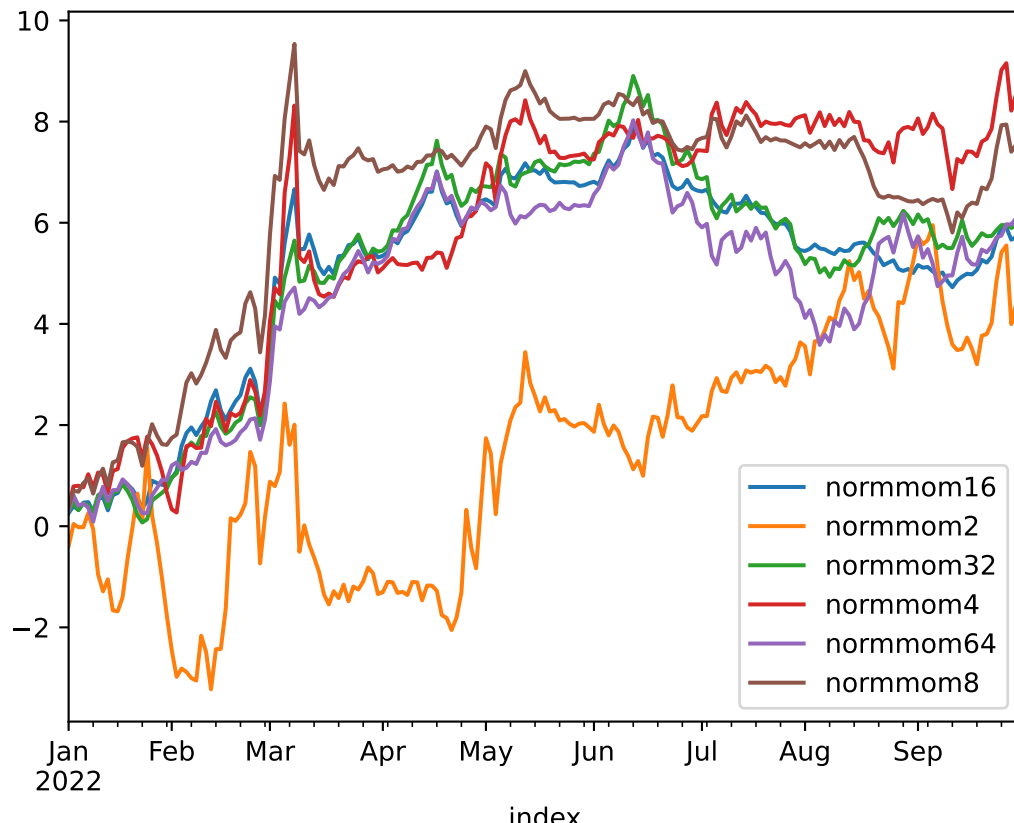
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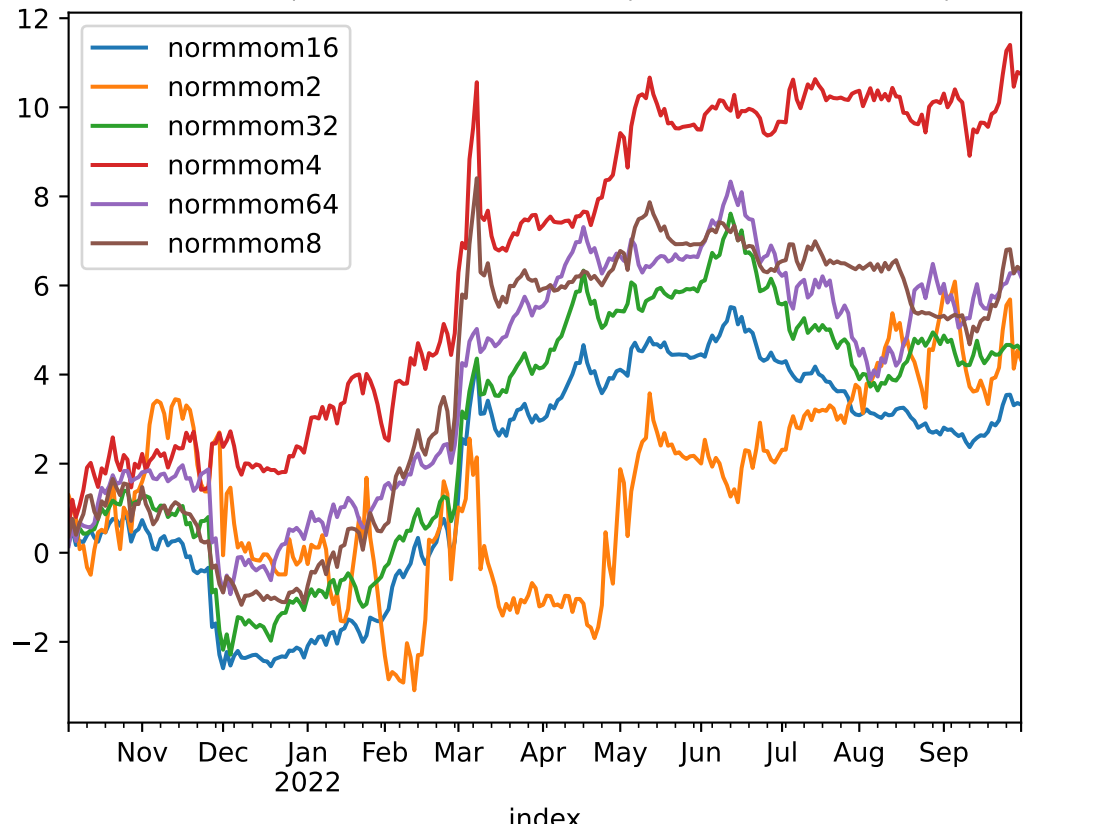
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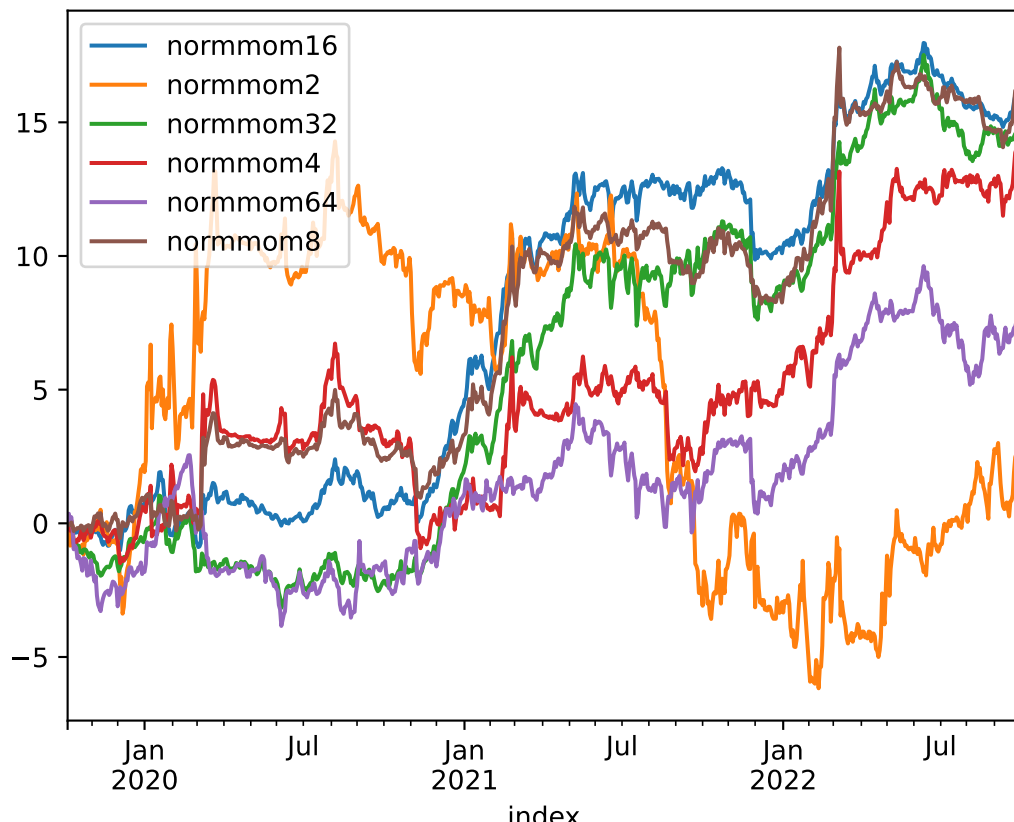
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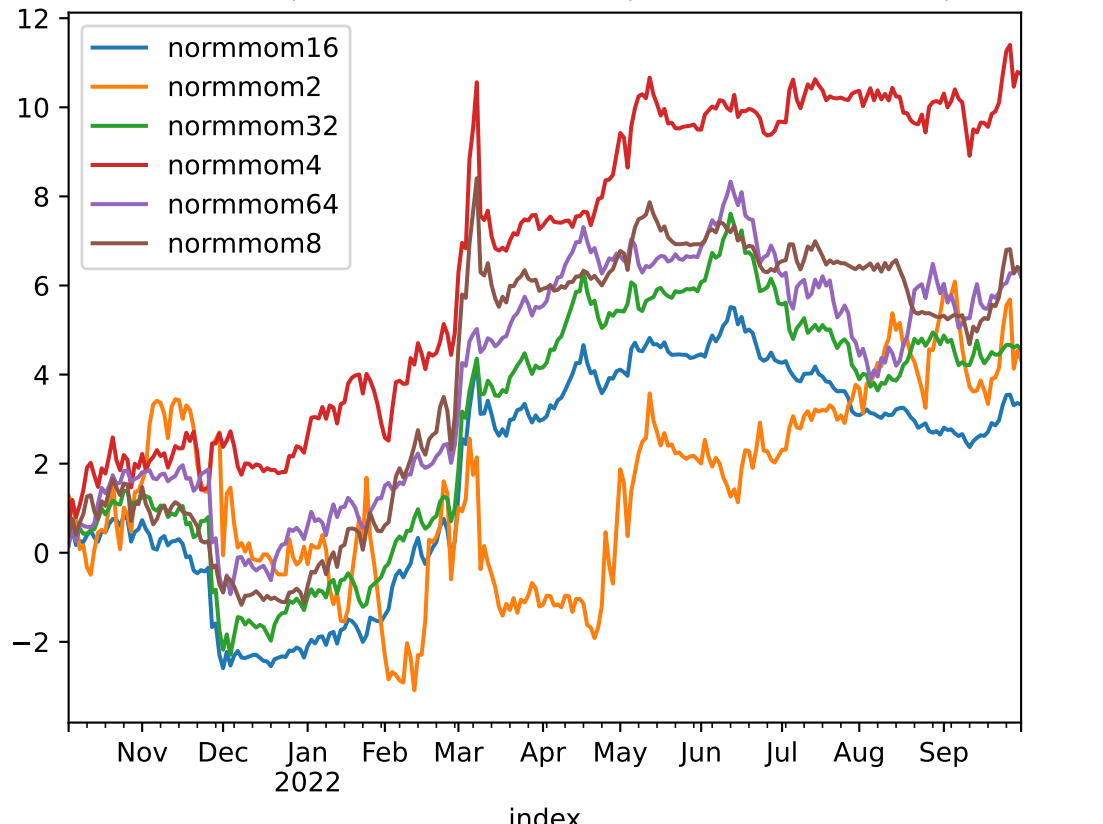
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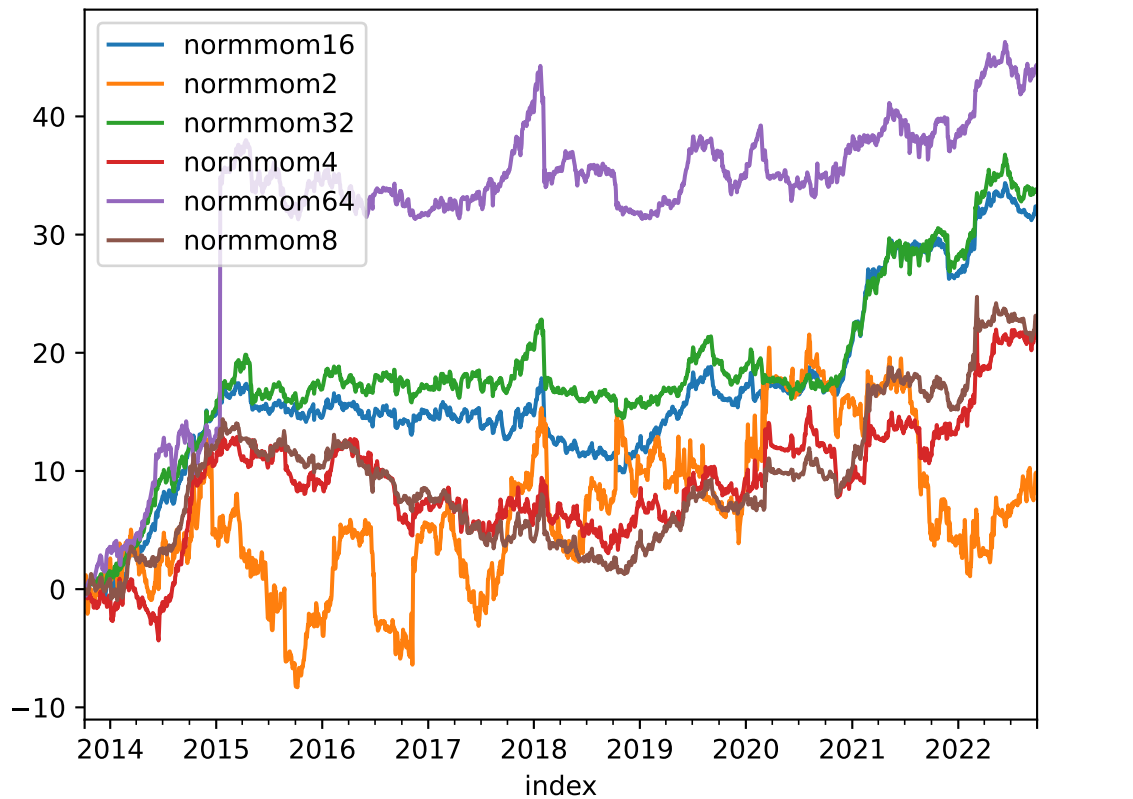
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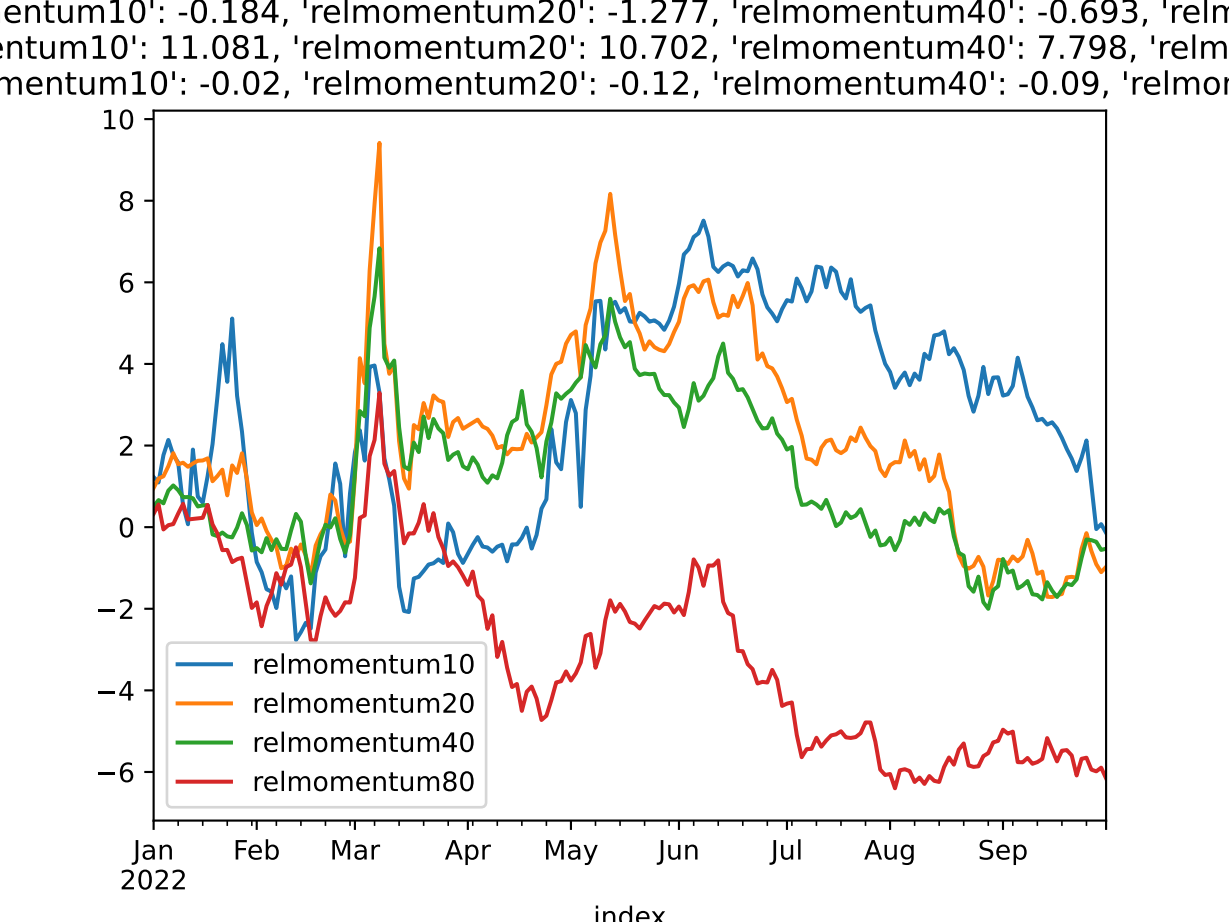


