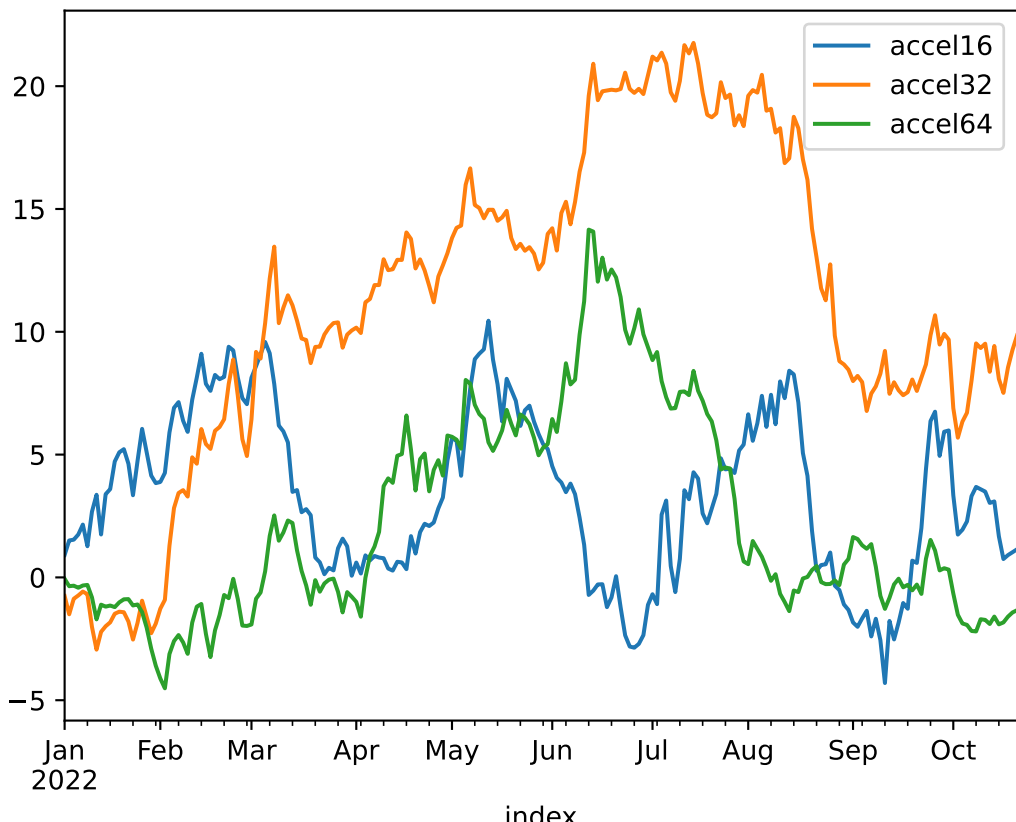
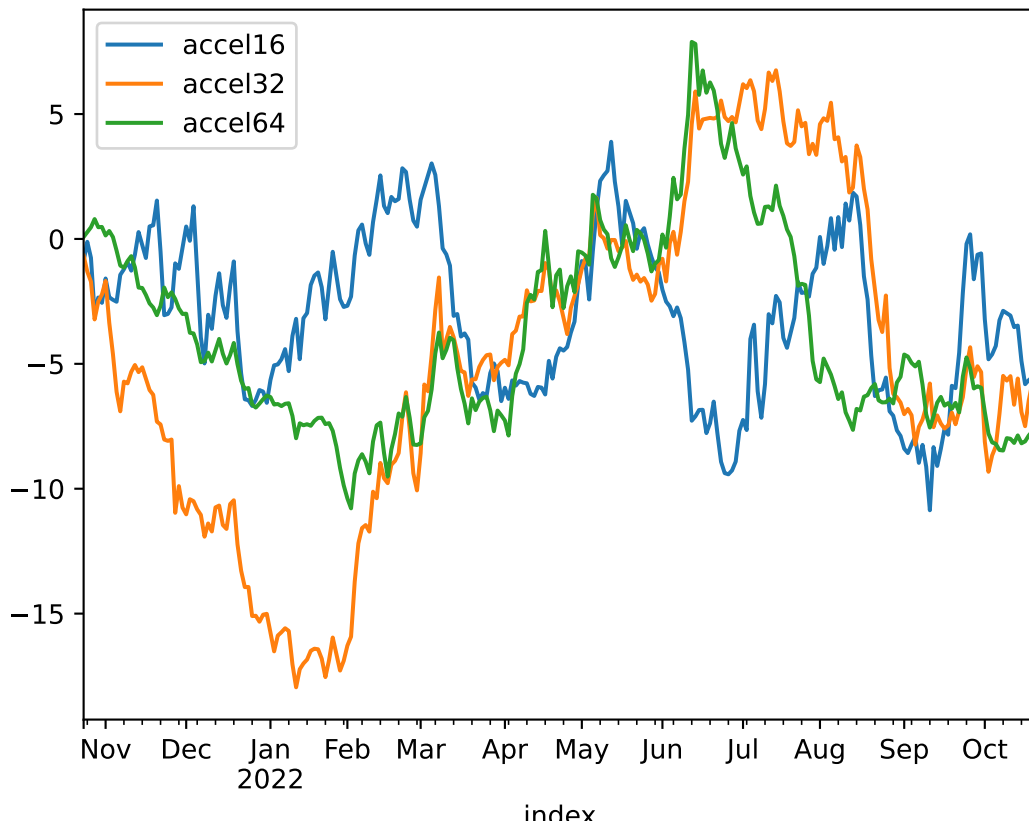


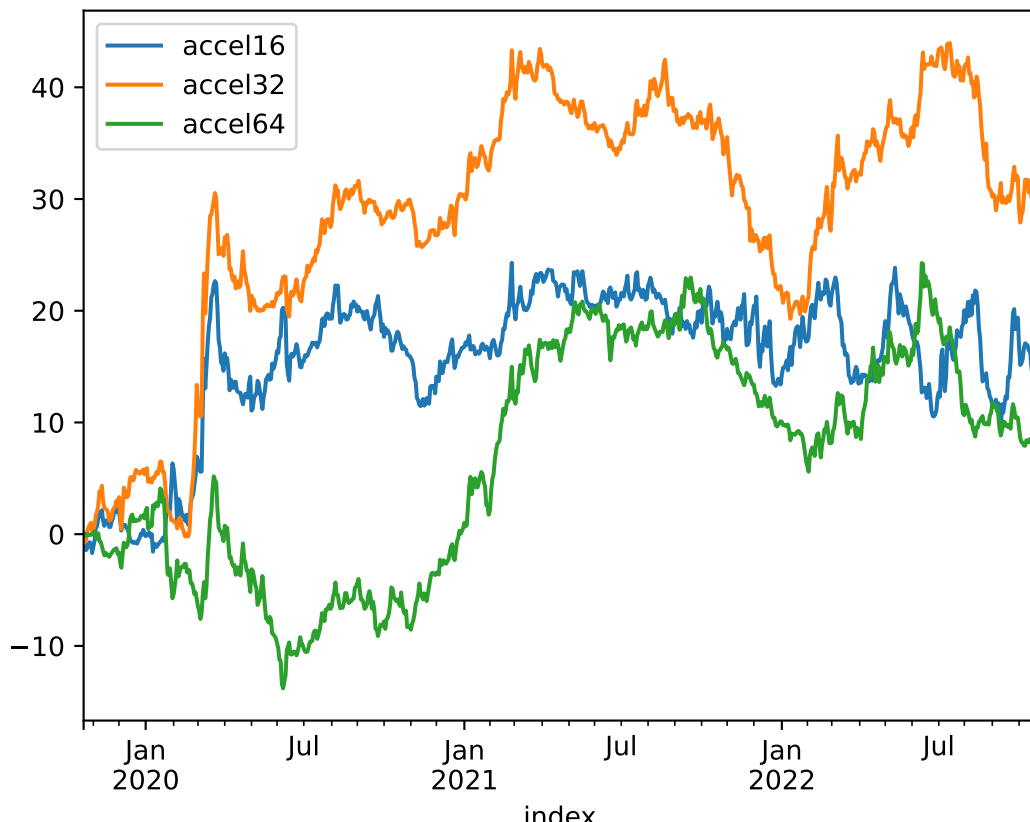
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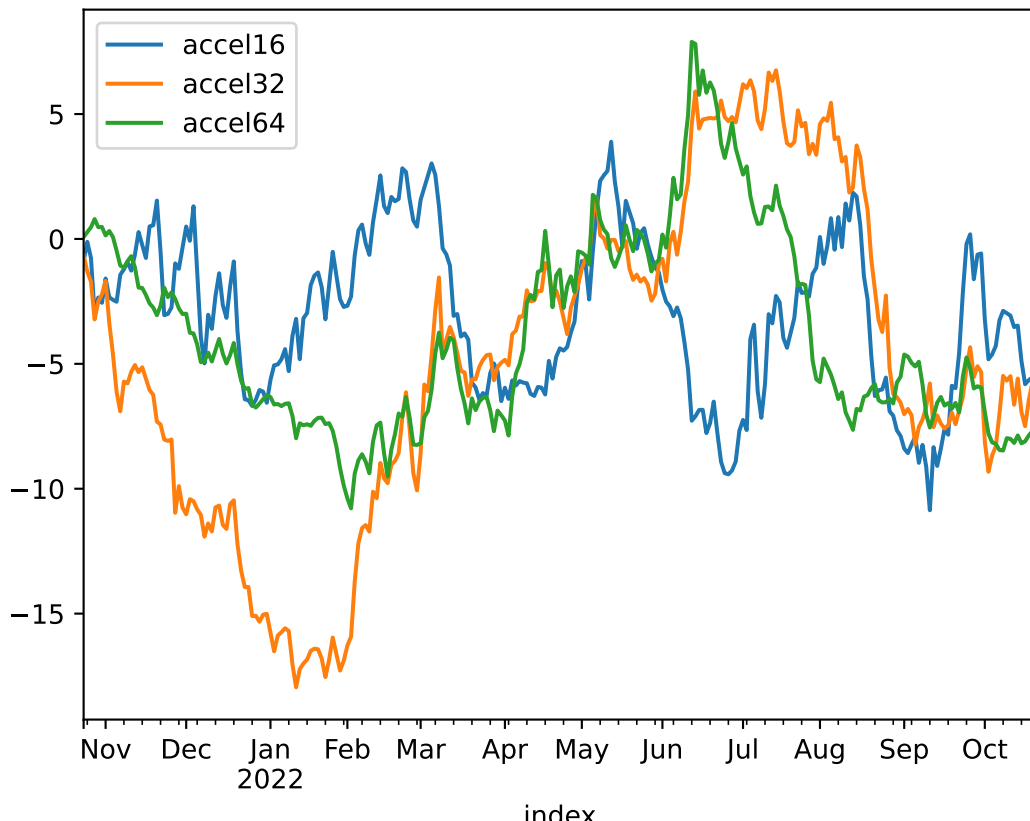
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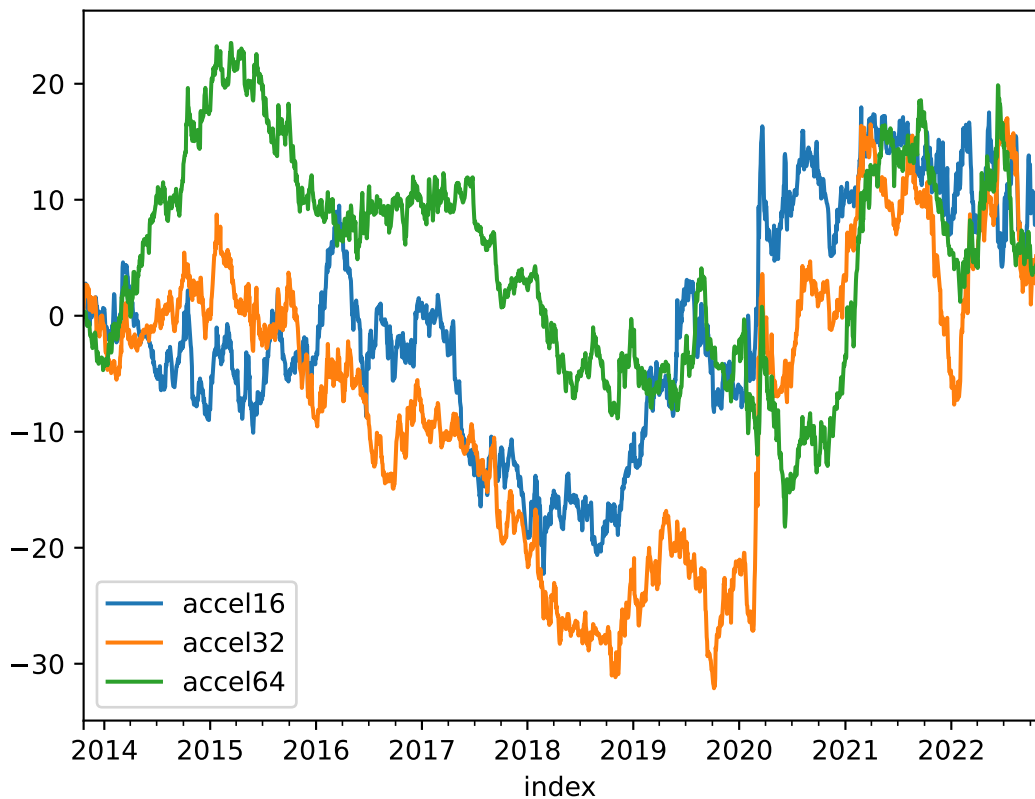
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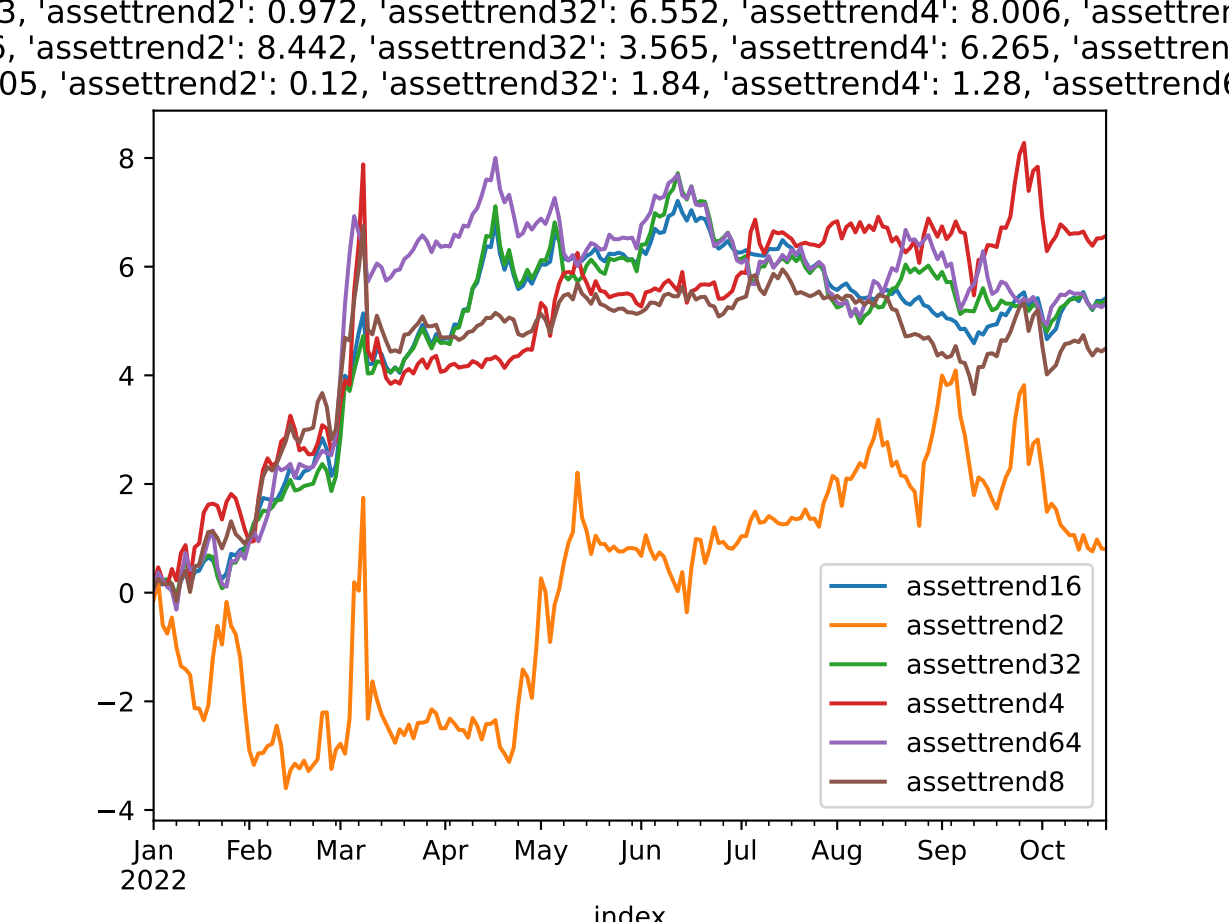


