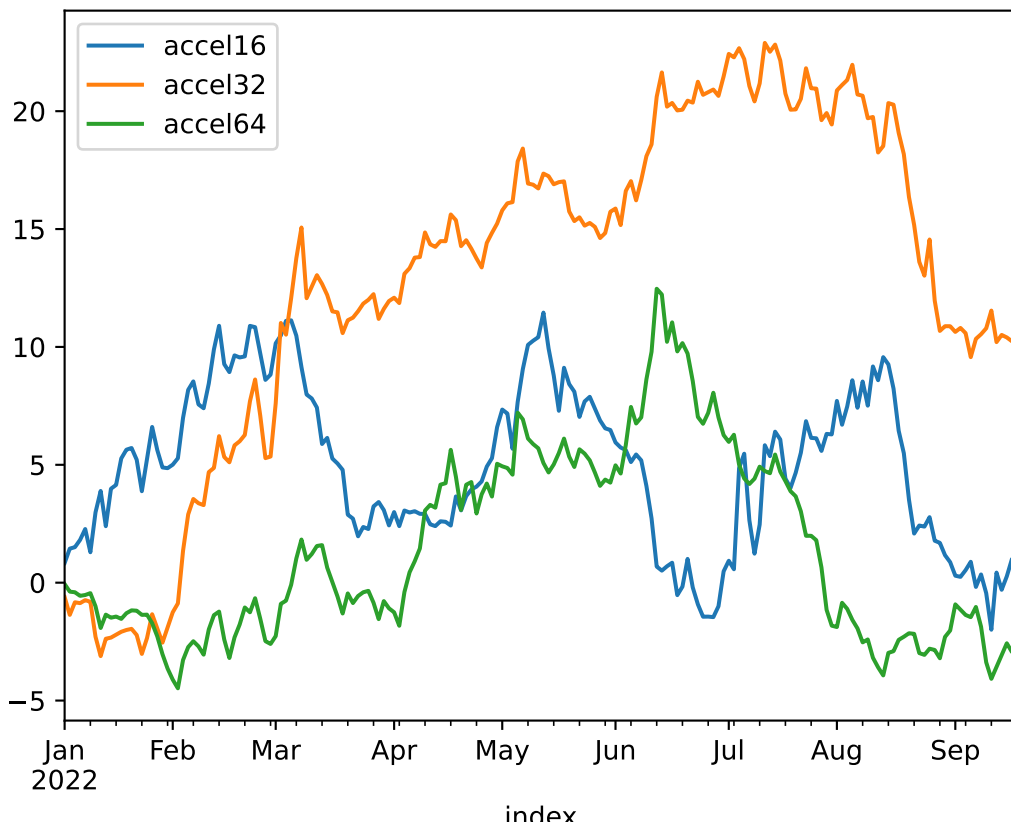
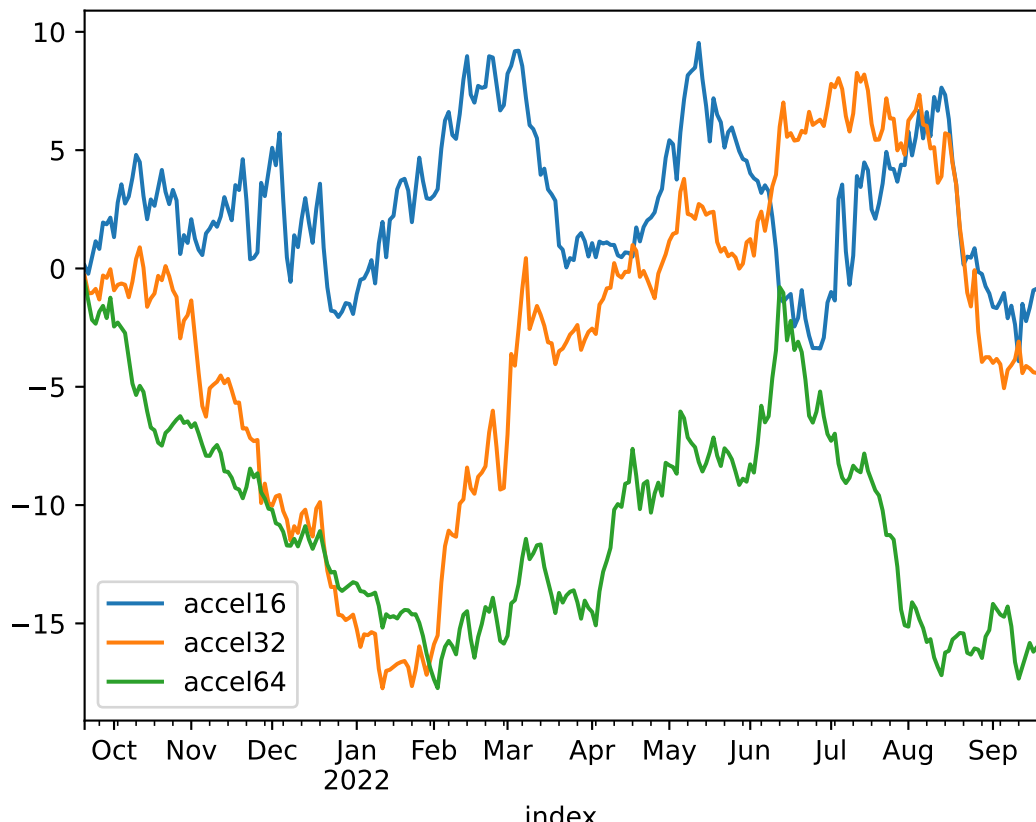


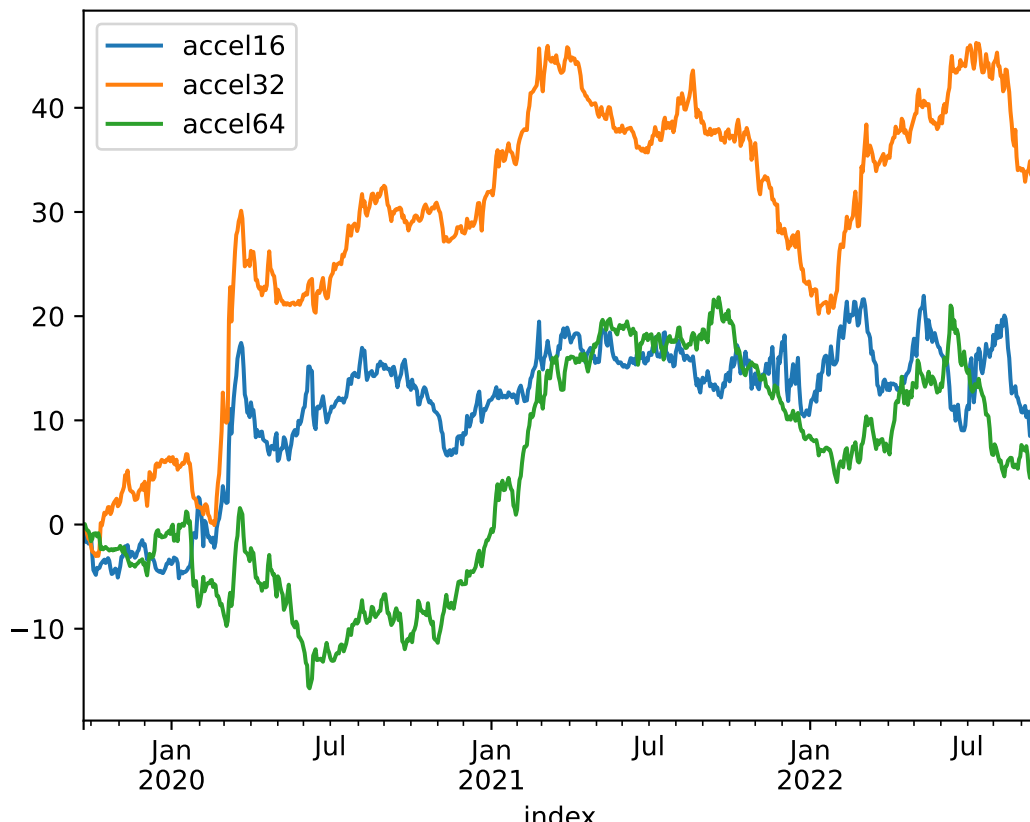
ann. mean {'accel16': 1.476, 'accel32': 14.05, 'accel64': -3.777}  
ann. std {'accel16': 16.011, 'accel32': 14.355, 'accel64': 11.993}  
ann. SR {'accel16': 0.09, 'accel32': 0.98, 'accel64': -0.31}



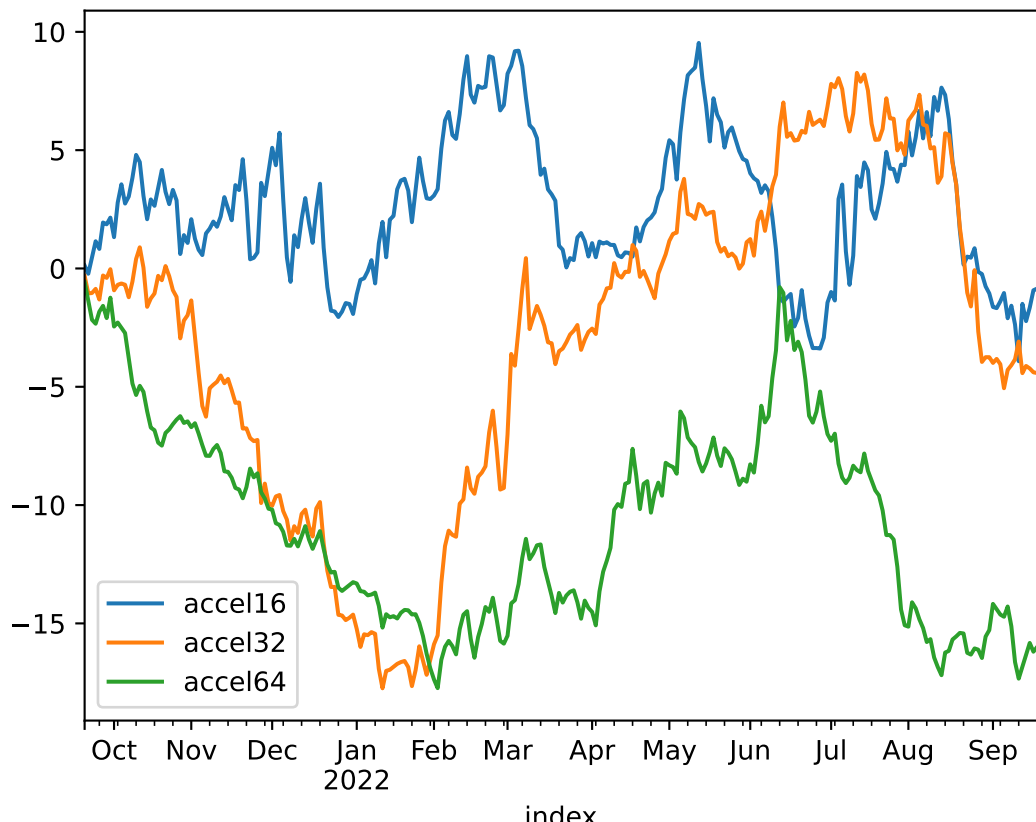
ann. mean {'accel16': -0.838, 'accel32': -4.352, 'accel64': -15.754}  
ann. std {'accel16': 16.487, 'accel32': 13.831, 'accel64': 10.882}  
ann. SR {'accel16': -0.05, 'accel32': -0.31, 'accel64': -1.45}



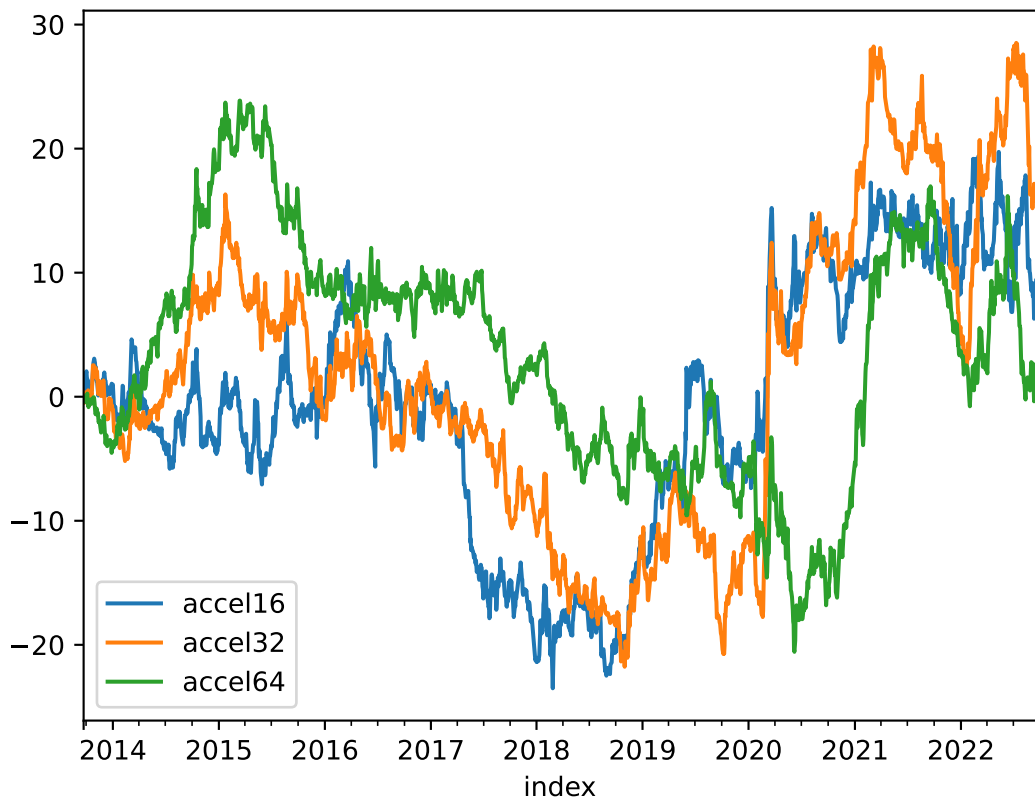
ann. mean {'accel16': 3.792, 'accel32': 10.994, 'accel64': 1.905}  
ann. std {'accel16': 13.812, 'accel32': 13.646, 'accel64': 11.097}  
ann. SR {'accel16': 0.27, 'accel32': 0.81, 'accel64': 0.17}