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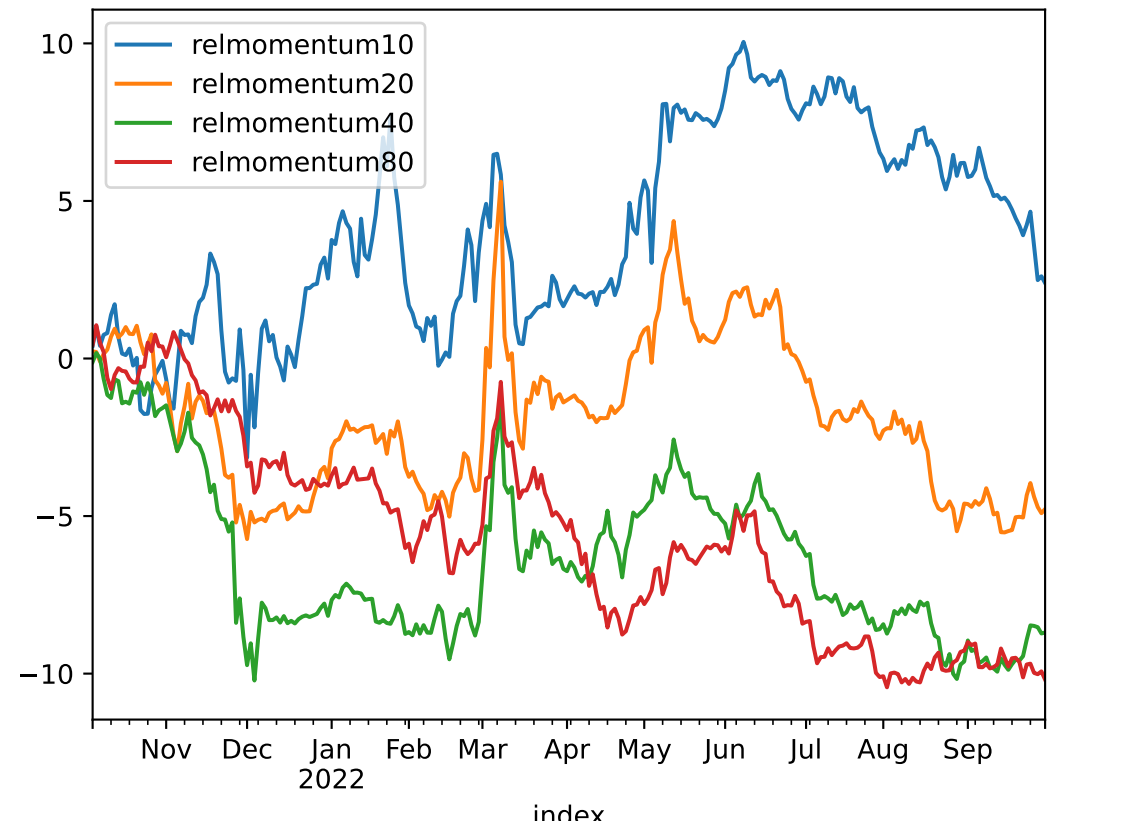