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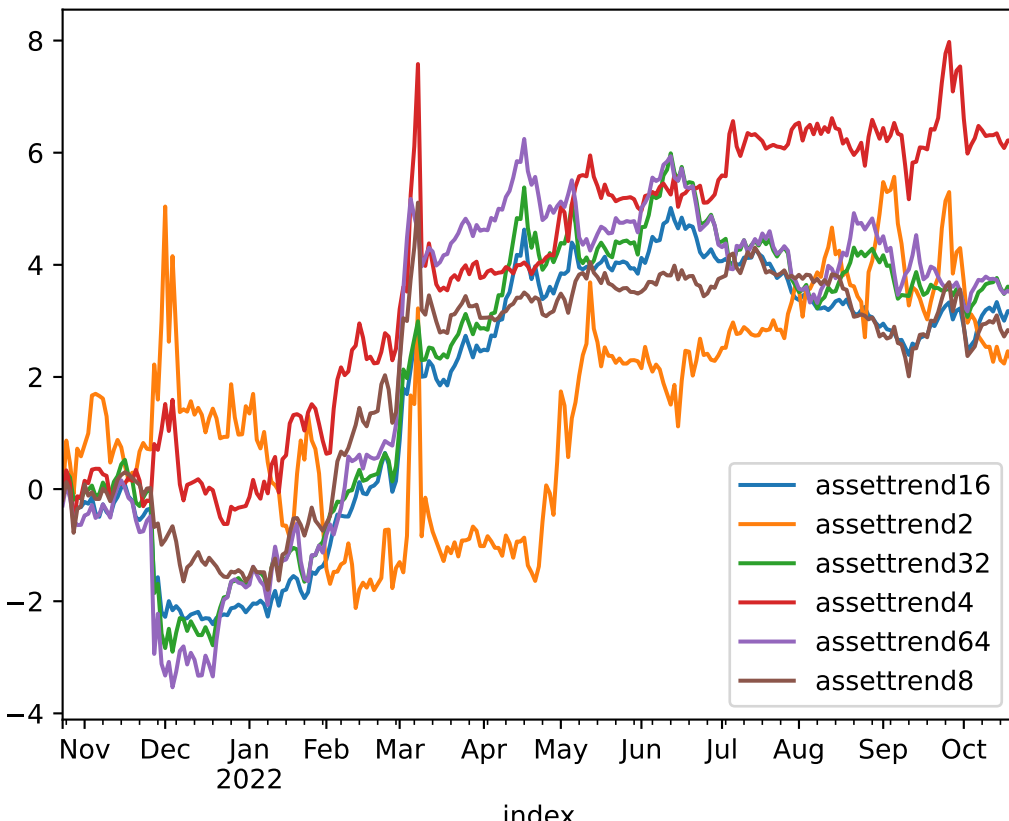


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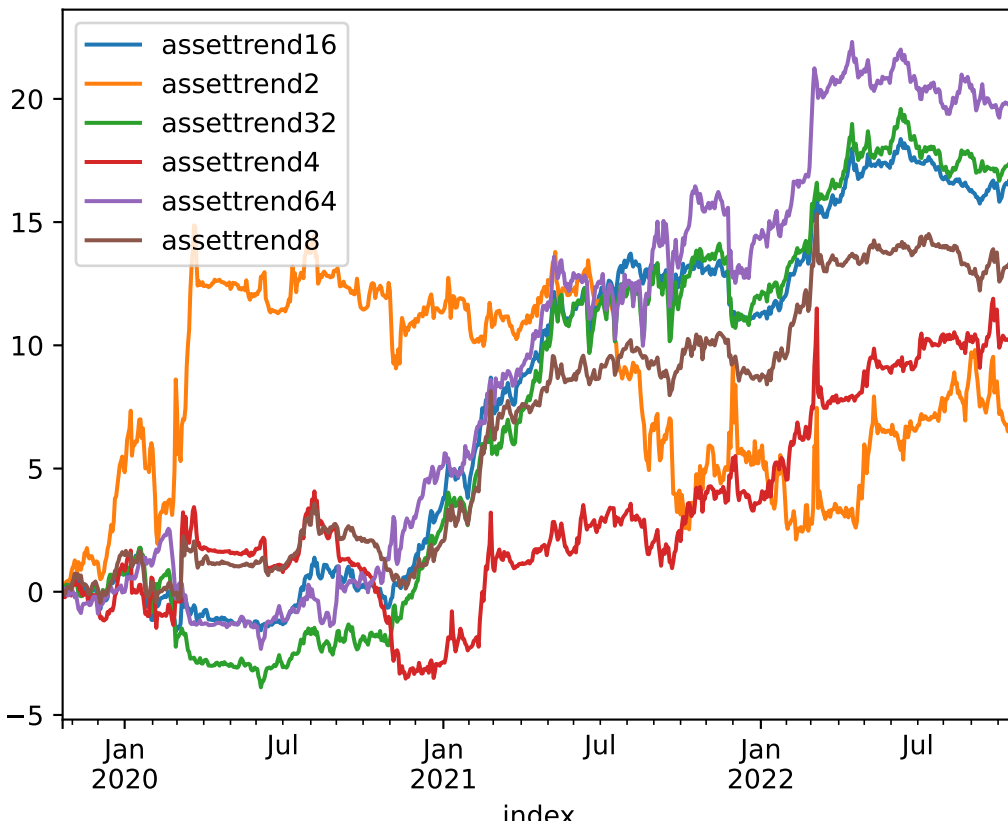




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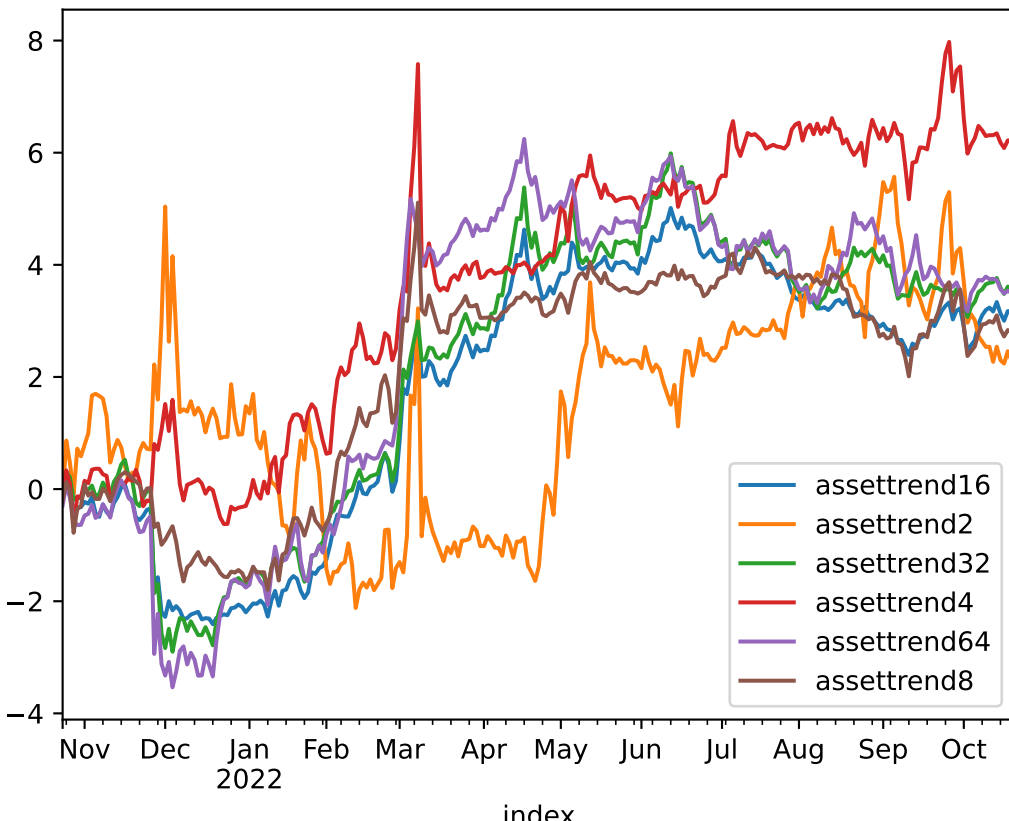


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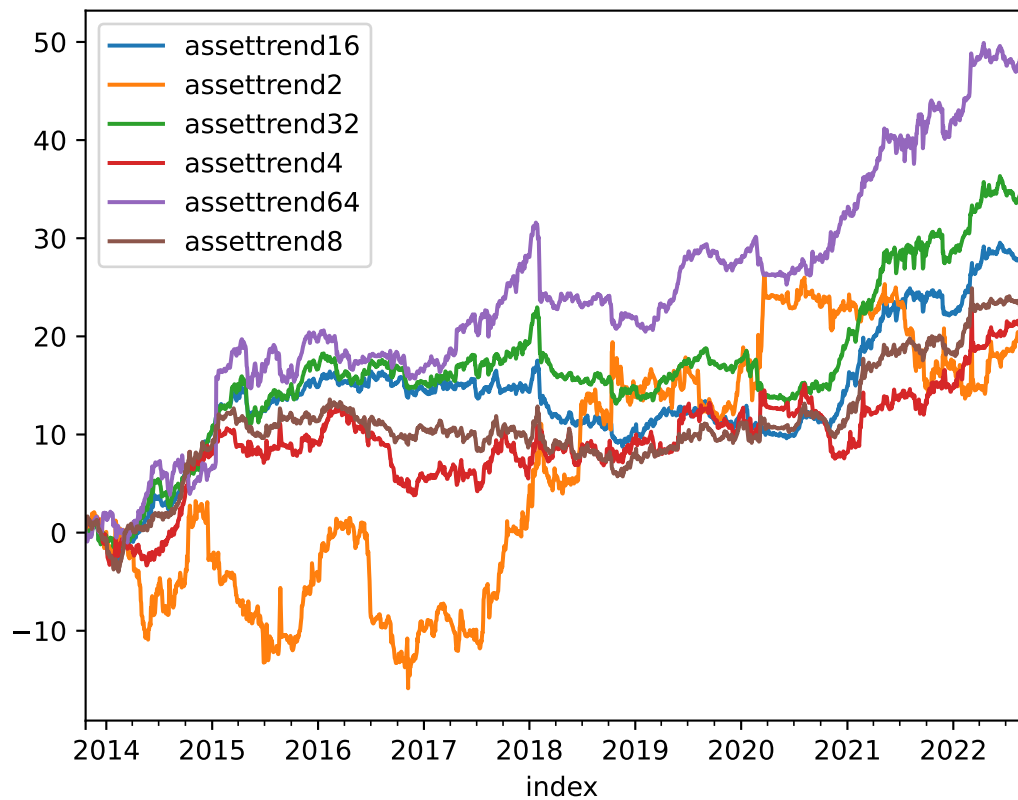


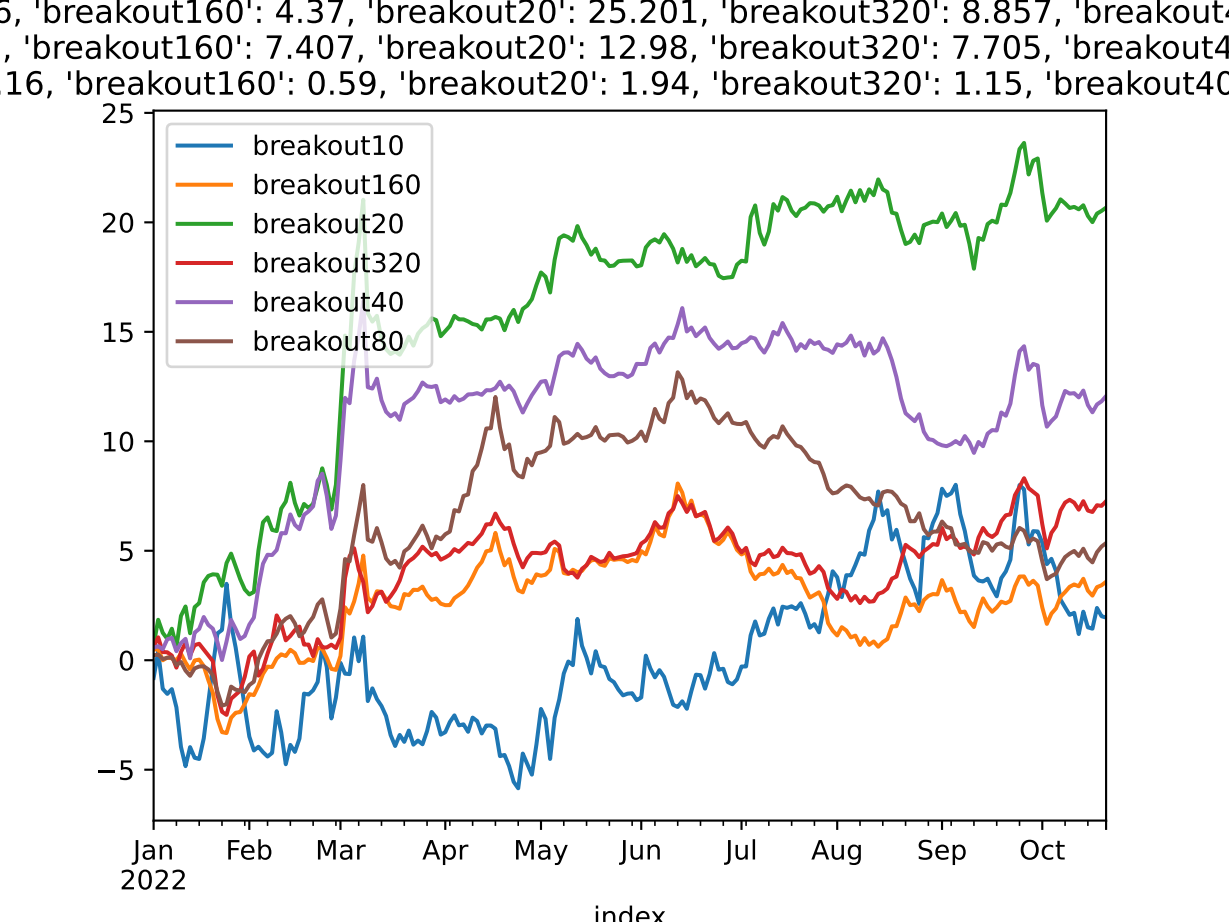


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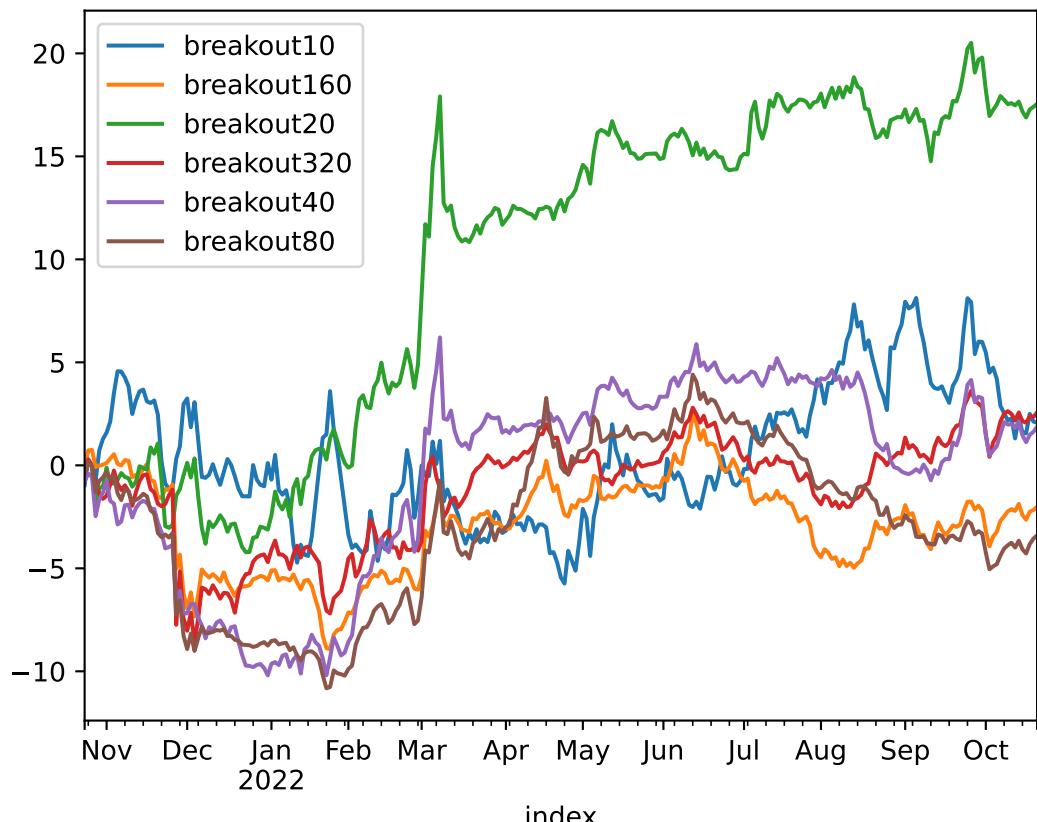