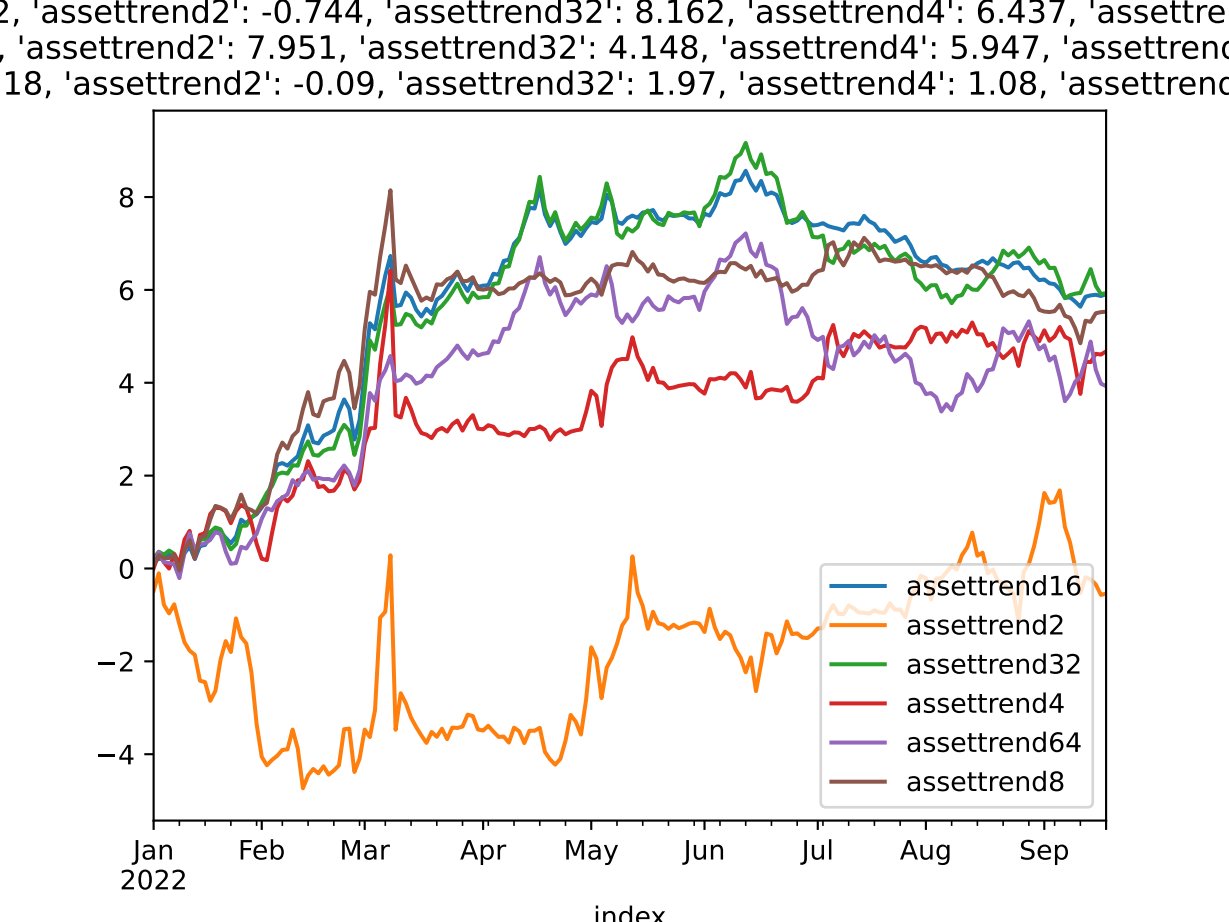


ann. mean {'accel16': -0.838, 'accel32': -4.352, 'accel64': -15.754}  
ann. std {'accel16': 16.487, 'accel32': 13.831, 'accel64': 10.882}  
ann. SR {'accel16': -0.05, 'accel32': -0.31, 'accel64': -1.45}

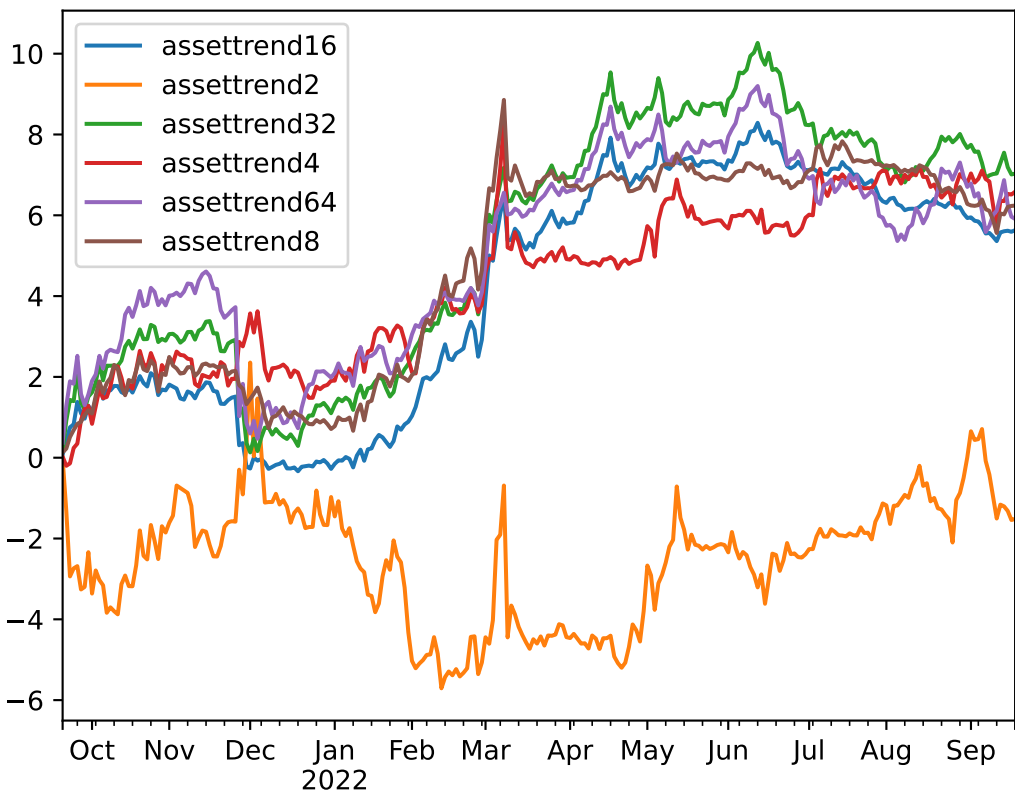


ann. mean {'accel16': 1.021, 'accel32': 1.728, 'accel64': 0.105}  
ann. std {'accel16': 11.34, 'accel32': 10.672, 'accel64': 9.26}  
ann. SR {'accel16': 0.09, 'accel32': 0.16, 'accel64': 0.01}



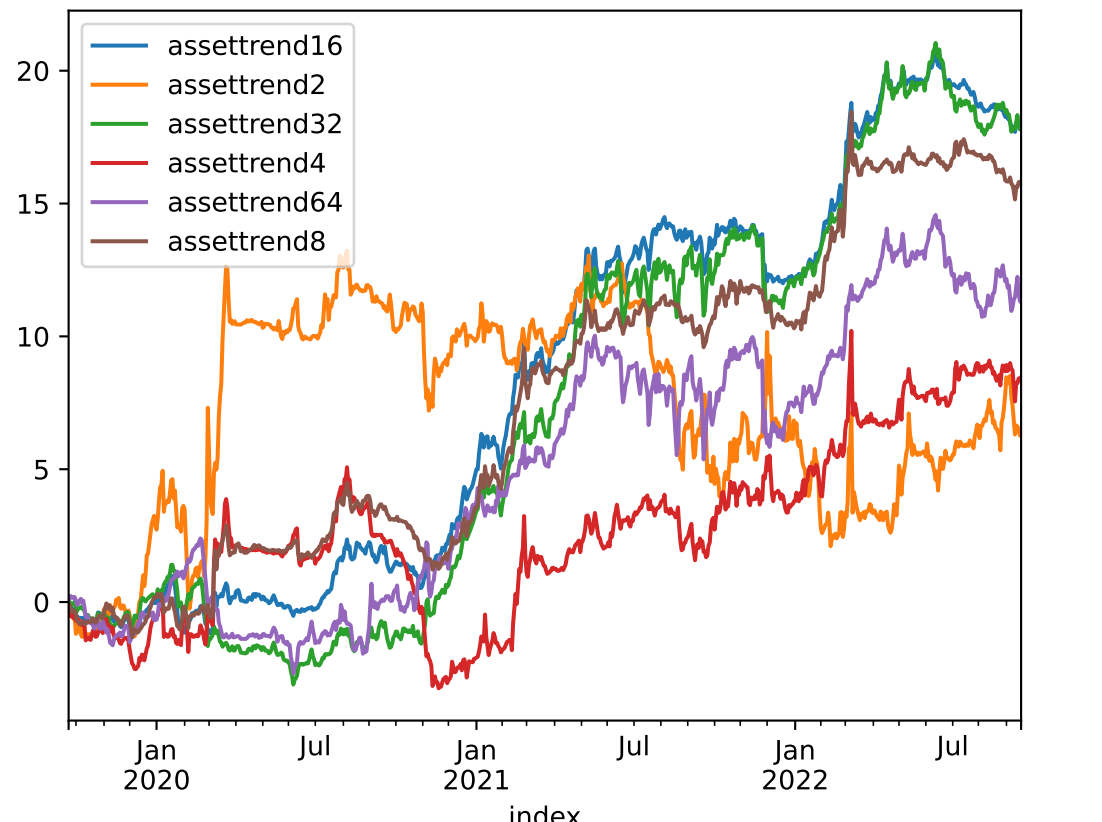


5, 'assettrend2': -1.49, 'assettrend32': 6.923, 'assettrend4': 6.482, 'assettrend64': 6.482, 'assettrend8': 6.482, 'assettrend16': 6.482, 'assettrend2': 8.886, 'assettrend32': 4.592, 'assettrend4': 5.726, 'assettrend64': 5.726, 'assettrend8': 5.726, 'assettrend16': 5.726, 'assettrend2': -0.17, 'assettrend32': 1.51, 'assettrend4': 1.13, 'assettrend64': 1.13, 'assettrend8': 1.13, 'assettrend16': 1.13



