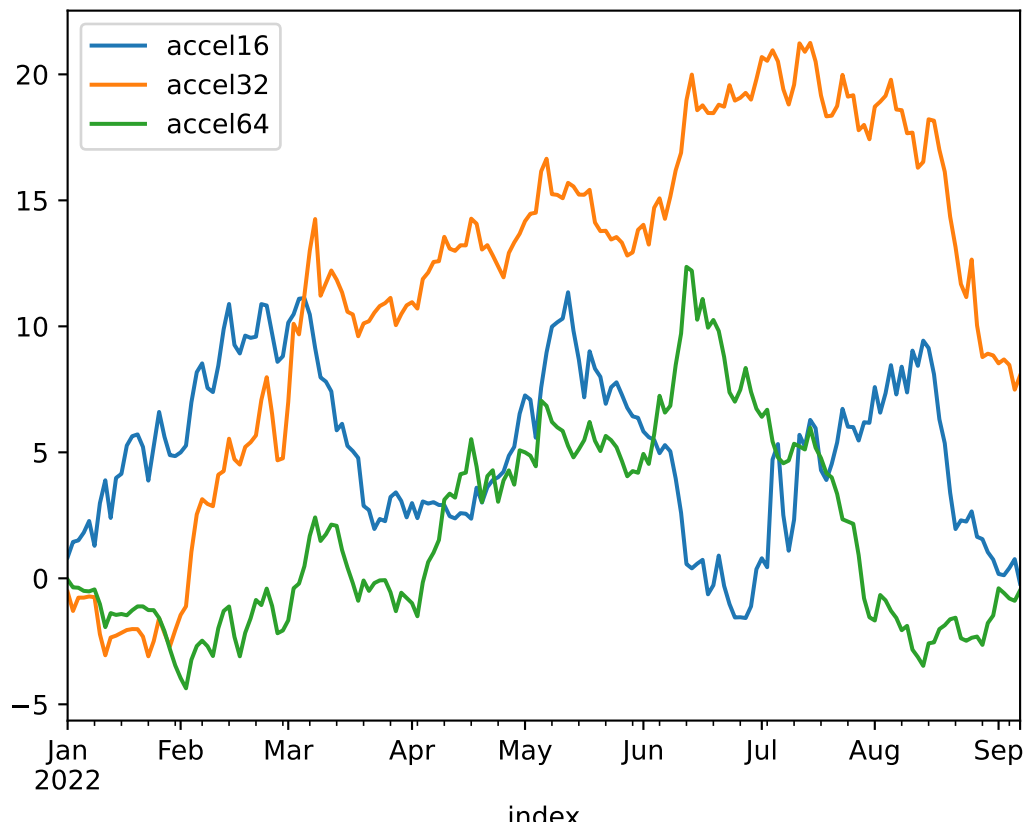
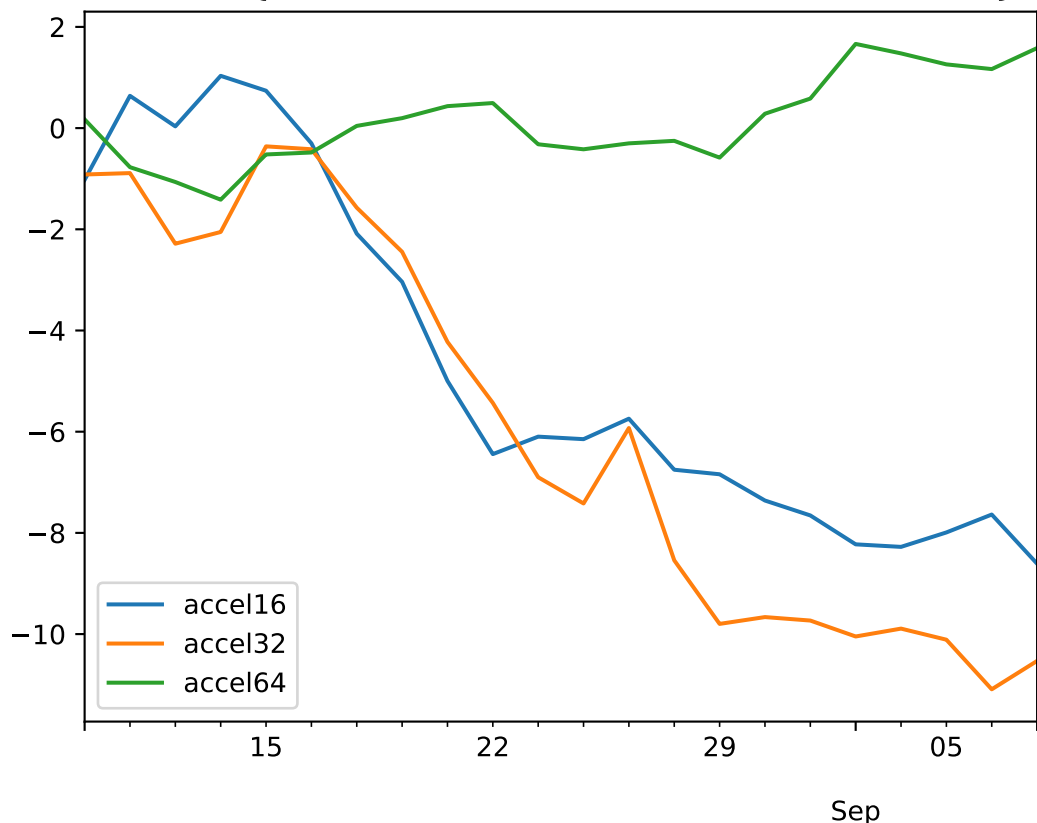


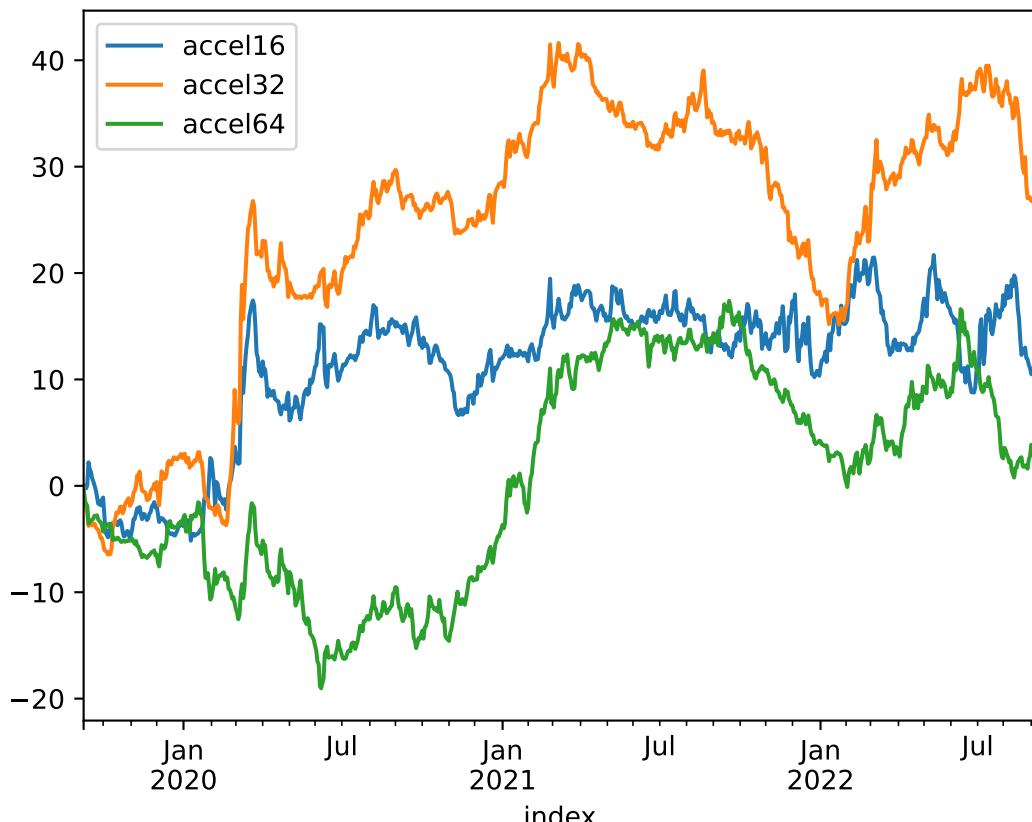
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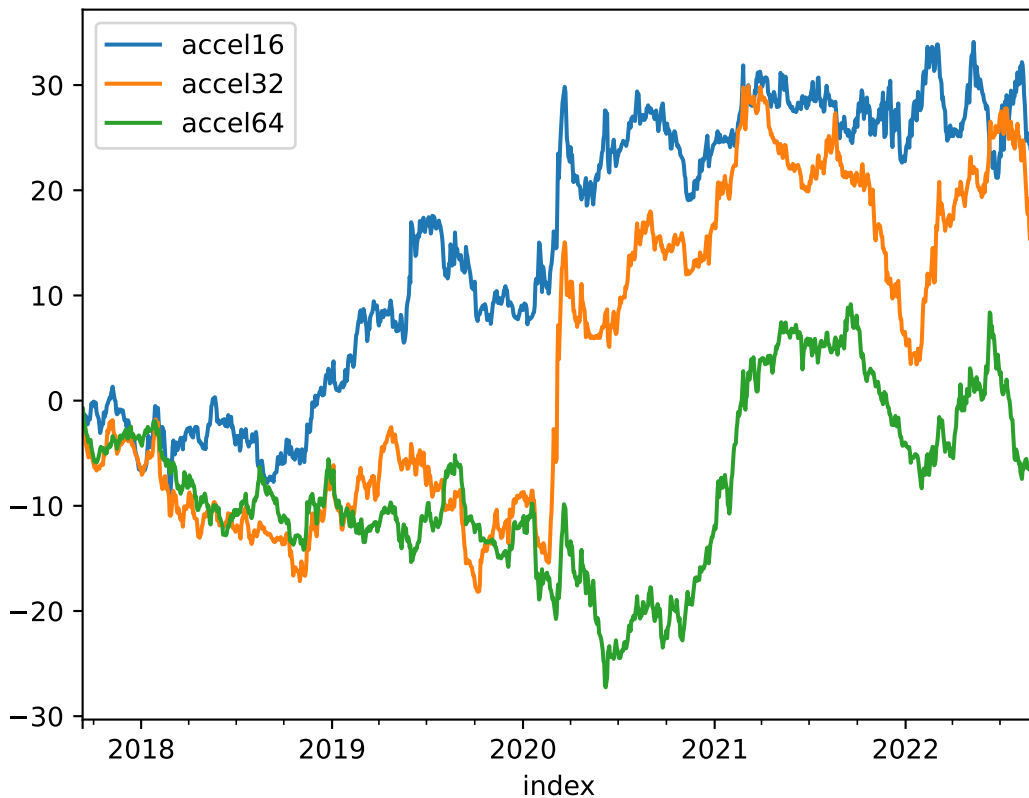
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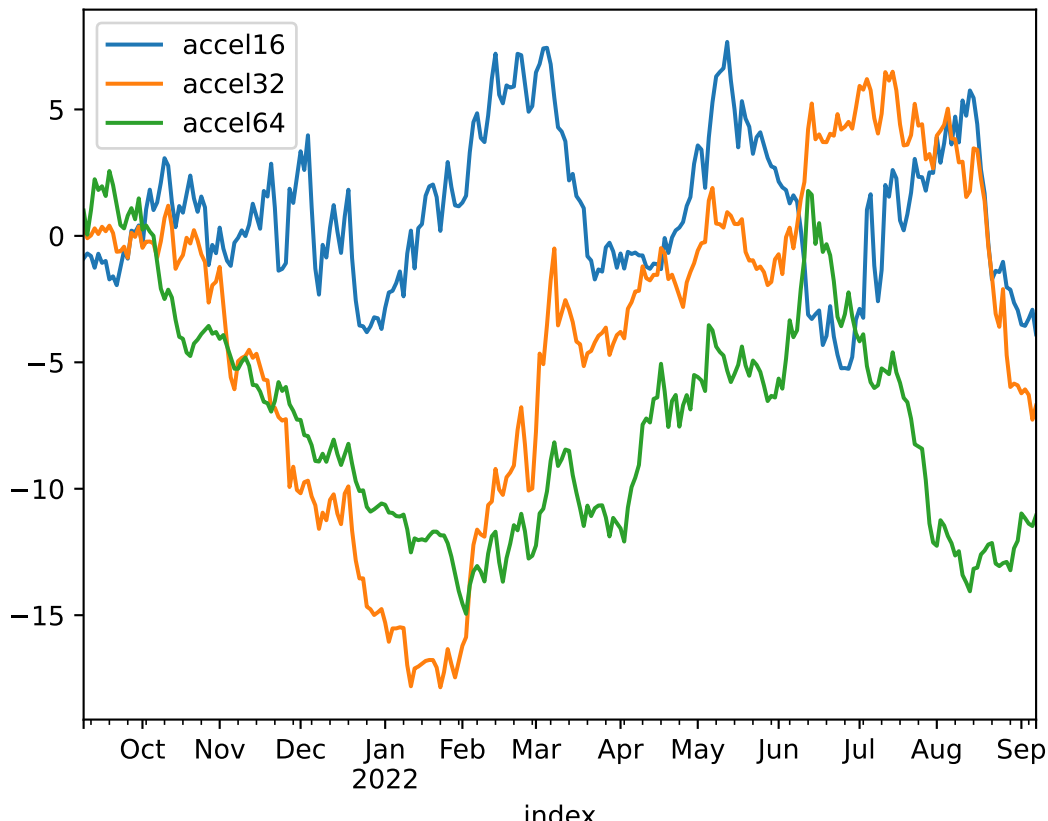
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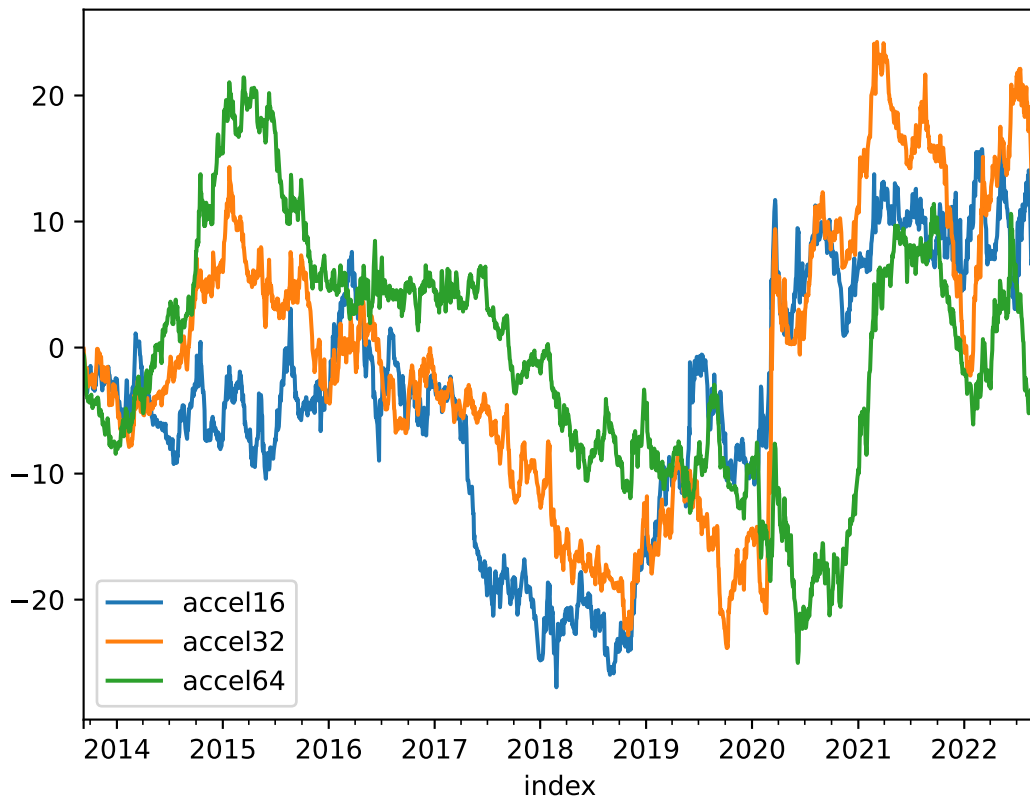
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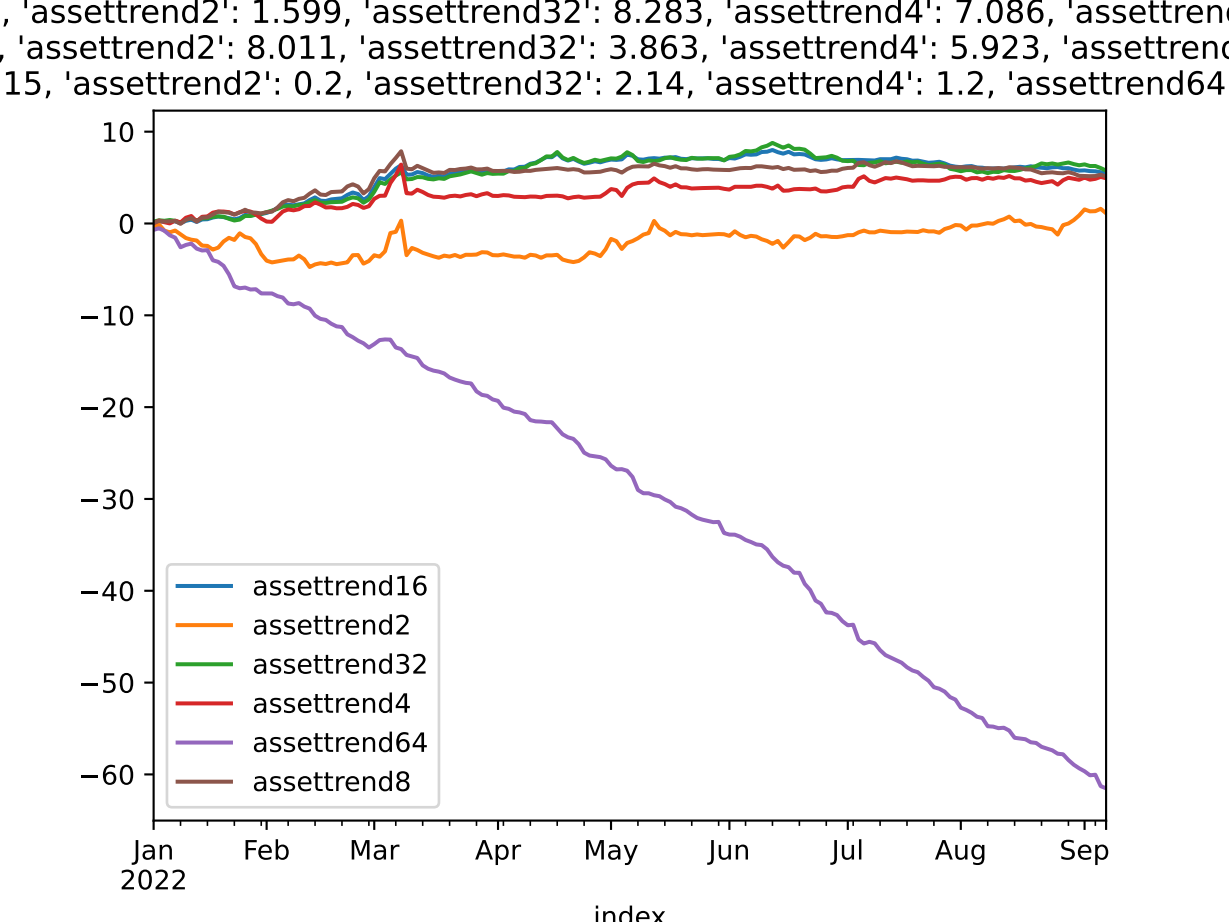


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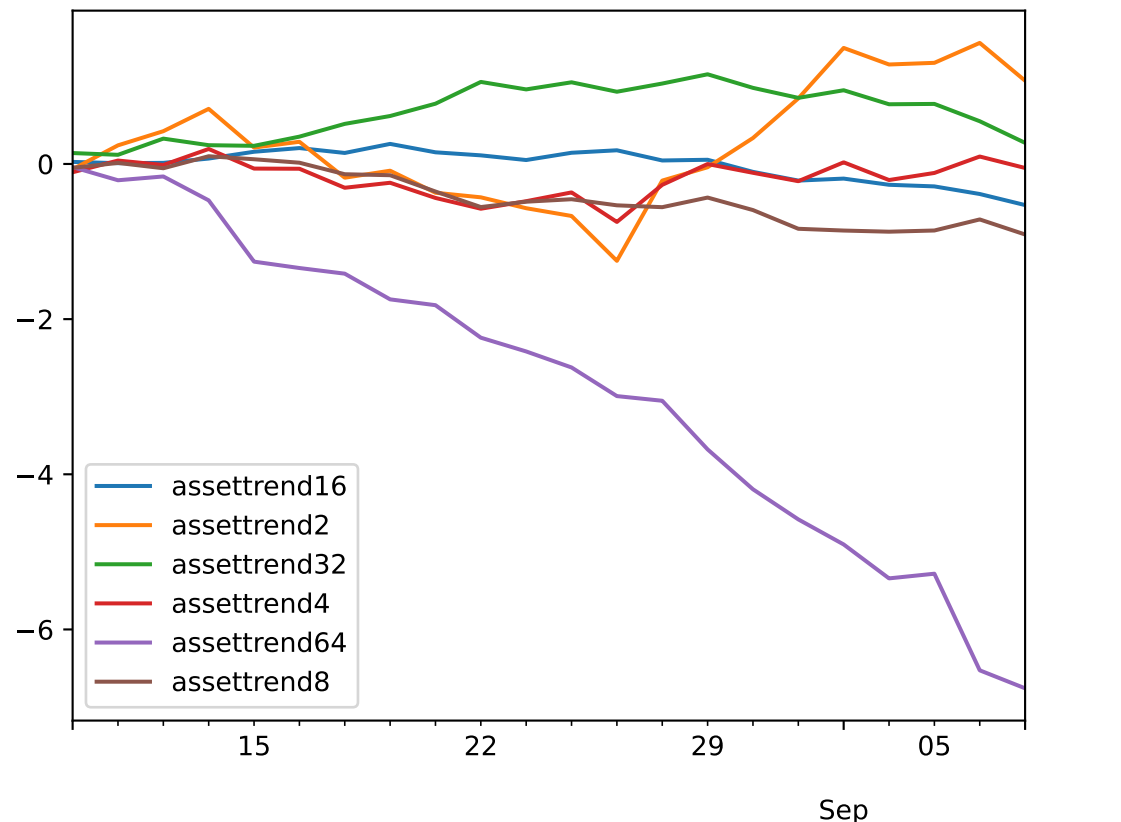