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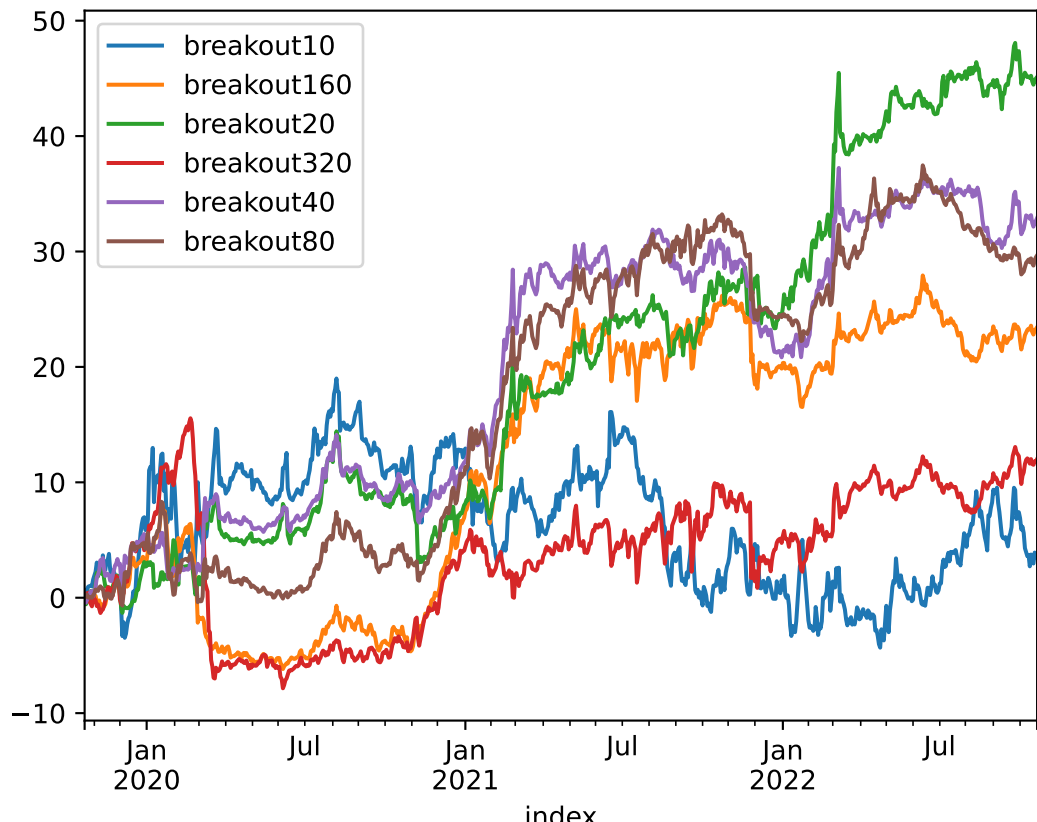




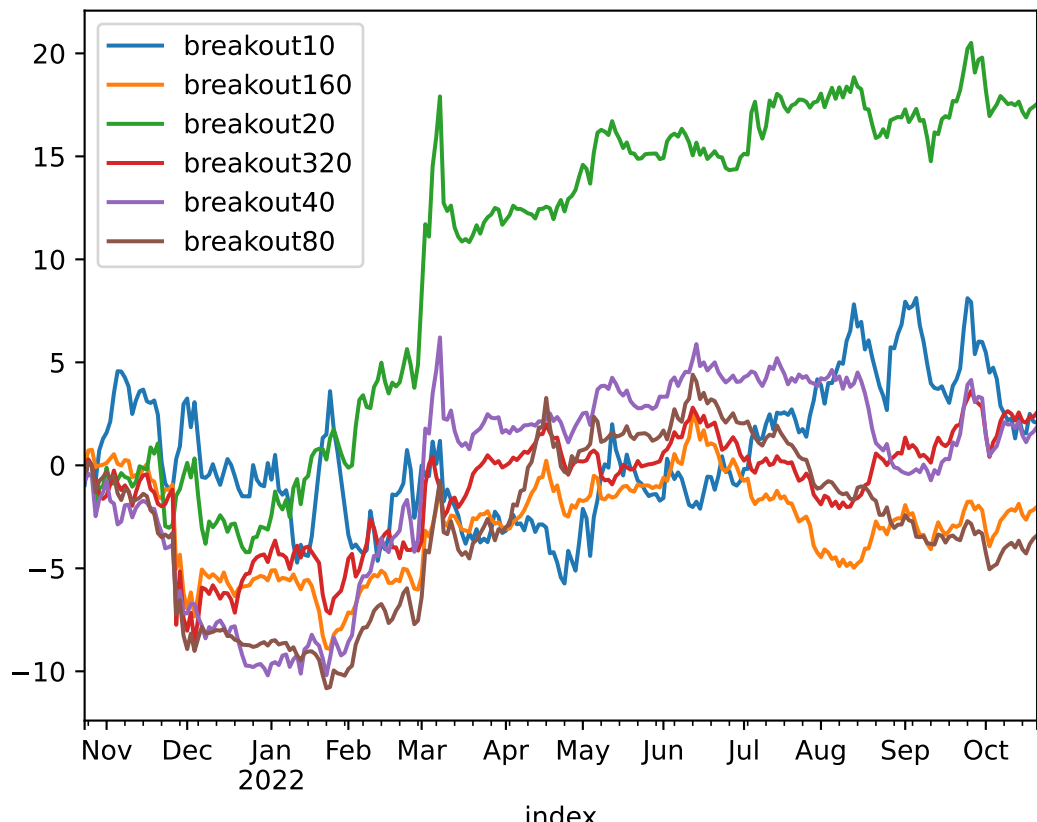
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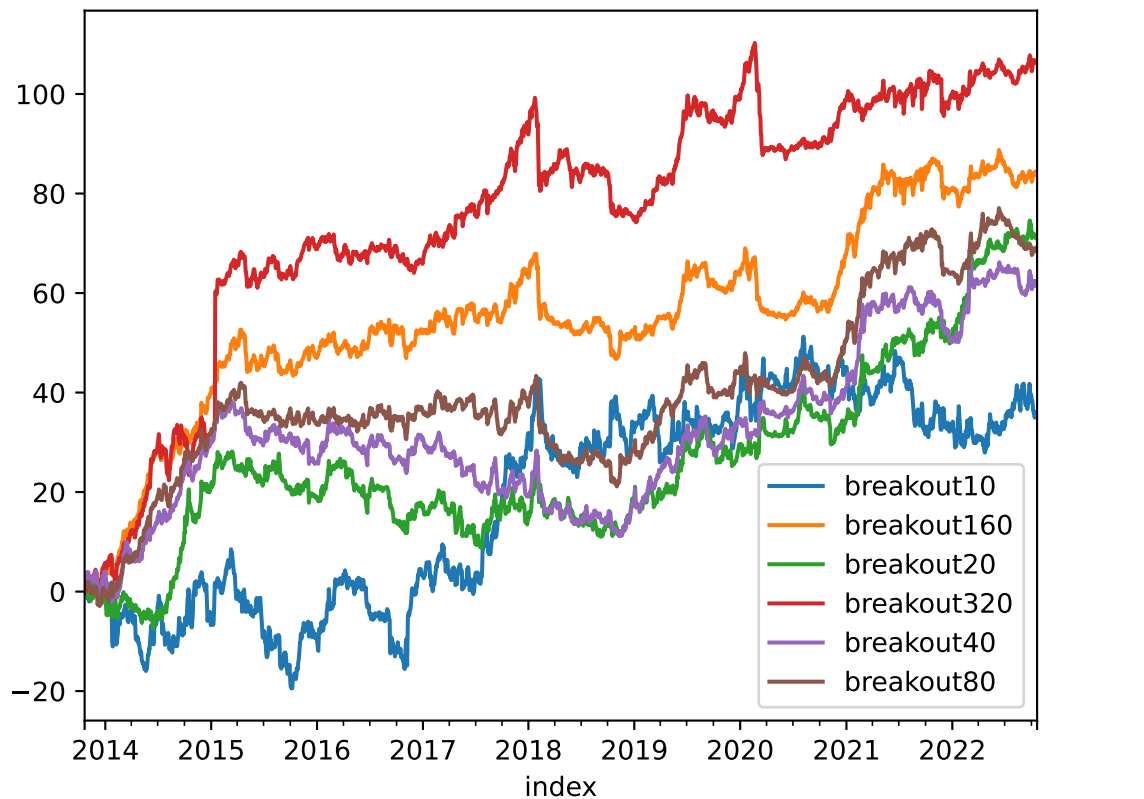
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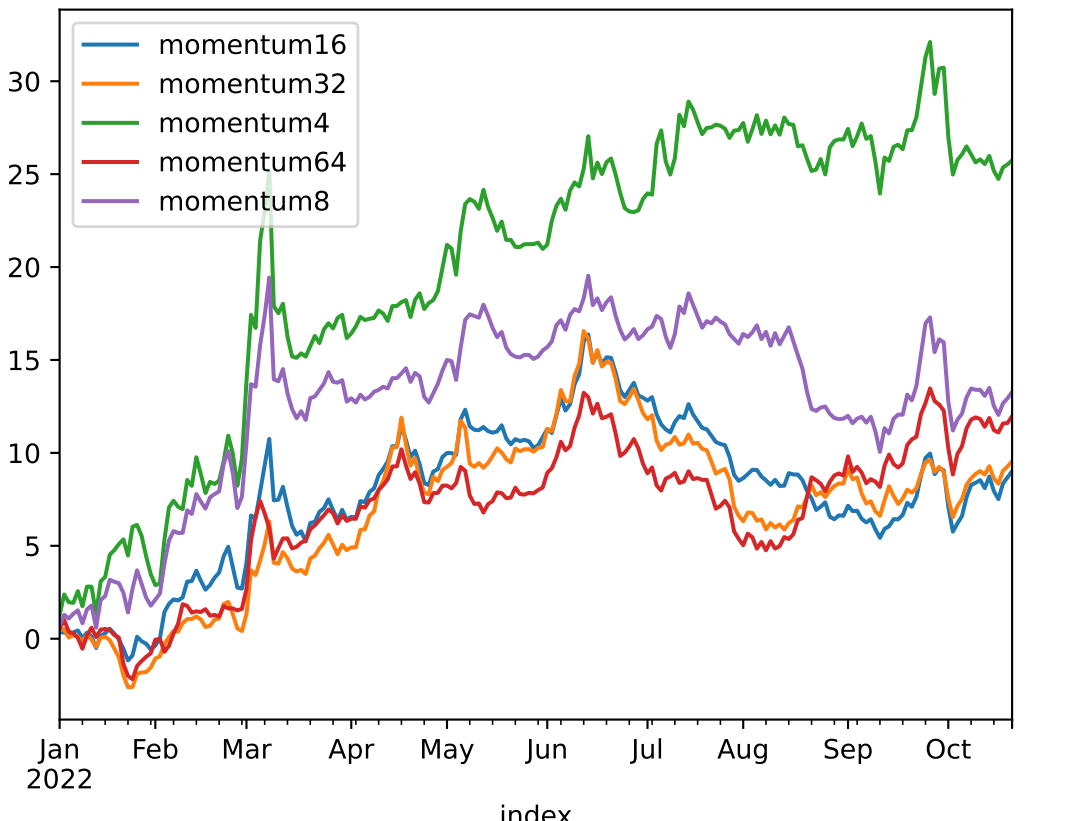
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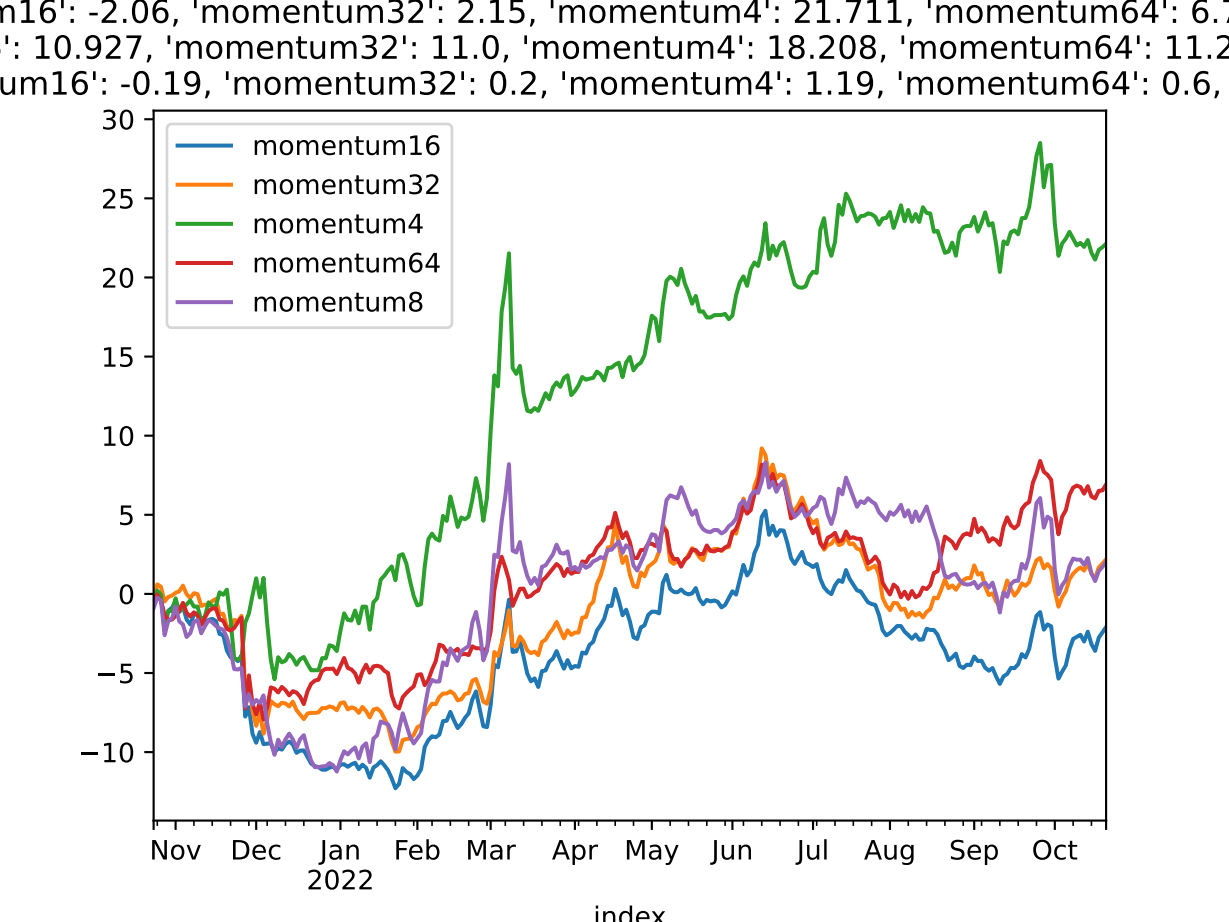
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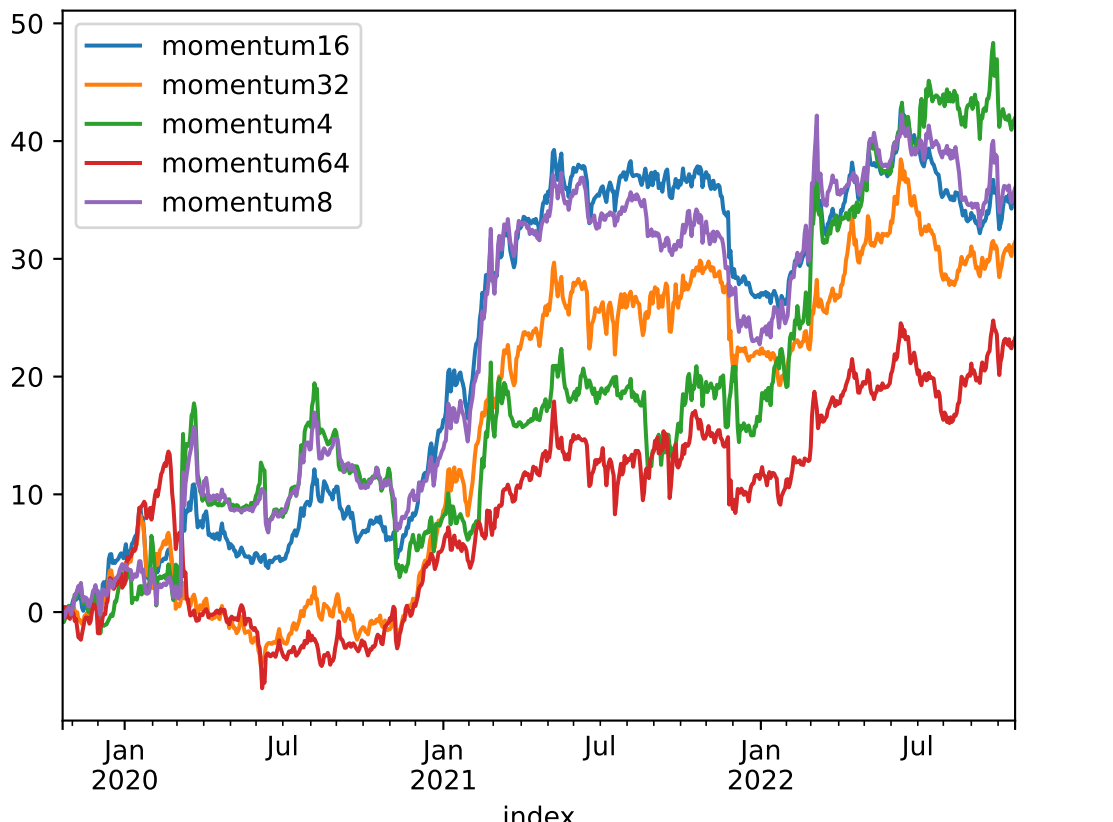
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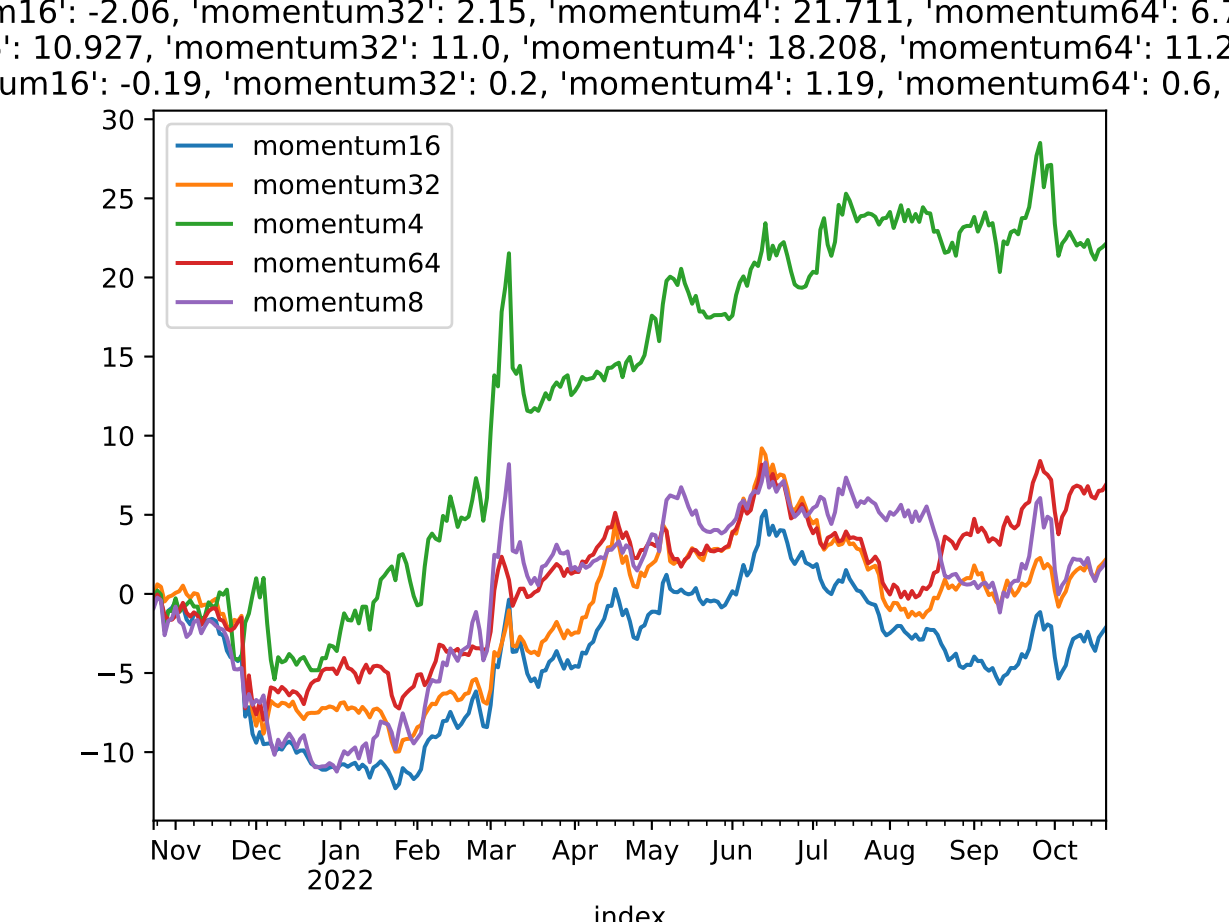