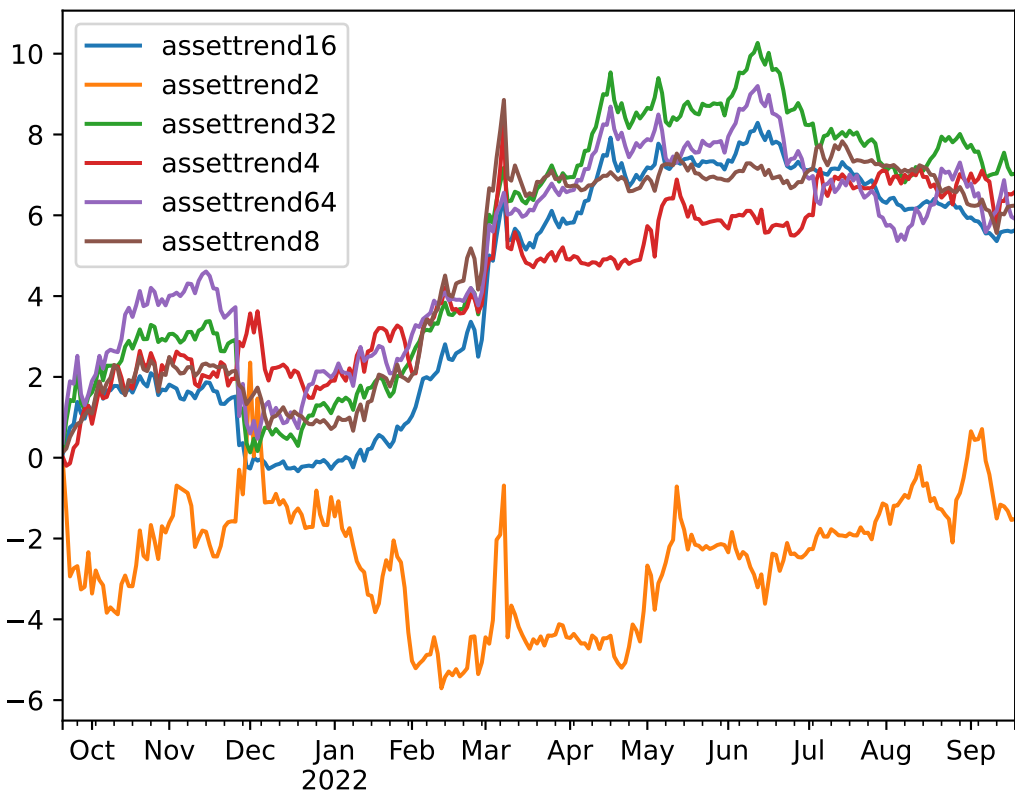
index

67, 'assettrend2': 0.27, 'assettrend32': 1.35, 'assettrend4': 0.55, 'assettrend64': 0.27, 'assettrend128': 0.14, 'assettrend256': 0.07, 'assettrend512': 0.04, 'assettrend1024': 0.02, 'assettrend2048': 0.01, 'assettrend4096': 0.005, 'assettrend8192': 0.002, 'assettrend16384': 0.001, 'assettrend32768': 0.0005, 'assettrend65536': 0.0002, 'assettrend131072': 0.0001, 'assettrend262144': 5e-05, 'assettrend524288': 2e-05, 'assettrend1048576': 1e-05, 'assettrend2097152': 5e-06, 'assettrend4194304': 2e-06, 'assettrend8388608': 1e-06, 'assettrend16777216': 5e-07, 'assettrend33554432': 2e-07, 'assettrend67108864': 1e-07, 'assettrend134217728': 5e-08, 'assettrend268435456': 2e-08, 'assettrend536870912': 1e-08, 'assettrend1073741824': 5e-09, 'assettrend2147483648': 2e-09, 'assettrend4294967296': 1e-09, 'assettrend8589934592': 5e-10, 'assettrend17179869184': 2e-10, 'assettrend34359738368': 1e-10, 'assettrend68719476736': 5e-11, 'assettrend137438953472': 2e-11, 'assettrend274877906944': 1e-11, 'assettrend549755813888': 5e-12, 'assettrend1099511627776': 2e-12, 'assettrend2199023255552': 1e-12, 'assettrend4398046511104': 5e-13, 'assettrend8796093022208': 2e-13, 'assettrend17592186044416': 1e-13, 'assettrend35184372088832': 5e-14, 'assettrend70368744177664': 2e-14, 'assettrend140737488355328': 1e-14, 'assettrend281474976710656': 5e-15, 'assettrend562949953421312': 2e-15, 'assettrend1125899906842624': 1e-15, 'assettrend2251799813685248': 5e-16, 'assettrend4503599627370496': 2e-16, 'assettrend9007199254740992': 1e-16, 'assettrend18014398509481984': 5e-17, 'assettrend36028797018963968': 2e-17, 'assettrend72057594037927936': 1e-17, 'assettrend144115188075855872': 5e-18, 'assettrend288230376151711744': 2e-18, 'assettrend576460752303423488': 1e-18, 'assettrend1152921504606846976': 5e-19, 'assettrend2305843009213693952': 2e-19, 'assettrend4611686018427387904': 1e-19, 'assettrend9223372036854775808': 5e-20, 'assettrend18446744073709551616': 2e-20, 'assettrend36893488147419103232': 1e-20, 'assettrend73786976294838206464': 5e-21, 'assettrend147573952589676412928': 2e-21, 'assettrend295147905179352825856': 1e-21, 'assettrend590295810358705651712': 5e-22, 'assettrend1180591620717411303424': 2e-22, 'assettrend2361183241434822606848': 1e-22, 'assettrend4722366482869645213696': 5e-23, 'assettrend9444732965739290427392': 2e-23, 'assettrend18889465931478580854784': 1e-23, 'assettrend37778931862957161709568': 5e-24, 'assettrend75557863725914323419136': 2e-24, 'assettrend151115727451828646838272': 1e-24, 'assettrend302231454903657293676544': 5e-25, 'assettrend604462909807314587353088': 2e-25, 'assettrend1208925819614629174706176': 1e-25, 'assettrend2417851639229258349412352': 5e-26, 'assettrend4835703278458516698824704': 2e-26, 'assettrend9671406556917033397649408': 1e-26, 'assettrend19342813113834066795298816': 5e-27, 'assettrend38685626227668133590597632': 2e-27, 'assettrend77371252455336267181195264': 1e-27, 'assettrend154742504910672534362390528': 5e-28, 'assettrend309485009821345068724781056': 2e-28, 'assettrend618970019642690137449562112': 1e-28, 'assettrend1237940039285380274899124224': 5e-29, 'assettrend2475880078570760549798248448': 2e-29, 'assettrend4951760157141521099596496896': 1e-29, 'assettrend9903520314283042199192993792': 5e-30, 'assettrend19807040628566084398385987584': 2e-30, 'assettrend39614081257132168796771975168': 1e-30, 'assettrend79228162514264337593543950336': 5e-31, 'assettrend158456325028528675187087900672': 2e-31, 'assettrend316912650057057350374175801344': 1e-31, 'assettrend633825300114114700748351602688': 5e-32, 'assettrend1267650600228229401496703205376': 2e-32, 'assettrend2535301200456458802993406410752': 1e-32, 'assettrend5070602400912917605986812821504': 5e-33, 'assettrend10141204801825835211973625643008': 2e-33, 'assettrend20282409603651670423947251286016': 1e-33, 'assettrend40564819207303340847894502572032': 5e-34, 'assettrend81129638414606681695789005144064': 2e-34, 'assettrend162259276829213363391578010288128': 1e-34, 'assettrend324518553658426726783156020576256': 5e-35, 'assettrend649037107316853453566312041152512': 2e-35, 'assettrend1298074214633706907132624082305024': 1e-35, 'assettrend2596148429267413814265248164610048': 5e-36, 'assettrend5192296858534827628530496329220096': 2e-36, 'assettrend10384593717069655257060992658440192': 1e-36, 'assettrend20769187434139310514121985316880384': 5e-37, 'assettrend41538374868278621028243970633760768': 2e-37, 'assettrend83076749736557242056487941267521536': 1e-37, 'assettrend166153499473114484112975882535043072': 5e-38, 'assettrend332306998946228968225951765070086144': 2e-38, 'assettrend664613997892457936451903530140172288': 1e-38, 'assettrend1329227995784915872903807060280344576': 5e-39, 'assettrend2658455991569831745807614120560689152': 2e-39, 'assettrend5316911983139663491615228241121378304': 1e-39, 'assettrend10633823966279326983230456482242756608': 5e-40, 'assettrend21267647932558653966460912964485513216': 2e-40, 'assettrend42535295865117307932921825928971026432': 1e-40, 'assettrend85070591730234615865843651857942052864': 5e-41, 'assettrend170141183460469231731687303715884105728': 2e-41, 'assettrend340282366920938463463374607431768211456': 1e-41, 'assettrend680564733841876926926749214863536422912': 5e-42, 'assettrend1361129467683753853853498429727072845824': 2e-42, 'assettrend2722258935367507707706996859454145691648': 1e-42, 'assettrend544451787



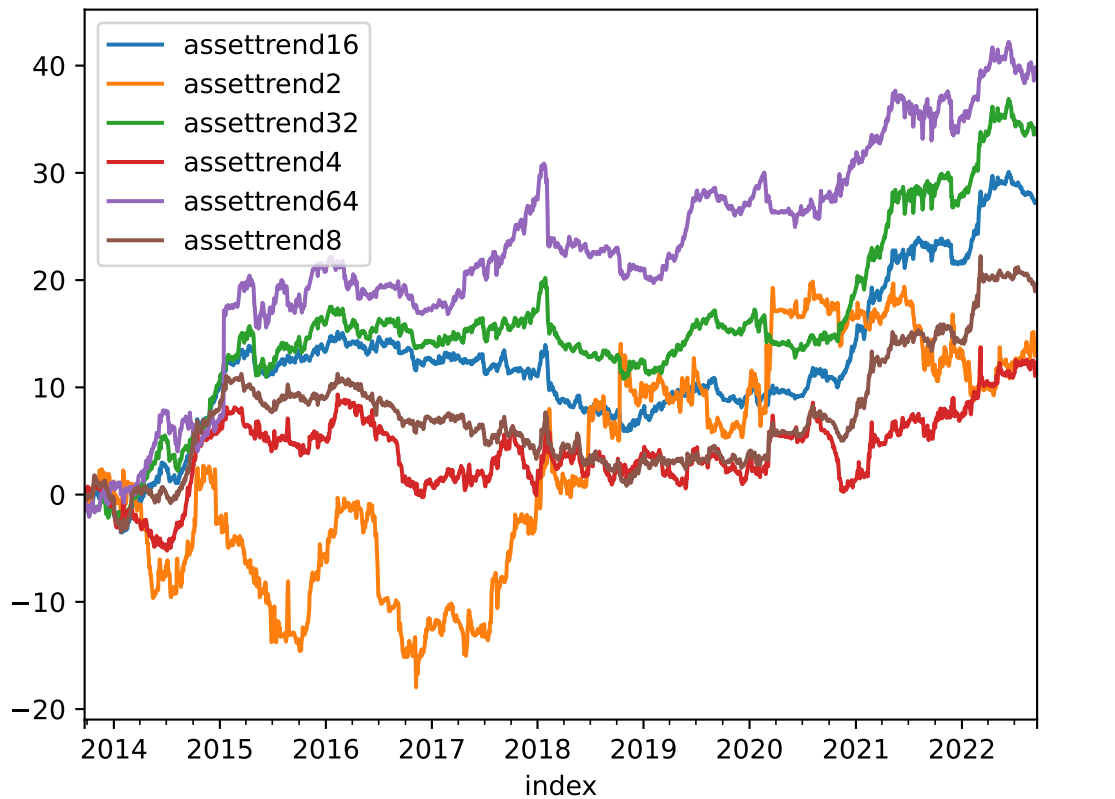


5, 'assettrend2': -1.49, 'assettrend32': 6.923, 'assettrend4': 6.482, 'assettrend64': 6.482, 'assettrend8': 6.482, 'assettrend16': 6.482, 'assettrend2': 8.886, 'assettrend32': 4.592, 'assettrend4': 5.726, 'assettrend64': 5.726, 'assettrend8': 5.726, 'assettrend16': 5.726, 'assettrend2': -0.17, 'assettrend32': 1.51, 'assettrend4': 1.13, 'assettrend64': 1.13, 'assettrend8': 1.13, 'assettrend16': 1.13