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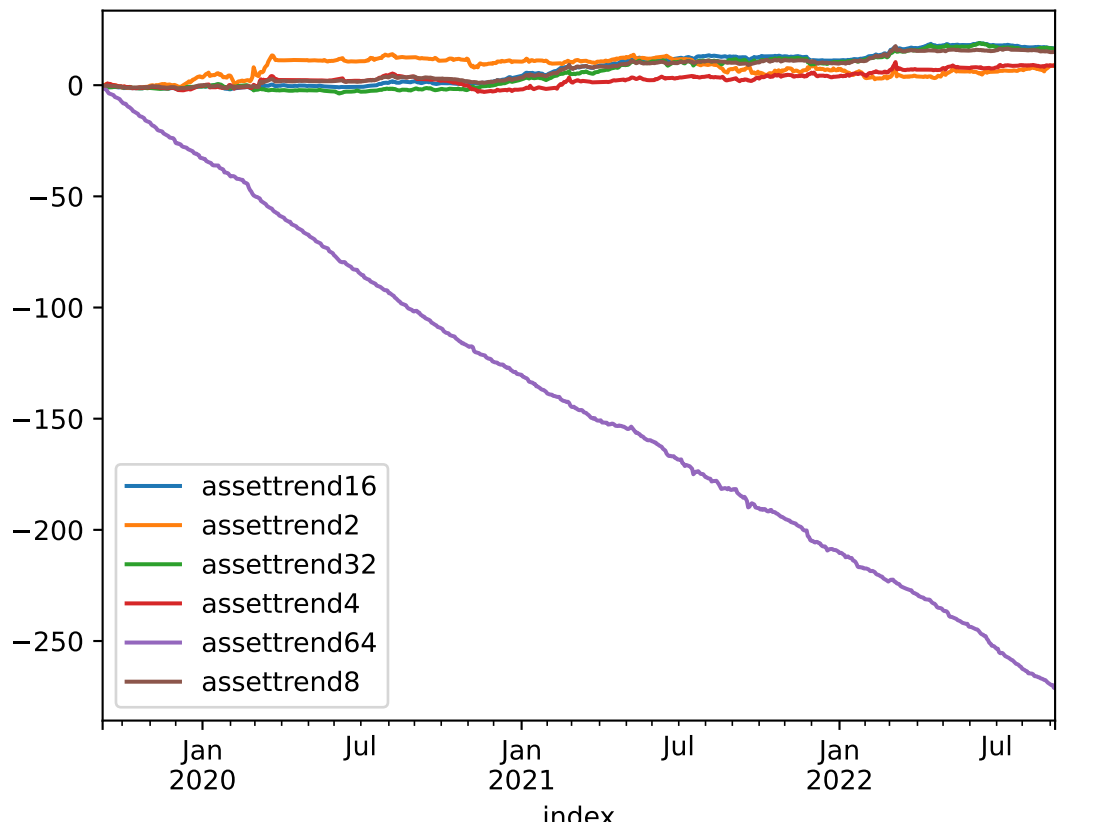


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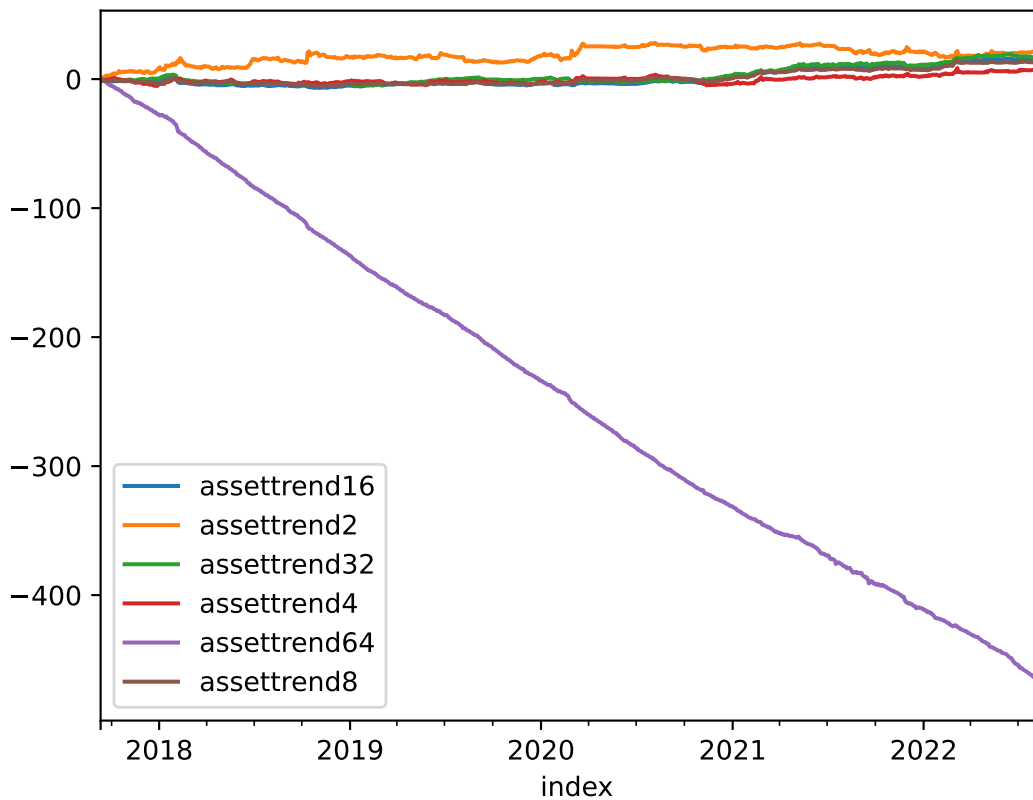




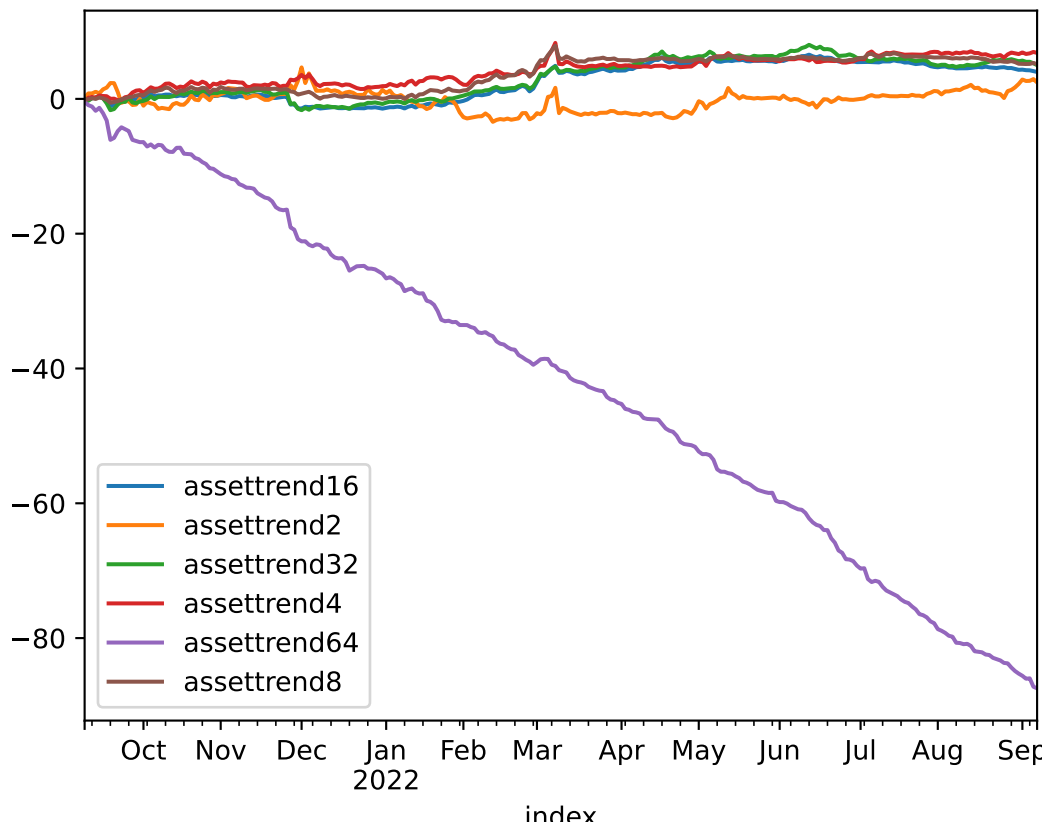
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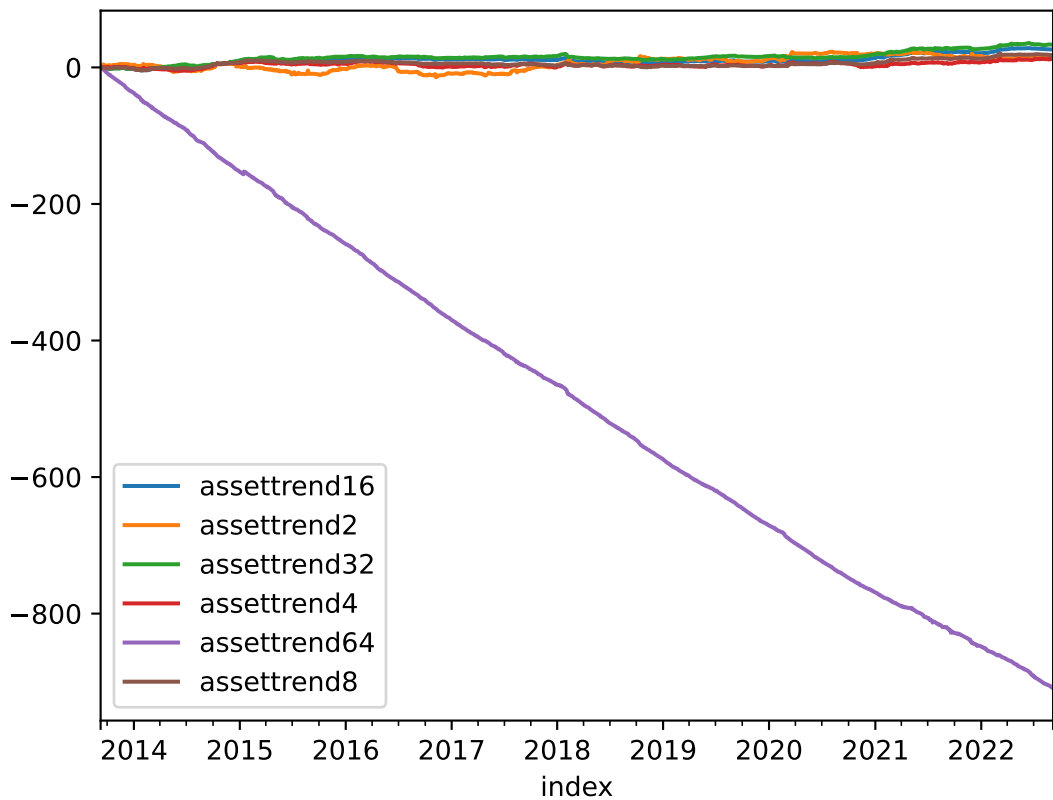
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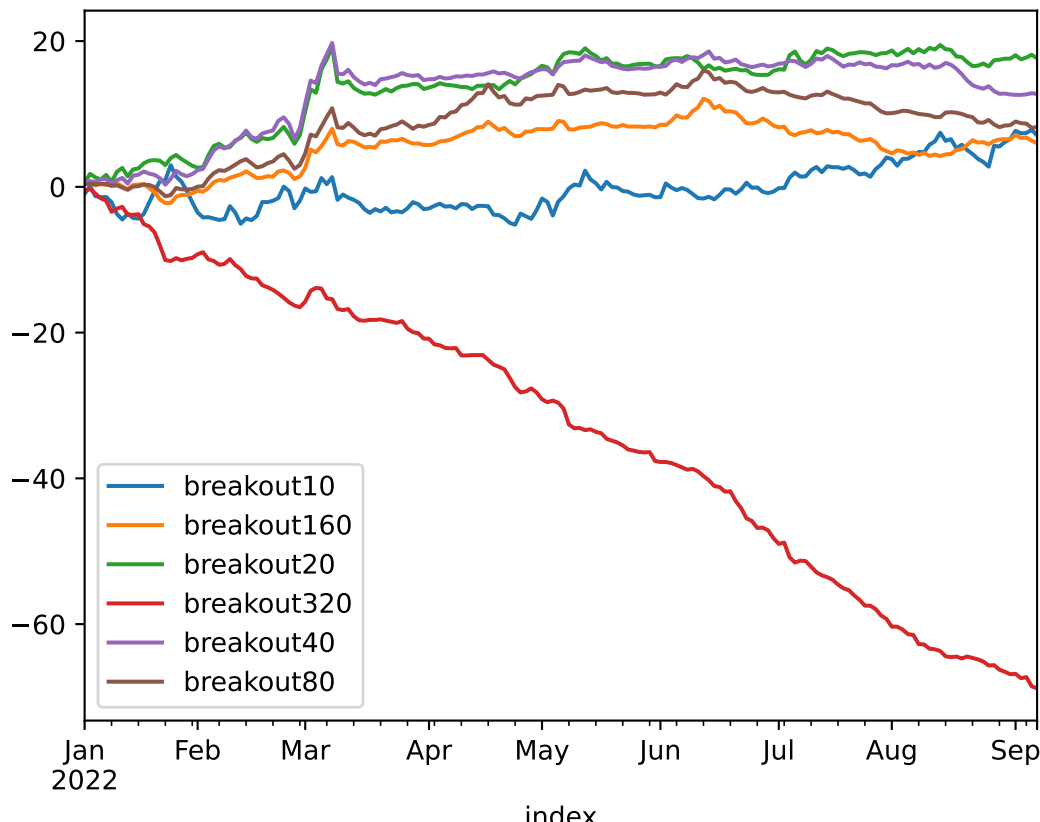
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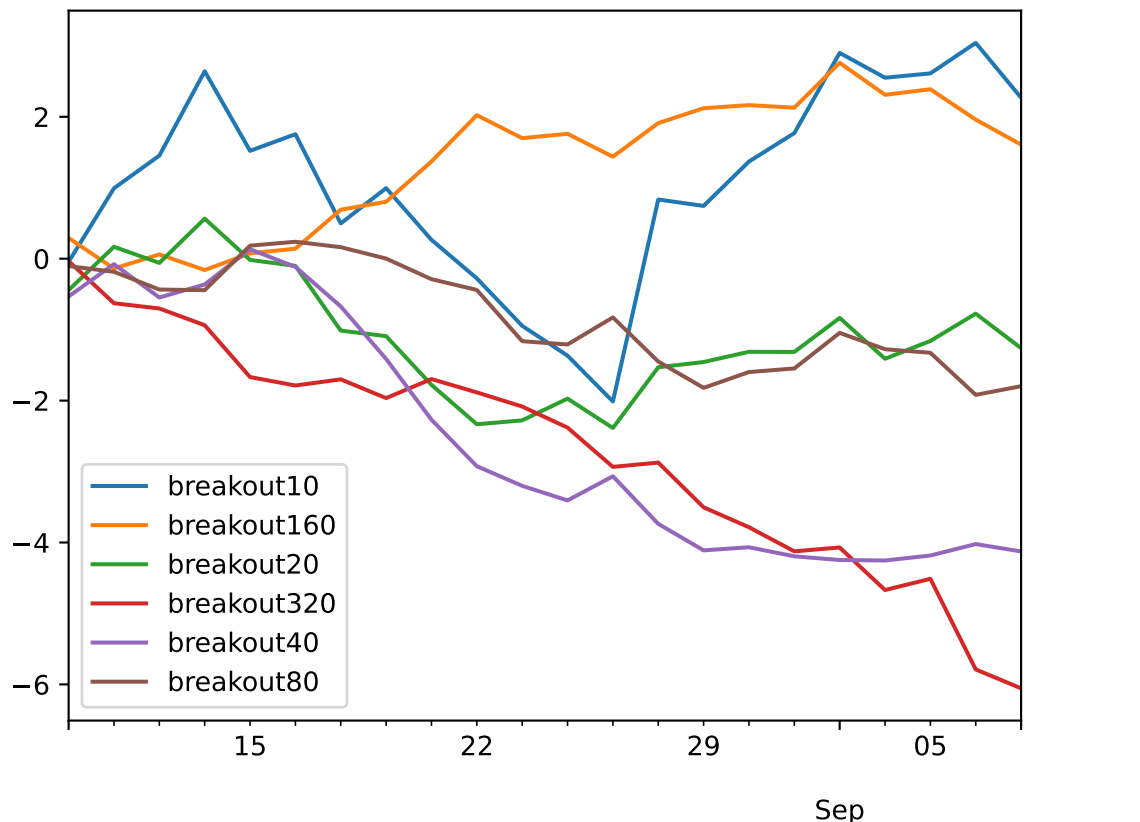
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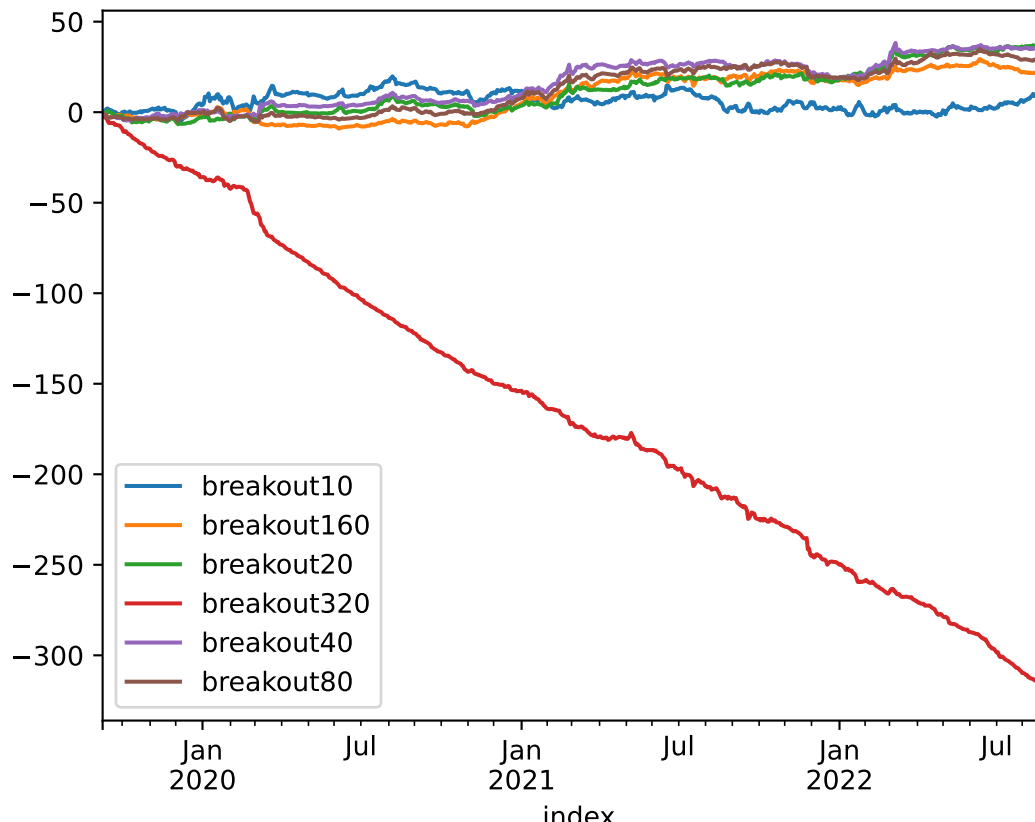
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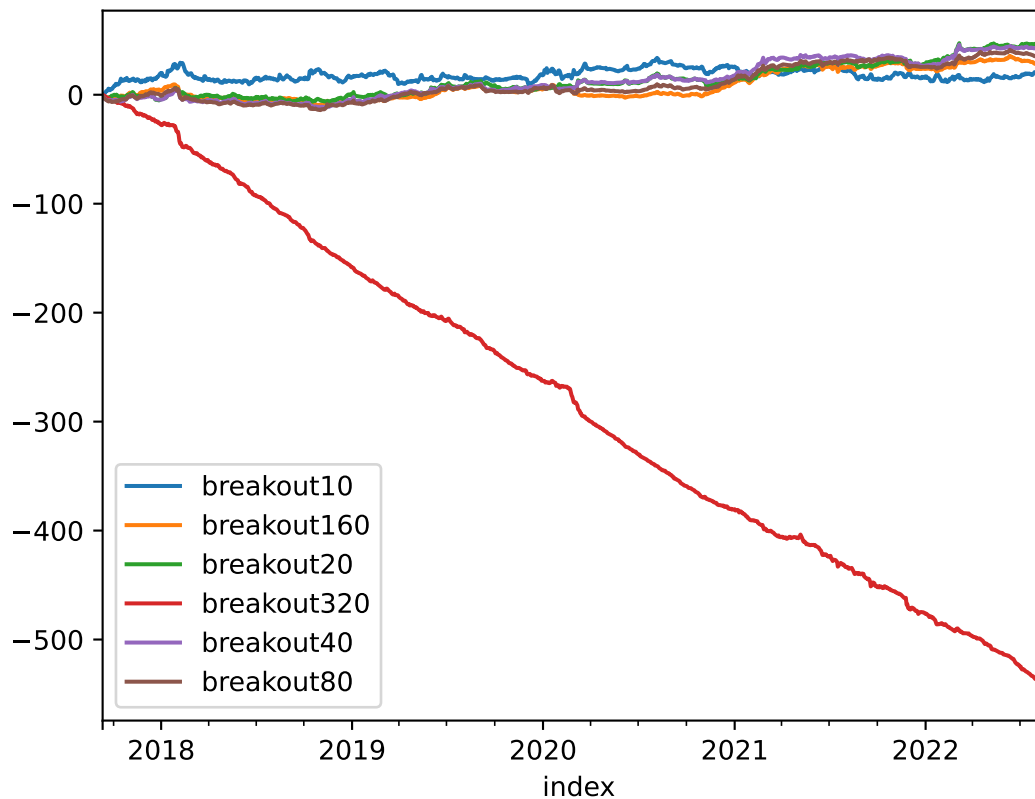
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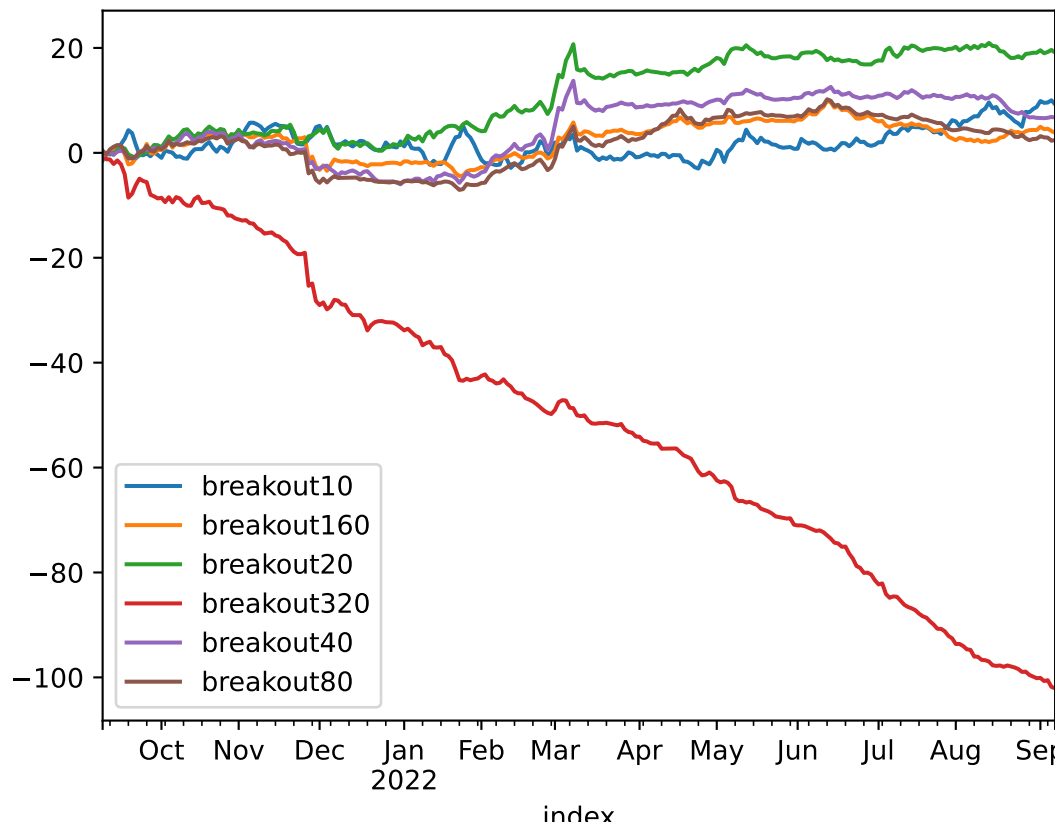
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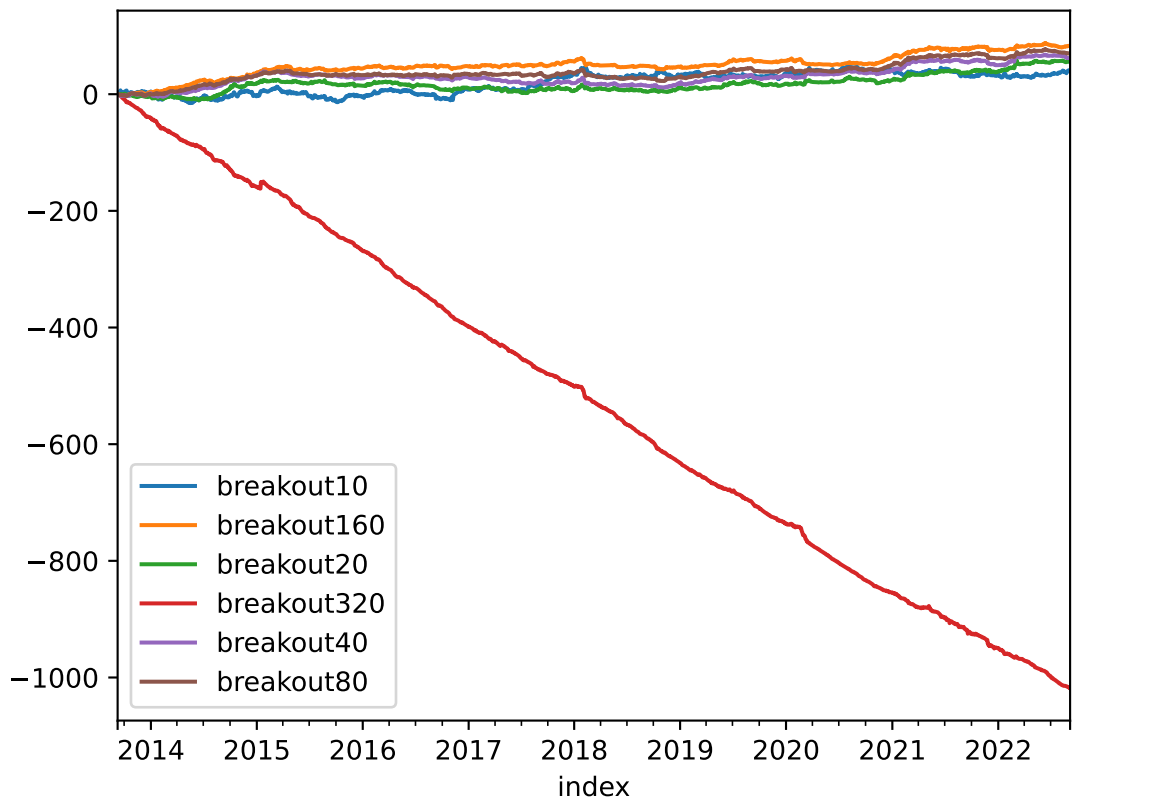