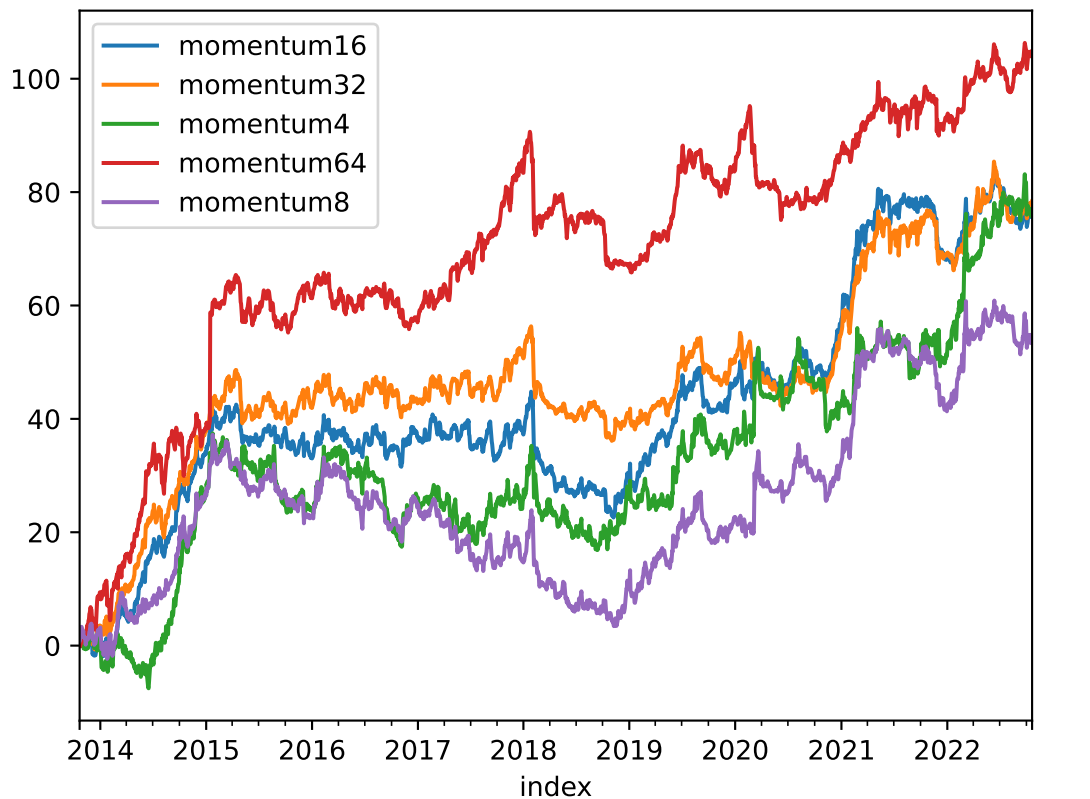


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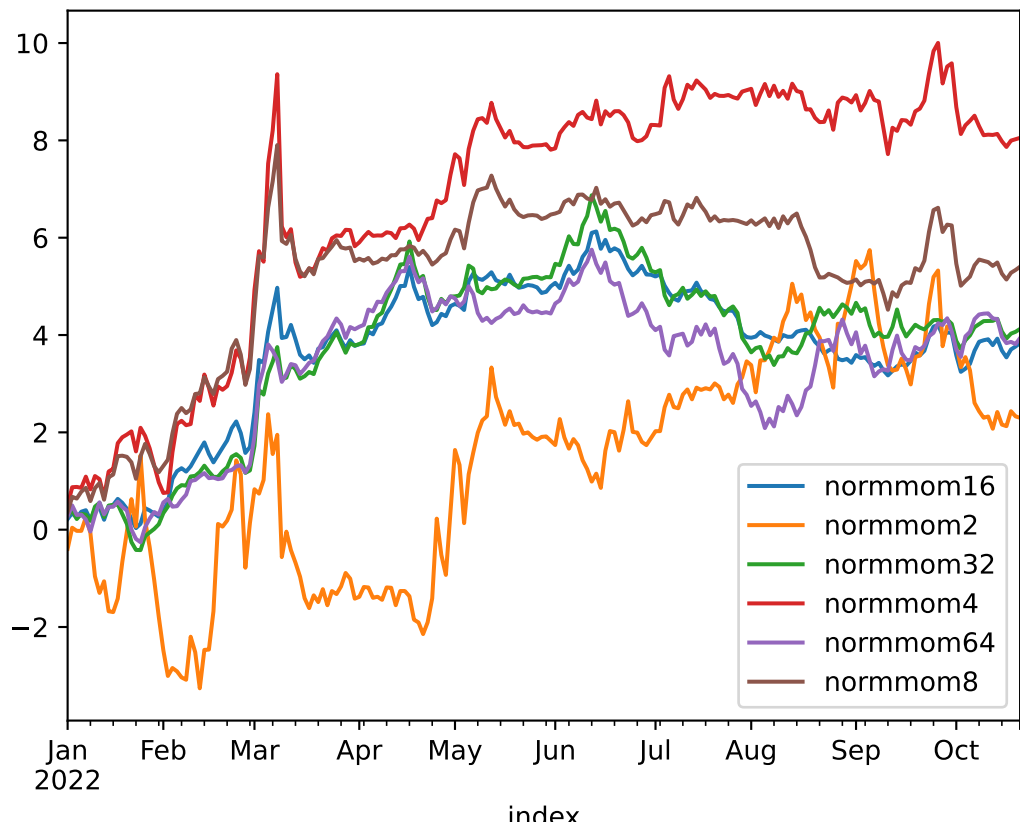




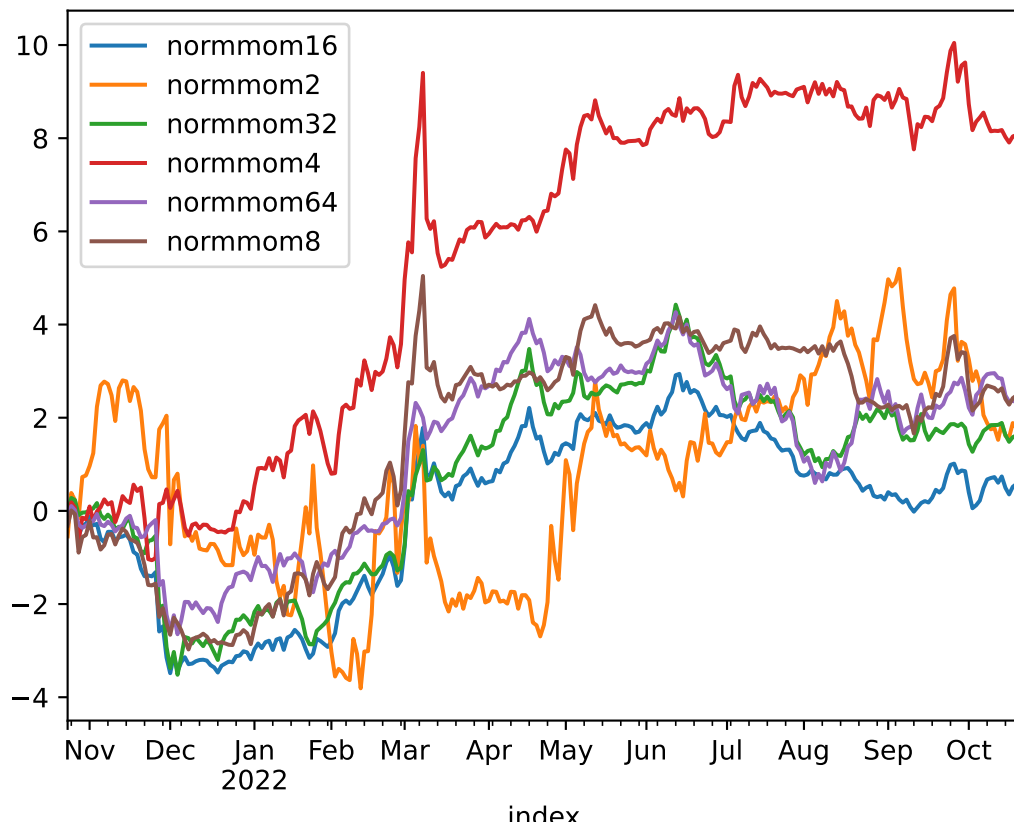
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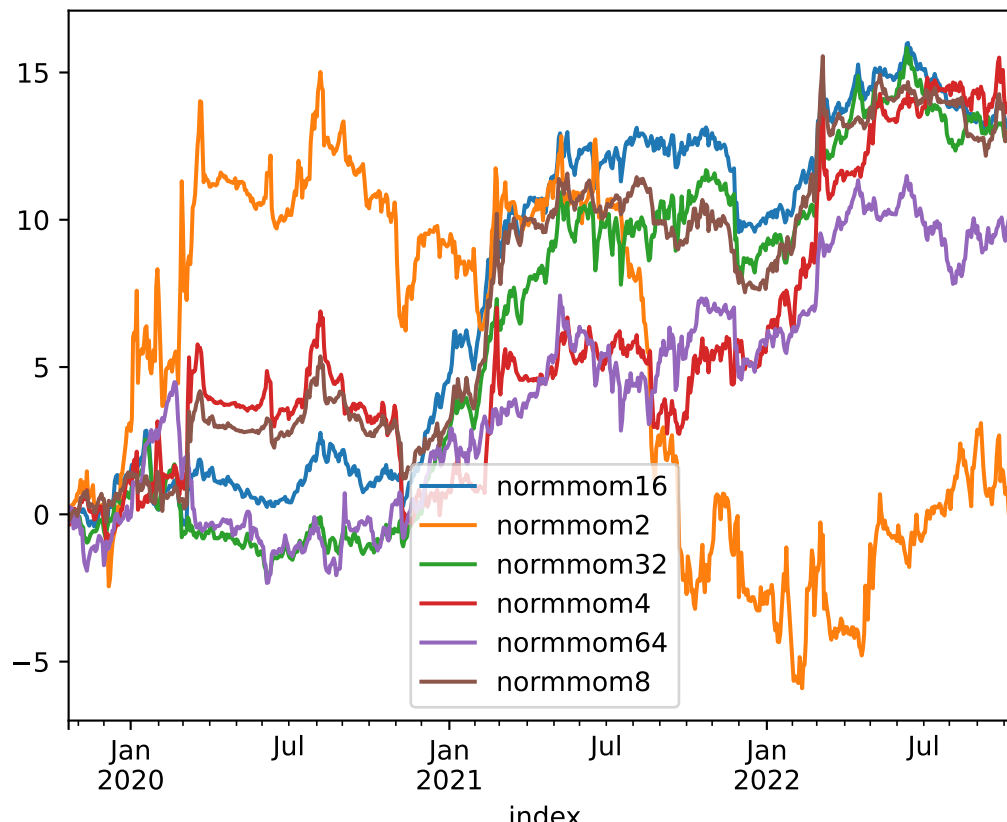
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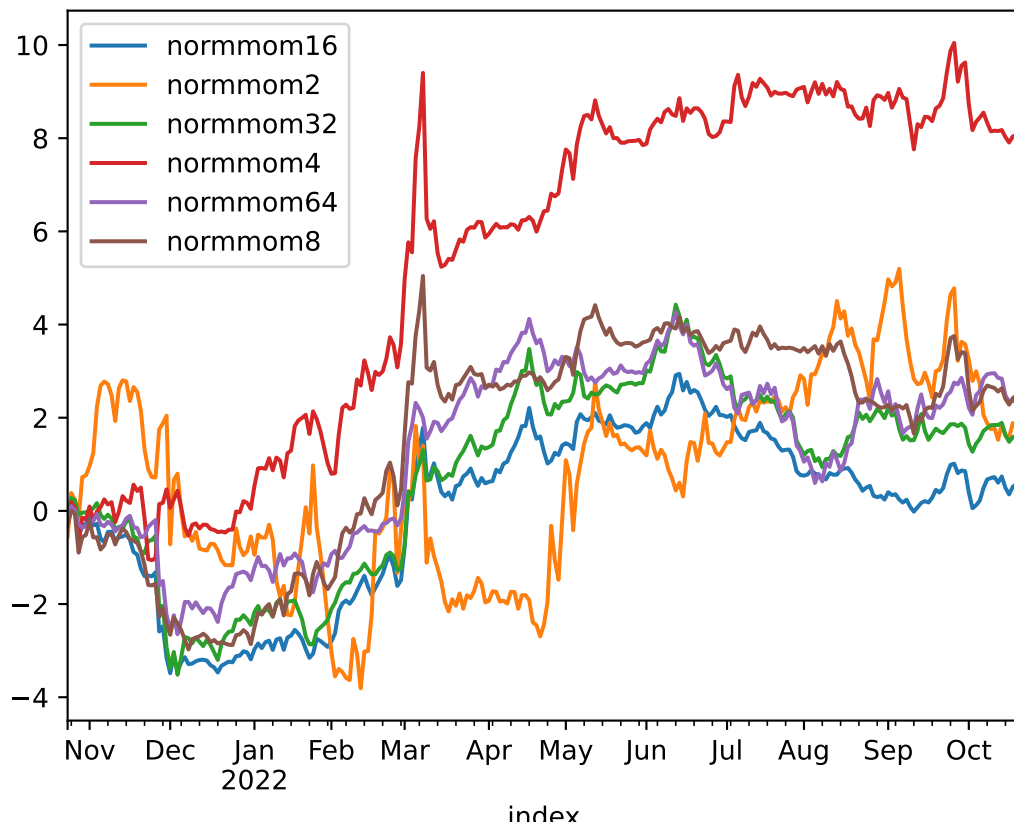
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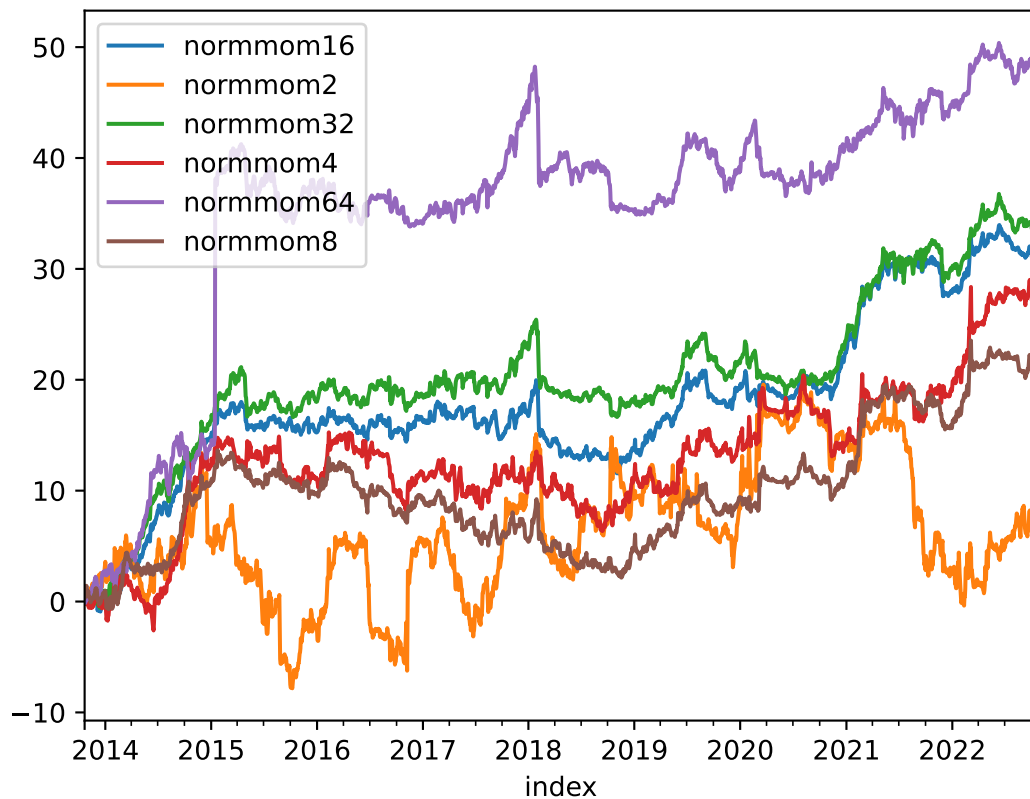