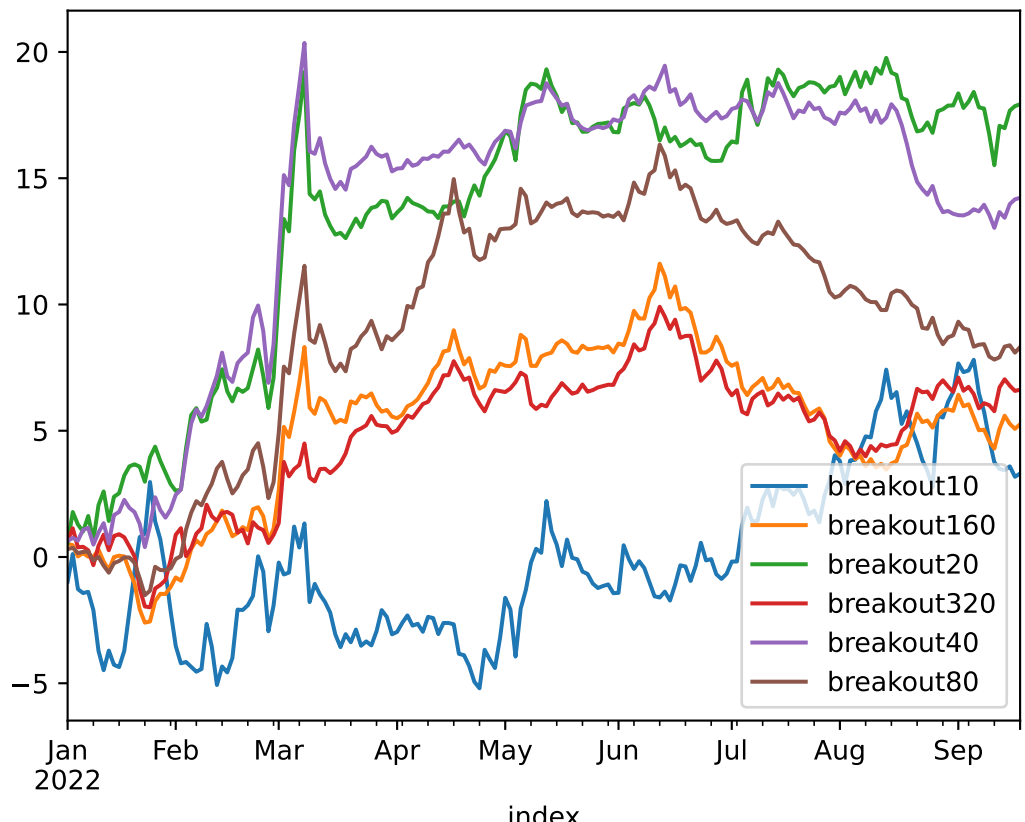


index

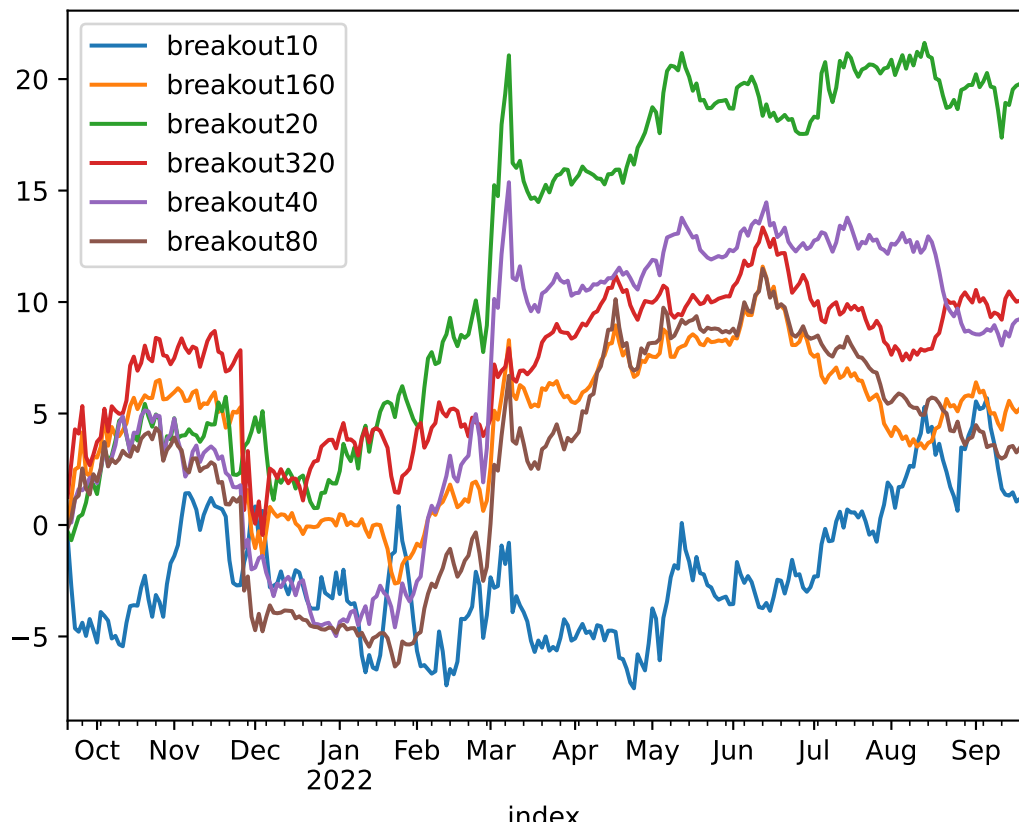
4, 'assettrend2': 1.412, 'assettrend32': 3.674, 'assettrend4': 1.307, 'assettrend8': 0.95, 'assettrend2': 8.089, 'assettrend32': 3.666, 'assettrend4': 4.761, 'assettrend8': 0.95, 'assettrend2': 0.17, 'assettrend32': 1.0, 'assettrend4': 0.27, 'assettrend8': 0.95



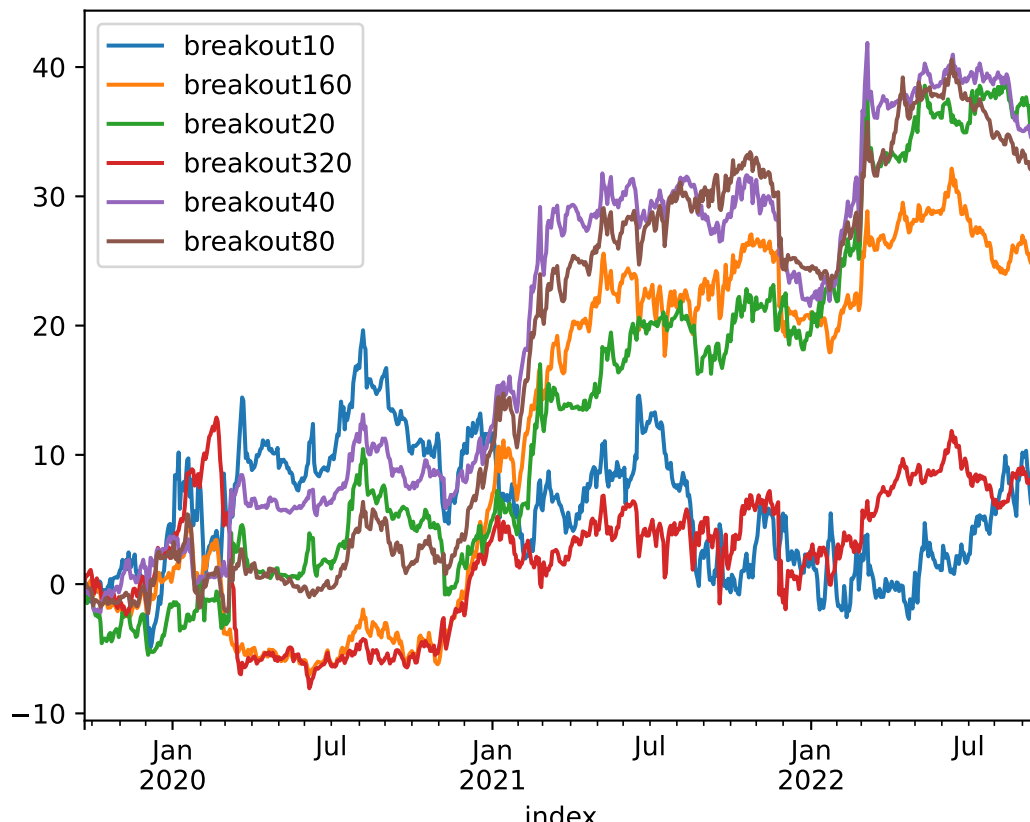
9, 'breakout160': 7.24, 'breakout20': 24.678, 'breakout320': 9.119, 'breakout40': 1.32, 'breakout160': 0.86, 'breakout20': 1.92, 'breakout320': 1.21, 'breakout40': 0.32, 'breakout80': 0.32



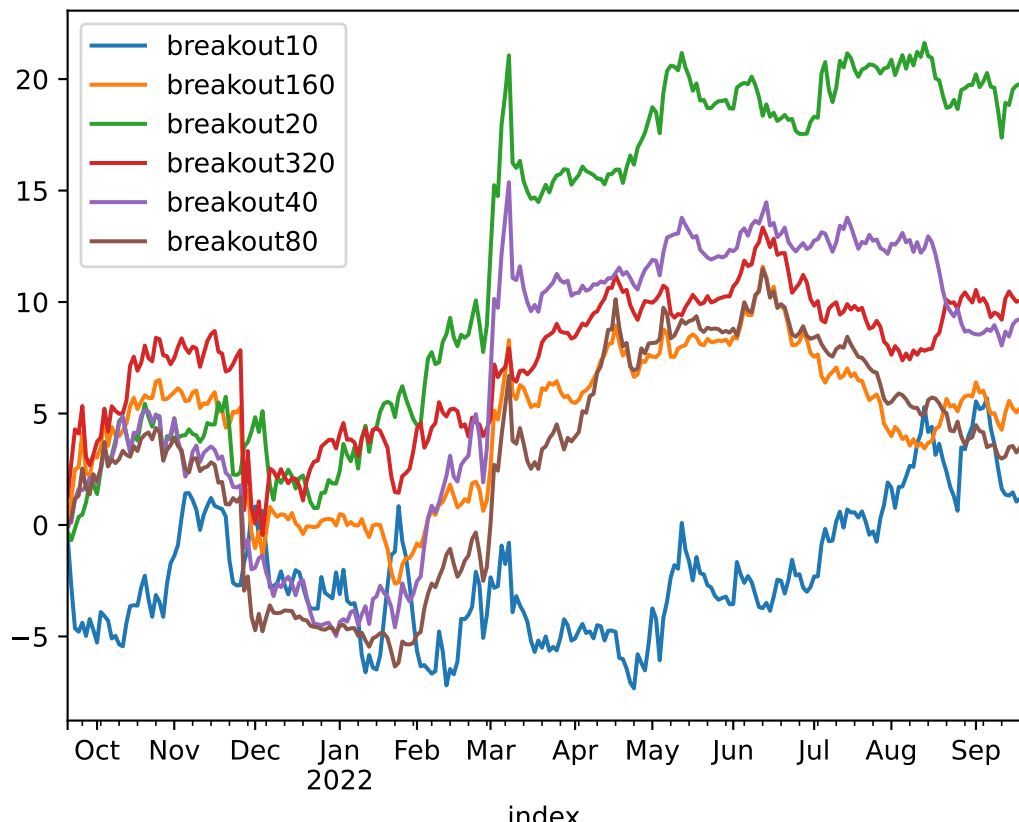
1, 'breakout160': 5.154, 'breakout20': 19.482, 'breakout320': 9.907, 'breakout40': 9.937, 'breakout80': 12.471, 'breakout160': 9.937, 'breakout20': 12.471, 'breakout320': 11.967, 'breakout40': 11.967, 'breakout80': 12.471, 'breakout160': 0.52, 'breakout20': 1.56, 'breakout320': 0.83, 'breakout40': 0.83, 'breakout80': 0.52



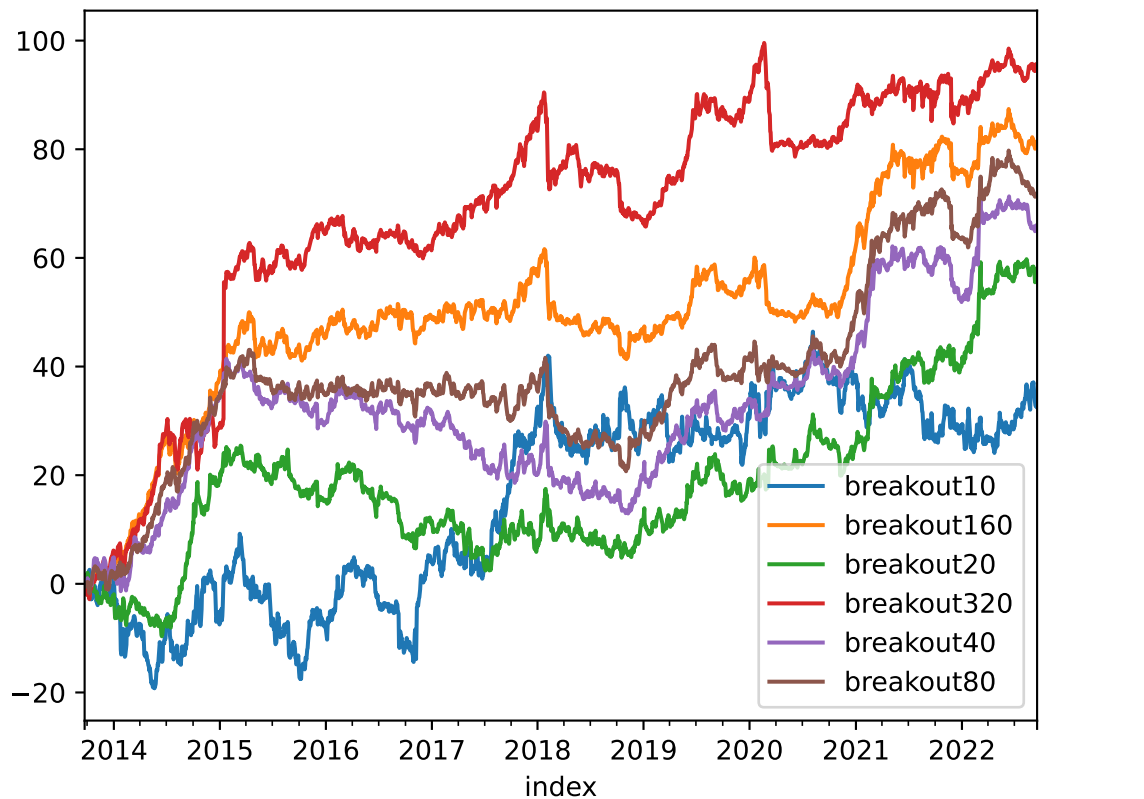
'breakout160': 8.453, 'breakout20': 12.188, 'breakout320': 2.807, 'breakout40': 10.13, 'breakout160': 0.87, 'breakout20': 1.1, 'breakout320': 0.27, 'breakout40': 0.13, 'breakout80': 0.13



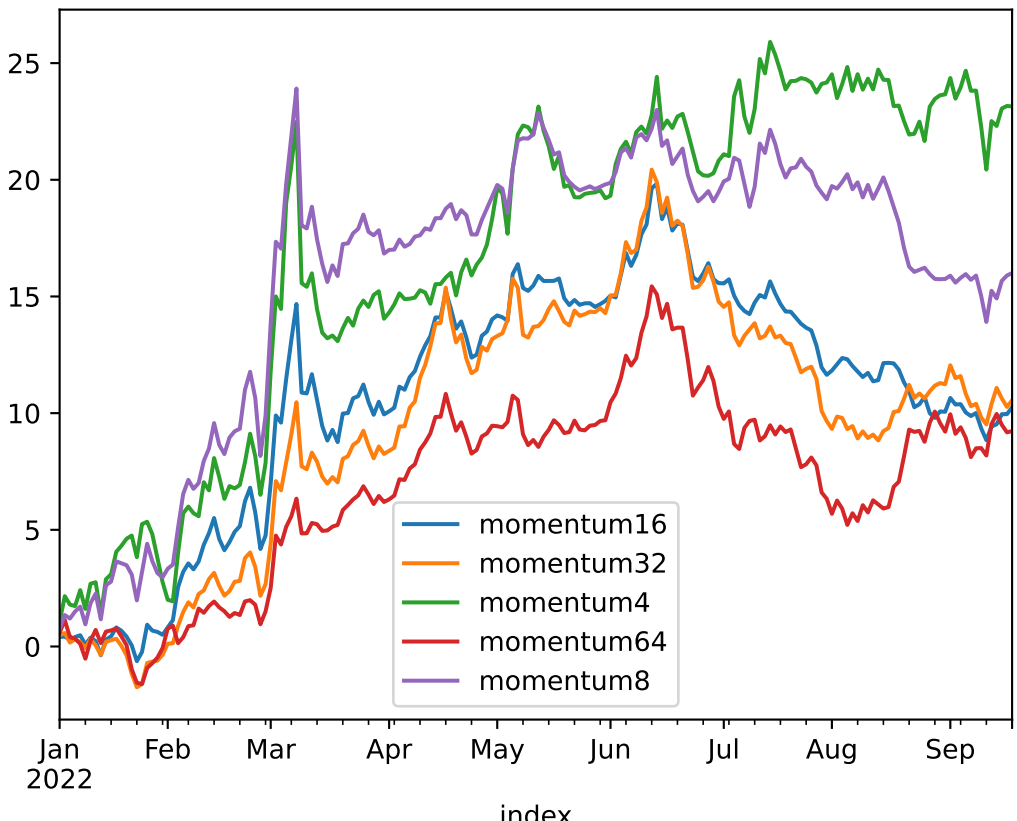
1, 'breakout160': 5.154, 'breakout20': 19.482, 'breakout320': 9.907, 'breakout40': 9.937, 'breakout80': 12.471, 'breakout160': 9.937, 'breakout20': 12.471, 'breakout320': 11.967, 'breakout40': 11.967, 'breakout80': 12.471, 'breakout160': 0.52, 'breakout20': 1.56, 'breakout320': 0.83, 'breakout40': 0.83, 'breakout80': 0.52