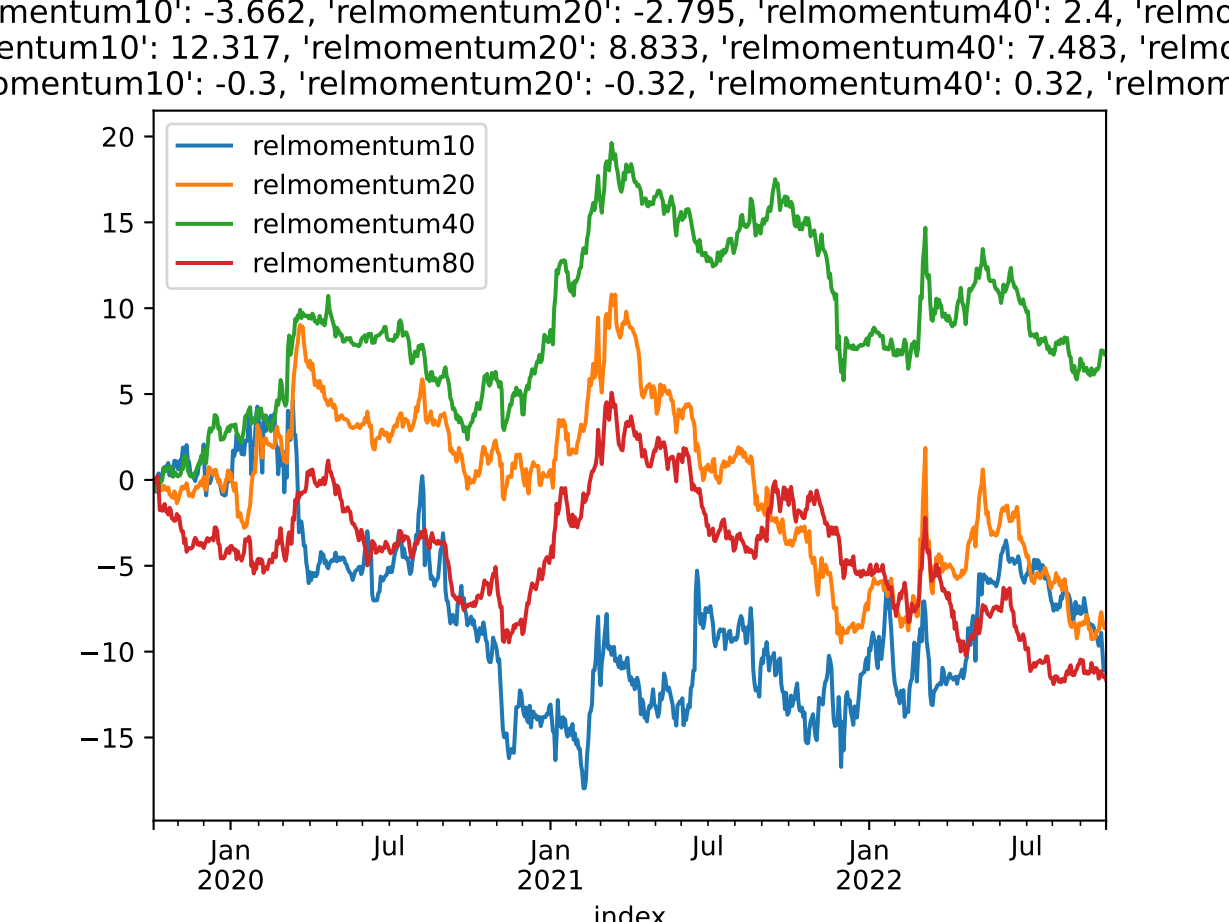
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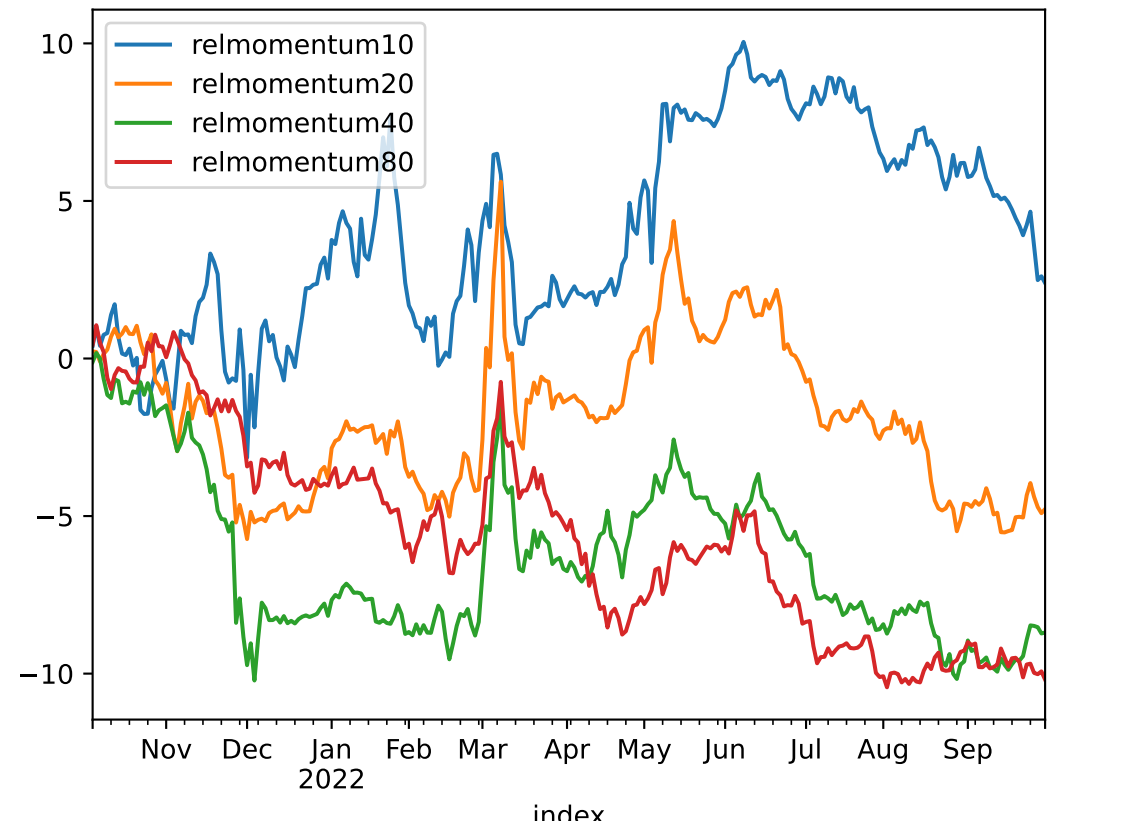


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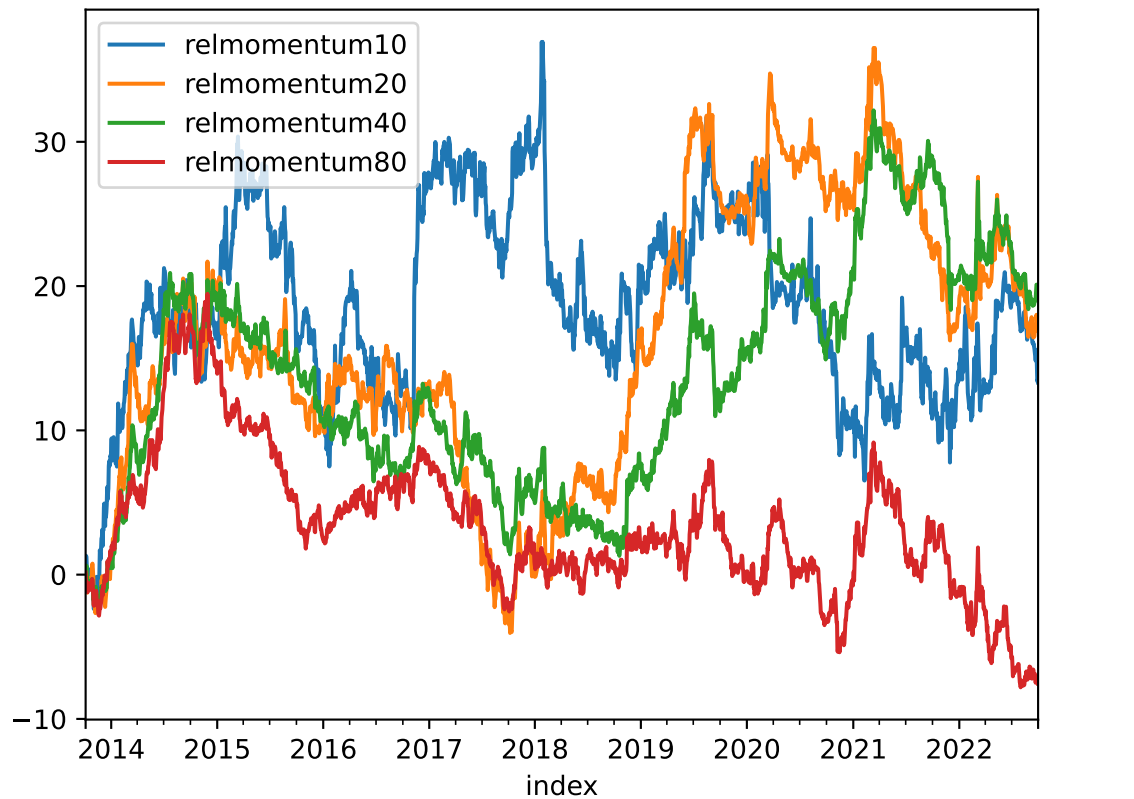