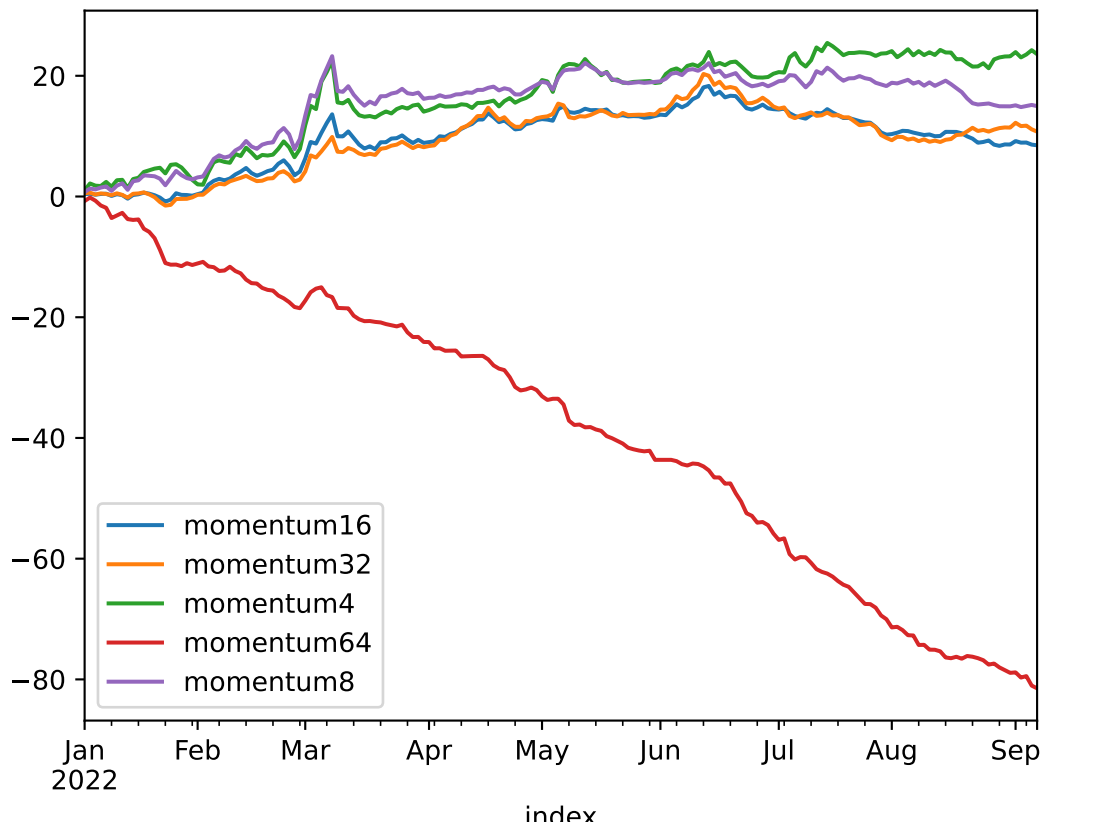
'breakout160': 3.758, 'breakout20': 18.839, 'breakout320': -100.512, 'breakout40': 9.838, 'breakout80': 12.488, 'breakout160': 12.329, 'breakout20': 12.329, 'breakout320': 12.329, 'breakout40': 12.329, 'breakout80': 12.329, 'breakout160': 0.38, 'breakout20': 1.51, 'breakout320': -8.15, 'breakout40': 1.51, 'breakout80': 1.51



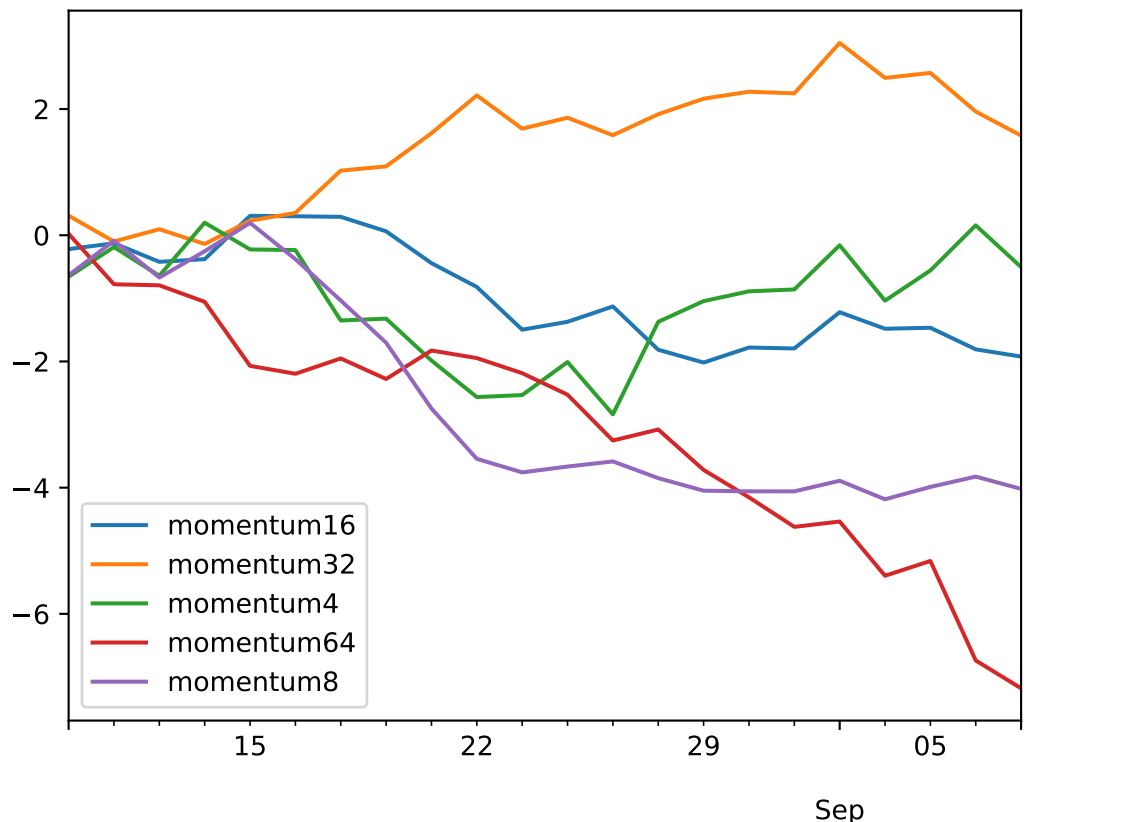
6, 'breakout160': 8.92, 'breakout20': 6.111, 'breakout320': -111.048, 'breakout40': 1.03, 'breakout80': 0.57, 'breakout160': 8.695, 'breakout20': 10.643, 'breakout320': 11.099, 'breakout40': 1.03, 'breakout80': 0.57, 'breakout160': 1.03, 'breakout20': 0.57, 'breakout320': -10.01, 'breakout40': 1.03, 'breakout80': 0.57



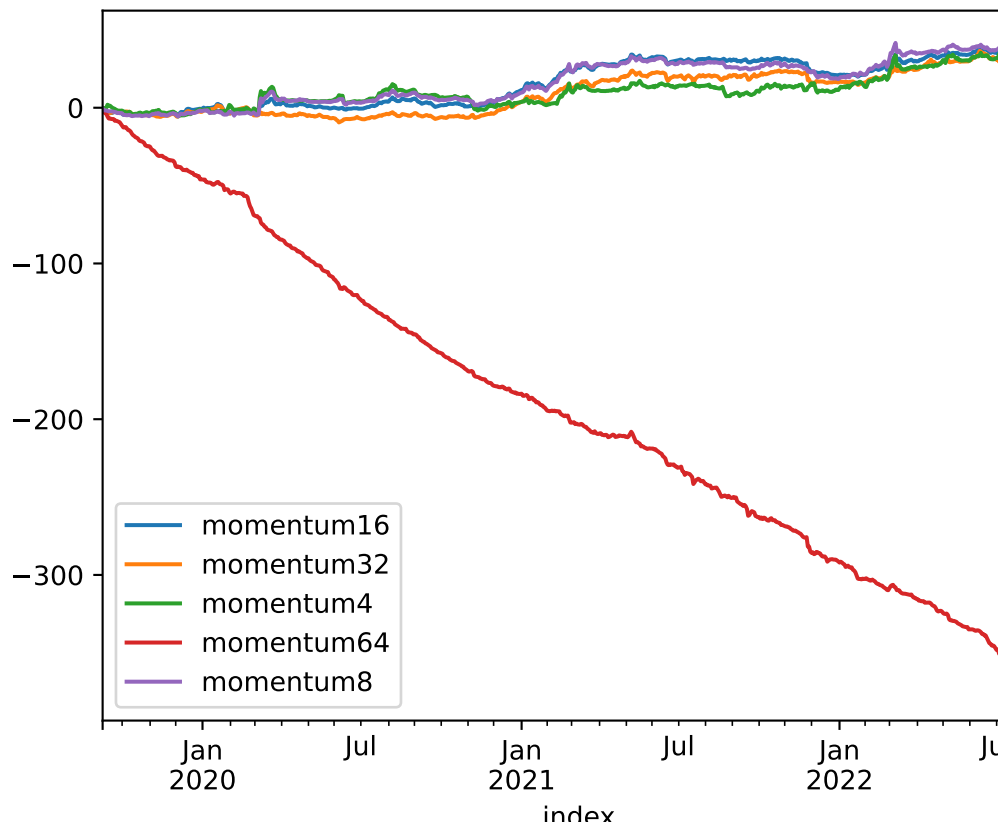
12.201, 'momentum32': 15.457, 'momentum4': 33.913, 'momentum64': -11.073, 'momentum32': 10.646, 'momentum4': 17.696, 'momentum64': 10.16, 'momentum32': 1.45, 'momentum4': 1.92, 'momentum64': -11.58



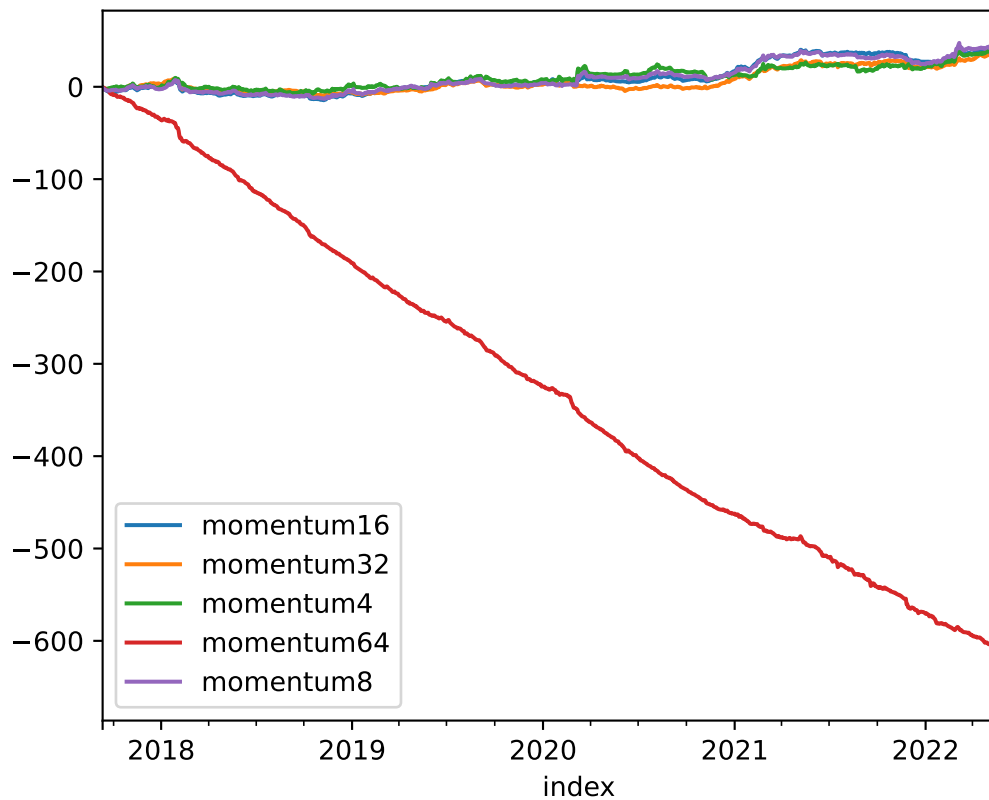
-22.375, 'momentum32': 18.378, 'momentum4': -5.874, 'momentum64': -8.3  
'momentum16': 5.553, 'momentum32': 6.556, 'momentum4': 10.729, 'momentum64': 7.6  
'momentum16': -4.03, 'momentum32': 2.8, 'momentum4': -0.55, 'momentum64': -10.8