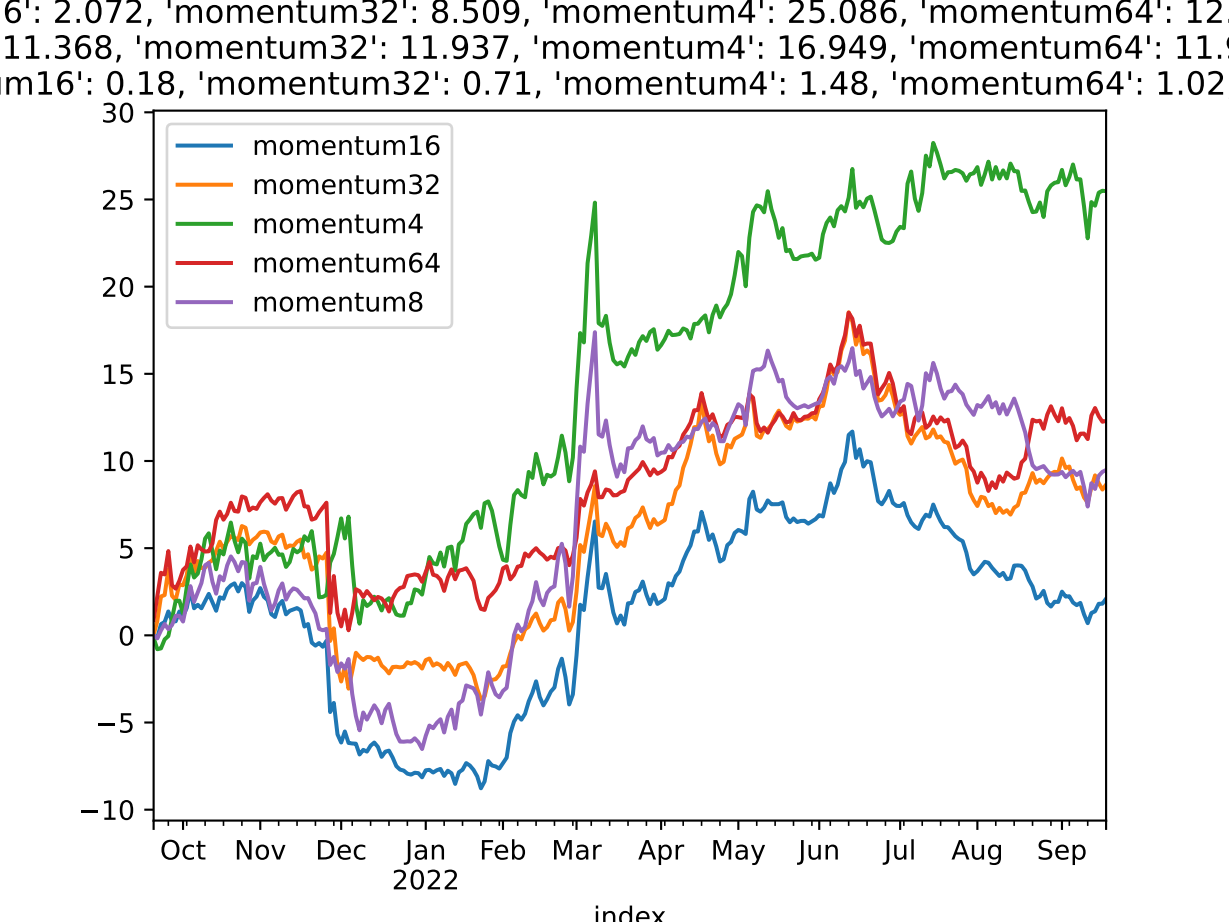
7, 'breakout160': 8.845, 'breakout20': 6.321, 'breakout320': 10.394, 'breakout40': 10.394, 'breakout80': 10.394  
'breakout160': 8.901, 'breakout20': 10.631, 'breakout320': 12.951, 'breakout40': 10.394, 'breakout80': 10.394  
0.24, 'breakout160': 0.99, 'breakout20': 0.59, 'breakout320': 0.8, 'breakout40': 0.8, 'breakout80': 0.8



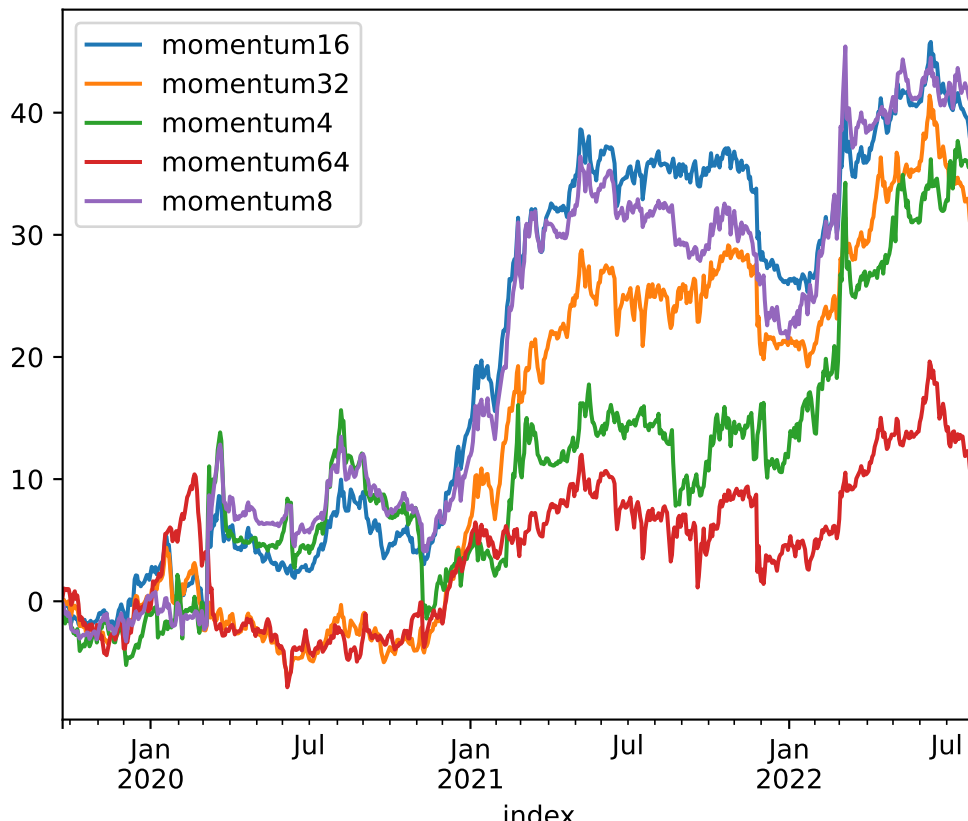
: 14.105, 'momentum32': 14.519, 'momentum4': 31.852, 'momentum64': 12.105  
11.386, 'momentum32': 11.012, 'momentum4': 17.772, 'momentum64': 9.512  
m16': 1.24, 'momentum32': 1.32, 'momentum4': 1.79, 'momentum64': 1.34

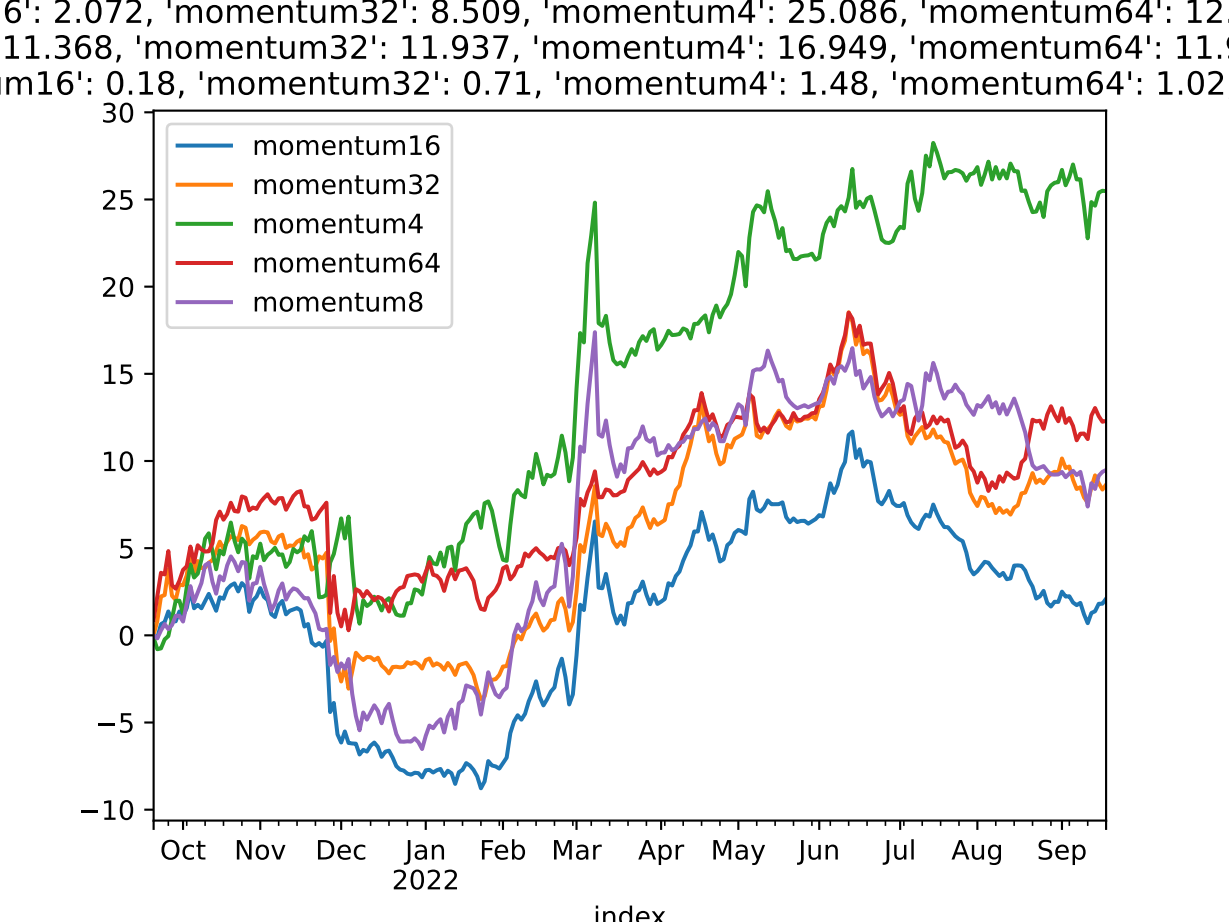




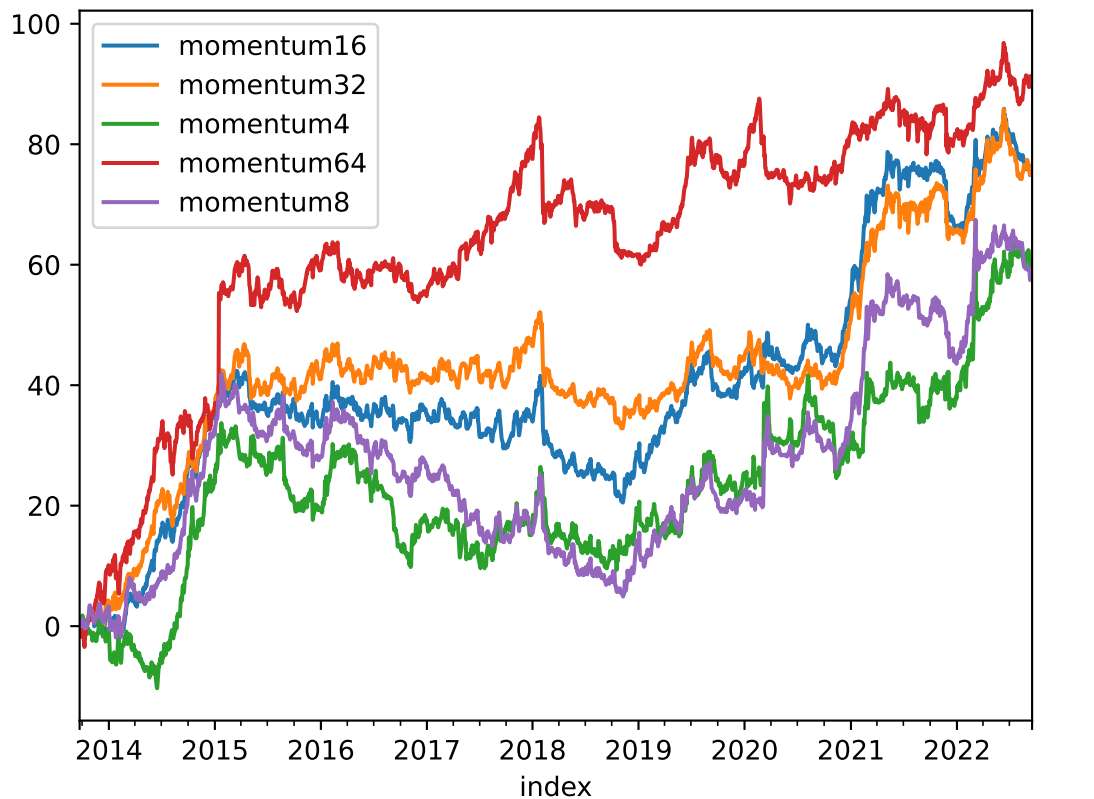


: 11.868, 'momentum32': 10.331, 'momentum4': 11.446, 'momentum64': 4.  
10.959, 'momentum32': 10.815, 'momentum4': 15.21, 'momentum64': 10.6  
m16': 1.08, 'momentum32': 0.96, 'momentum4': 0.75, 'momentum64': 0.41