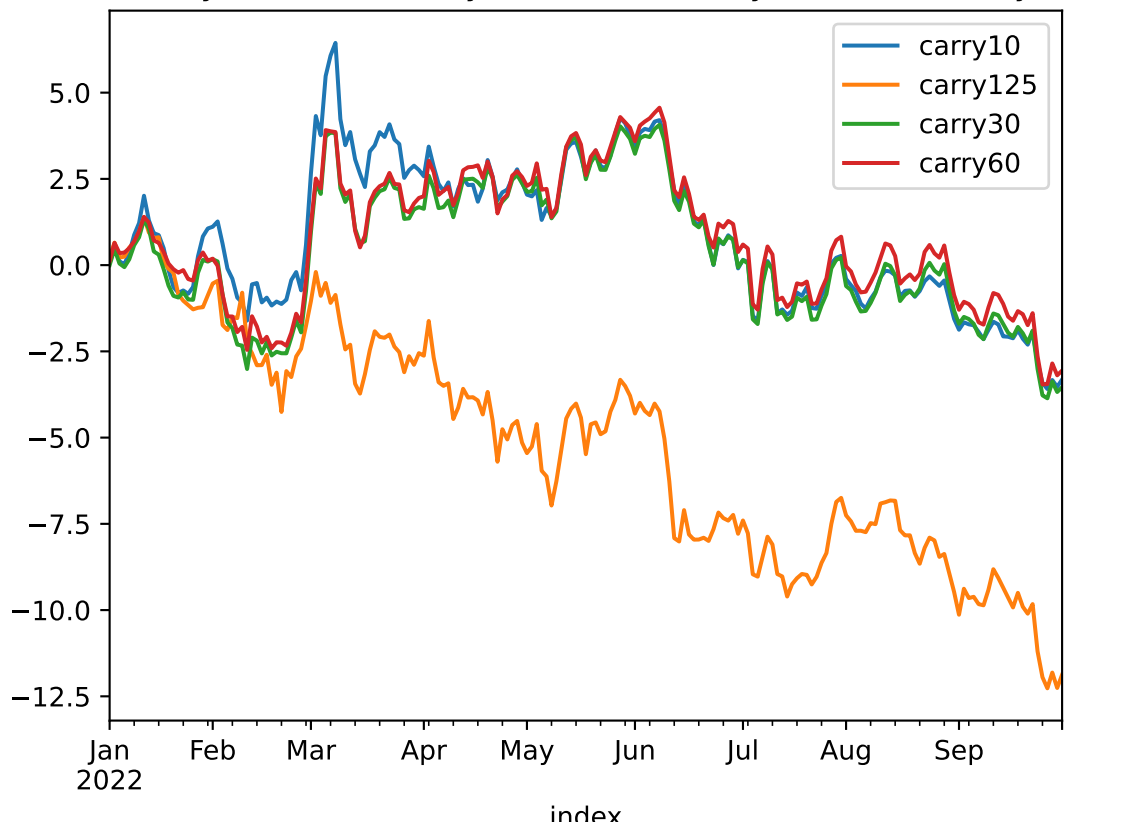
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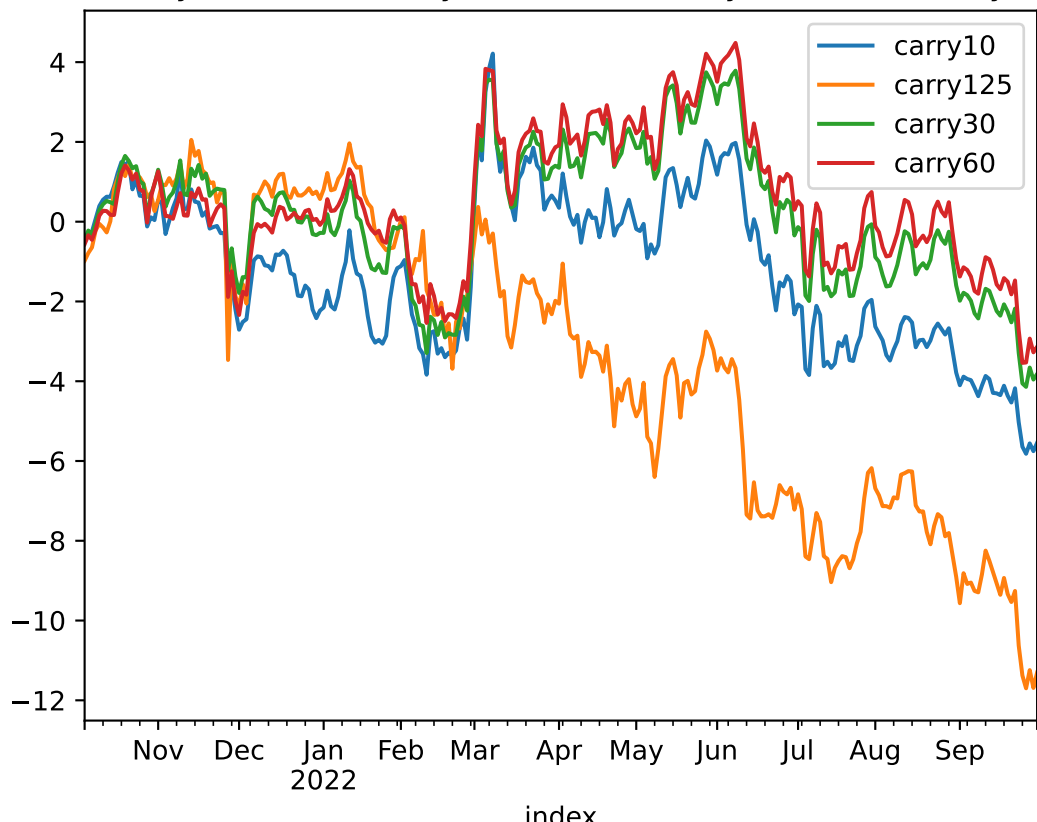
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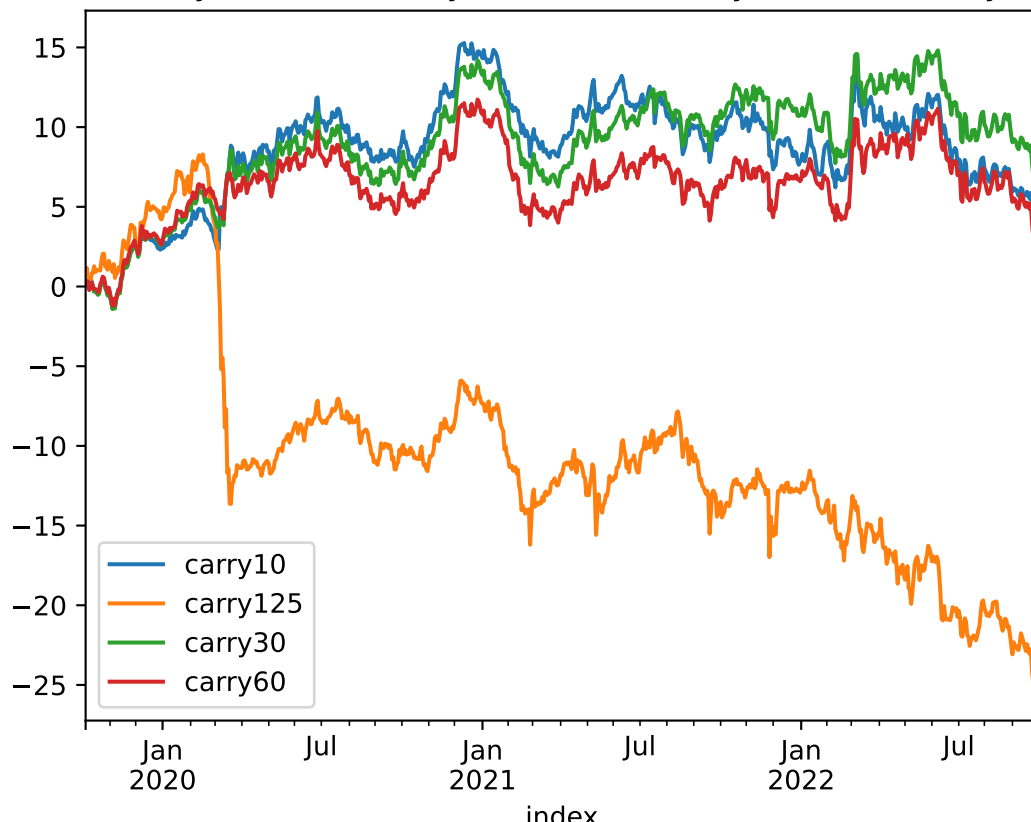
. mean {'carry10': -4.354, 'carry125': -15.589, 'carry30': -4.648, 'carry60': -4.648
ann. std {'carry10': 8.567, 'carry125': 8.595, 'carry30': 8.201, 'carry60': 8.261
ann. SR {'carry10': -0.51, 'carry125': -1.81, 'carry30': -0.57, 'carry60': -0.49



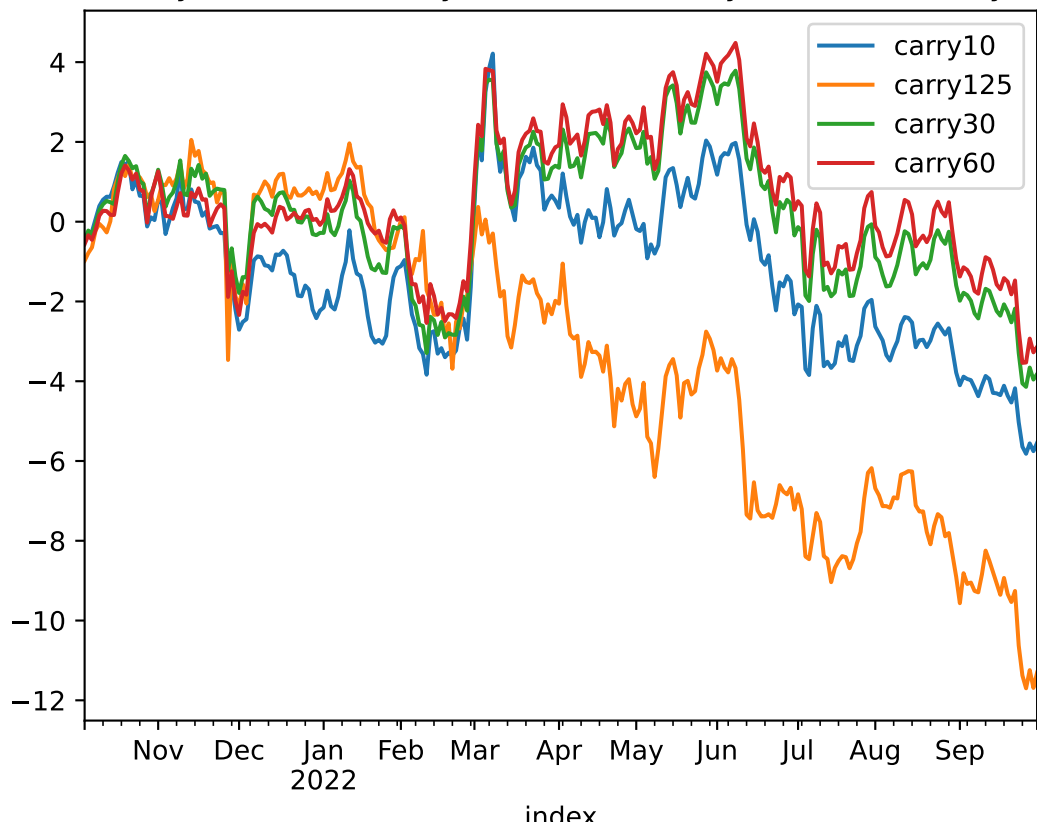
i. mean {'carry10': -5.459, 'carry125': -11.132, 'carry30': -3.762, 'carry60': -3.762, 'carry125': -11.132, 'carry30': -3.762, 'carry60': -3.762}
ann. std {'carry10': 8.115, 'carry125': 9.533, 'carry30': 7.956, 'carry60': 8.000, 'carry125': 9.533, 'carry30': 7.956, 'carry60': 8.000}
ann. SR {'carry10': -0.67, 'carry125': -1.17, 'carry30': -0.47, 'carry60': -0.39, 'carry125': -1.17, 'carry30': -0.47, 'carry60': -0.39}