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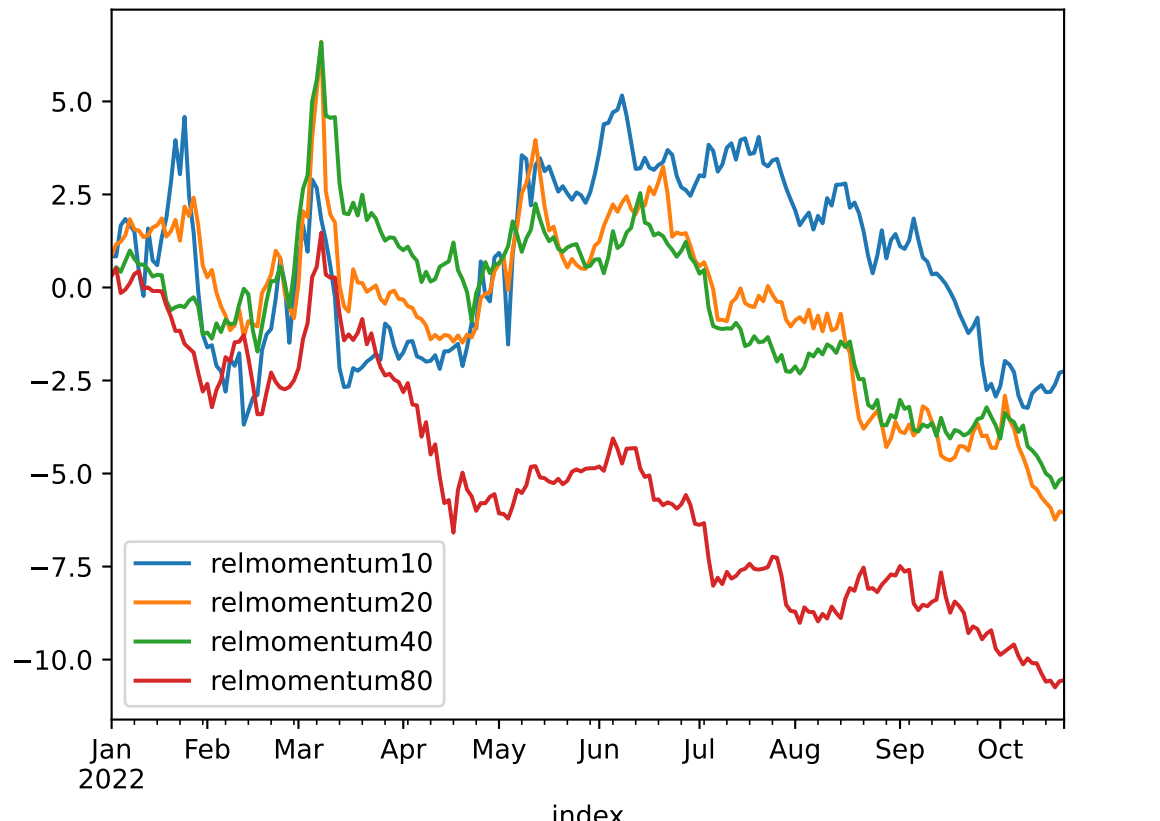




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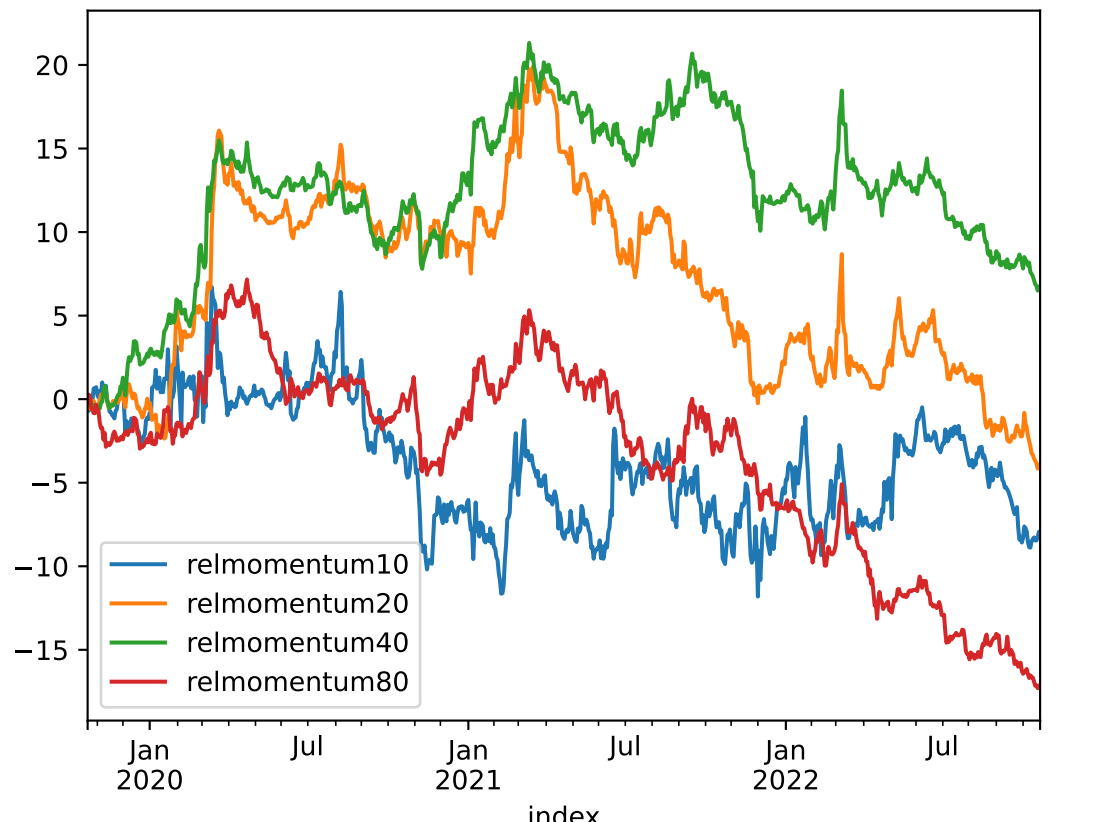


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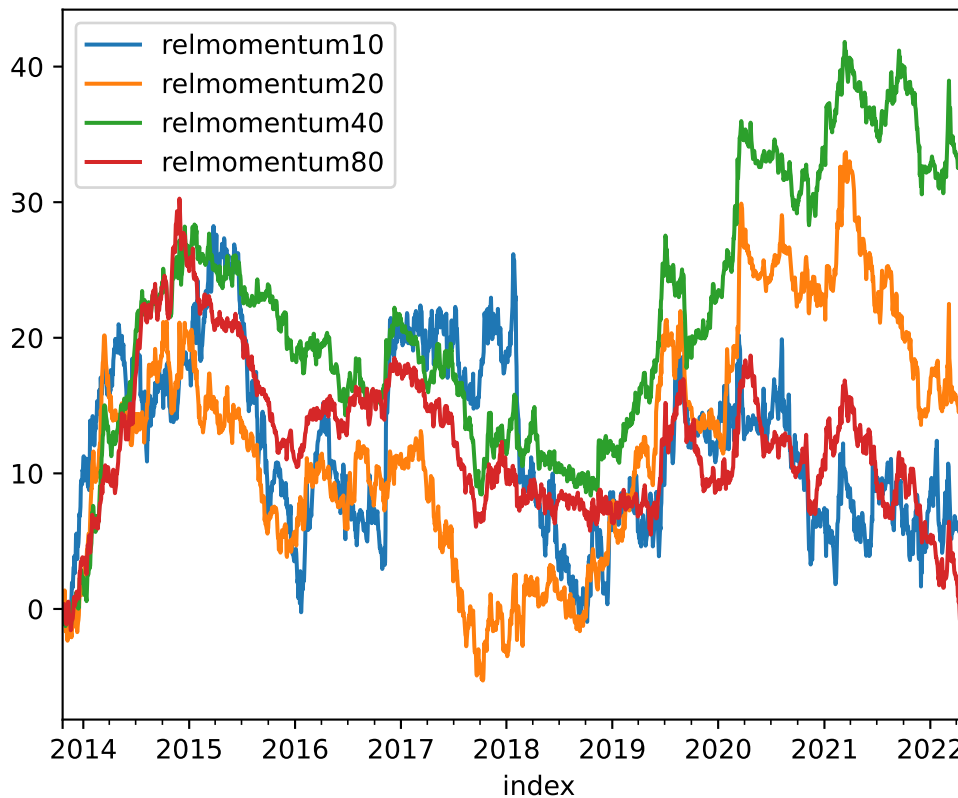


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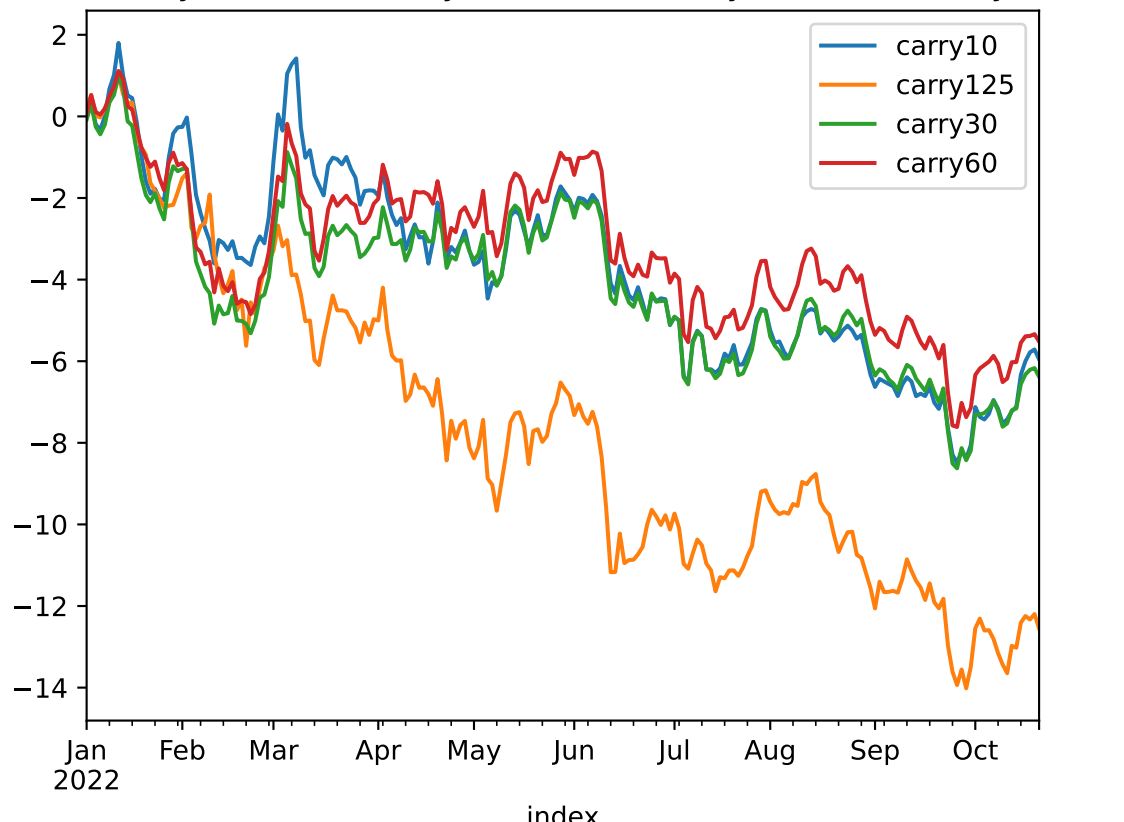