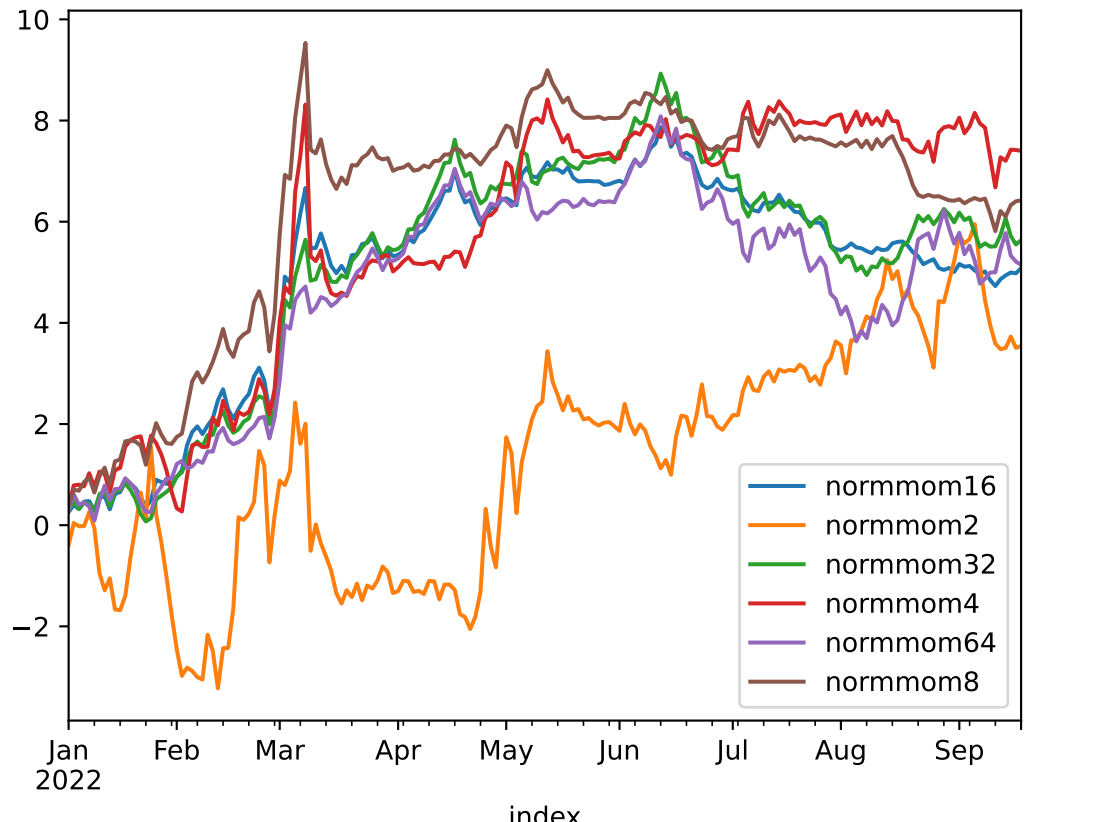




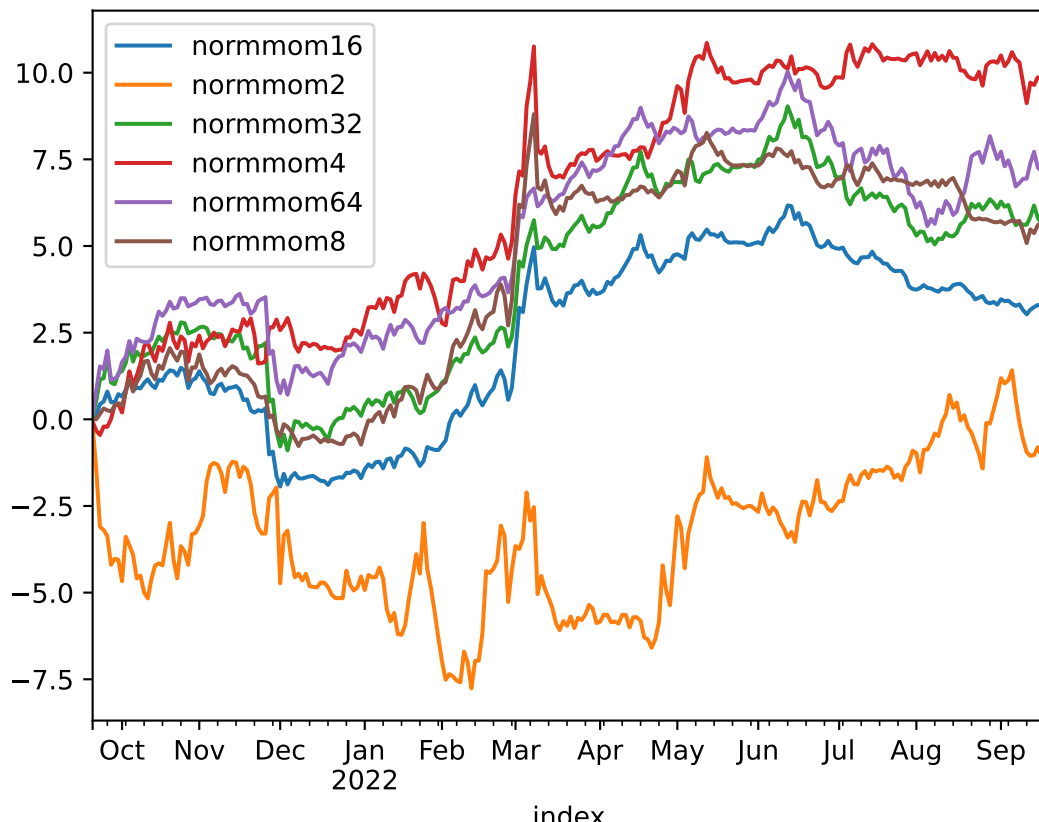
'momentum16': 8.326, 'momentum32': 8.284, 'momentum4': 6.646, 'momentum64': 9.8  
: 9.663, 'momentum32': 9.372, 'momentum4': 13.153, 'momentum64': 11.7  
um16': 0.86, 'momentum32': 0.88, 'momentum4': 0.51, 'momentum64': 0.84



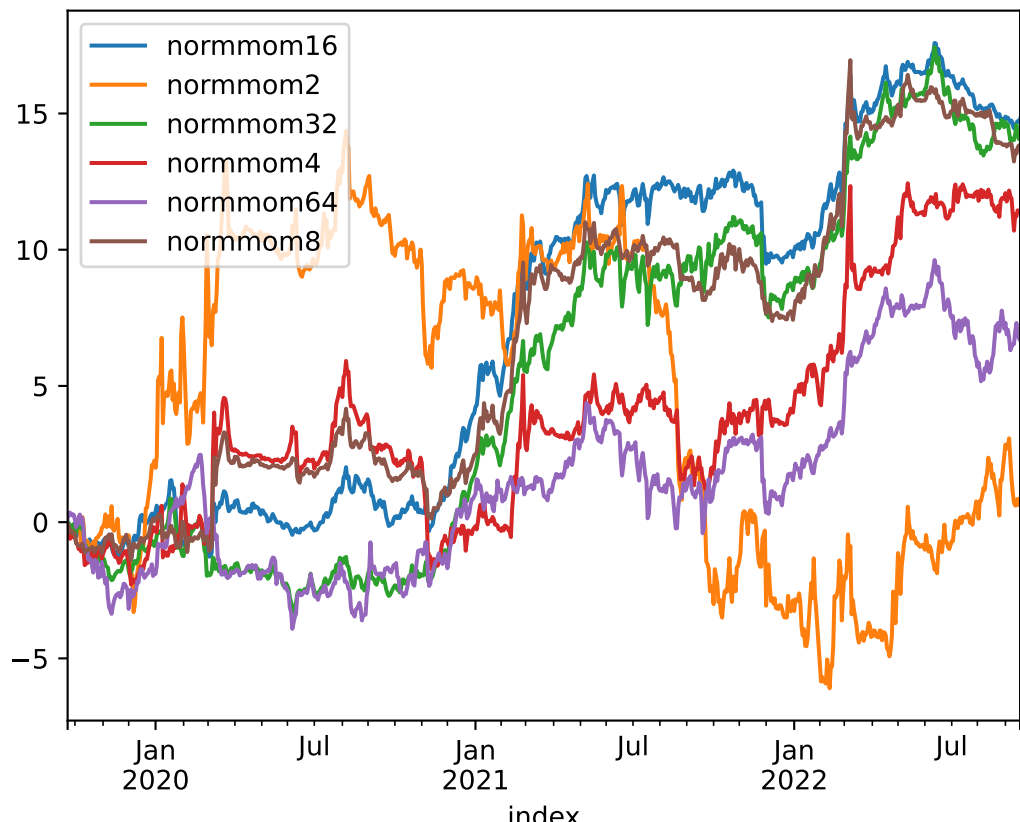
5, 'normmom2': 4.877, 'normmom32': 7.755, 'normmom4': 10.187, 'normmom64': 1.79, 'normmom2': 8.708, 'normmom32': 3.999, 'normmom4': 6.385, 'normmom64': 1.79, 'normmom2': 0.56, 'normmom32': 1.94, 'normmom4': 1.6, 'normmom64': 1.6



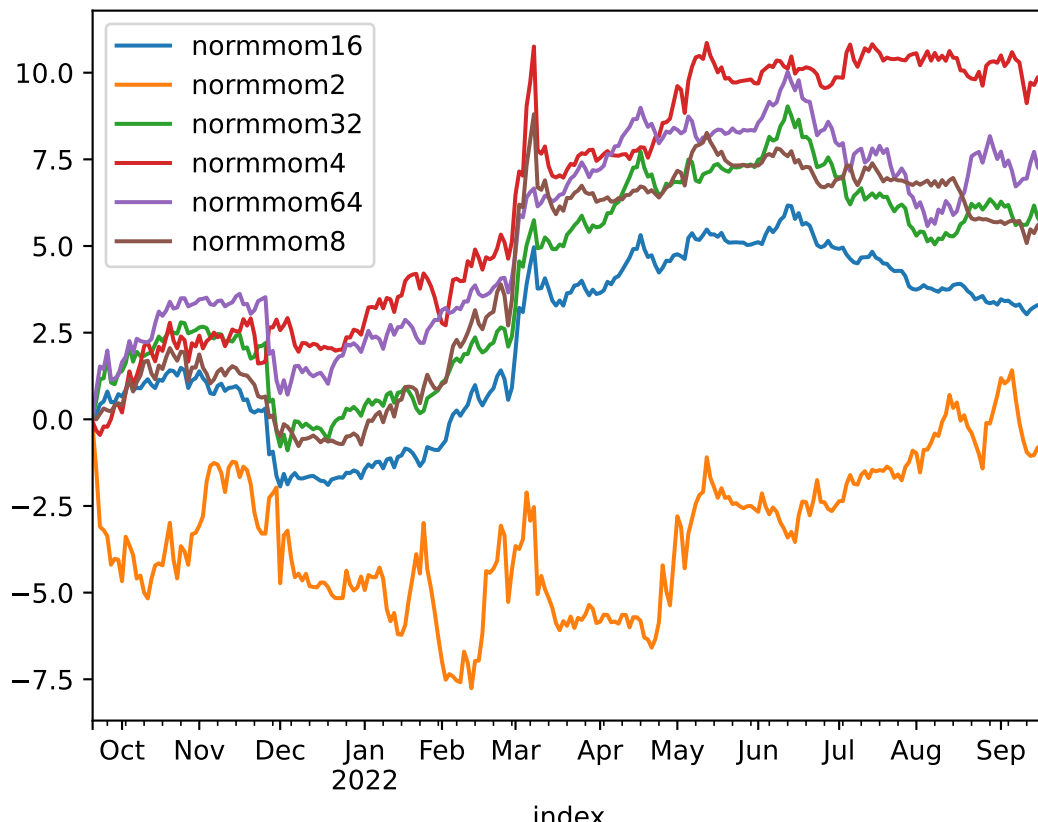
1, 'normmom2': -0.977, 'normmom32': 5.647, 'normmom4': 9.691, 'normmom64': 8.5, 'normmom8': 9.097, 'normmom32': 4.43, 'normmom4': 5.999, 'normmom64': 8.5, 'normmom2': -0.11, 'normmom32': 1.27, 'normmom4': 1.62, 'normmom64': 8.5