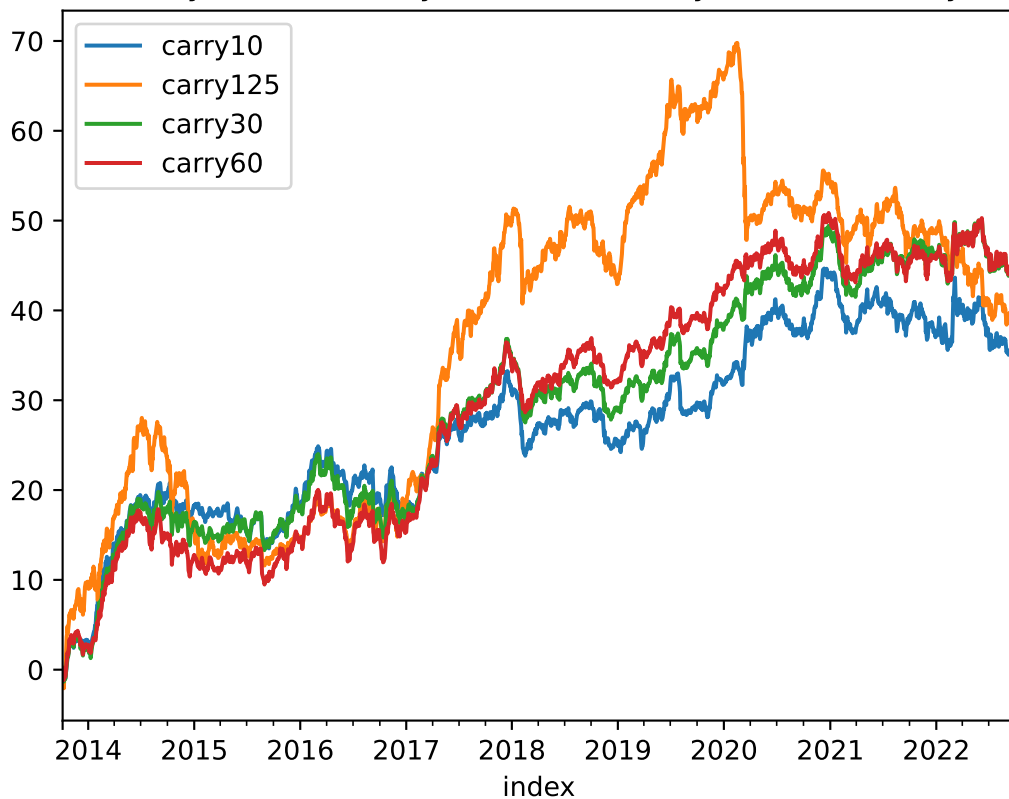
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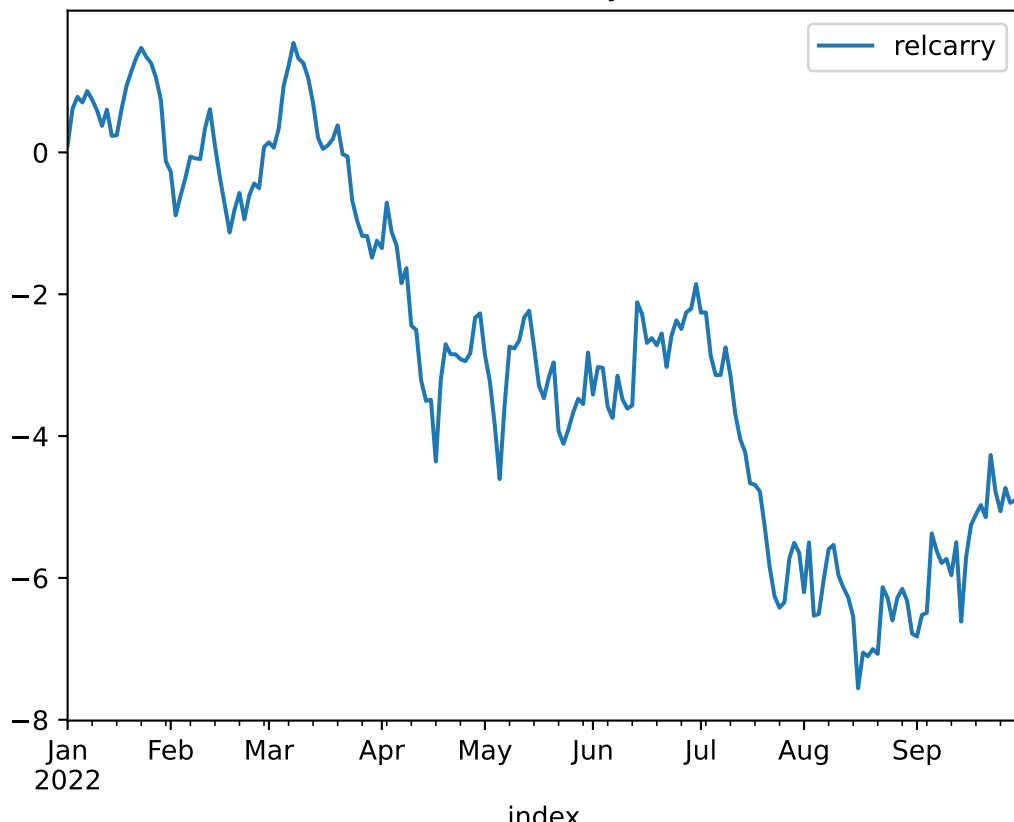
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ann. std {'carry10': 8.115, 'carry125': 9.533, 'carry30': 7.956, 'carry60': 8.000, 'carry125': 9.533, 'carry30': 7.956, 'carry60': 8.000}
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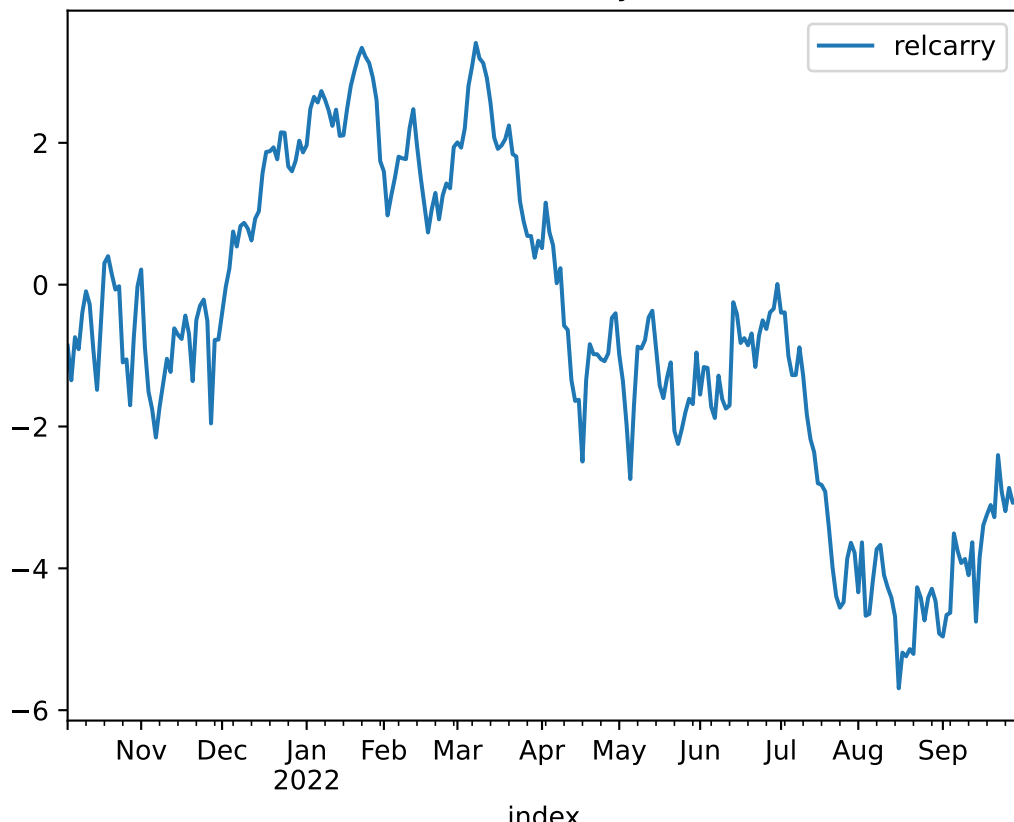
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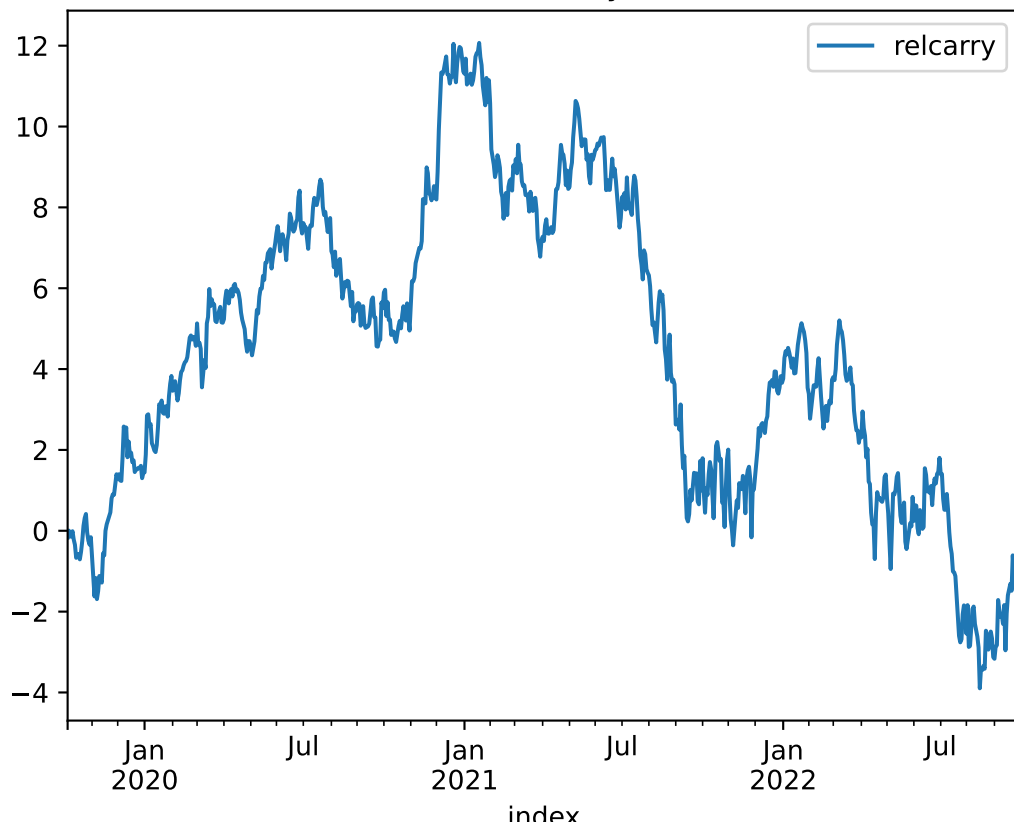
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ann. SR {'relcarry': -0.93}