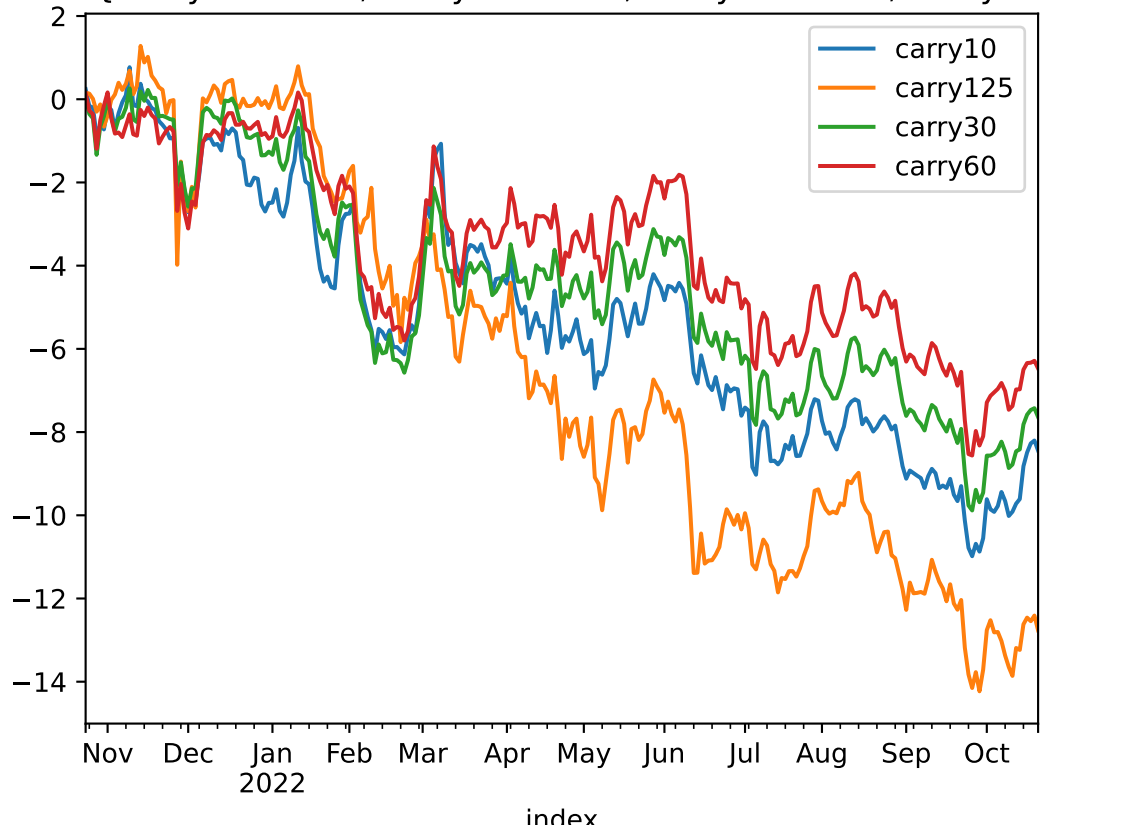
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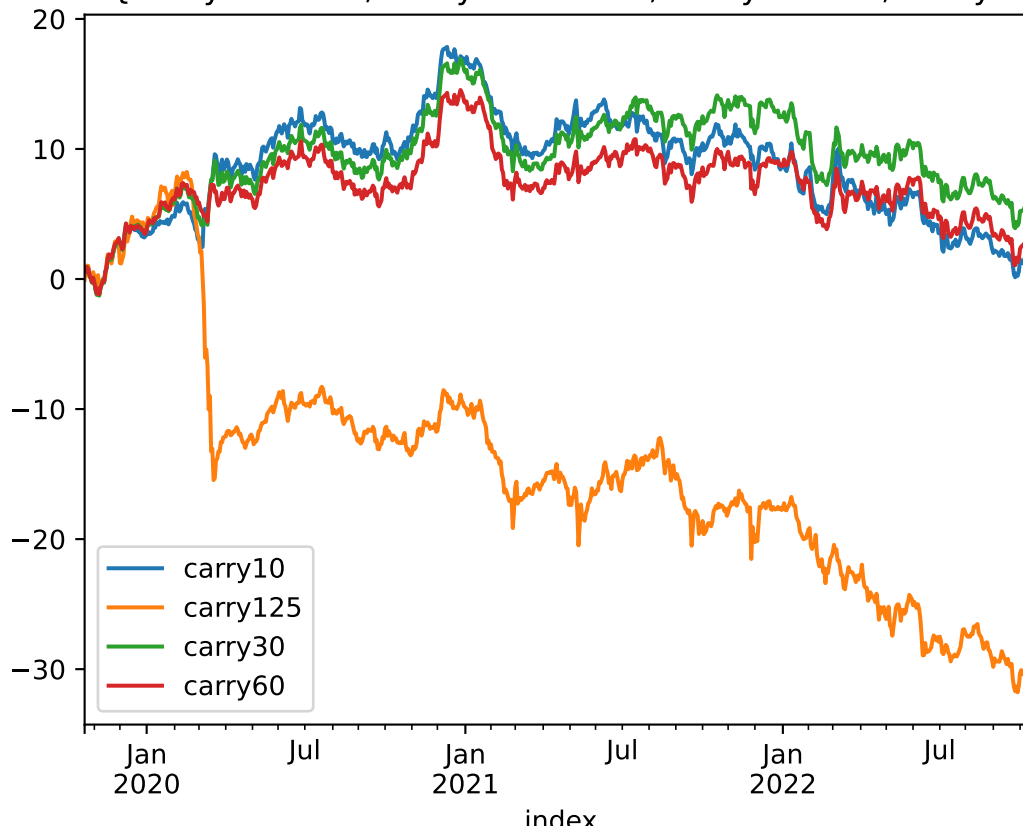


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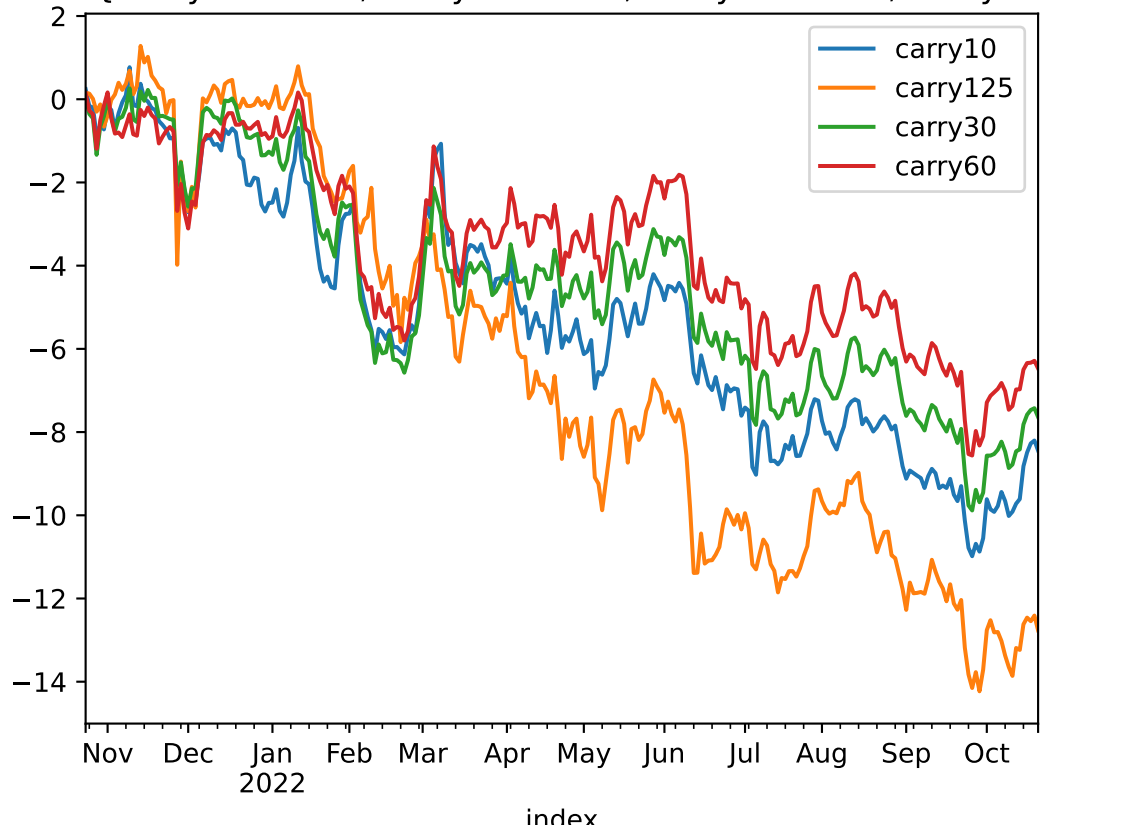




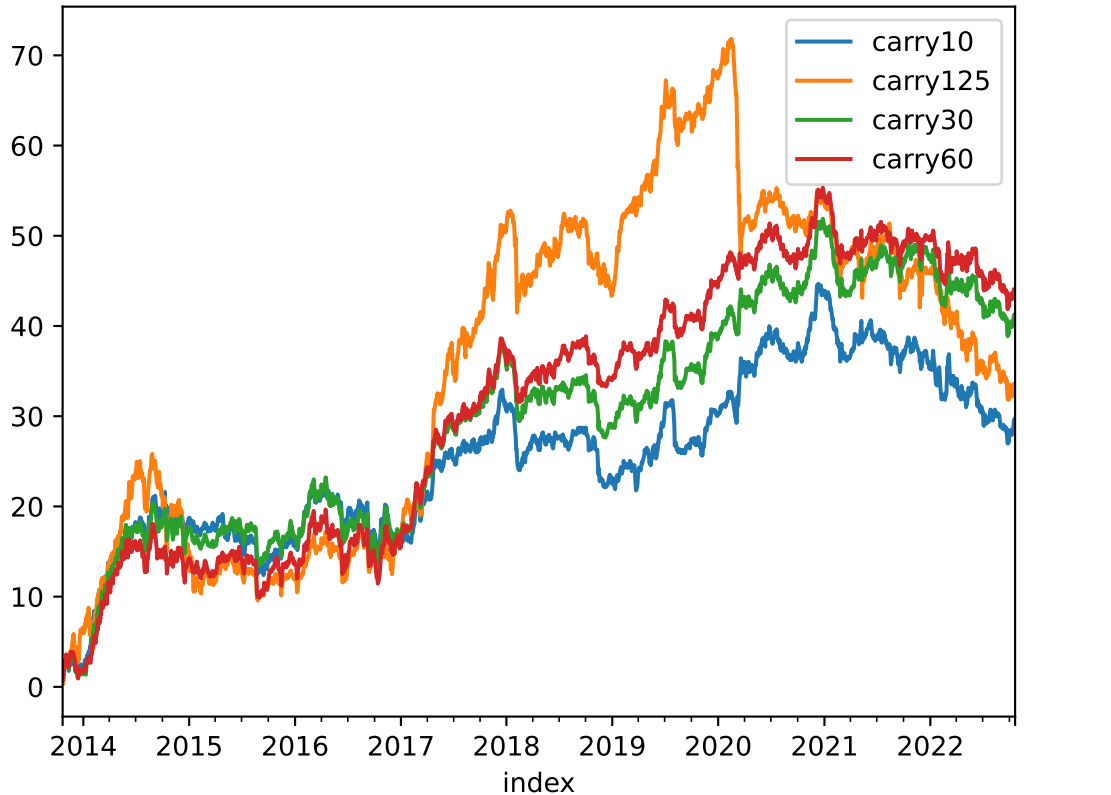
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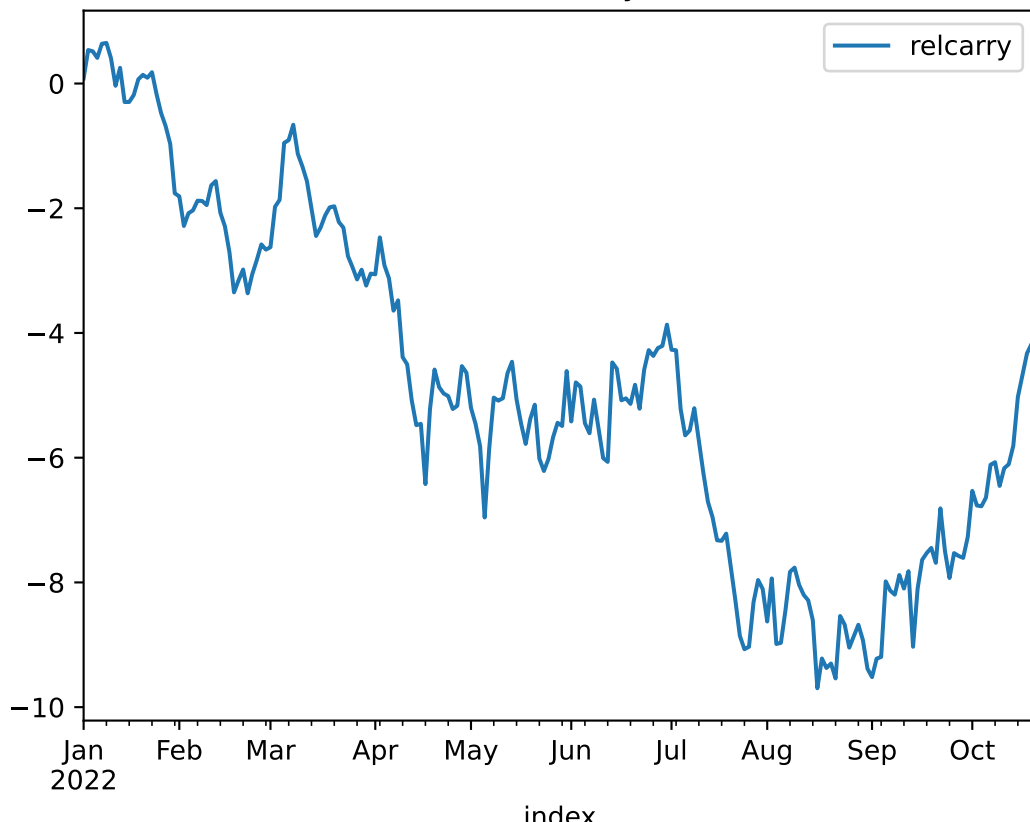
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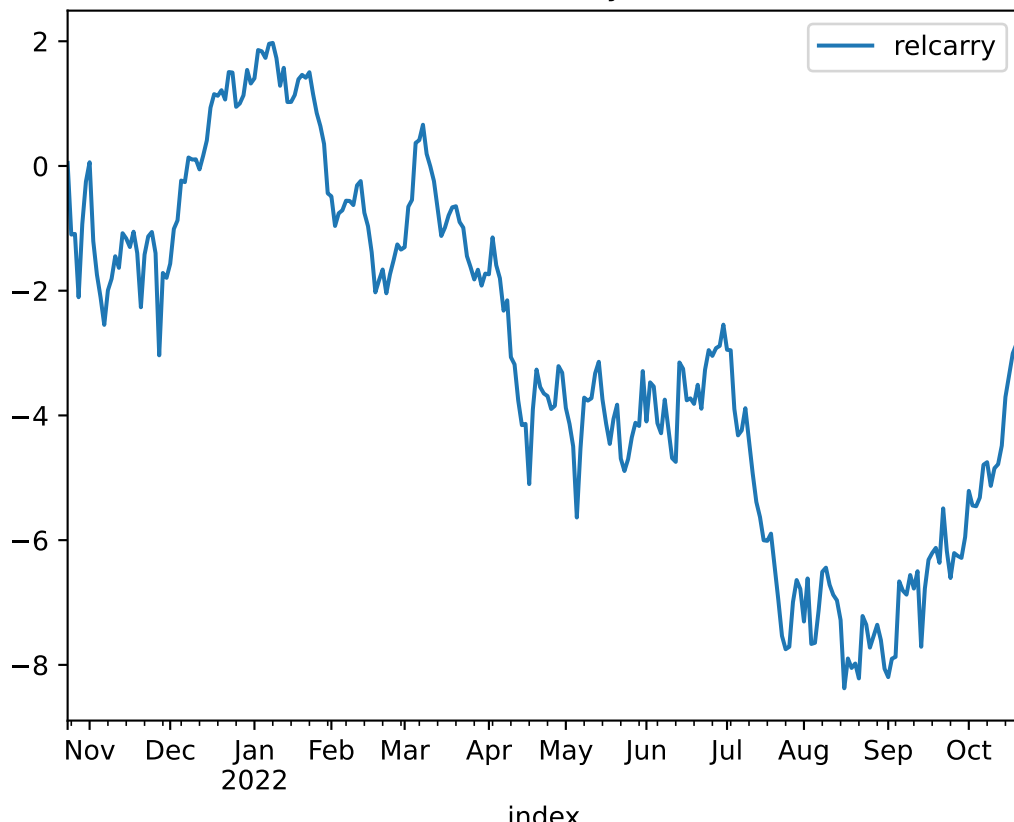
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ann. SR {'carry10': 0.5, 'carry125': 0.4, 'carry30': 0.68, 'carry60': 0.74}



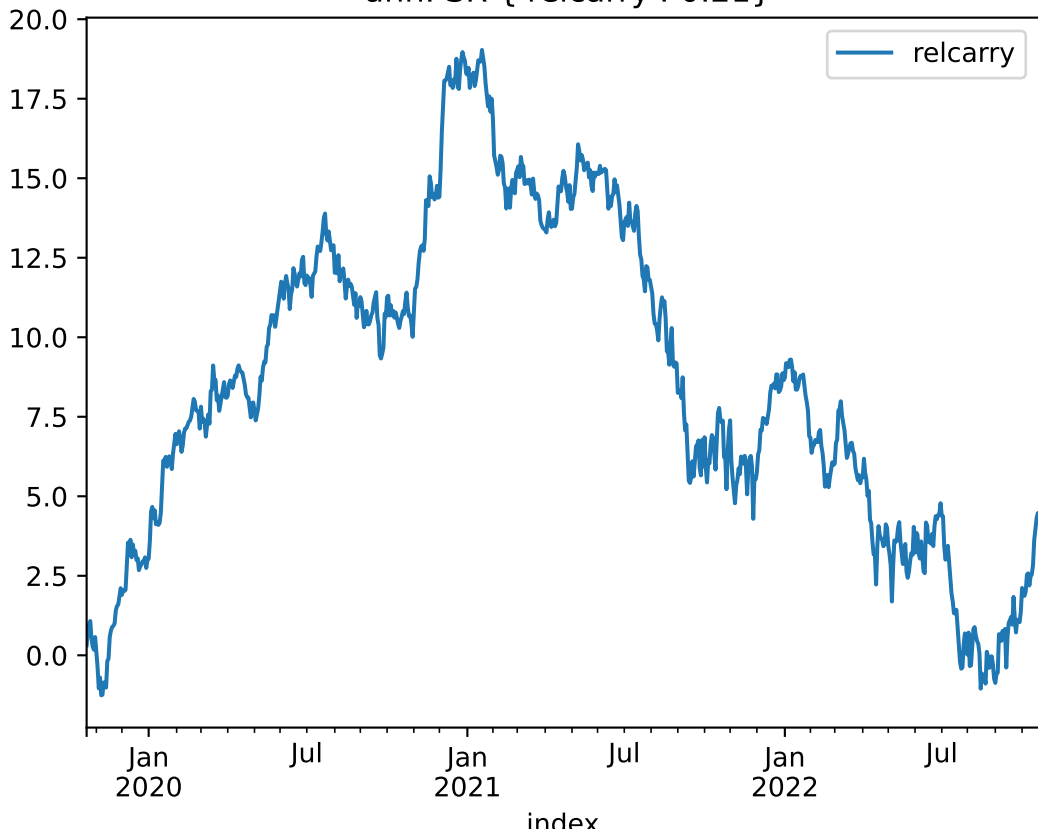
ann. mean {'relcarry': -5.274}  
ann. std {'relcarry': 7.176}  
ann. SR {'relcarry': -0.73}