552, 'normmom2': 0.22, 'normmom32': 4.637, 'normmom4': 3.744, 'normmom6', 'normmom2': 8.898, 'normmom32': 4.151, 'normmom4': 5.769, 'normmom6', 28, 'normmom2': 0.02, 'normmom32': 1.12, 'normmom4': 0.65, 'normmom6

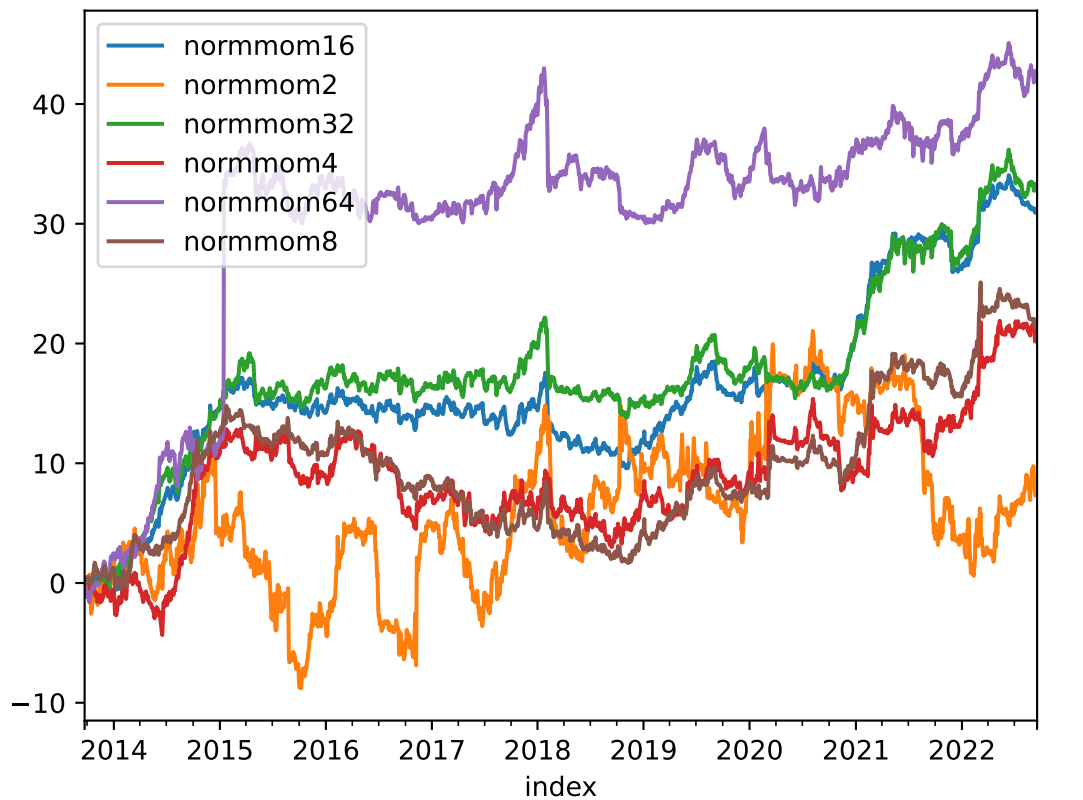


1, 'normmom2': -0.977, 'normmom32': 5.647, 'normmom4': 9.691, 'normmom64': 8.5, 'normmom8': 9.097, 'normmom32': 4.43, 'normmom4': 5.999, 'normmom64': 8.5, 'normmom2': -0.11, 'normmom32': 1.27, 'normmom4': 1.62, 'normmom64': 8.5

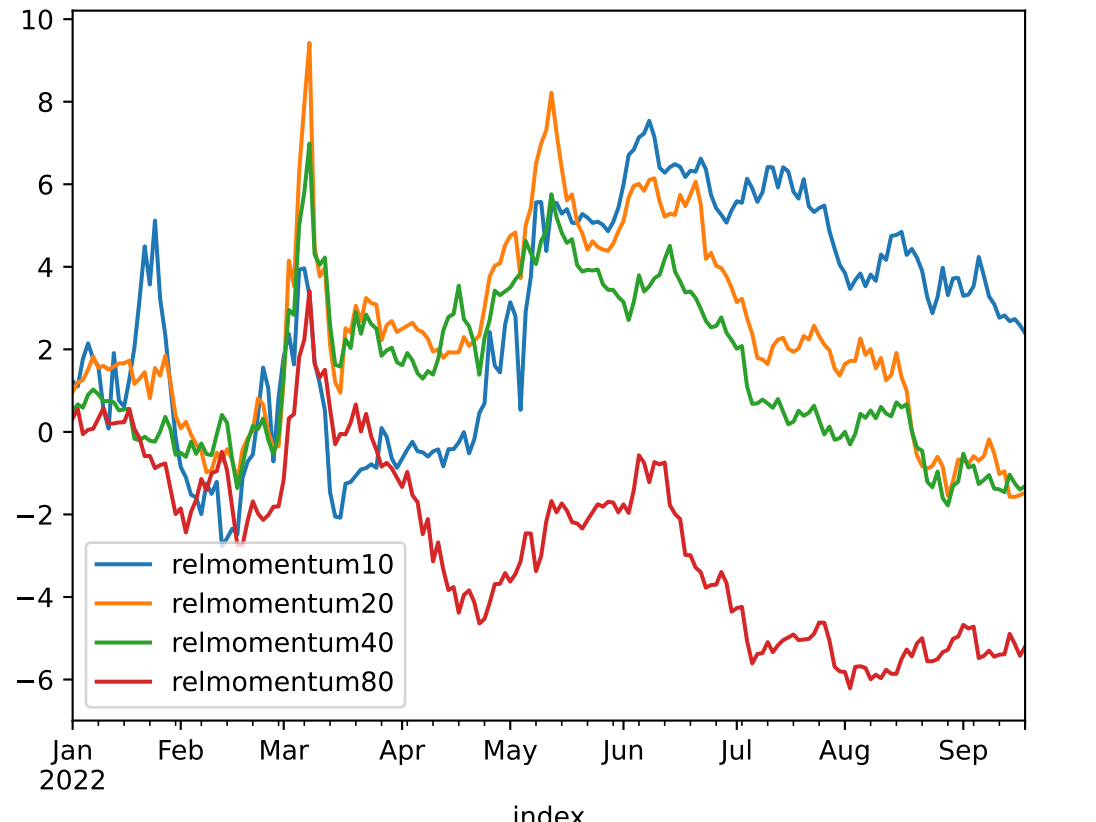




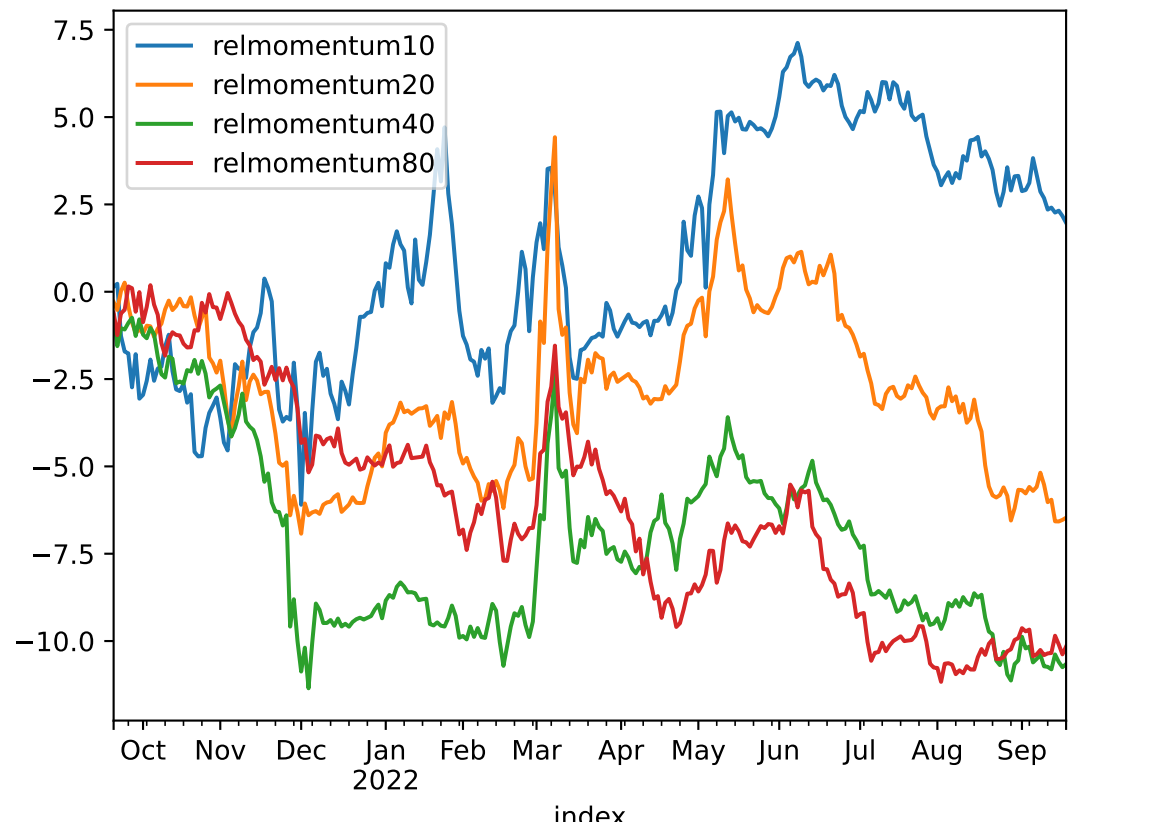
13, 'normmom2': 0.803, 'normmom32': 3.591, 'normmom4': 2.279, 'normmom6': 0.71, 'normmom2': 9.178, 'normmom32': 3.692, 'normmom4': 5.29, 'normmom6': 0.98, 'normmom2': 0.09, 'normmom32': 0.97, 'normmom4': 0.43, 'normmom6': 0.01



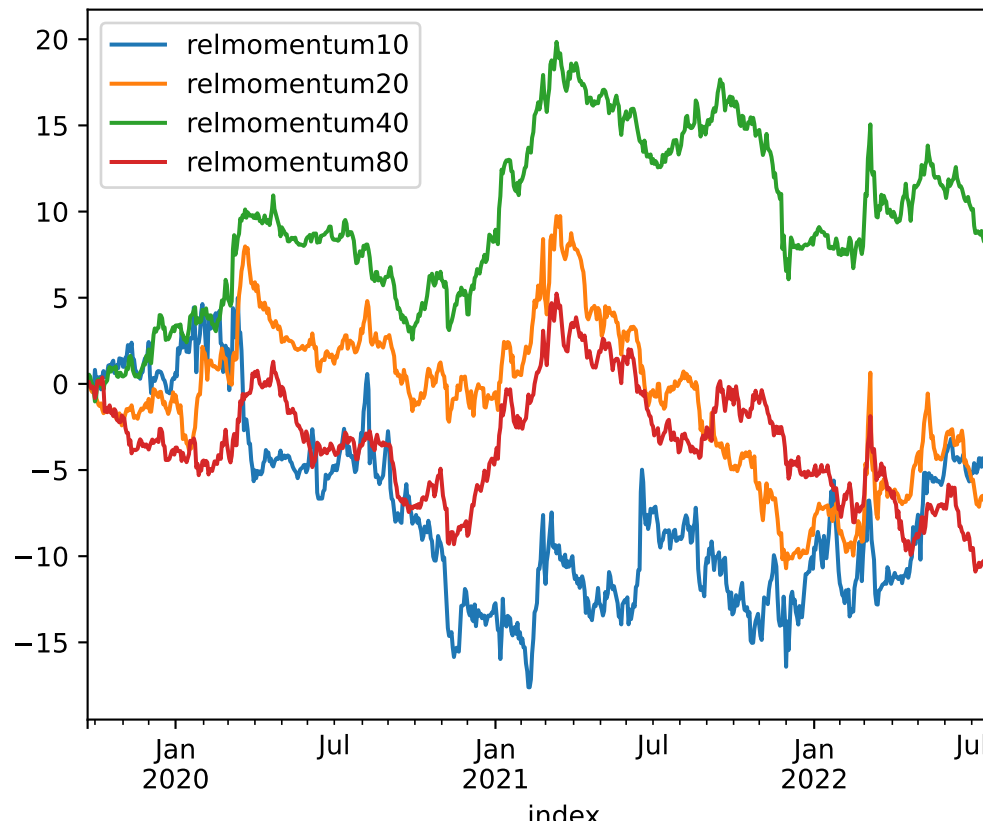
relmomentum10': 3.289, 'relmomentum20': -2.022, 'relmomentum40': -1.804, 'relmomentum80': -1.804, 'relmomentum10': 11.164, 'relmomentum20': 10.879, 'relmomentum40': 7.951, 'relmomentum80': 7.951, 'relmomentum10': 0.29, 'relmomentum20': -0.19, 'relmomentum40': -0.23, 'relmomentum80': -0.23