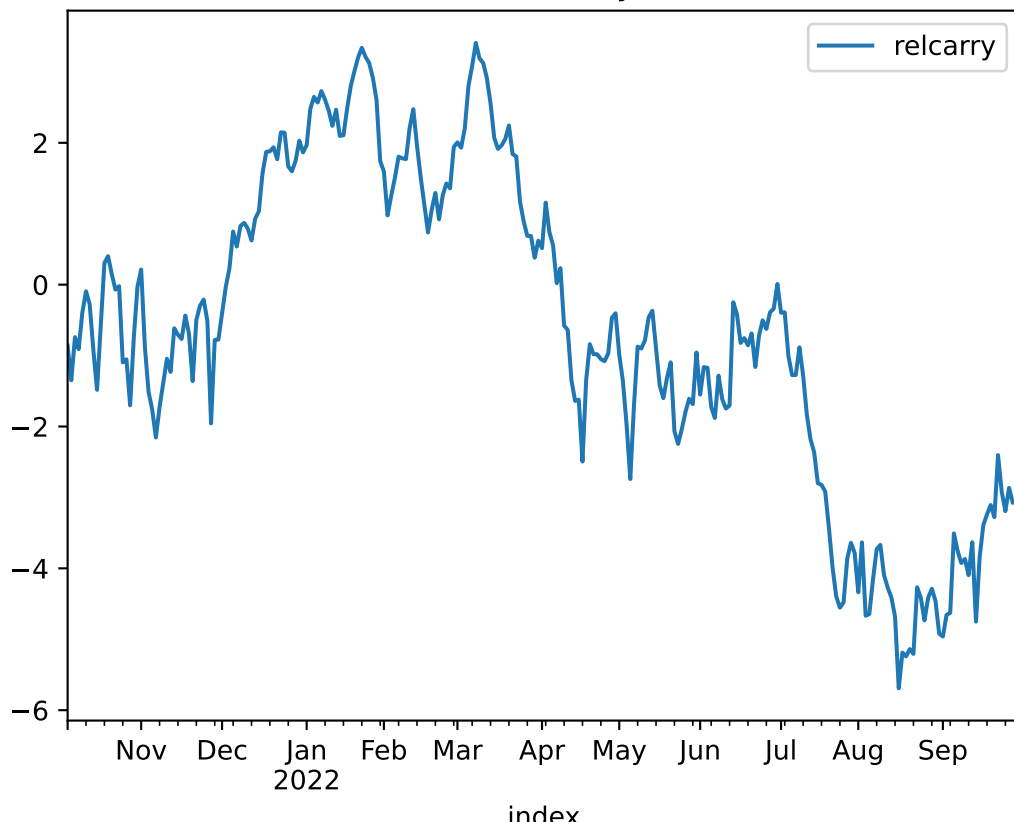
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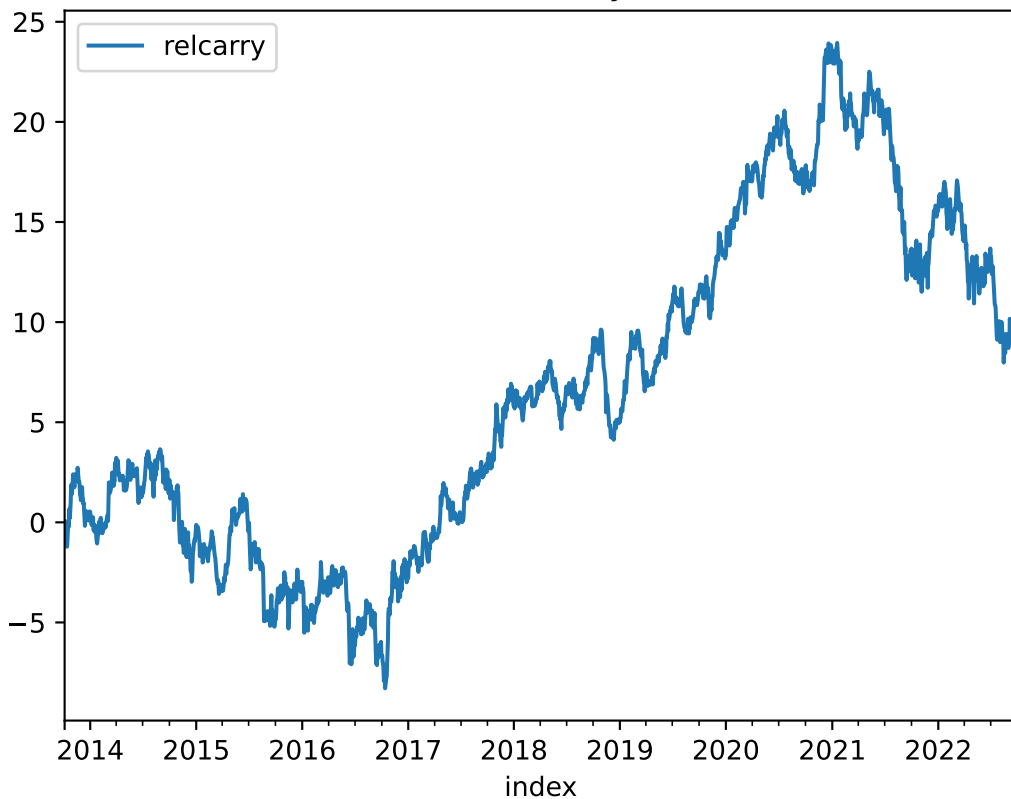
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ann. SR {'relcarry': -0.06}



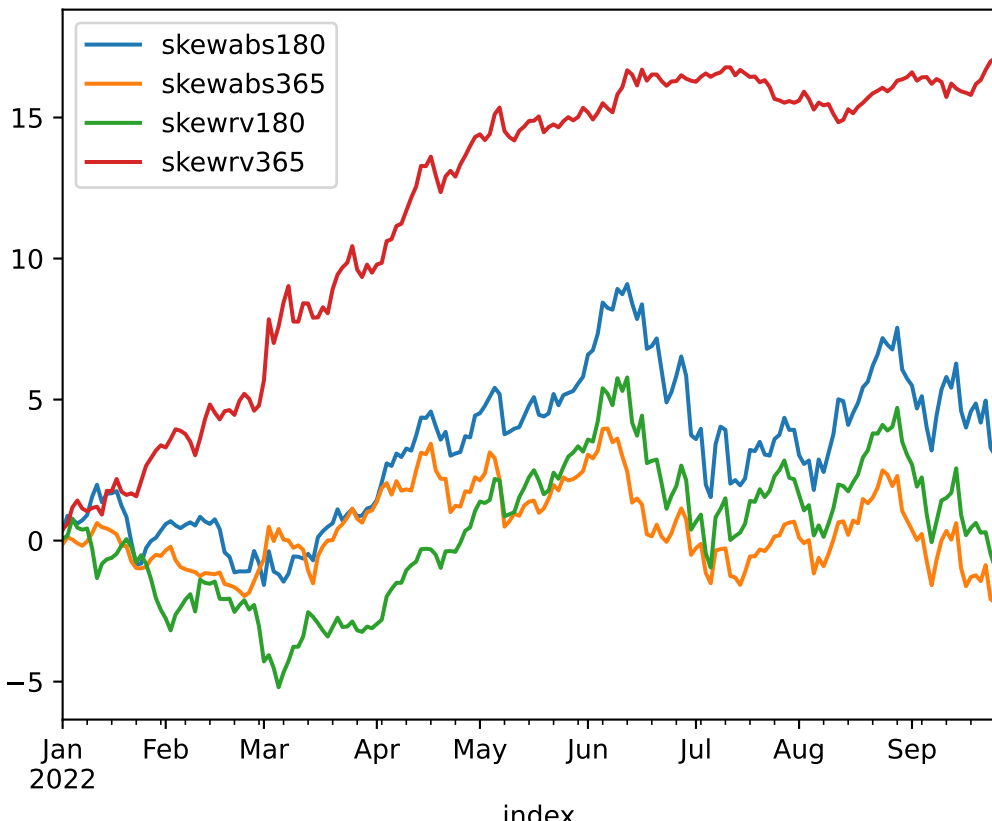
ann. mean {'relcarry': -2.874}
ann. std {'relcarry': 7.117}
ann. SR {'relcarry': -0.4}



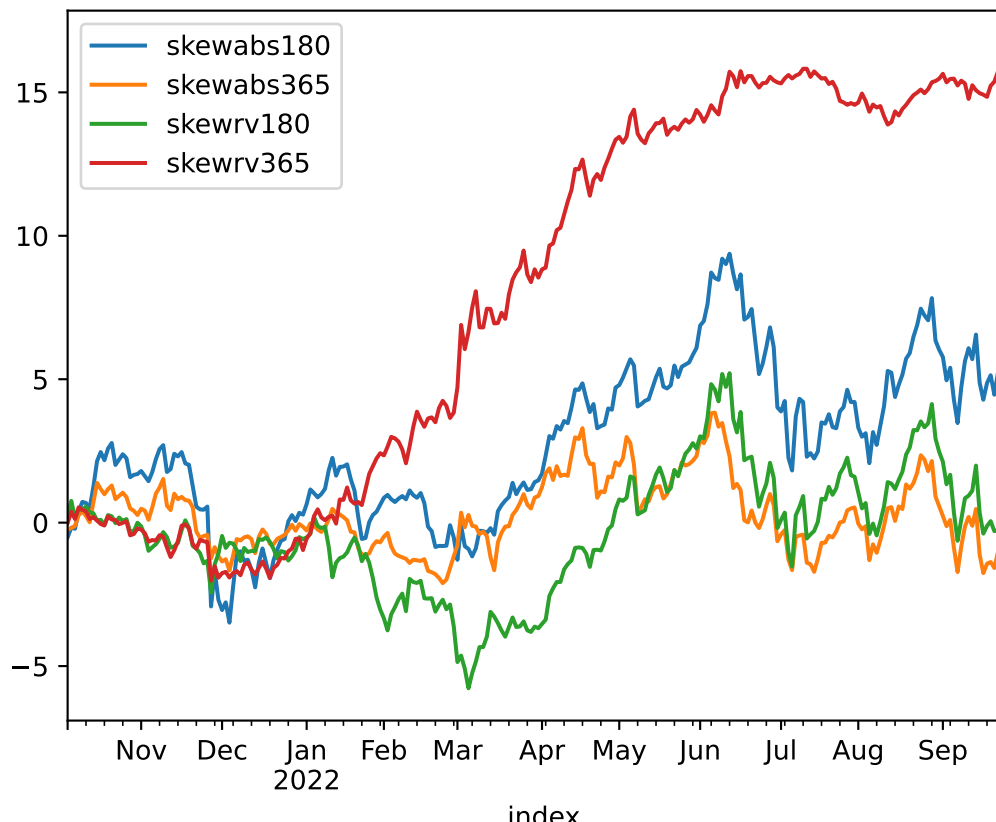
ann. mean {'relcarry': 1.173}
ann. std {'relcarry': 5.57}
ann. SR {'relcarry': 0.21}