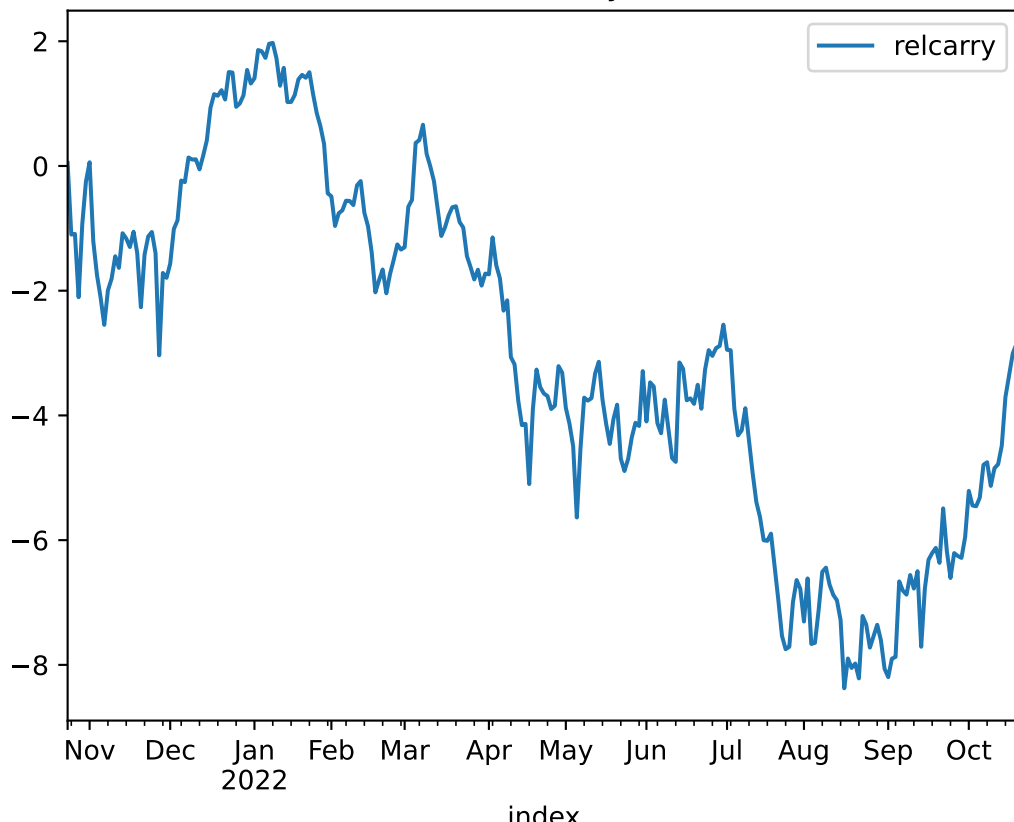
ann. mean {'relcarry': -2.946}  
ann. std {'relcarry': 7.55}  
ann. SR {'relcarry': -0.39}



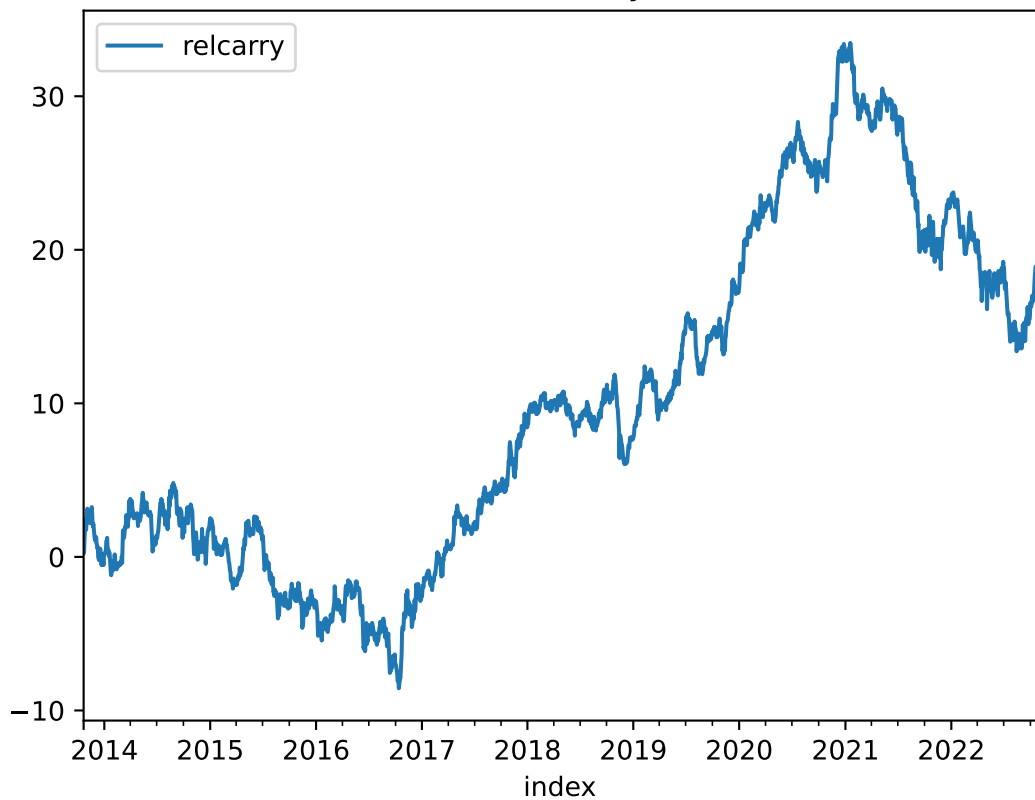
ann. mean {'relcarry': 1.412}  
ann. std {'relcarry': 6.769}  
ann. SR {'relcarry': 0.21}



ann. mean {'relcarry': -2.946}  
ann. std {'relcarry': 7.55}  
ann. SR {'relcarry': -0.39}

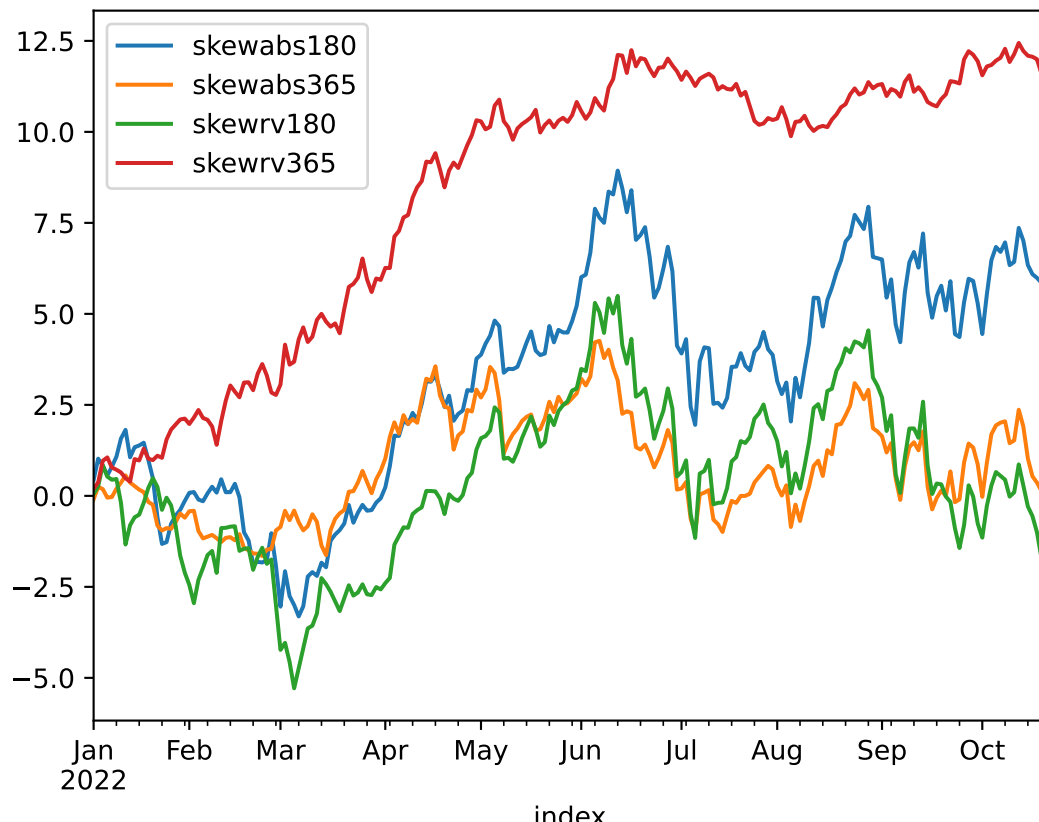


ann. mean {'relcarry': 2.045}  
ann. std {'relcarry': 6.018}  
ann. SR {'relcarry': 0.34}

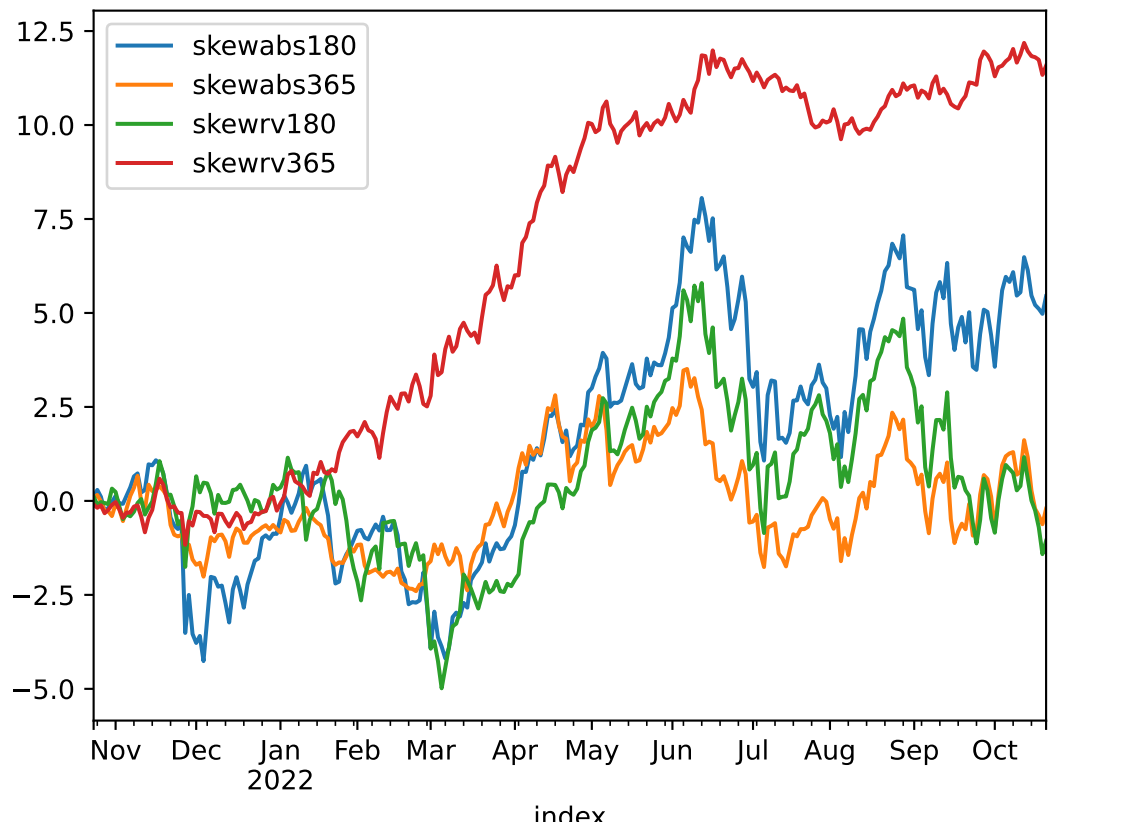




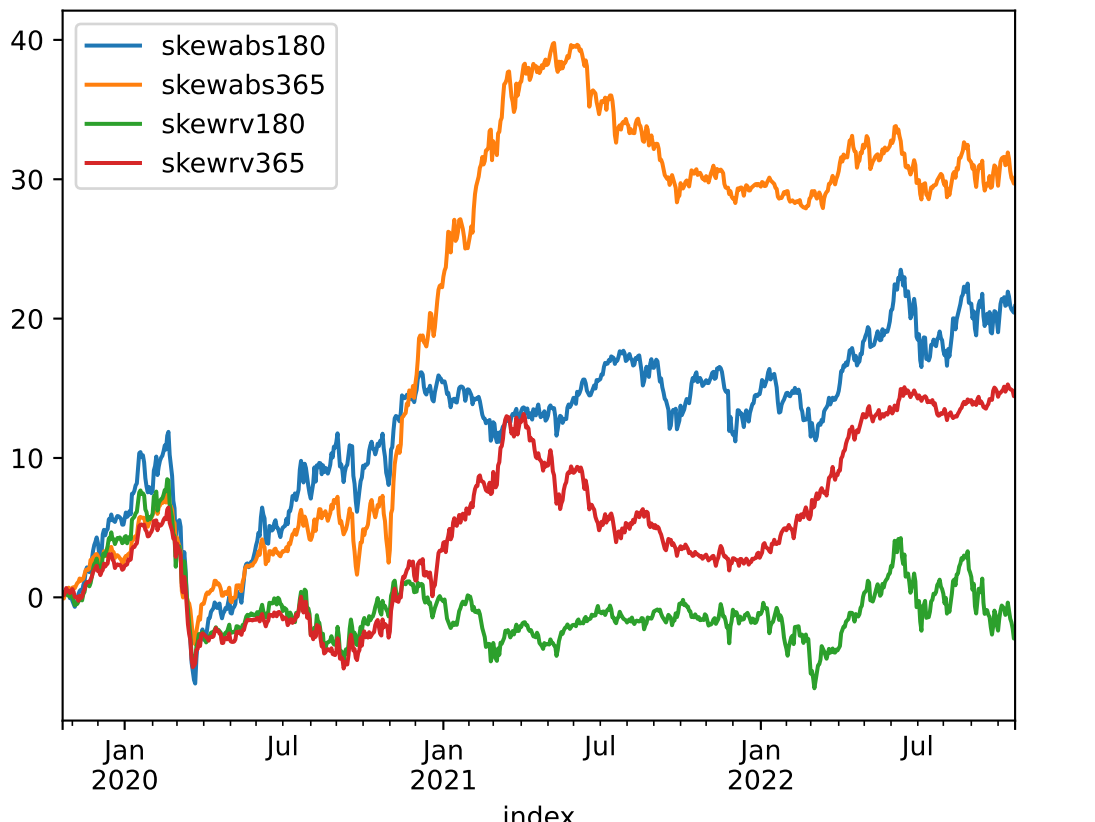
SR {'skewabs180': 0.79, 'skewabs365': 0.09, 'skewrv180': -0.18, 'skewrv365': 0.01}



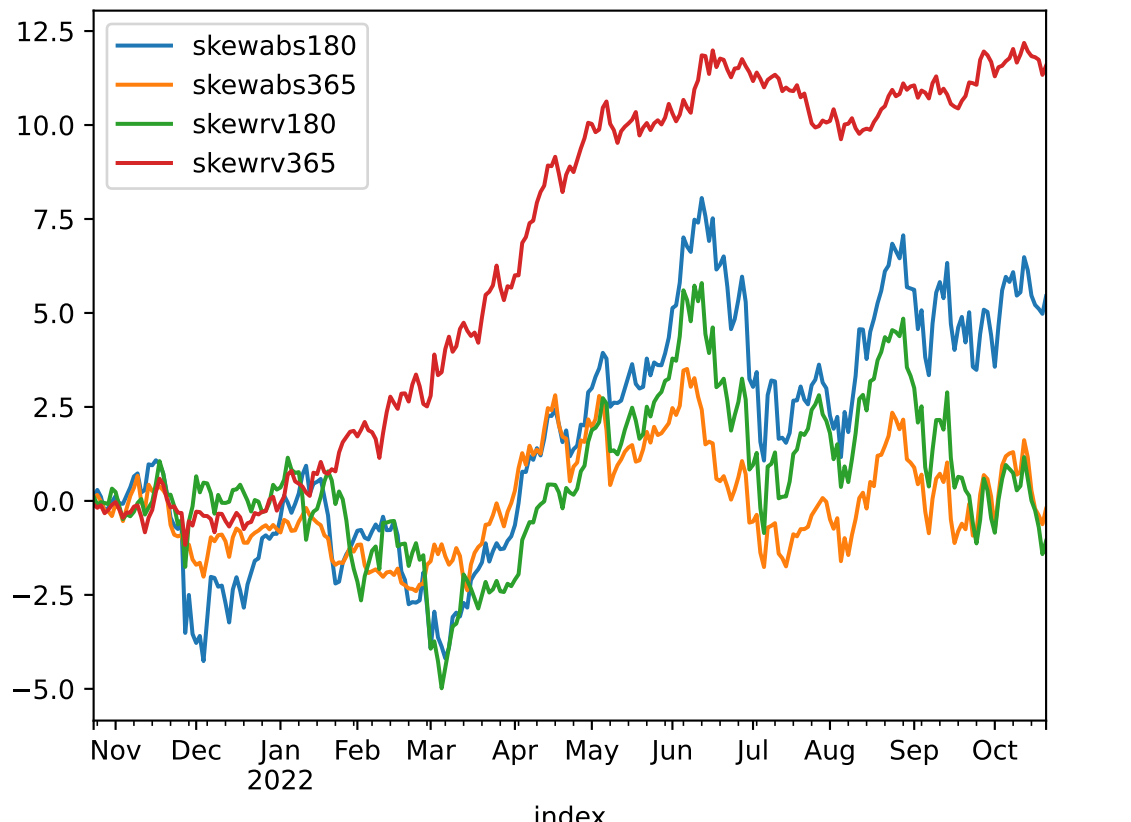
SR {'skewabs180': 5.342, 'skewabs365': -0.205, 'skewrv180': -1.043, 'skewrv365': 1.043, 'skewabs180': 9.687, 'skewabs365': 6.804, 'skewrv180': 8.758, 'skewrv365': 8.758, 'skewabs180': 0.55, 'skewabs365': -0.03, 'skewrv180': -0.12, 'skewrv365': 0.12}