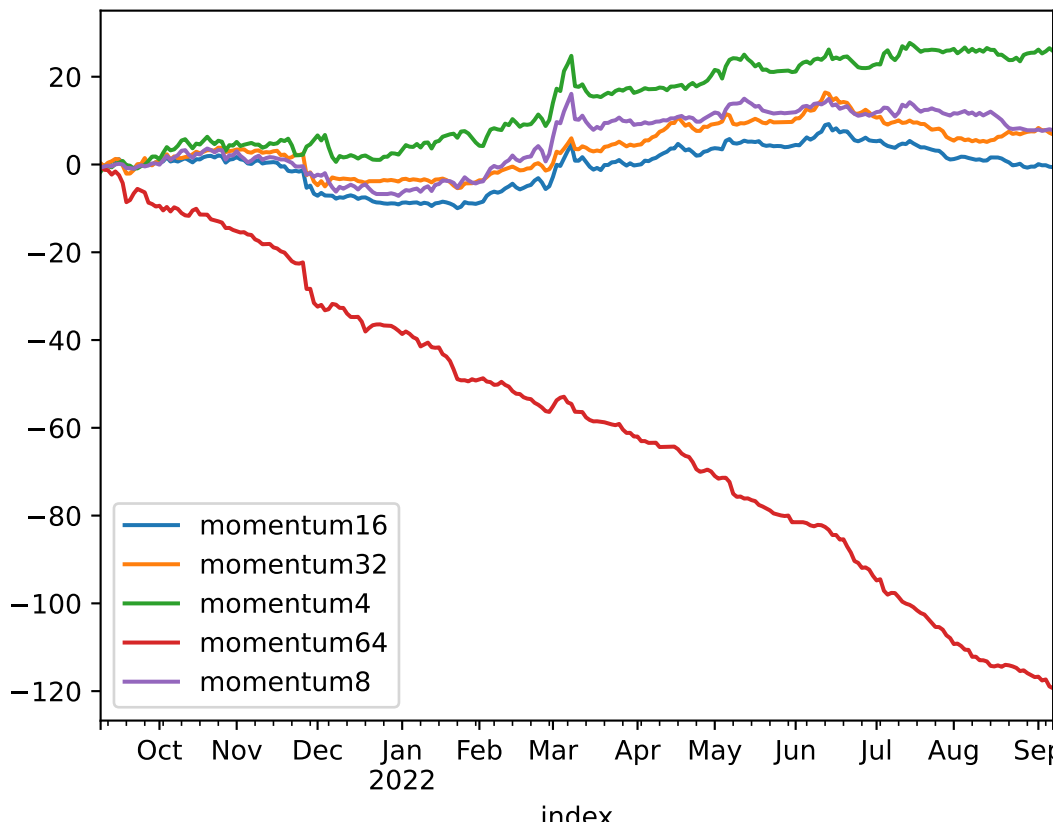
'momentum16': 9.572, 'momentum32': 8.807, 'momentum4': 11.42, 'momentum64': -121.1  
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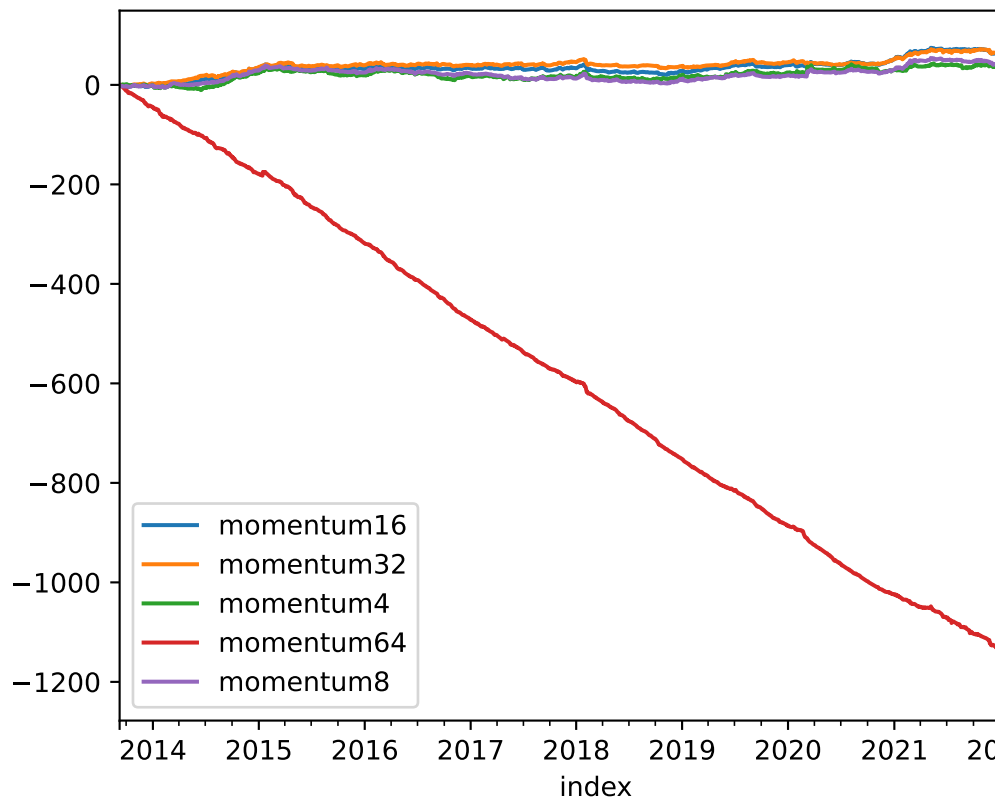
16': 6.916, 'momentum32': 6.25, 'momentum4': 8.66, 'momentum64': -127.9  
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m16': 0.68, 'momentum32': 0.65, 'momentum4': 0.62, 'momentum64': -11.34



5': -0.611, 'momentum32': 6.754, 'momentum4': 25.442, 'momentum64': -11.1  
11.051, 'momentum32': 11.656, 'momentum4': 16.777, 'momentum64': 12.1  
m16': -0.06, 'momentum32': 0.58, 'momentum4': 1.52, 'momentum64': -9.15

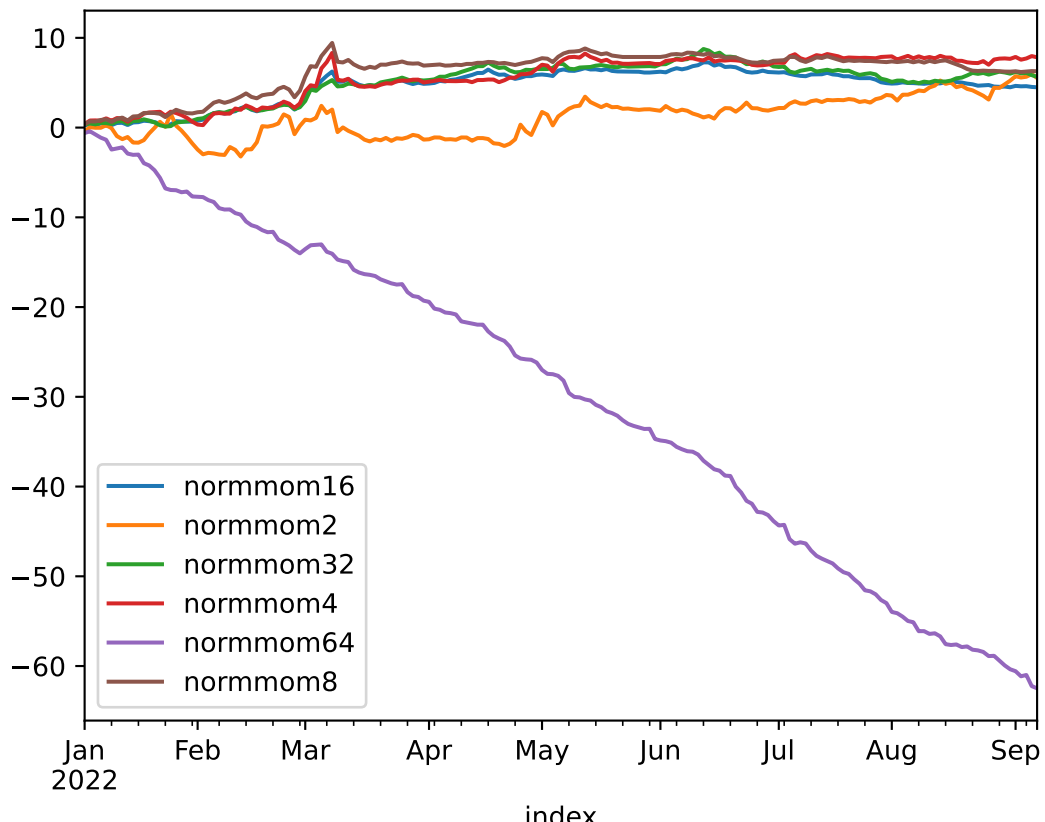


6': 7.598, 'momentum32': 8.159, 'momentum4': 6.646, 'momentum64': -132  
: 9.532, 'momentum32': 9.127, 'momentum4': 13.128, 'momentum64': 11.3  
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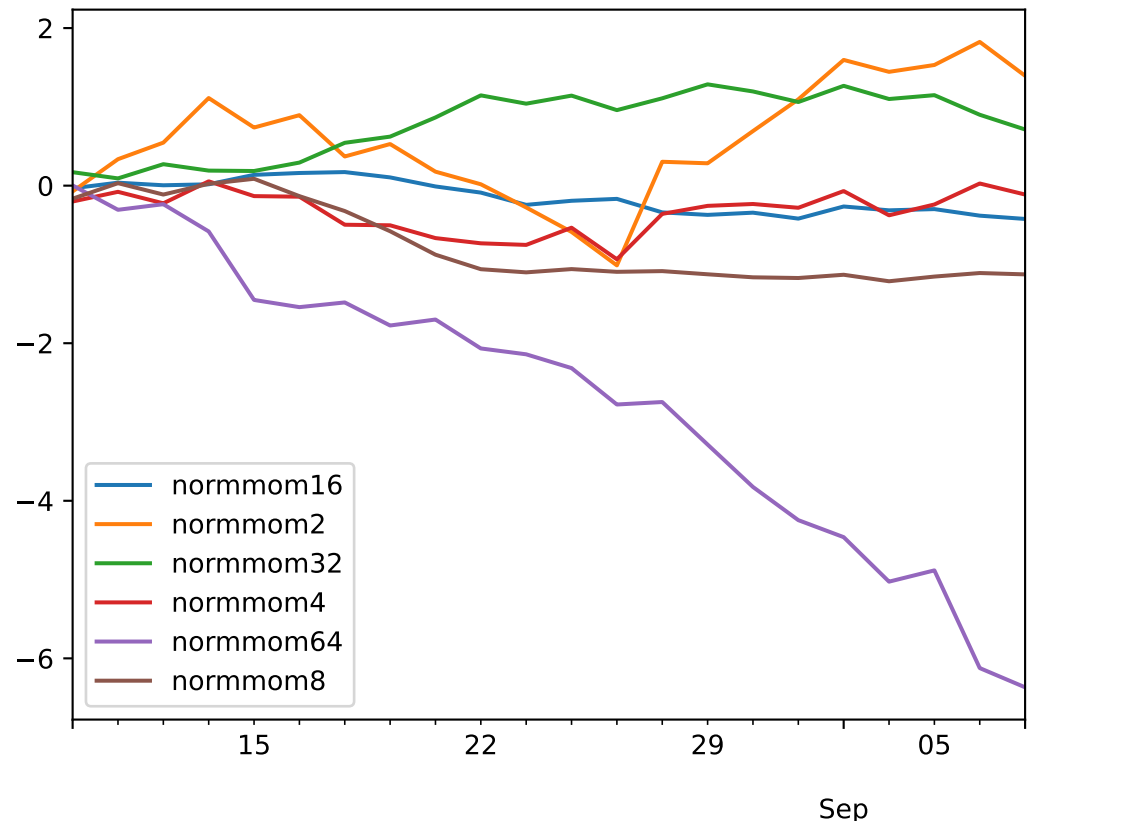




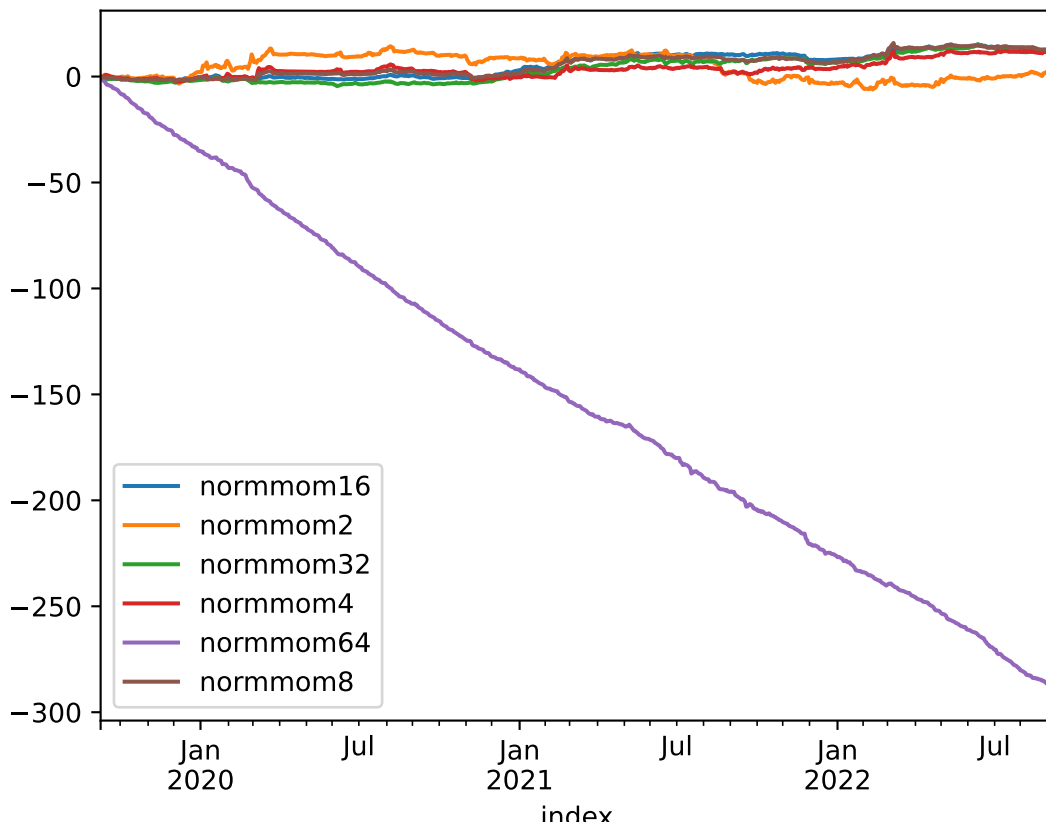
7, 'normmom2': 7.952, 'normmom32': 8.14, 'normmom4': 11.259, 'normmom  
3, 'normmom2': 8.776, 'normmom32': 3.796, 'normmom4': 6.381, 'normmom  
71, 'normmom2': 0.91, 'normmom32': 2.14, 'normmom4': 1.76, 'normmom6



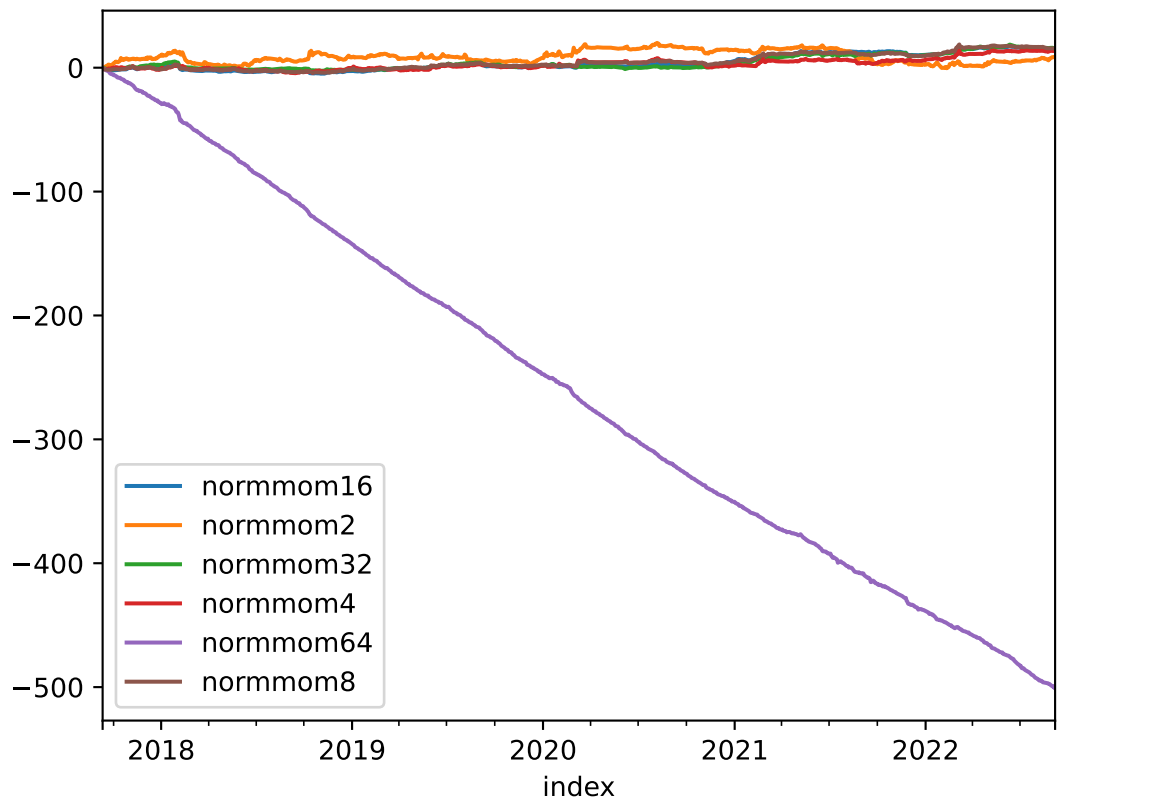
'normmom2': 16.228, 'normmom32': 8.294, 'normmom4': -1.313, 'normmom64': 0.0, 'normmom8': 0.0  
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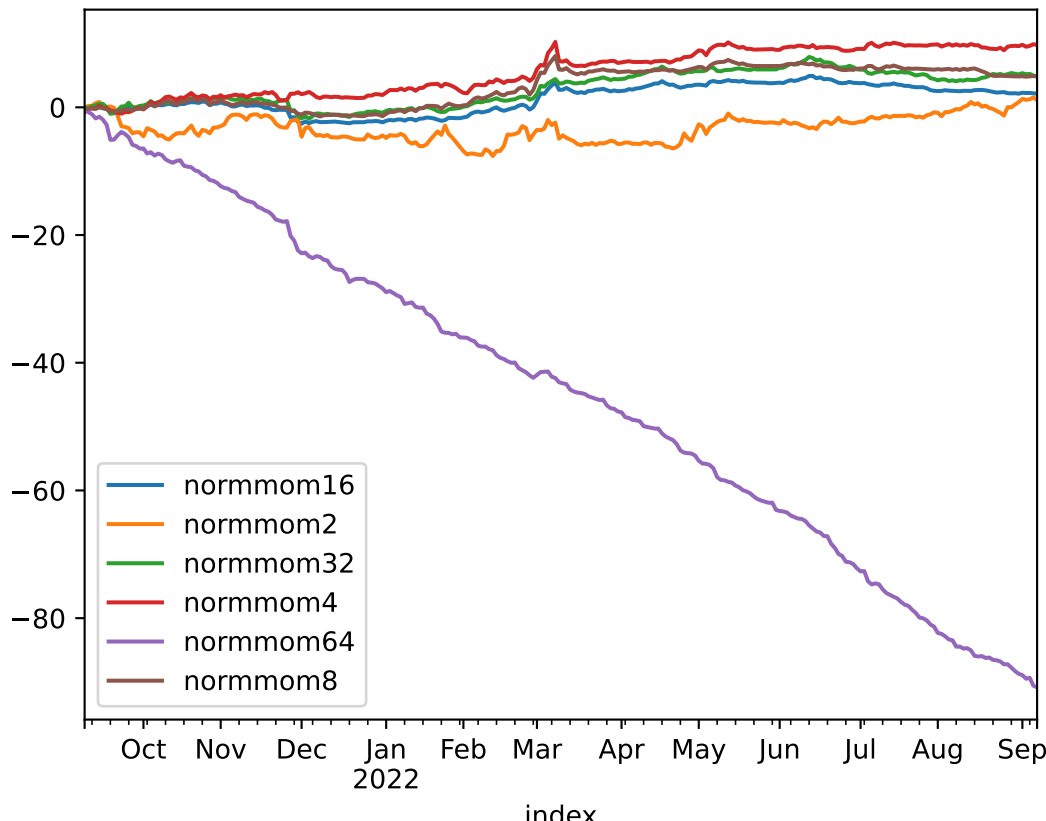
2, 'normmom2': 0.86, 'normmom32': 3.971, 'normmom4': 3.845, 'normmom64': 5.75, 'normmom8': 0.1, 'normmom16': 0.07, 'normmom2': 0.1, 'normmom32': 0.99, 'normmom4': 0.67, 'normmom64': 0.67, 'normmom8': 0.1



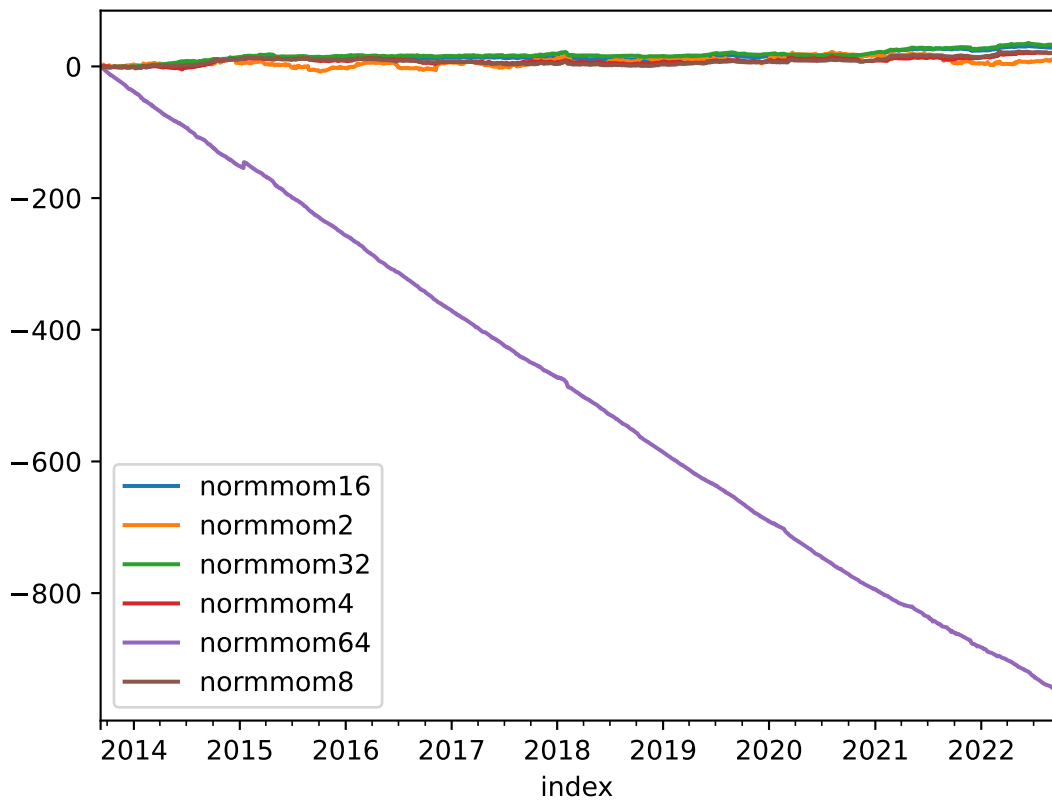
9, 'normmom2': 1.634, 'normmom32': 3.057, 'normmom4': 2.69, 'normmom64': 1.634, 'normmom8': 0.18, 'normmom16': 0.18, 'normmom32': 0.81, 'normmom4': 0.49, 'normmom64': 0.18