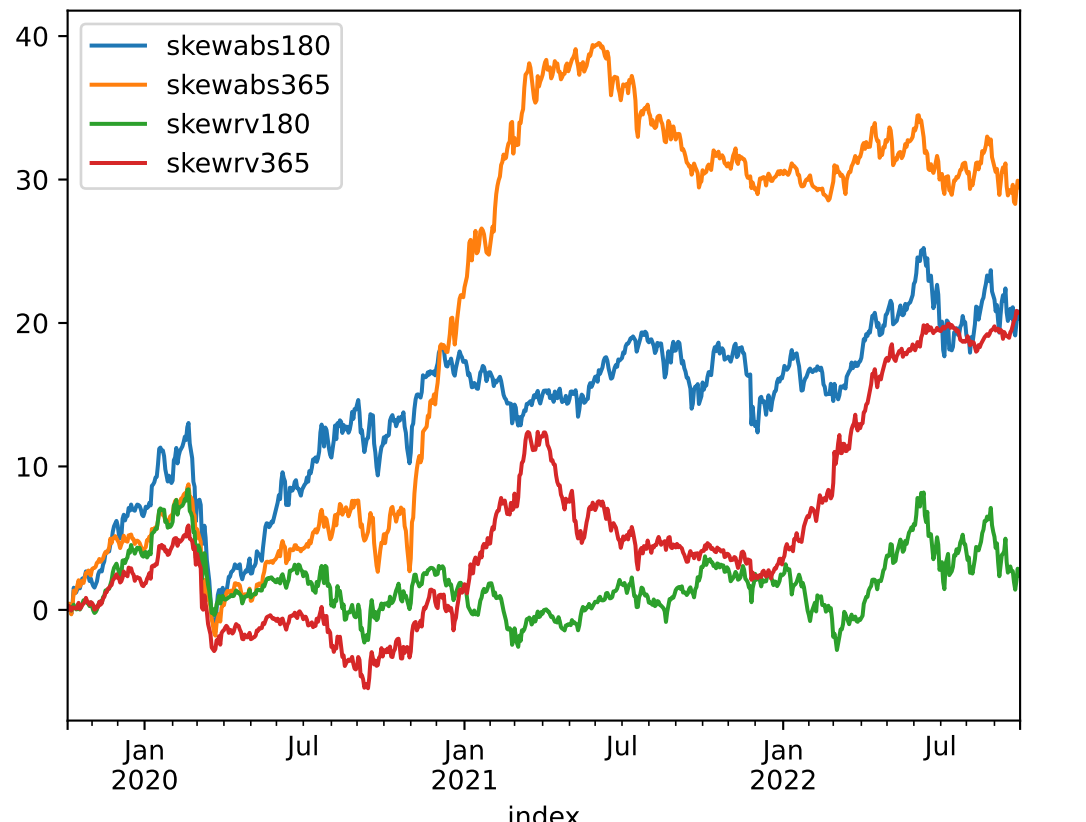
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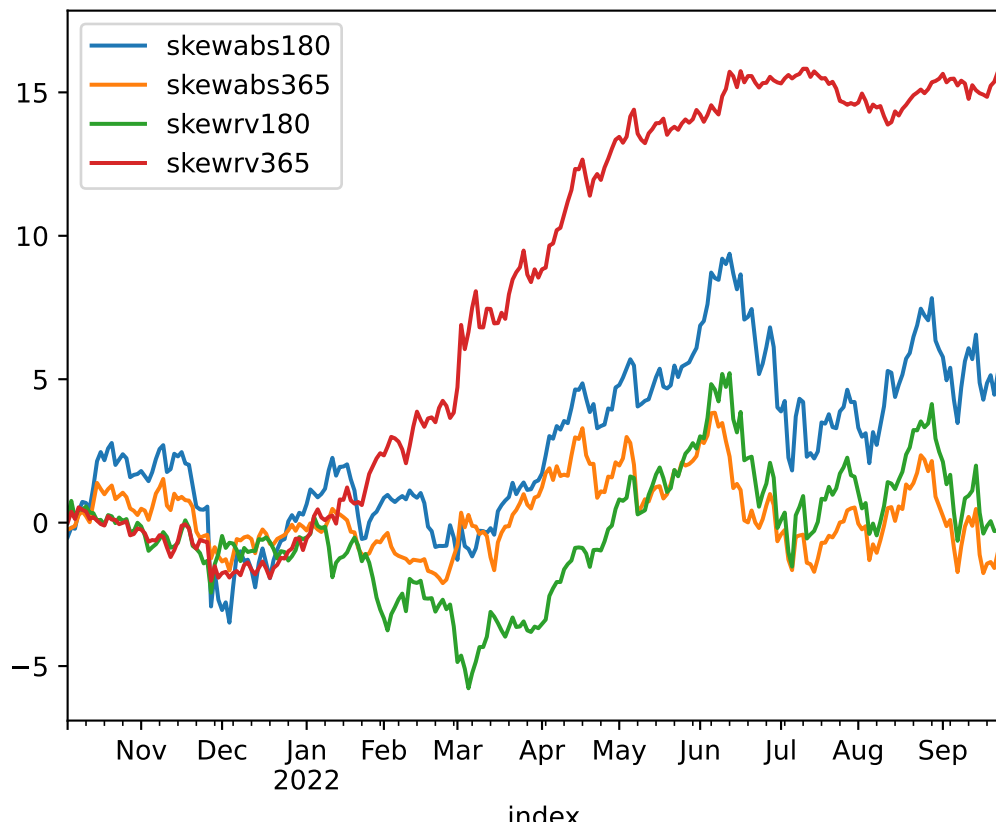
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mean {'skewabs180': 6.664, 'skewabs365': 9.658, 'skewrv180': 0.79, 'skewrv365': 0.81},
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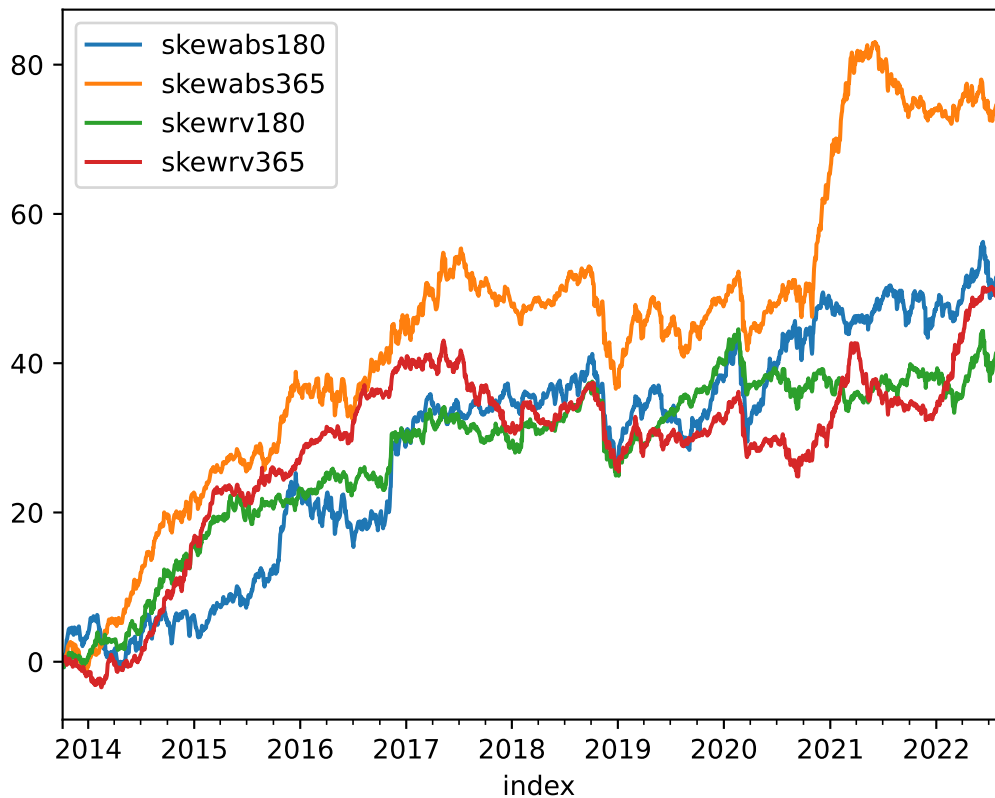
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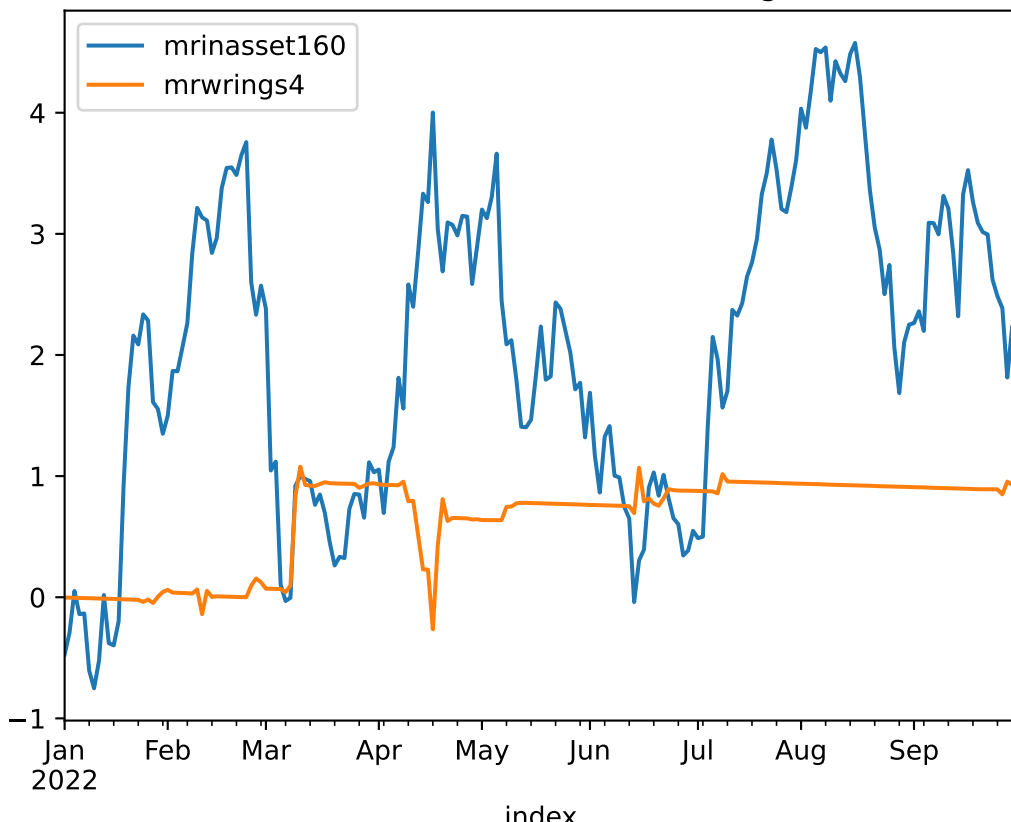
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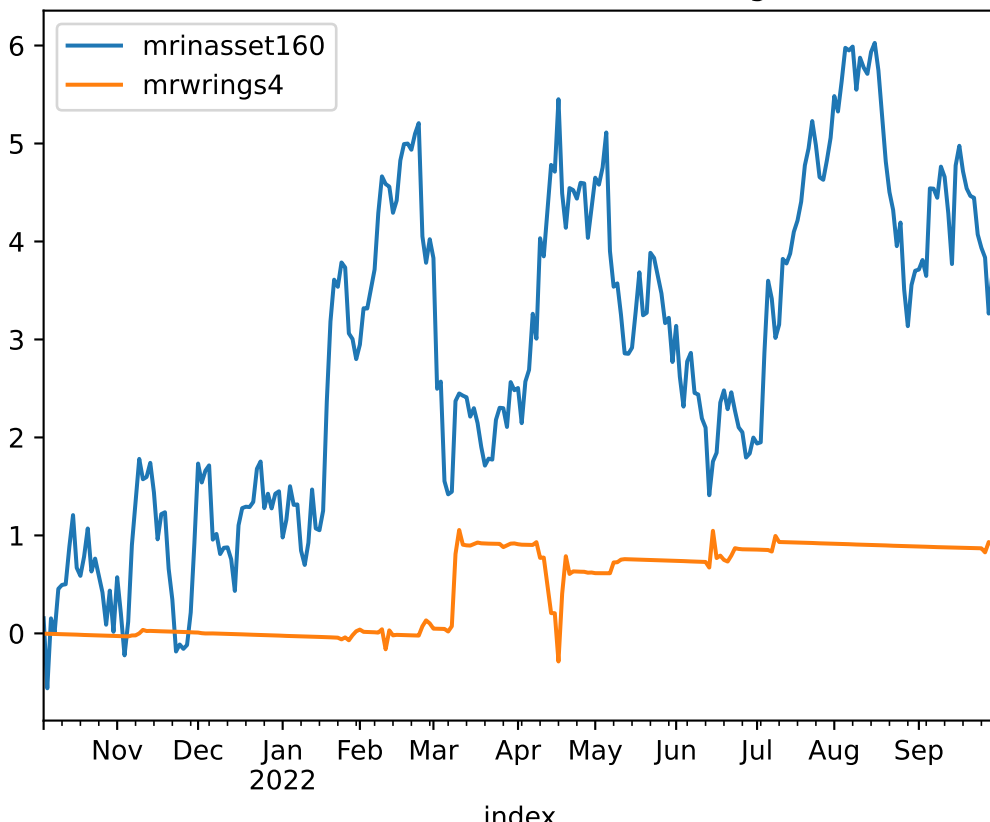
SR {'skewabs180': 0.72, 'skewabs365': 1.04, 'skewrv180': 0.69, 'skewrv365': 1.04}