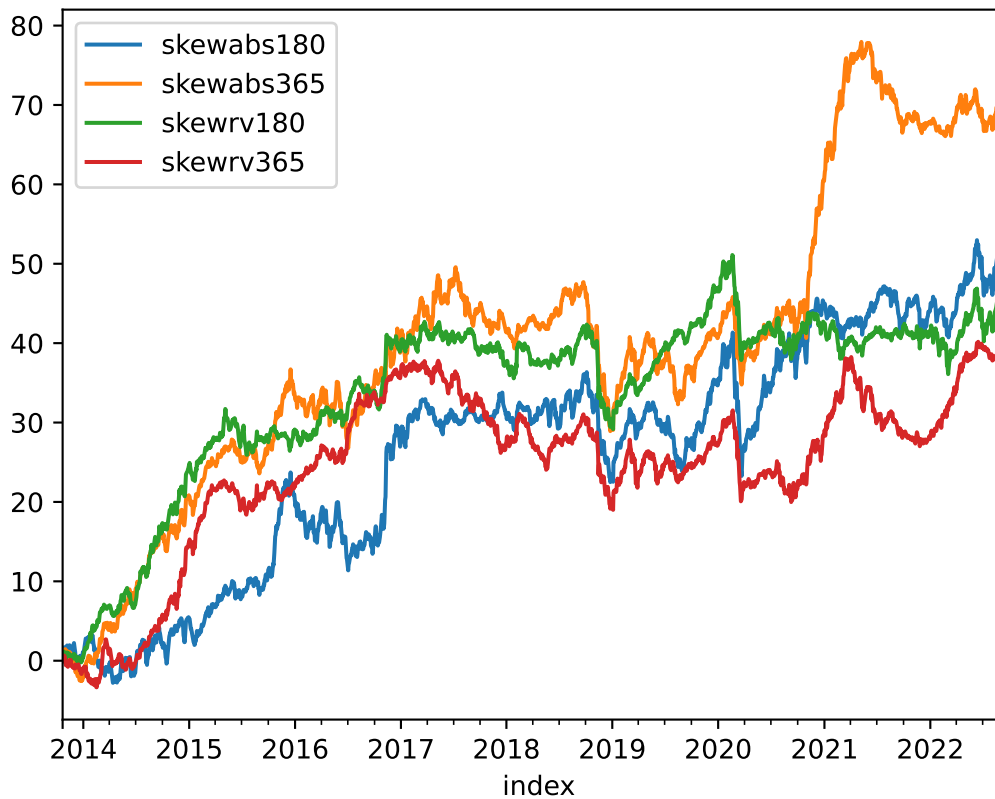
n {'skewabs180': 6.824, 'skewabs365': 9.828, 'skewrv180': -0.851, 'skewrv365': 0.851, 'skewabs180': 9.37, 'skewabs365': 8.452, 'skewrv180': 7.619, 'skewrv365': 7.619, 'skewabs180': 0.73, 'skewabs365': 1.16, 'skewrv180': -0.11, 'skewrv365': 0.11}



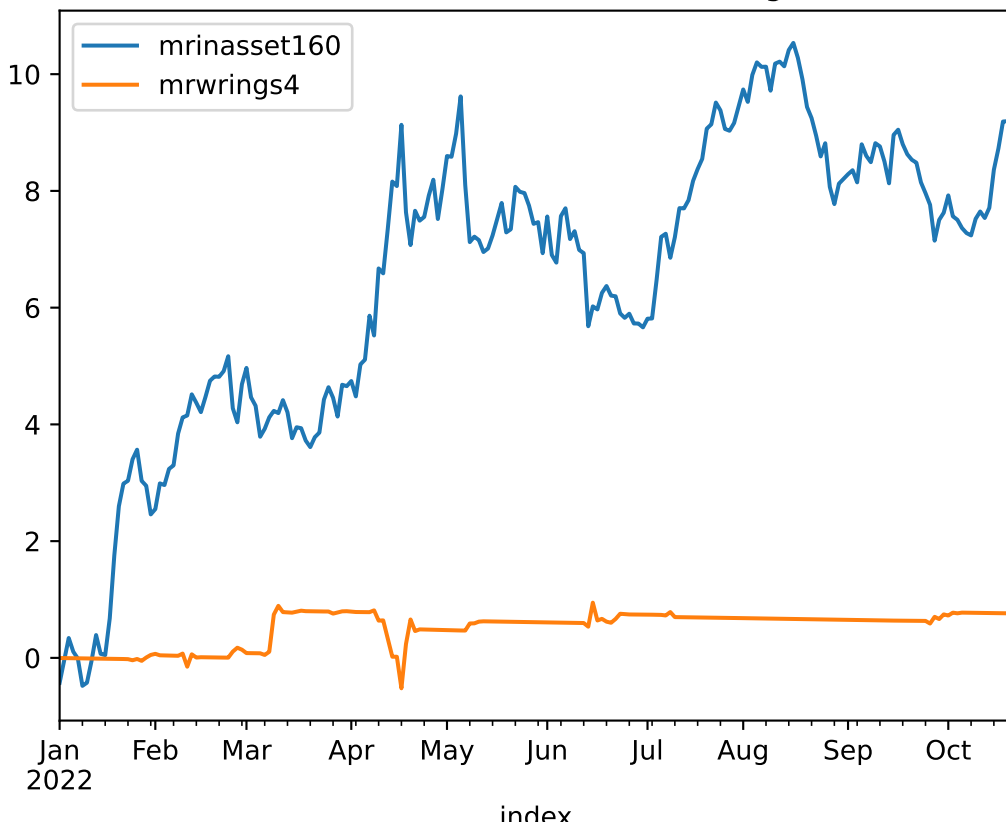
SR {'skewabs180': 5.342, 'skewabs365': -0.205, 'skewrv180': -1.043, 'skewrv365': 1.043, 'skewabs180': 9.687, 'skewabs365': 6.804, 'skewrv180': 8.758, 'skewrv365': 8.758, 'skewabs180': 0.55, 'skewabs365': -0.03, 'skewrv180': -0.12, 'skewrv365': 0.12}



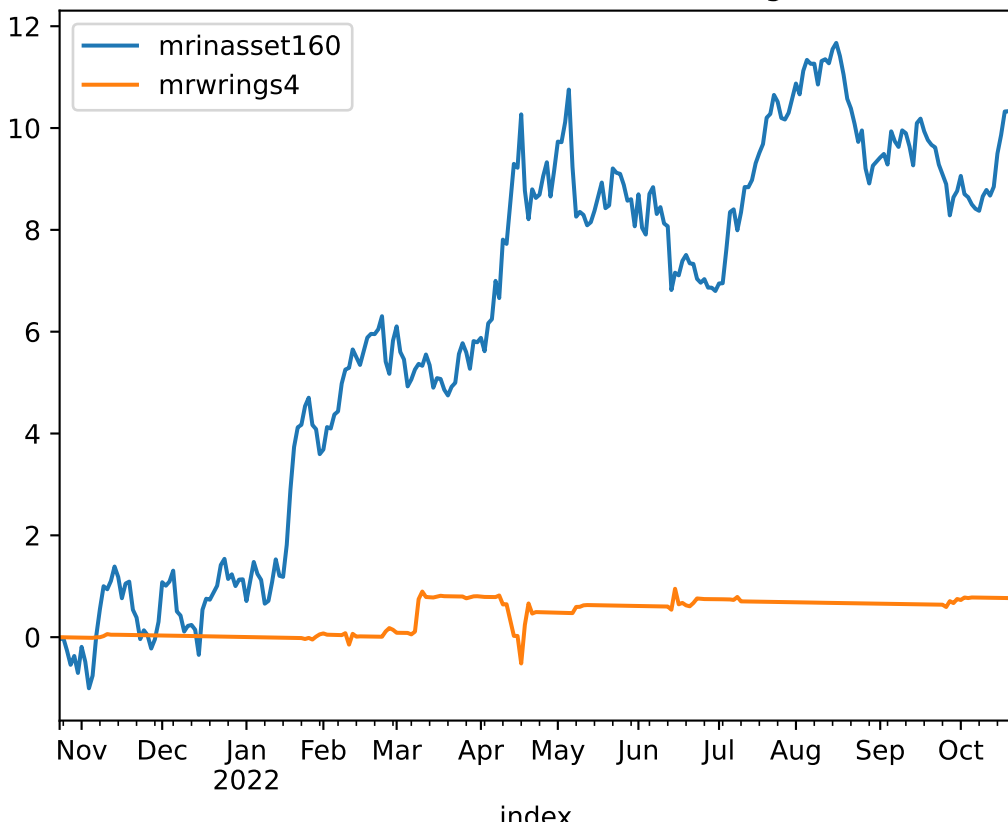
an {'skewabs180': 5.489, 'skewabs365': 7.439, 'skewrv180': 4.362, 'skewrv365': 6.577},  
d {'skewabs180': 8.092, 'skewabs365': 8.011, 'skewrv180': 6.577, 'skewrv365': 6.577},  
SR {'skewabs180': 0.68, 'skewabs365': 0.93, 'skewrv180': 0.66, 'skewrv365': 0.93}



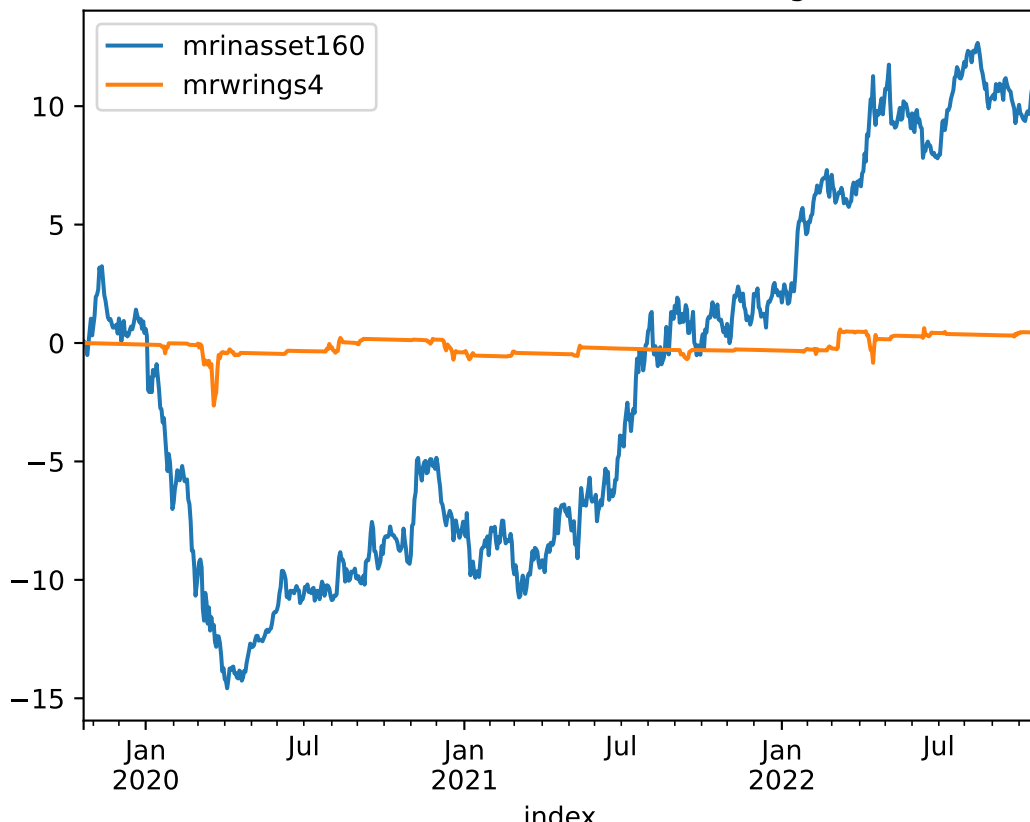
ann. mean {'mrinasset160': 11.128, 'mrwrings4': 0.93}  
ann. std {'mrinasset160': 6.503, 'mrwrings4': 1.649}  
ann. SR {'mrinasset160': 1.71, 'mrwrings4': 0.56}



ann. mean {'mrinasset160': 10.069, 'mrwrings4': 0.752}  
ann. std {'mrinasset160': 6.332, 'mrwrings4': 1.479}  
ann. SR {'mrinasset160': 1.59, 'mrwrings4': 0.51}

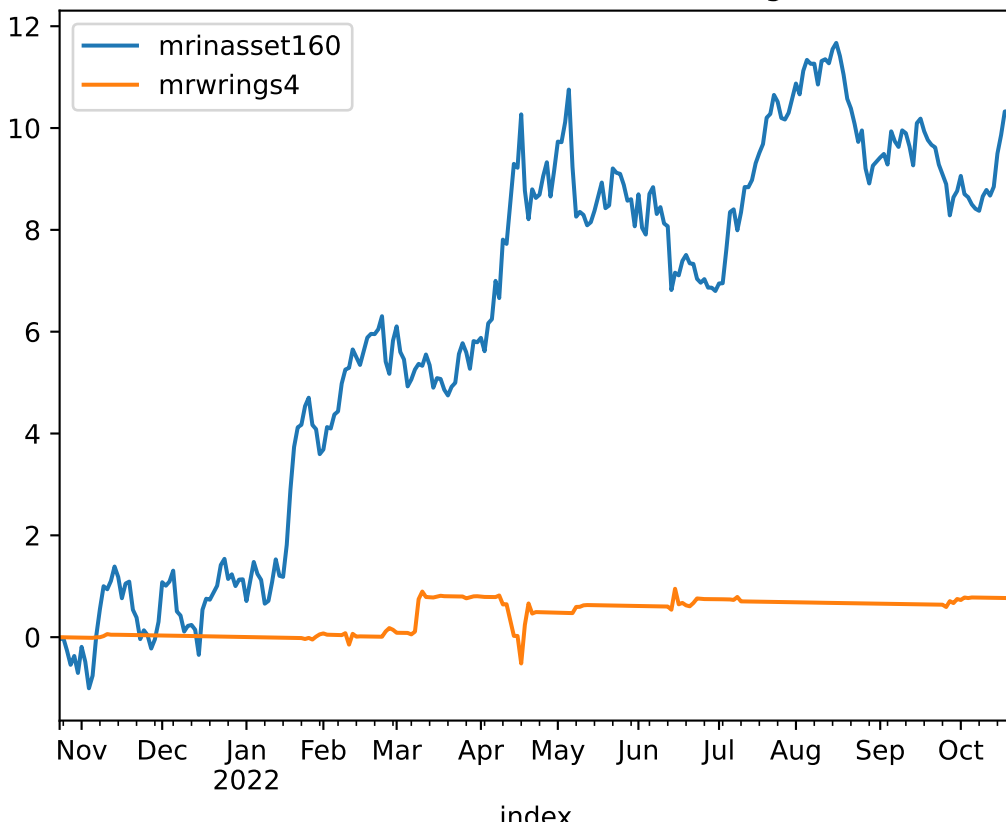


ann. mean {'mrinasset160': 3.678, 'mrwrings4': 0.145}  
ann. std {'mrinasset160': 7.149, 'mrwrings4': 1.534}  
ann. SR {'mrinasset160': 0.51, 'mrwrings4': 0.09}





ann. mean {'mrinasset160': 10.069, 'mrwrings4': 0.752}  
ann. std {'mrinasset160': 6.332, 'mrwrings4': 1.479}  
ann. SR {'mrinasset160': 1.59, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': -1.098, 'mrwrings4': 0.061}  
ann. std {'mrinasset160': 6.544, 'mrwrings4': 0.943}  
ann. SR {'mrinasset160': -0.17, 'mrwrings4': 0.06}