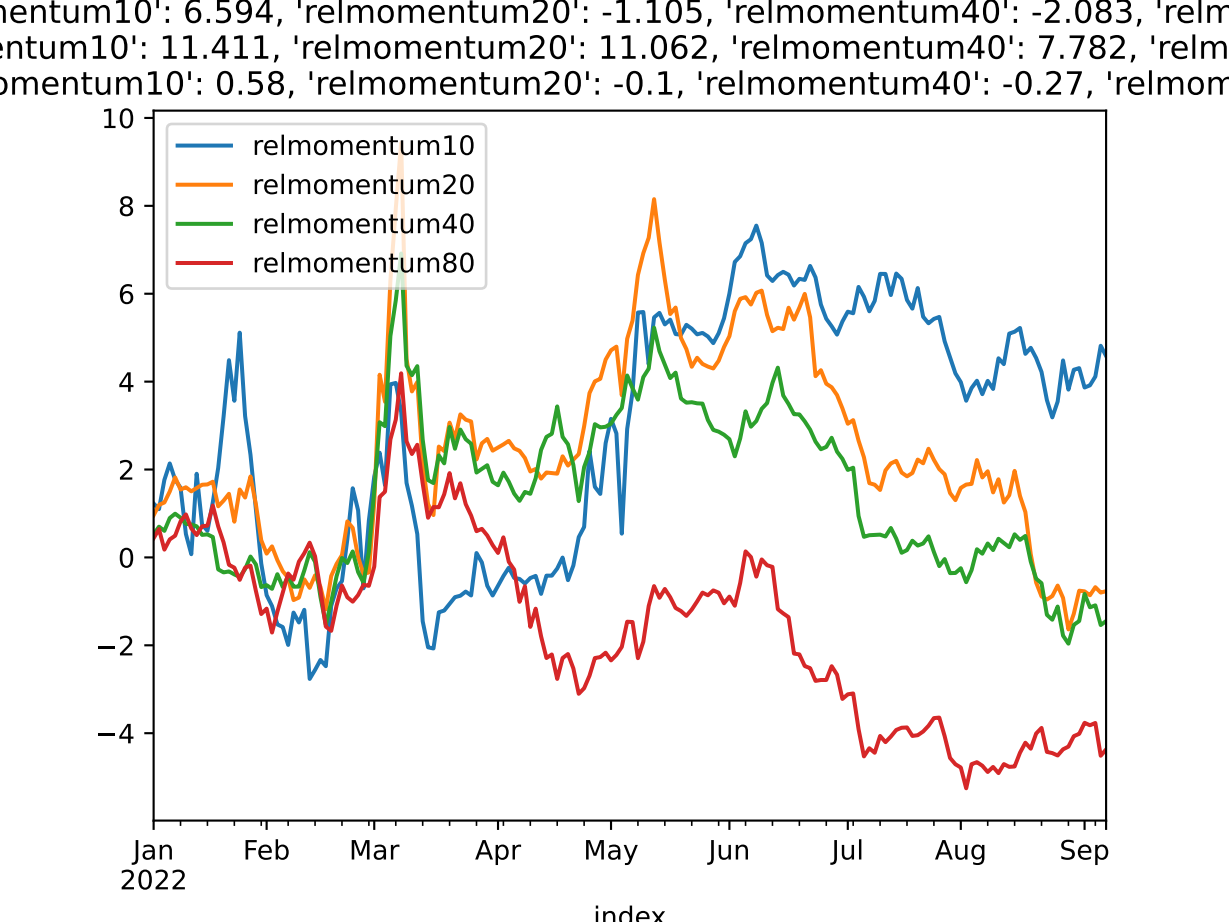


96, 'normmom2': 1.103, 'normmom32': 4.717, 'normmom4': 9.6, 'normmom64': 18.8, 'normmom2': 9.08, 'normmom32': 4.356, 'normmom4': 6.011, 'normmom64': 54, 'normmom2': 0.12, 'normmom32': 1.08, 'normmom4': 1.6, 'normmom64': 18.8

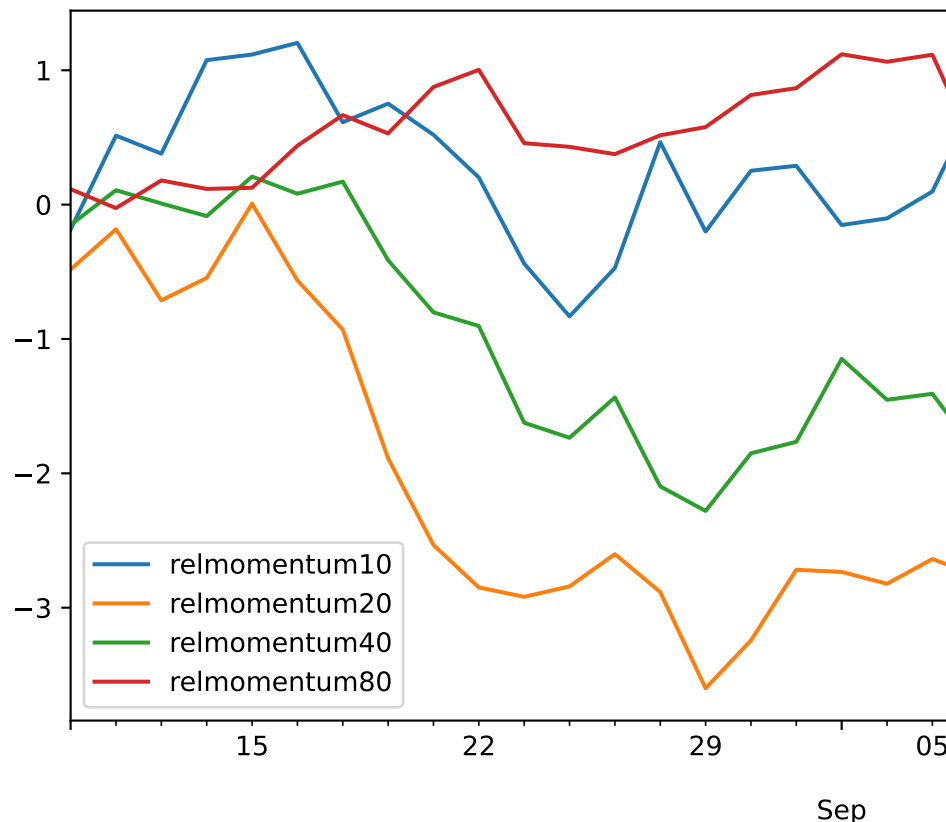


, 'normmom2': 1.144, 'normmom32': 3.557, 'normmom4': 2.268, 'normmom  
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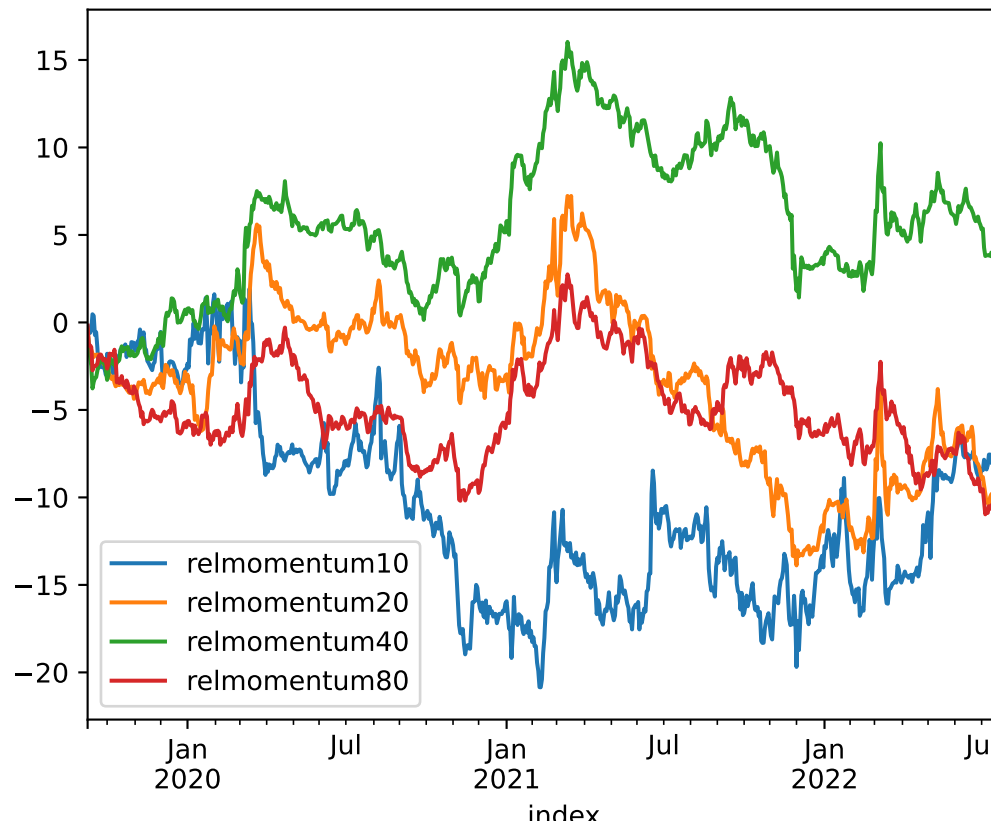


entum10': 6.596, 'relmomentum20': -31.763, 'relmomentum40': -20.547, 're  
entum10': 7.441, 'relmomentum20': 6.64, 'relmomentum40': 5.577, 'relmor  
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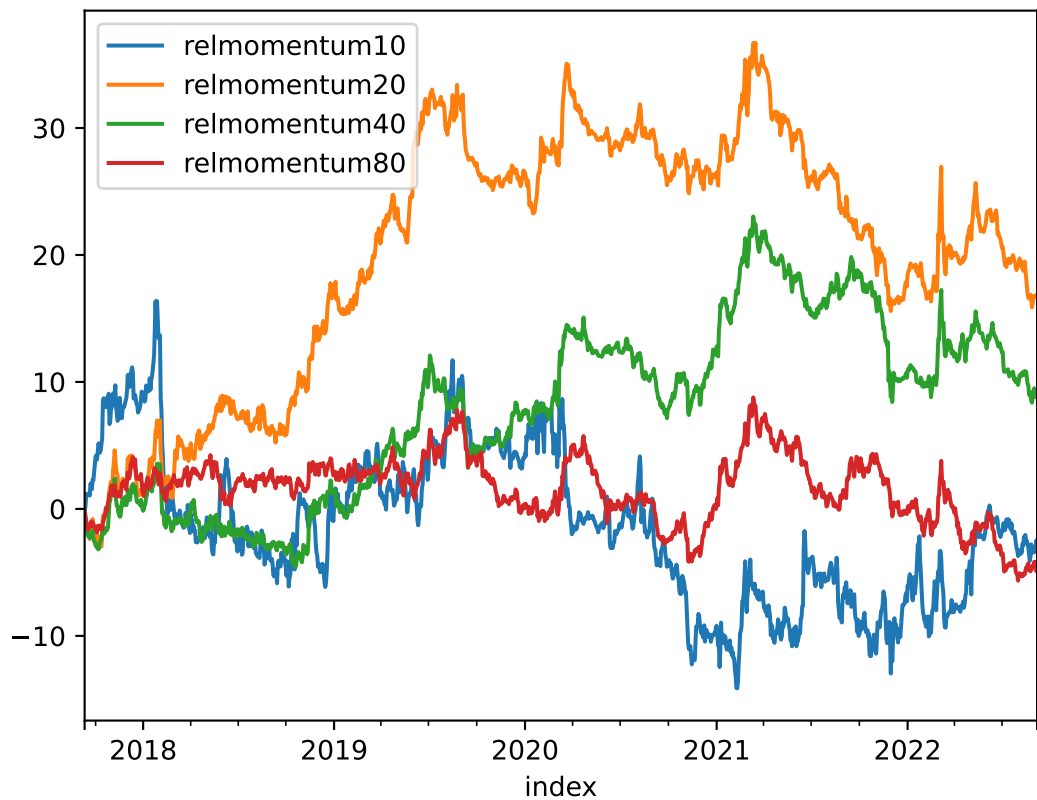


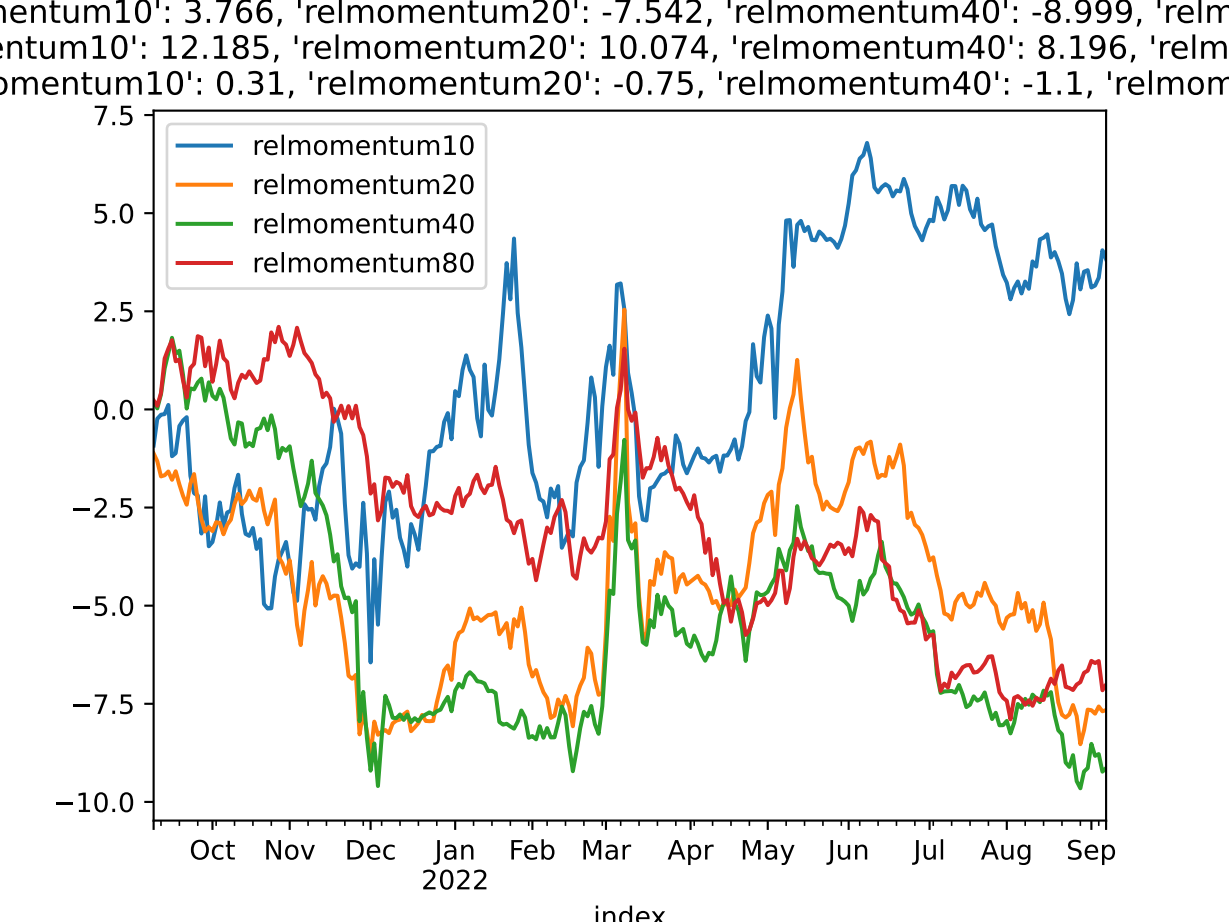


entum10': -3.079, 'relmomentum20': -4.161, 'relmomentum40': 0.614, 'relmomentum80': 12.363, 'relmomentum10': 12.363, 'relmomentum20': 8.817, 'relmomentum40': 7.366, 'relmomentum80': -0.25, 'relmomentum10': -0.25, 'relmomentum20': -0.47, 'relmomentum40': 0.08, 'relmomentum80': 10.08

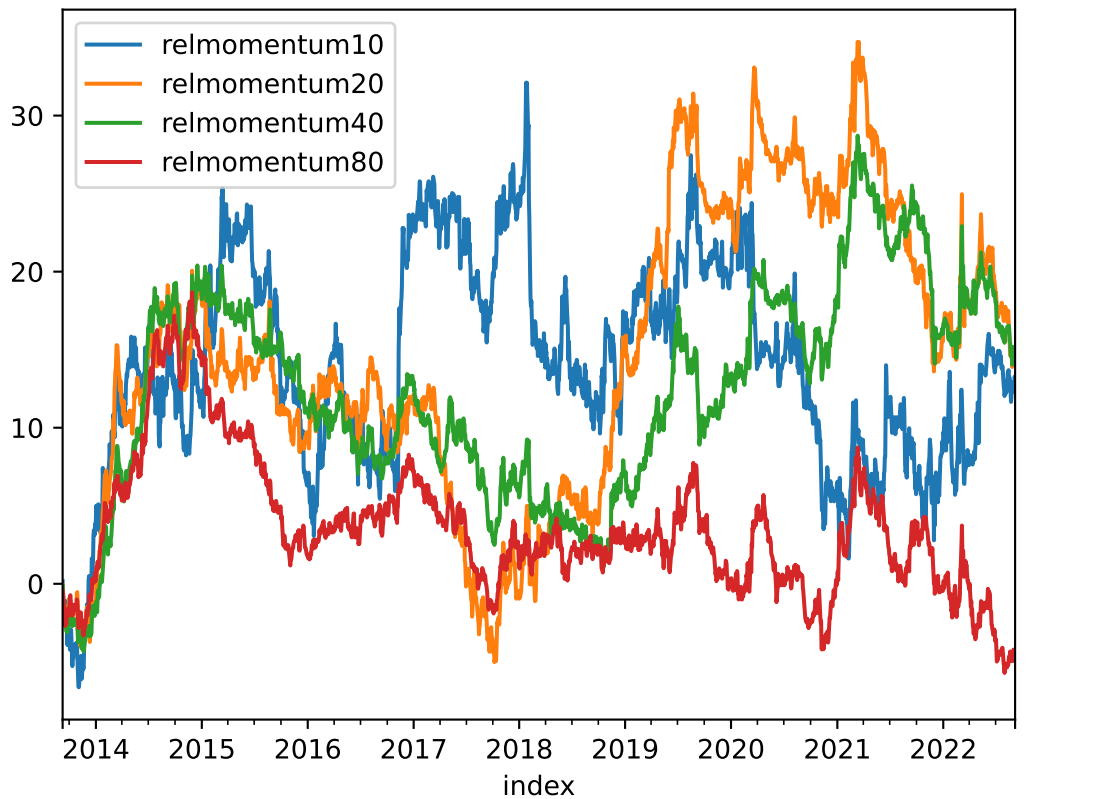


relmomentum10': -0.529, 'relmomentum20': 3.29, 'relmomentum40': 1.744, 'relmomentum80': 12.532, 'relmomentum20': 8.941, 'relmomentum40': 7.17, 'relmomentum80': 0.37, 'relmomentum40': 0.24, 'relmomentum80': 0.24, 'relmomentum40': 0.24, 'relmomentum80': 0.24