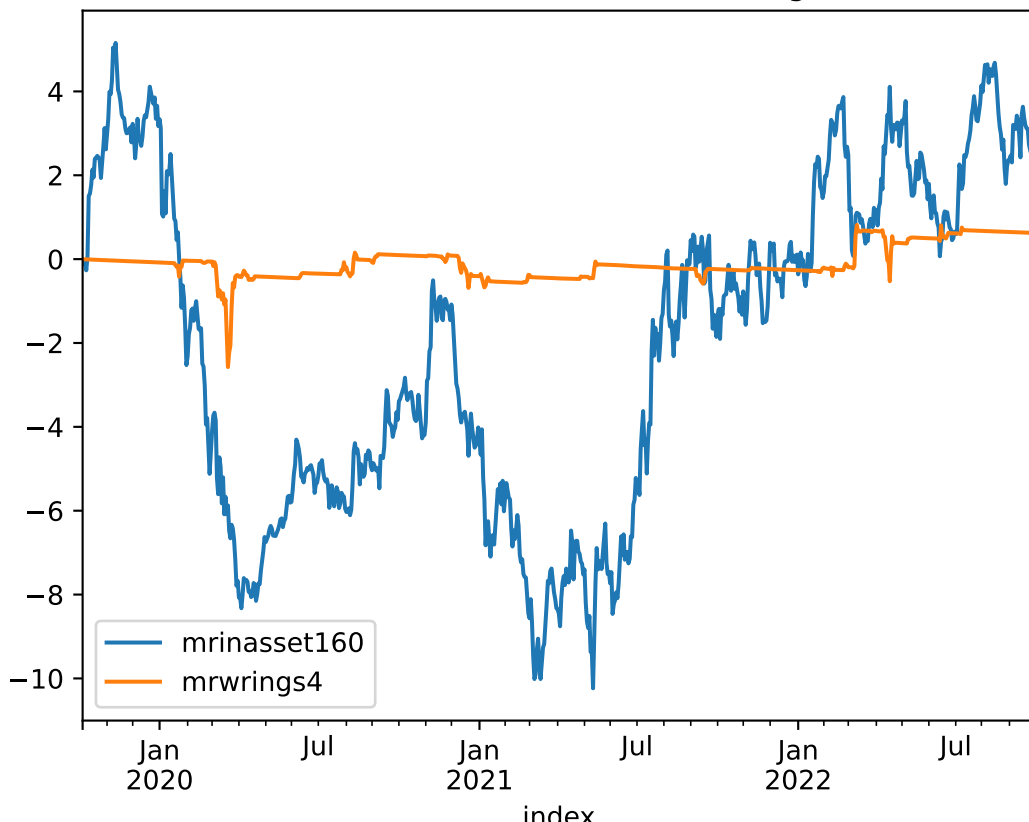
ann. mean {'mrinasset160': 3.065, 'mrwrings4': 1.308}
ann. std {'mrinasset160': 6.167, 'mrwrings4': 1.671}
ann. SR {'mrinasset160': 0.5, 'mrwrings4': 0.78}



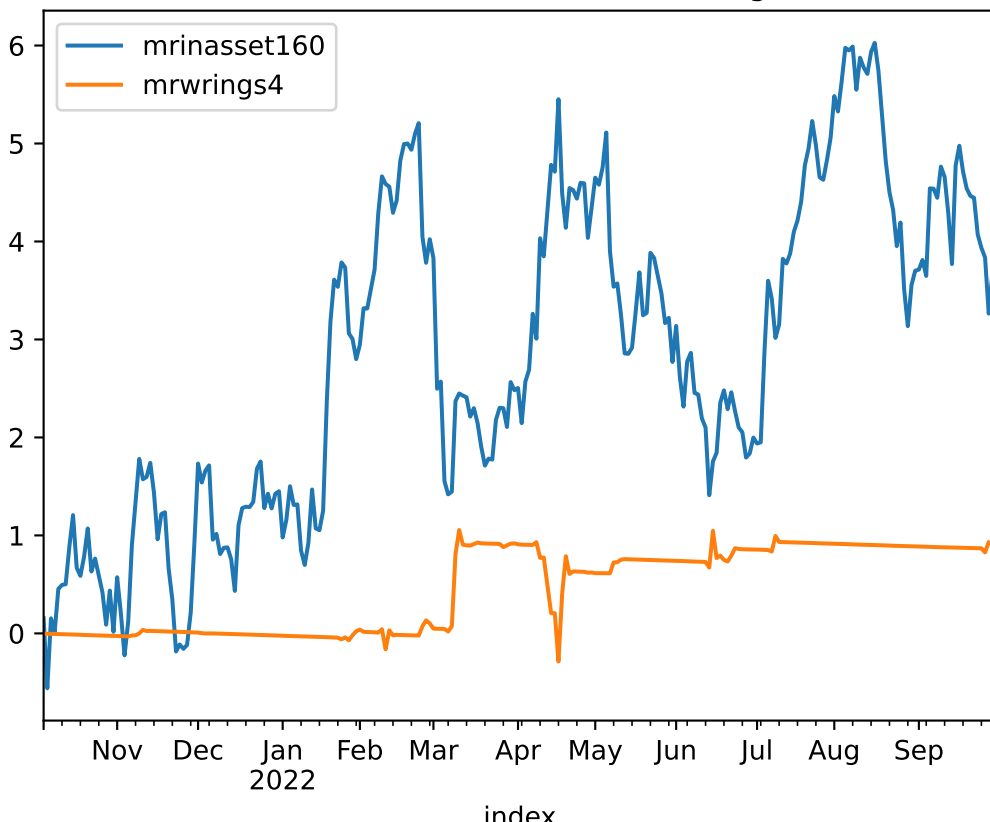
ann. mean {'mrinasset160': 3.727, 'mrwrings4': 0.959}
ann. std {'mrinasset160': 6.071, 'mrwrings4': 1.448}
ann. SR {'mrinasset160': 0.61, 'mrwrings4': 0.66}



ann. mean {'mrinasset160': 0.801, 'mrwrings4': 0.24}
ann. std {'mrinasset160': 6.645, 'mrwrings4': 1.448}
ann. SR {'mrinasset160': 0.12, 'mrwrings4': 0.17}



ann. mean {'mrinasset160': 3.727, 'mrwrings4': 0.959}
ann. std {'mrinasset160': 6.071, 'mrwrings4': 1.448}
ann. SR {'mrinasset160': 0.61, 'mrwrings4': 0.66}



ann. mean {'mrinasset160': -1.886, 'mrwrings4': 0.069}
ann. std {'mrinasset160': 6.024, 'mrwrings4': 0.889}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': 0.08}