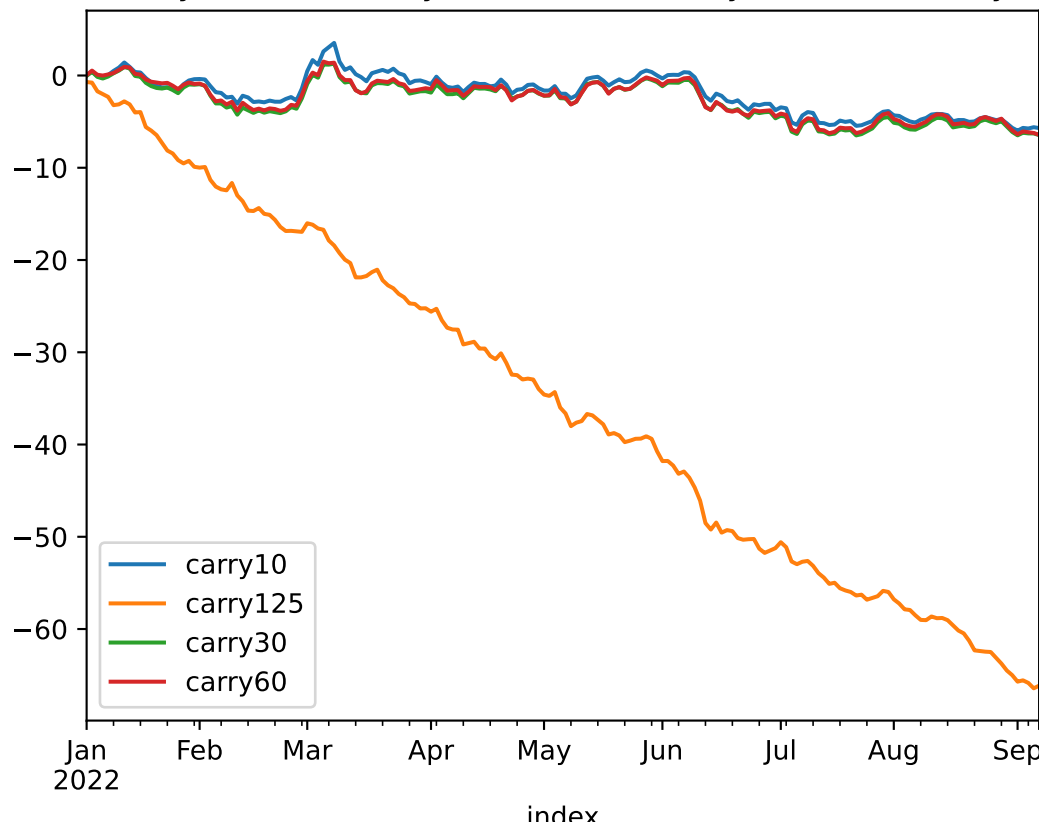




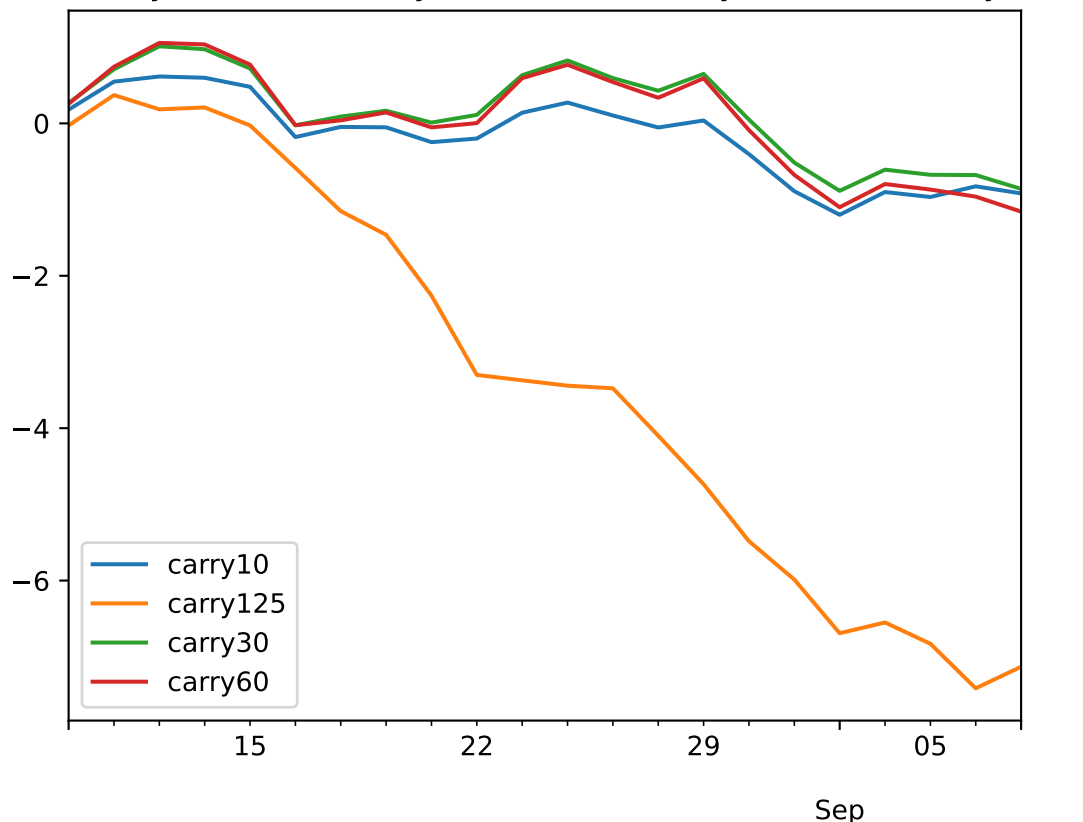
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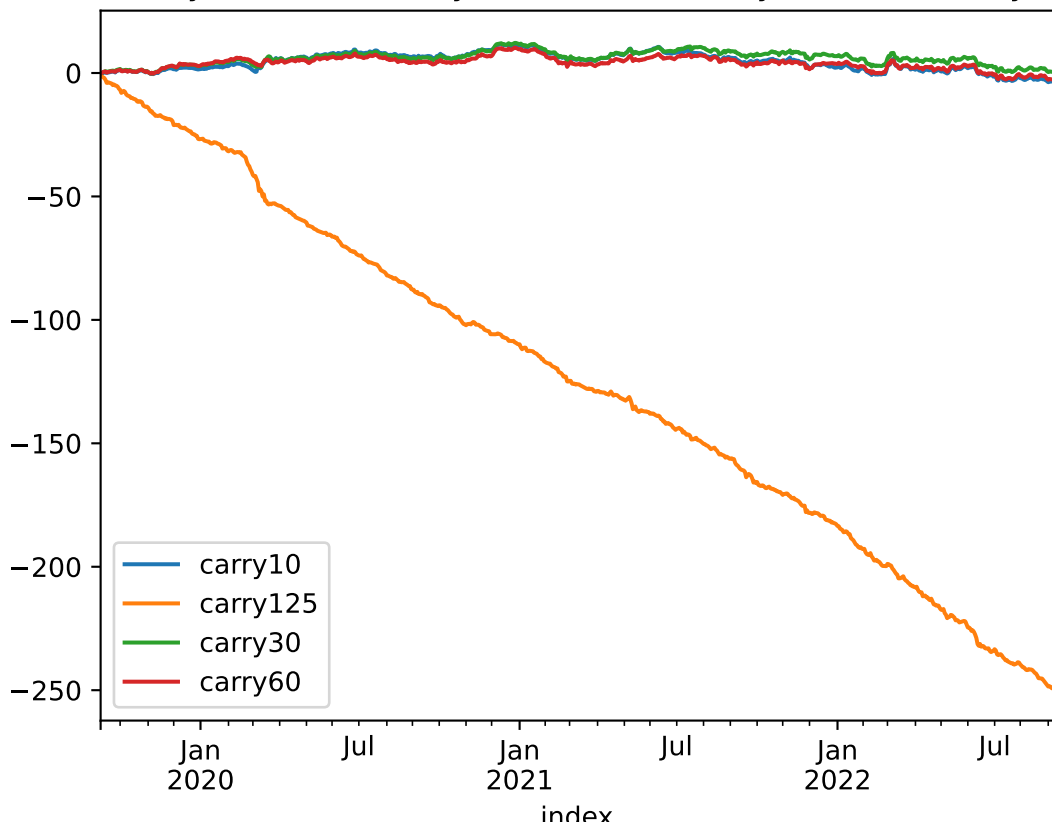
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ann. SR {'carry10': -1.0, 'carry125': -10.84, 'carry30': -1.16, 'carry60': -1.14



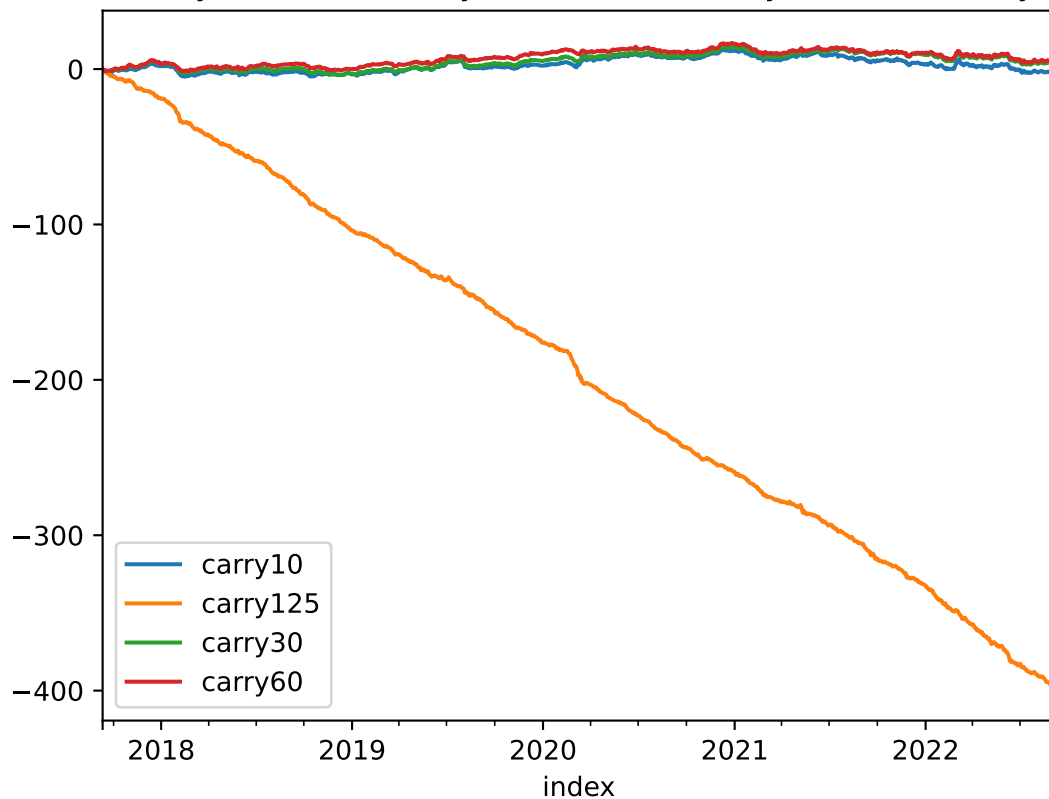
mean {'carry10': -10.689, 'carry125': -82.979, 'carry30': -10.004, 'carry60': -1  
ann. std {'carry10': 4.255, 'carry125': 6.069, 'carry30': 5.373, 'carry60': 5.81  
ann. SR {'carry10': -2.51, 'carry125': -13.67, 'carry30': -1.86, 'carry60': -2.32



. mean {'carry10': -1.126, 'carry125': -81.394, 'carry30': 0.132, 'carry60': -0.011,  
ann. std {'carry10': 6.495, 'carry125': 8.023, 'carry30': 6.446, 'carry60': 6.411,  
ann. SR {'carry10': -0.17, 'carry125': -10.15, 'carry30': 0.02, 'carry60': -0.14

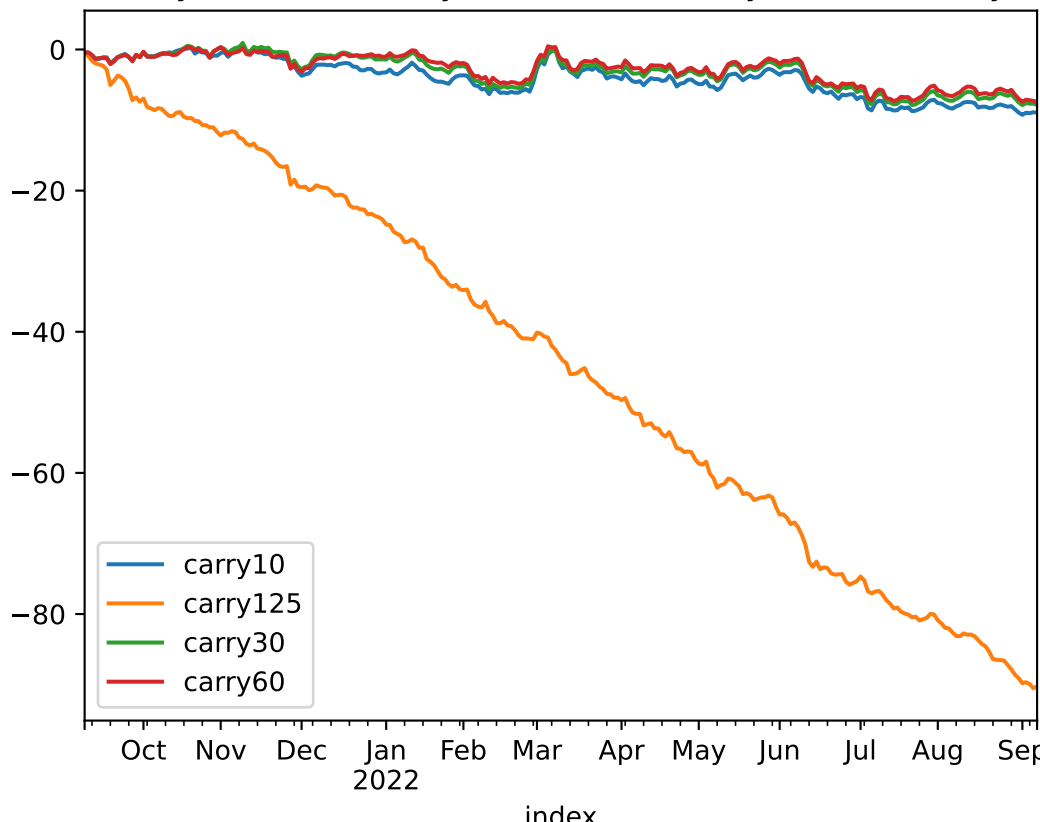


n. mean {'carry10': -0.545, 'carry125': -78.24, 'carry30': 0.543, 'carry60': 0.7  
ann. std {'carry10': 6.077, 'carry125': 7.647, 'carry30': 6.063, 'carry60': 6.00  
ann. SR {'carry10': -0.09, 'carry125': -10.23, 'carry30': 0.09, 'carry60': 0.12

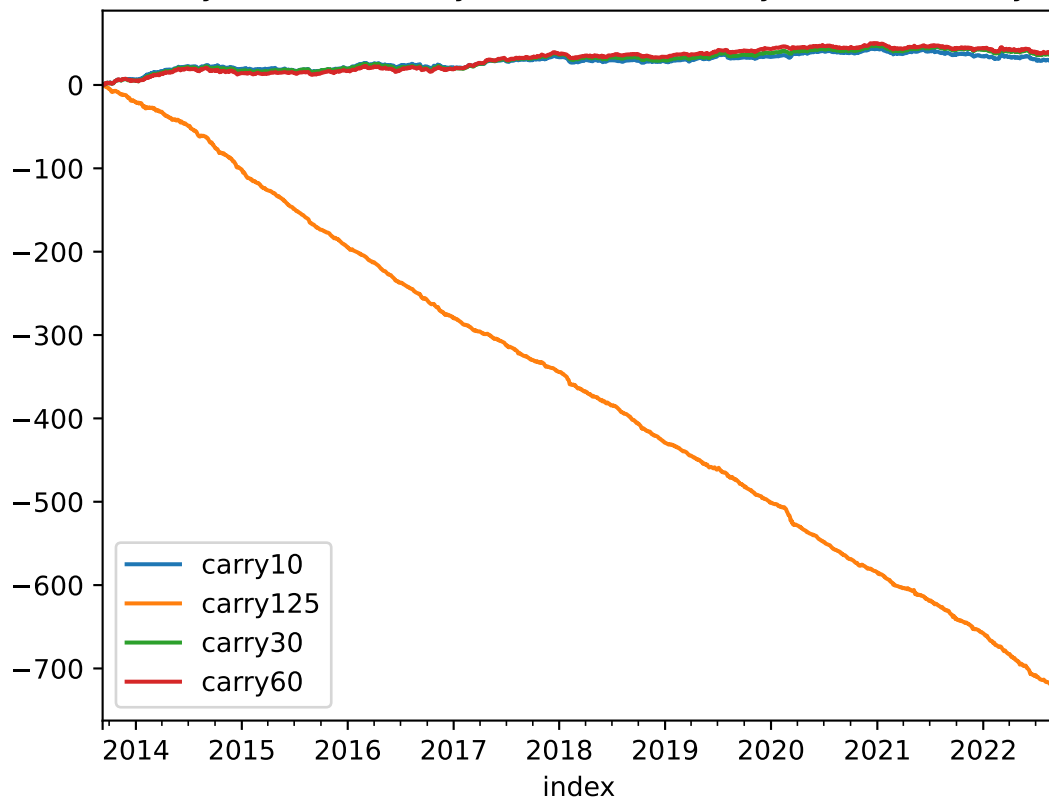




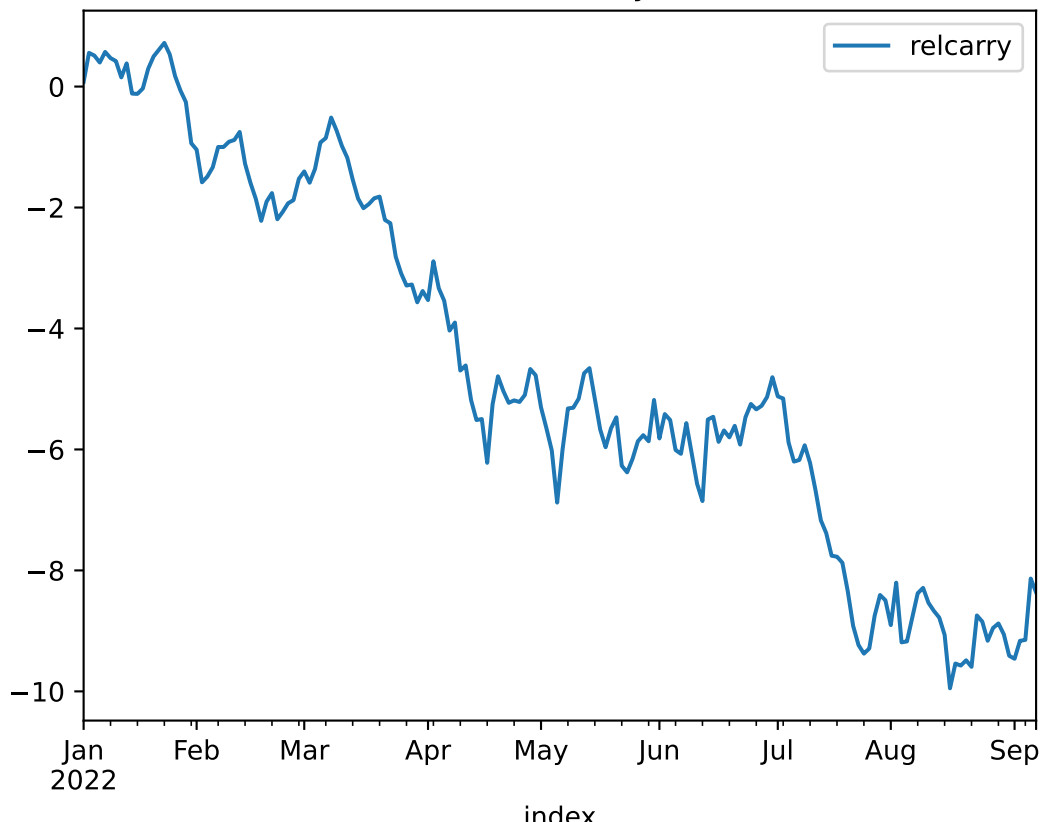
. mean {'carry10': -8.837, 'carry125': -88.852, 'carry30': -7.735, 'carry60': -7.735, 'carry125': -88.852, 'carry30': -7.735, 'carry60': -7.735, 'ann. std {'carry10': 7.684, 'carry125': 8.782, 'carry30': 7.712, 'carry60': 7.812, 'ann. SR {'carry10': -1.15, 'carry125': -10.12, 'carry30': -1.0, 'carry60': -0.94



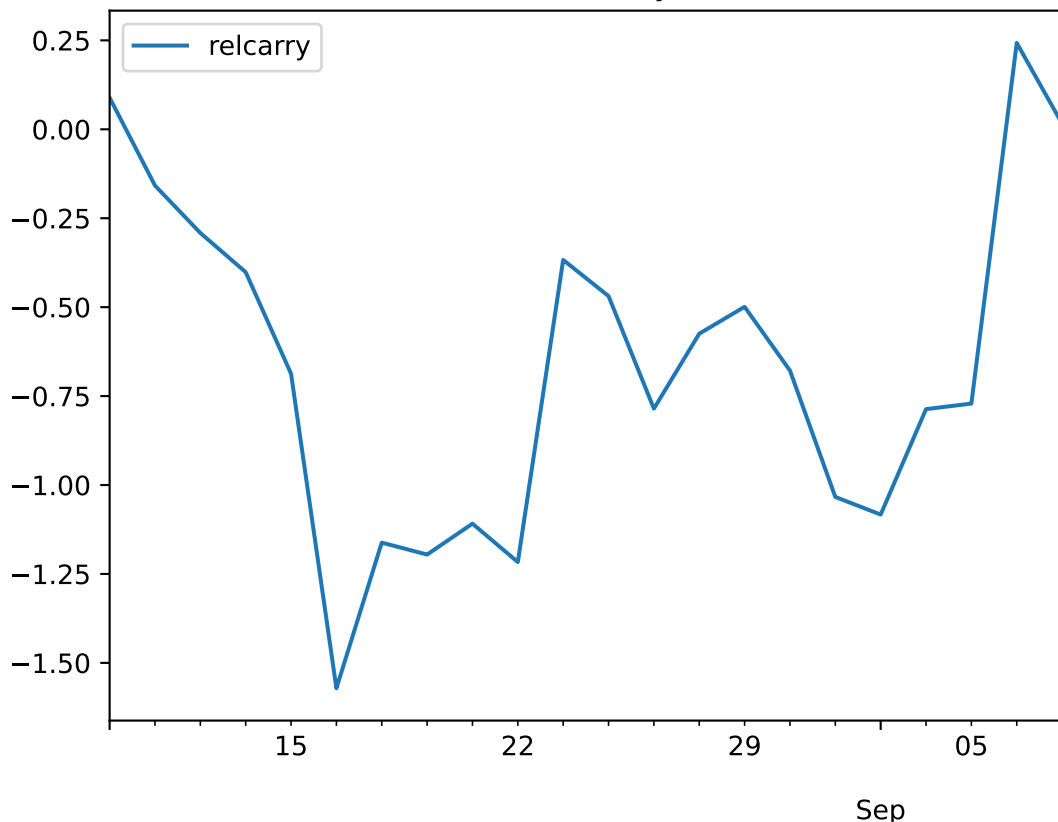
nn. mean {'carry10': 3.124, 'carry125': -78.885, 'carry30': 3.88, 'carry60': 4.0  
ann. std {'carry10': 6.017, 'carry125': 7.412, 'carry30': 6.114, 'carry60': 6.09  
ann. SR {'carry10': 0.52, 'carry125': -10.64, 'carry30': 0.63, 'carry60': 0.67}



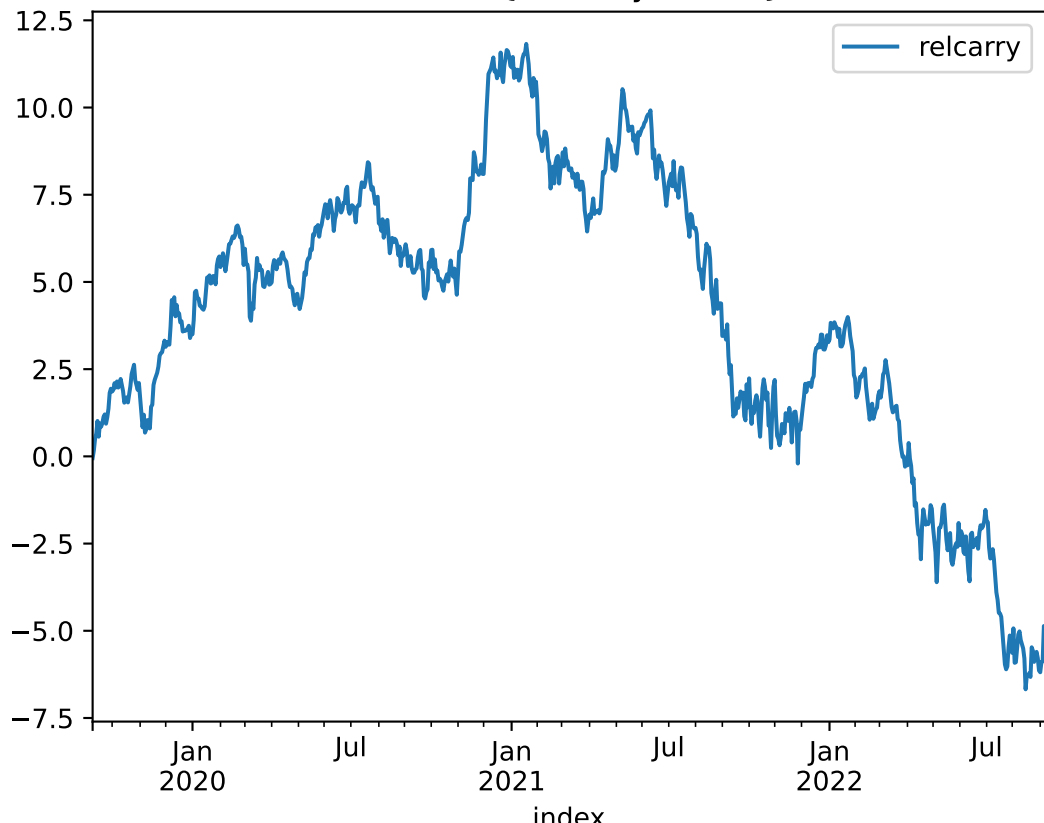
ann. mean {'relcarry': -12.026}  
ann. std {'relcarry': 6.026}  
ann. SR {'relcarry': -2.0}



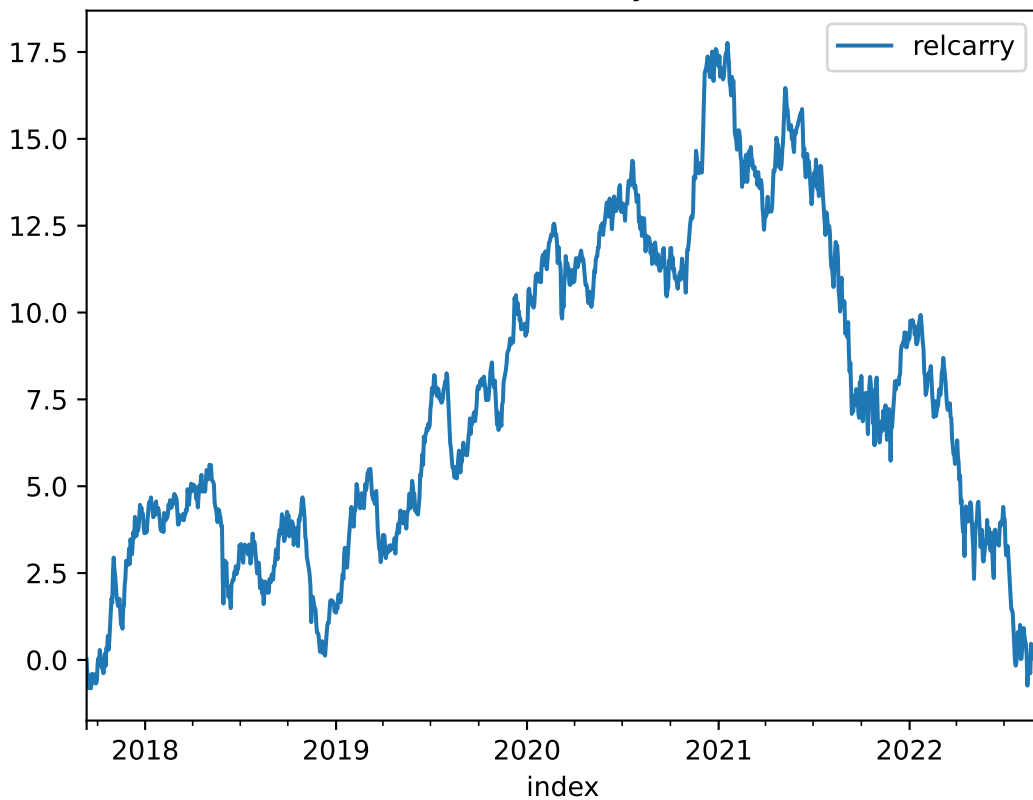
ann. mean {'relcarry': 0.184}  
ann. std {'relcarry': 6.401}  
ann. SR {'relcarry': 0.03}



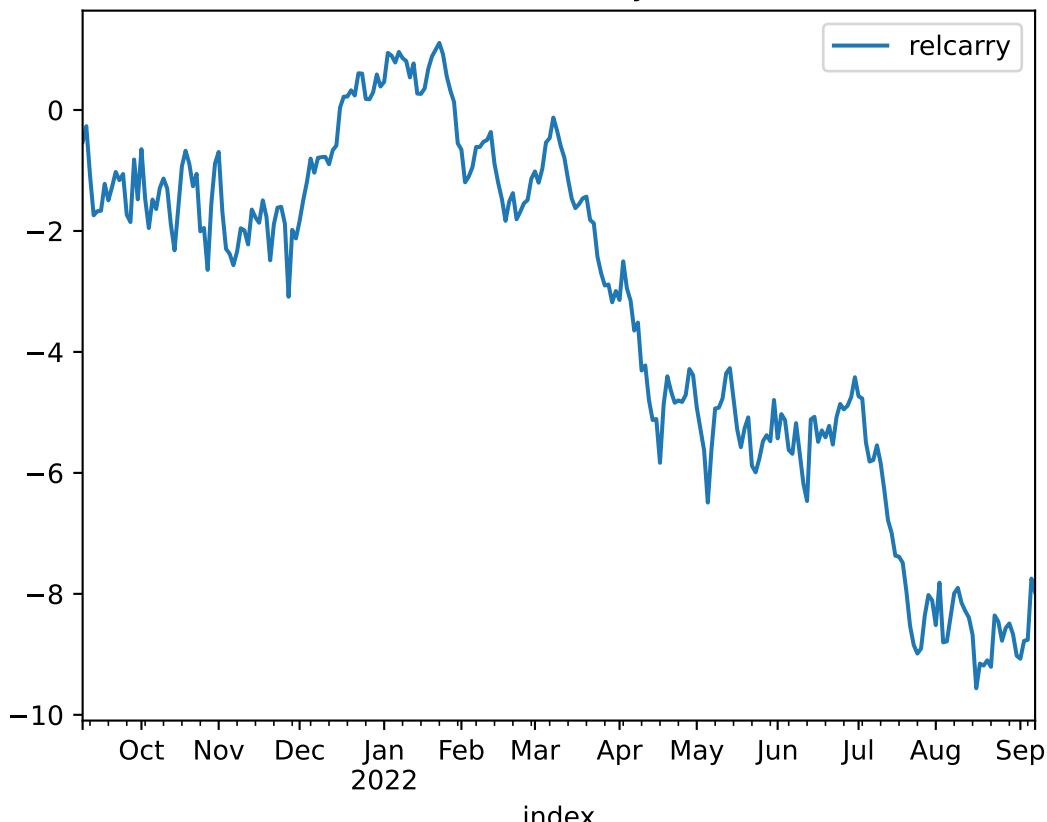
ann. mean {'relcarry': -1.664}  
ann. std {'relcarry': 5.644}  
ann. SR {'relcarry': -0.29}



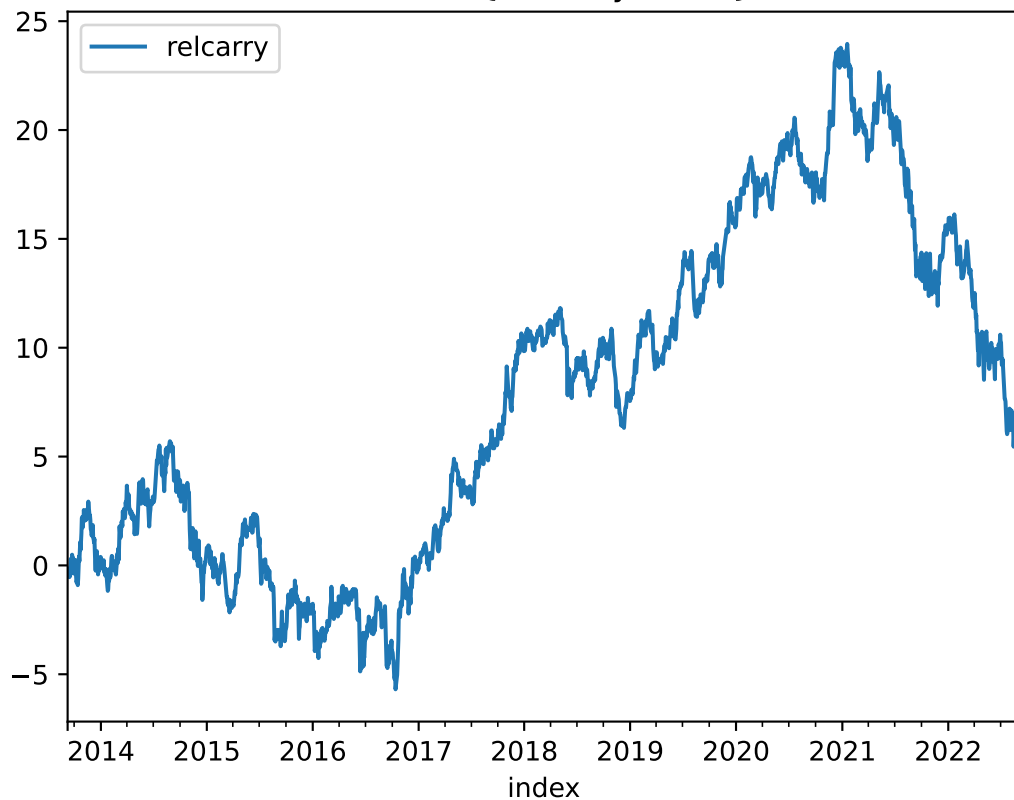
ann. mean {'relcarry': 0.167}  
ann. std {'relcarry': 5.218}  
ann. SR {'relcarry': 0.03}



ann. mean {'relcarry': -7.852}  
ann. std {'relcarry': 6.553}  
ann. SR {'relcarry': -1.2}

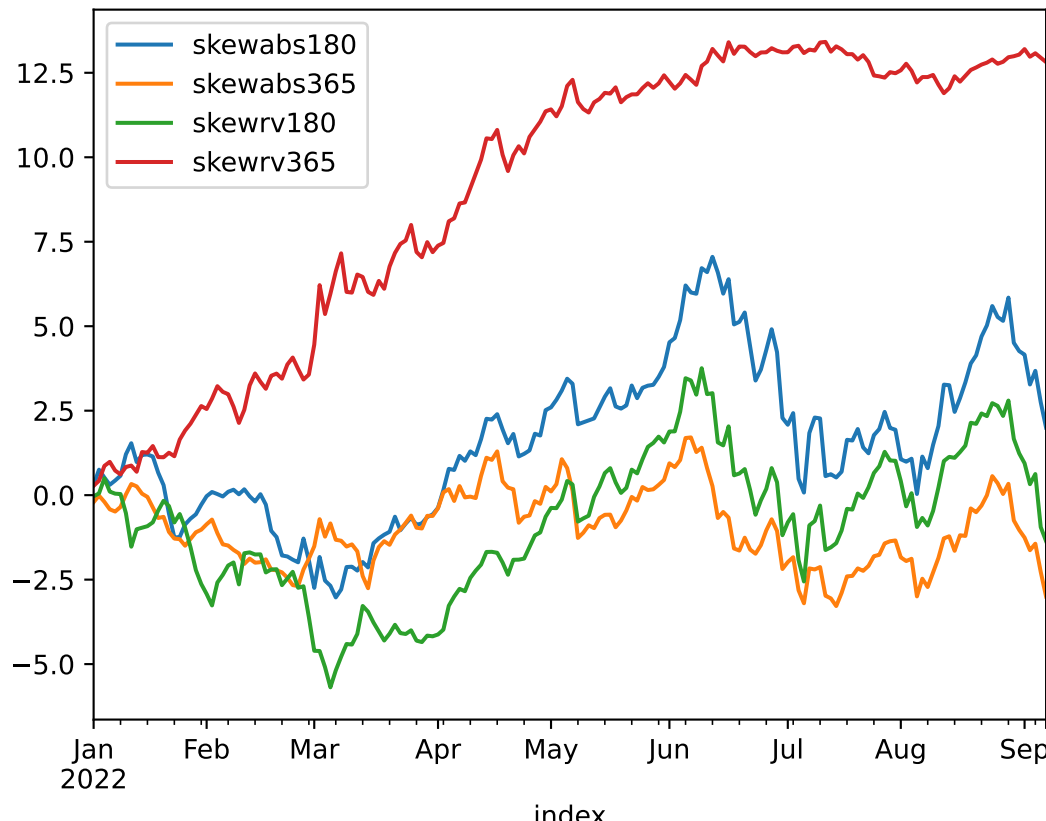


ann. mean {'relcarry': 0.768}  
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ann. SR {'relcarry': 0.15}

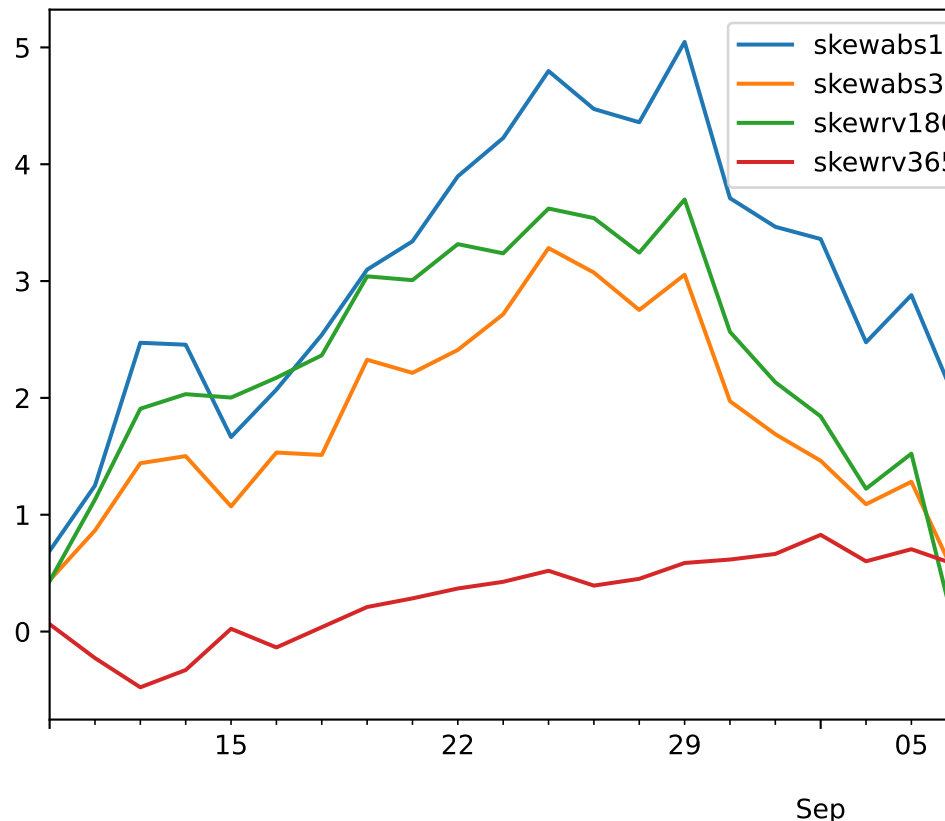




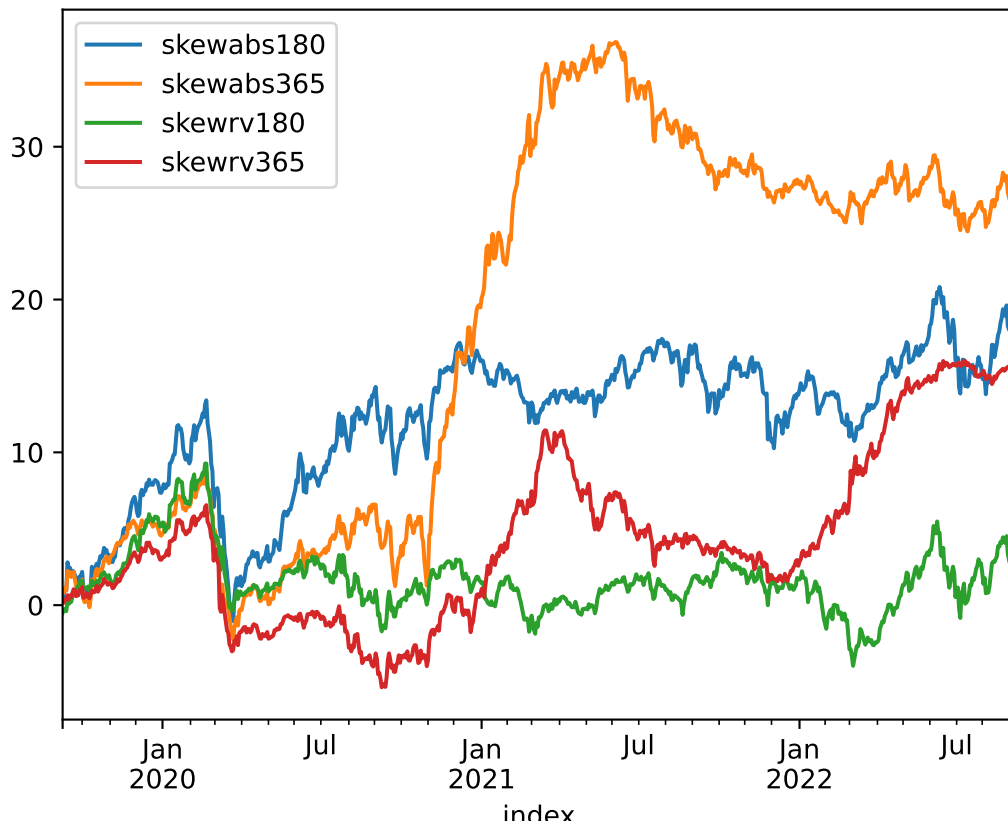
SR {'skewabs180': 2.874, 'skewabs365': -4.314, 'skewrv180': -1.956, 'skewrv365':  
std {'skewabs180': 8.75, 'skewabs365': 6.511, 'skewrv180': 8.1, 'skewrv365':  
SR {'skewabs180': 0.33, 'skewabs365': -0.66, 'skewrv180': -0.24, 'skewrv365':



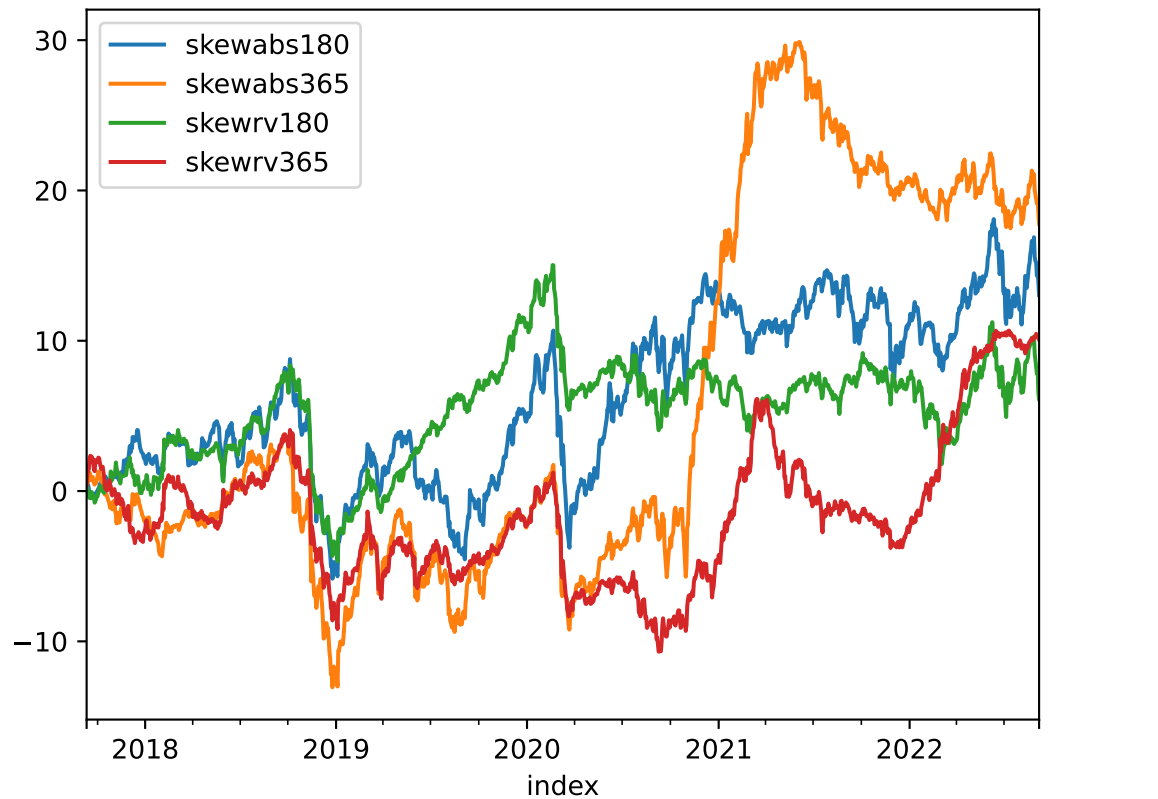
SR {'skewabs180': 1.32, 'skewabs365': -0.41, 'skewrv180': -0.58, 'skewrv365': 0.25}



SR {'skewabs180': 0.61, 'skewabs365': 0.98, 'skewrv180': 0.02, 'skewrv365': 0.02}



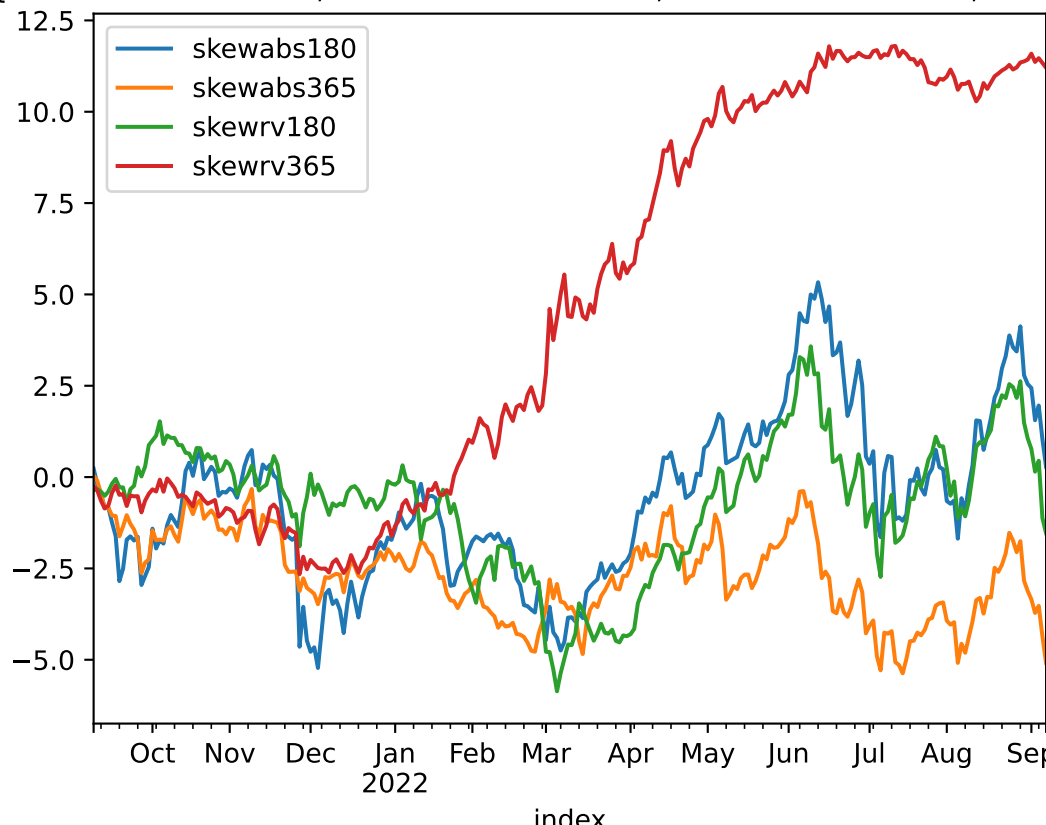
SR {'skewabs180': 0.33, 'skewabs365': 0.44, 'skewrv180': 0.19, 'skewrv365': 0.28}



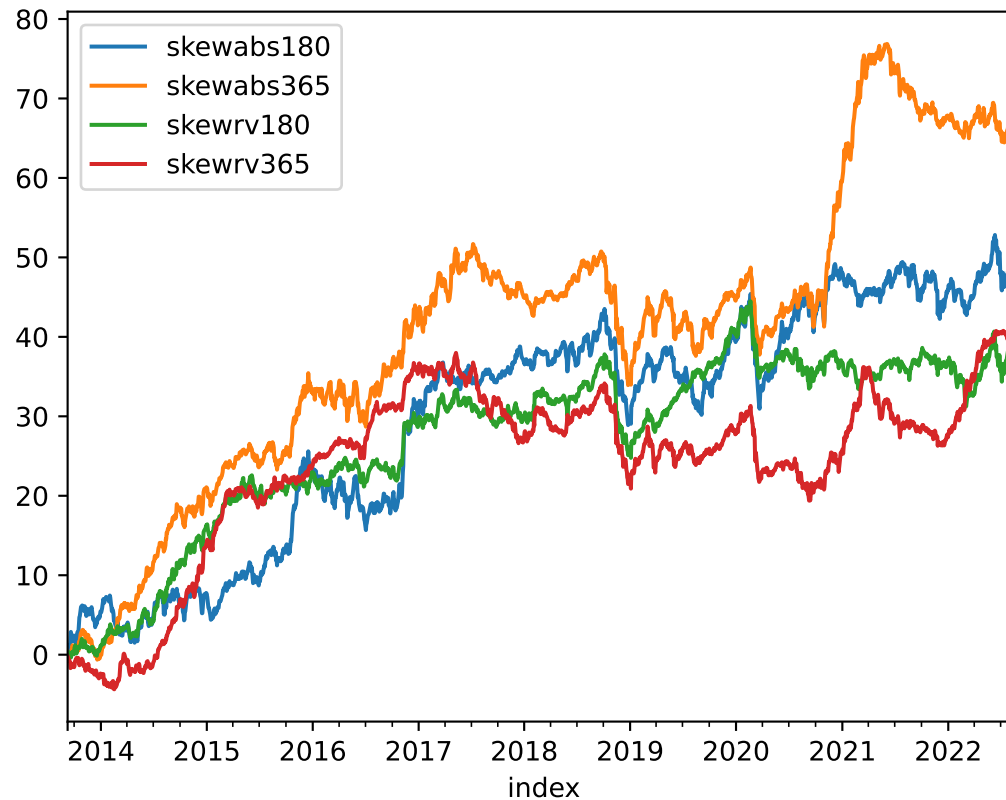
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d {'skewabs180': 0.274, 'skewabs365': -5.011, 'skewrv180': -1.513, 'skewrv365': -0.001}
d {'skewabs180': 9.02, 'skewabs365': 6.161, 'skewrv180': 7.273, 'skewrv365': 0.001}
SR {'skewabs180': 0.03, 'skewabs365': -0.81, 'skewrv180': -0.21, 'skewrv365': 0.001}

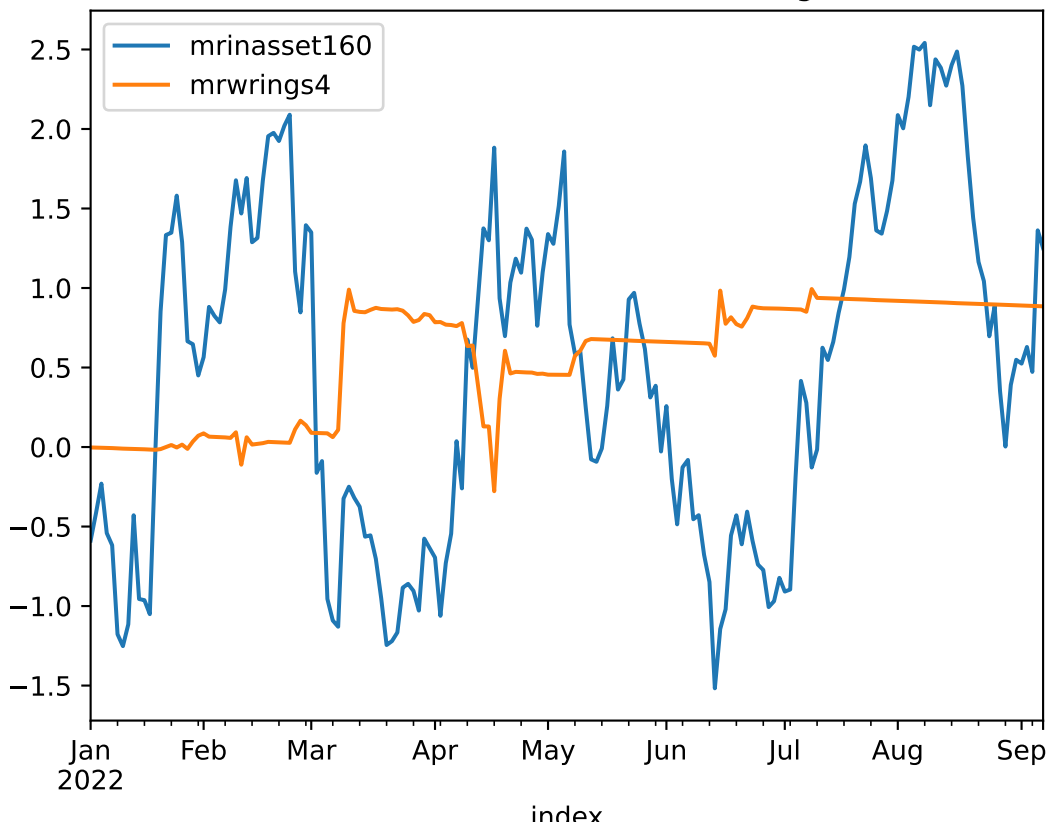
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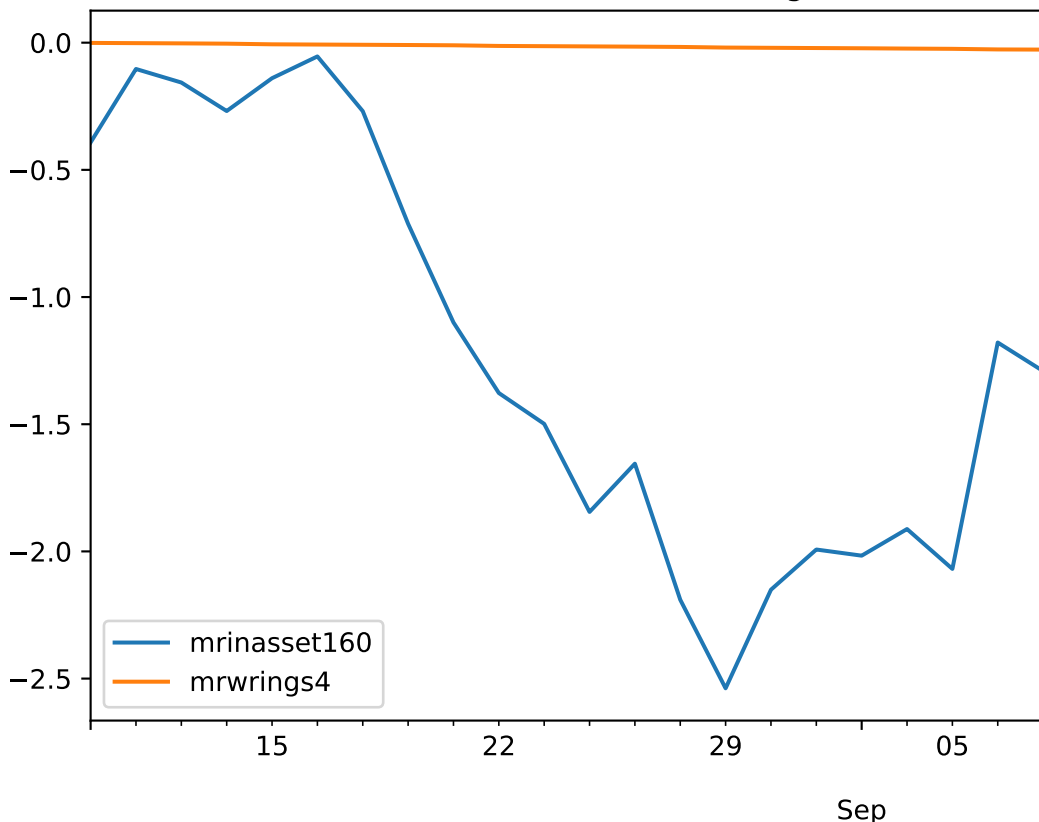
SR {'skewabs180': 0.71, 'skewabs365': 0.95, 'skewrv180': 0.67, 'skewrv365': 0.85}



ann. mean {'mrinasset160': 1.798, 'mrwrings4': 1.273}  
ann. std {'mrinasset160': 5.851, 'mrwrings4': 1.545}  
ann. SR {'mrinasset160': 0.31, 'mrwrings4': 0.82}

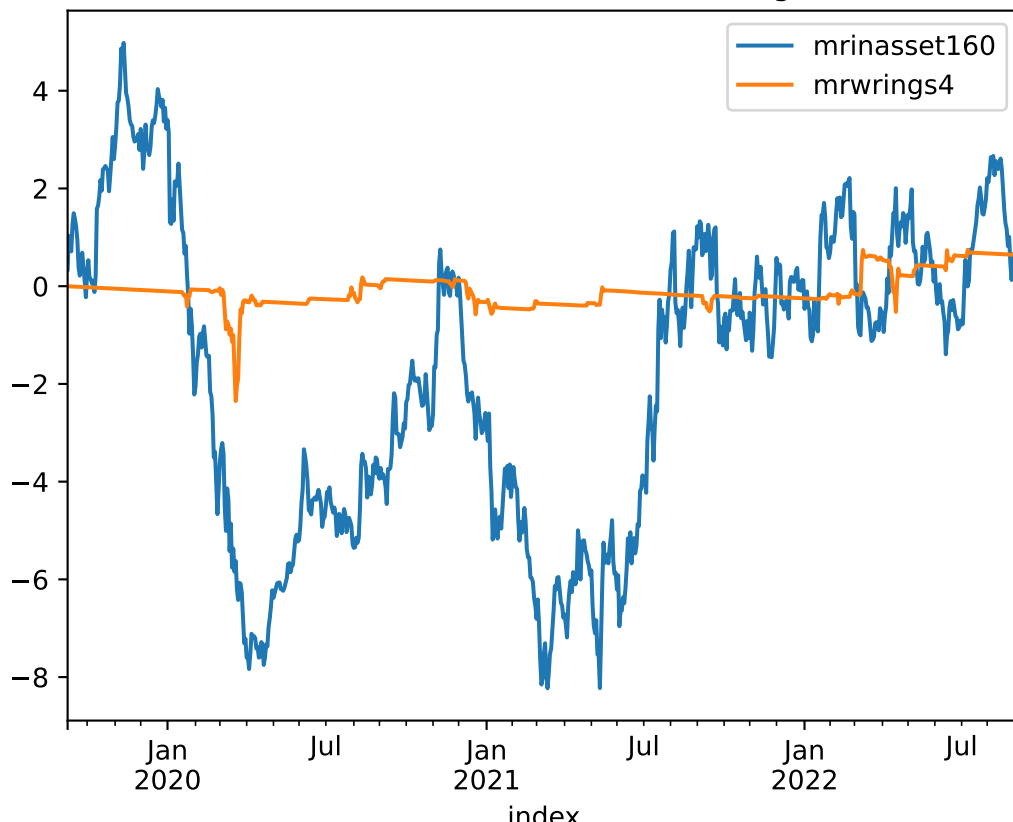


ann. mean {'mrinasset160': -15.022, 'mrwrings4': -0.317}  
ann. std {'mrinasset160': 5.254, 'mrwrings4': 0.01}  
ann. SR {'mrinasset160': -2.86, 'mrwrings4': -32.37}

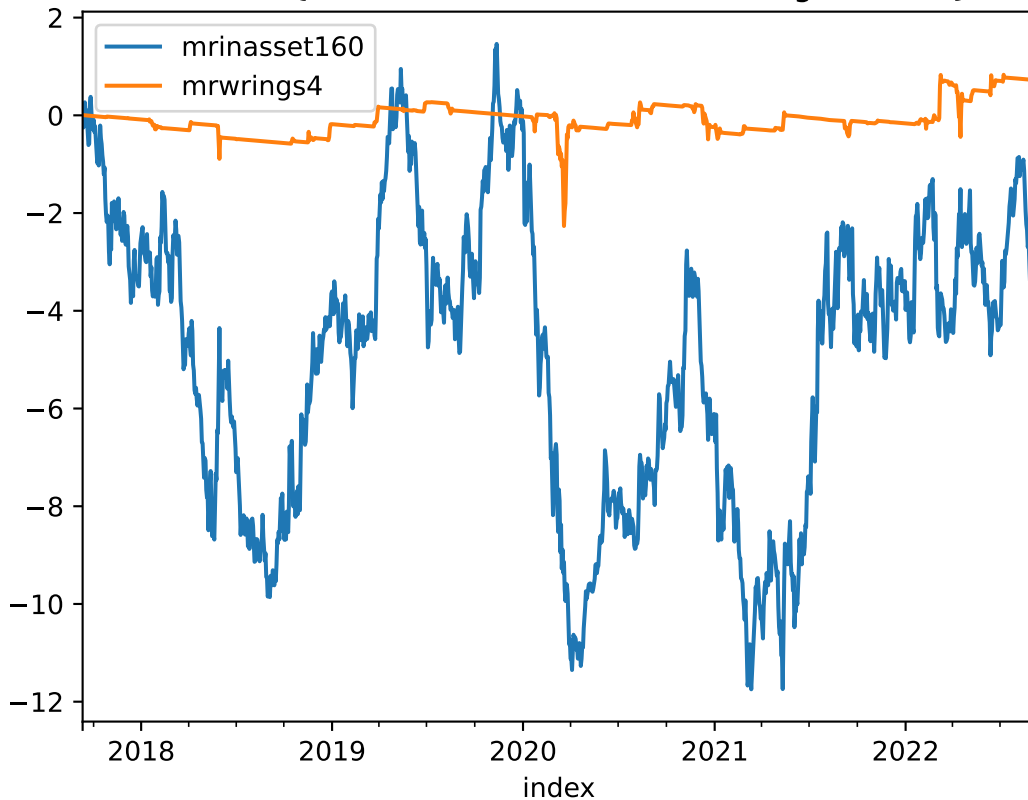




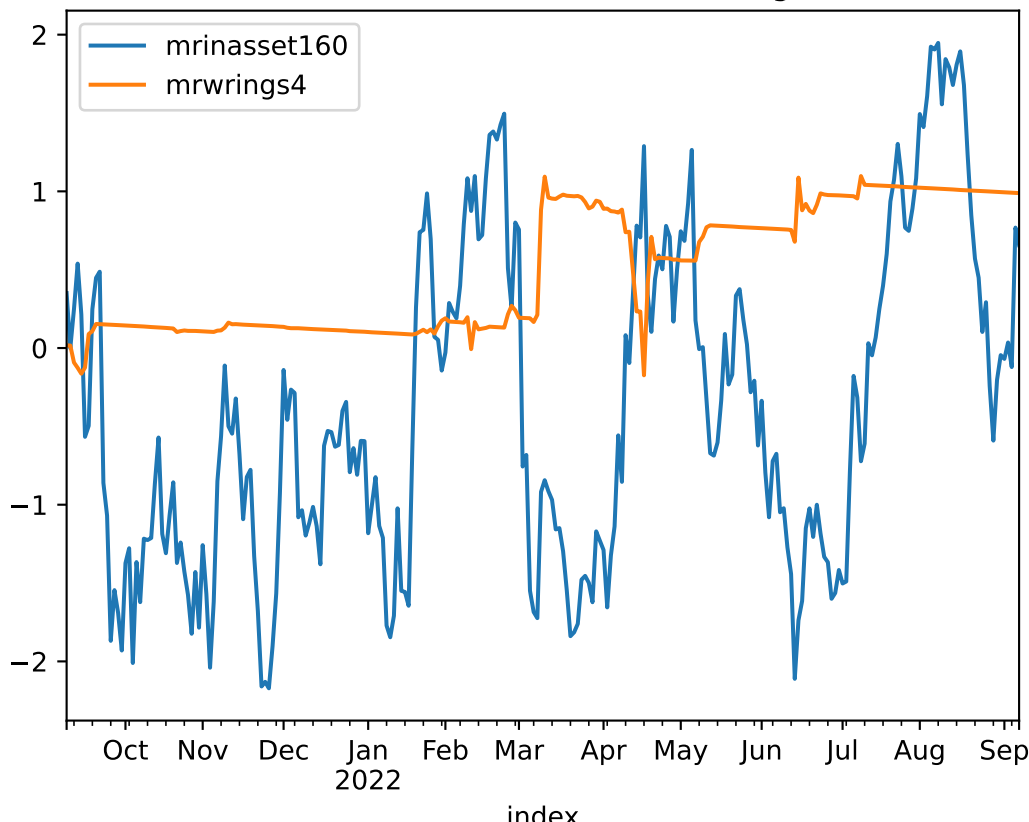
ann. mean {'mrinasset160': 0.449, 'mrwrings4': 0.208}  
ann. std {'mrinasset160': 6.278, 'mrwrings4': 1.301}  
ann. SR {'mrinasset160': 0.07, 'mrwrings4': 0.16}



ann. mean {'mrinasset160': -0.421, 'mrwrings4': 0.142}  
ann. std {'mrinasset160': 6.082, 'mrwrings4': 1.074}  
ann. SR {'mrinasset160': -0.07, 'mrwrings4': 0.13}



ann. mean {'mrinasset160': 0.646, 'mrwrings4': 0.974}  
ann. std {'mrinasset160': 6.038, 'mrwrings4': 1.303}  
ann. SR {'mrinasset160': 0.11, 'mrwrings4': 0.75}



ann. mean {'mrinasset160': -2.26, 'mrwrings4': 0.01}  
ann. std {'mrinasset160': 5.725, 'mrwrings4': 0.829}  
ann. SR {'mrinasset160': -0.39, 'mrwrings4': 0.01}