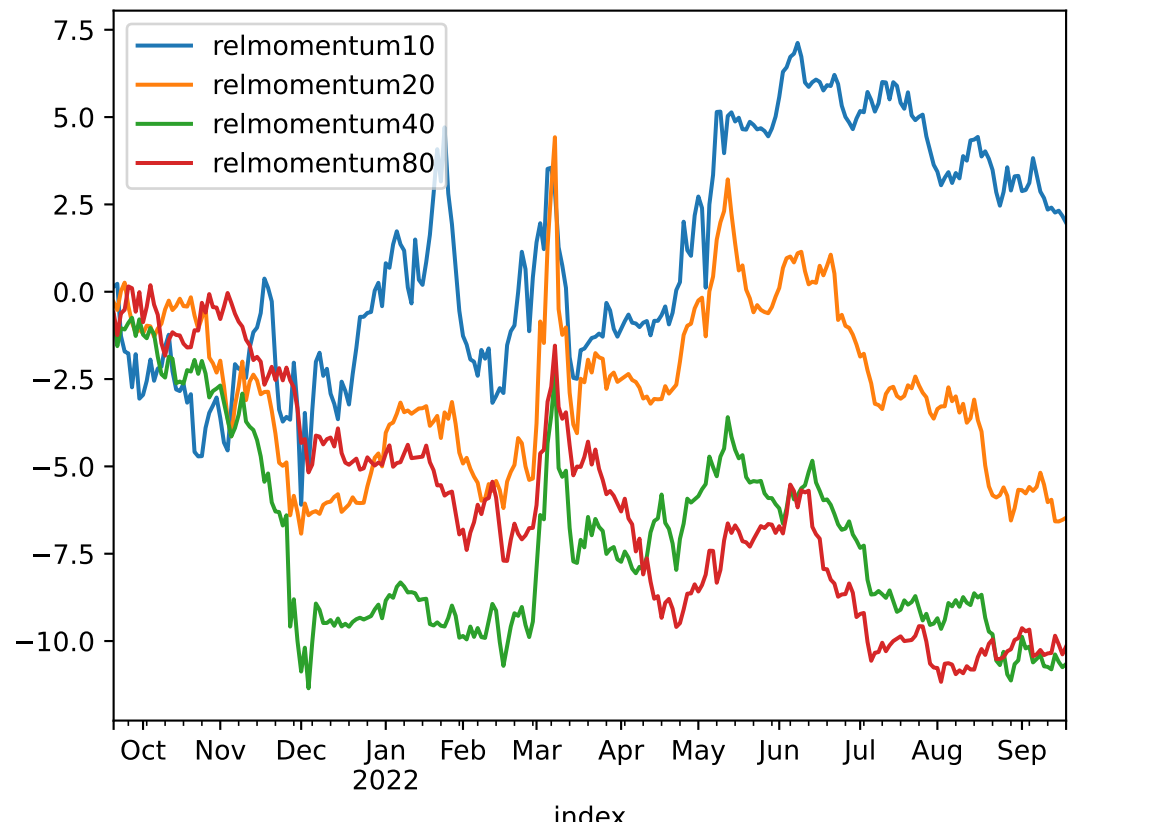
entum10': 1.945, 'relmomentum20': -6.37, 'relmomentum40': -10.495, 'relm  
entum10': 12.045, 'relmomentum20': 10.038, 'relmomentum40': 8.465, 'relm  
entum10': 0.16, 'relmomentum20': -0.63, 'relmomentum40': -1.24, 'relmor



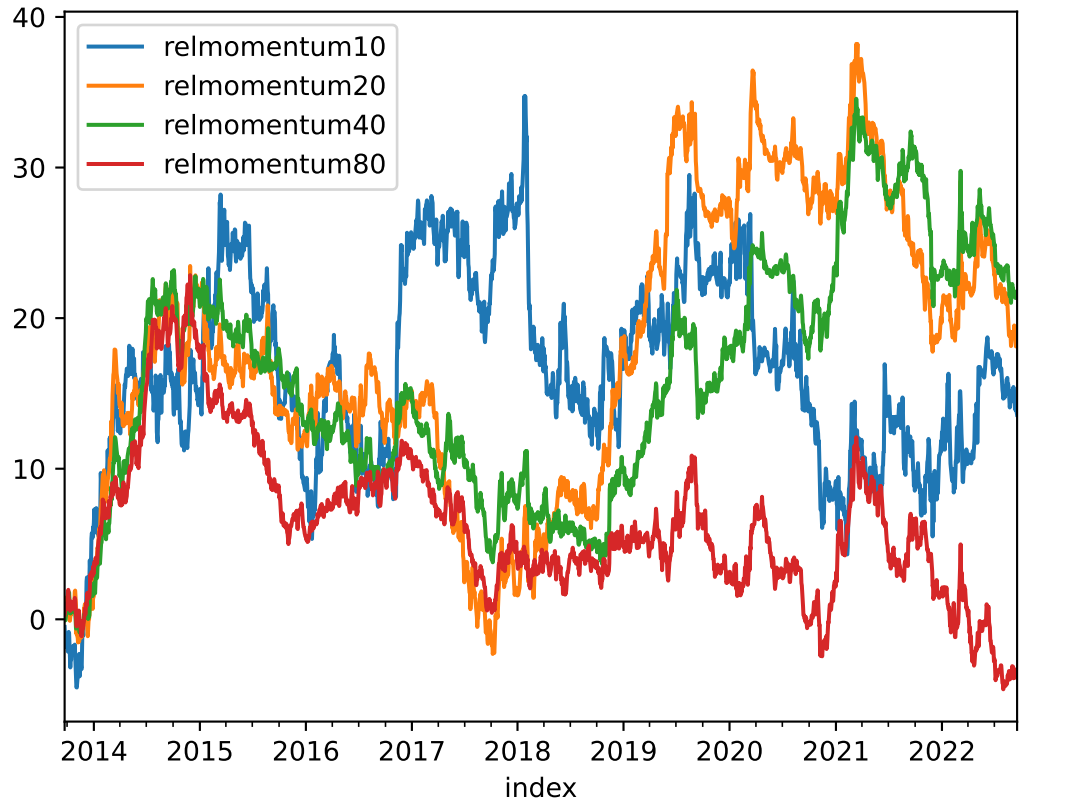
entum10': -2.734, 'relmomentum20': -3.358, 'relmomentum40': 2.217, 'relmomentum80': 12.314, 'relmomentum10': 12.314, 'relmomentum20': 8.818, 'relmomentum40': 7.506, 'relmomentum80': -0.22, 'relmomentum10': -0.22, 'relmomentum20': -0.38, 'relmomentum40': 0.3, 'relmomentum80': 0.3



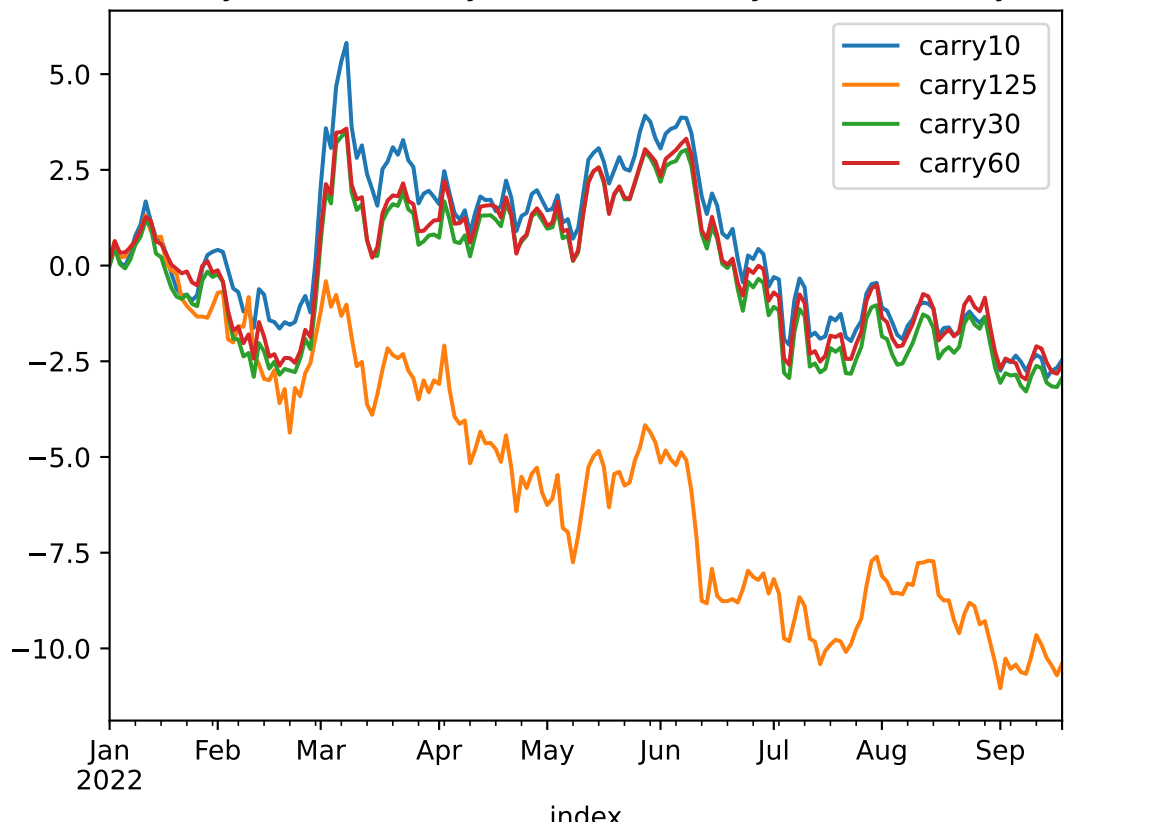
entum10': 1.945, 'relmomentum20': -6.37, 'relmomentum40': -10.495, 'relm  
entum10': 12.045, 'relmomentum20': 10.038, 'relmomentum40': 8.465, 'relm  
entum10': 0.16, 'relmomentum20': -0.63, 'relmomentum40': -1.24, 'relmor



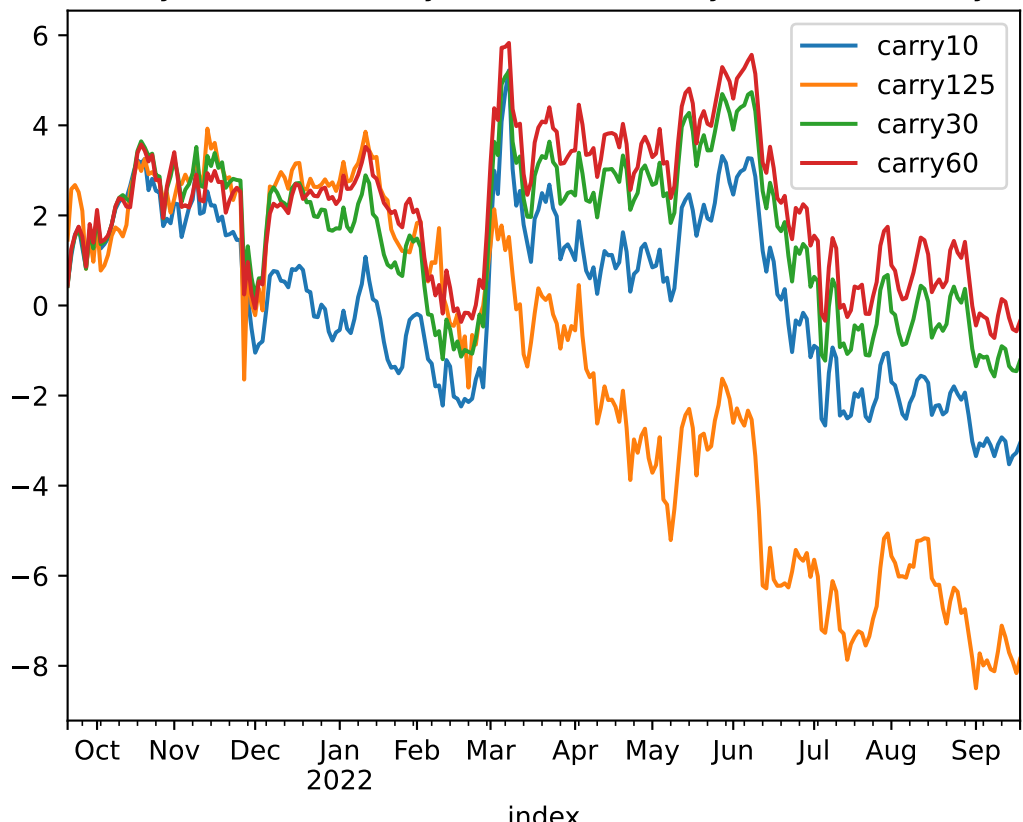
relmomentum10': 1.482, 'relmomentum20': 1.989, 'relmomentum40': 2.345, 'relmomentum80': 2.851  
'relmomentum10': 12.528, 'relmomentum20': 8.525, 'relmomentum40': 6.975, 'relmomentum80': 5.422  
'relmomentum10': 0.12, 'relmomentum20': 0.23, 'relmomentum40': 0.34, 'relmomentum80': 0.45



. mean {'carry10': -3.389, 'carry125': -14.299, 'carry30': -4.039, 'carry60': -3.389,  
ann. std {'carry10': 8.378, 'carry125': 8.527, 'carry30': 8.035, 'carry60': 8.08,  
ann. SR {'carry10': -0.4, 'carry125': -1.68, 'carry30': -0.5, 'carry60': -0.44}

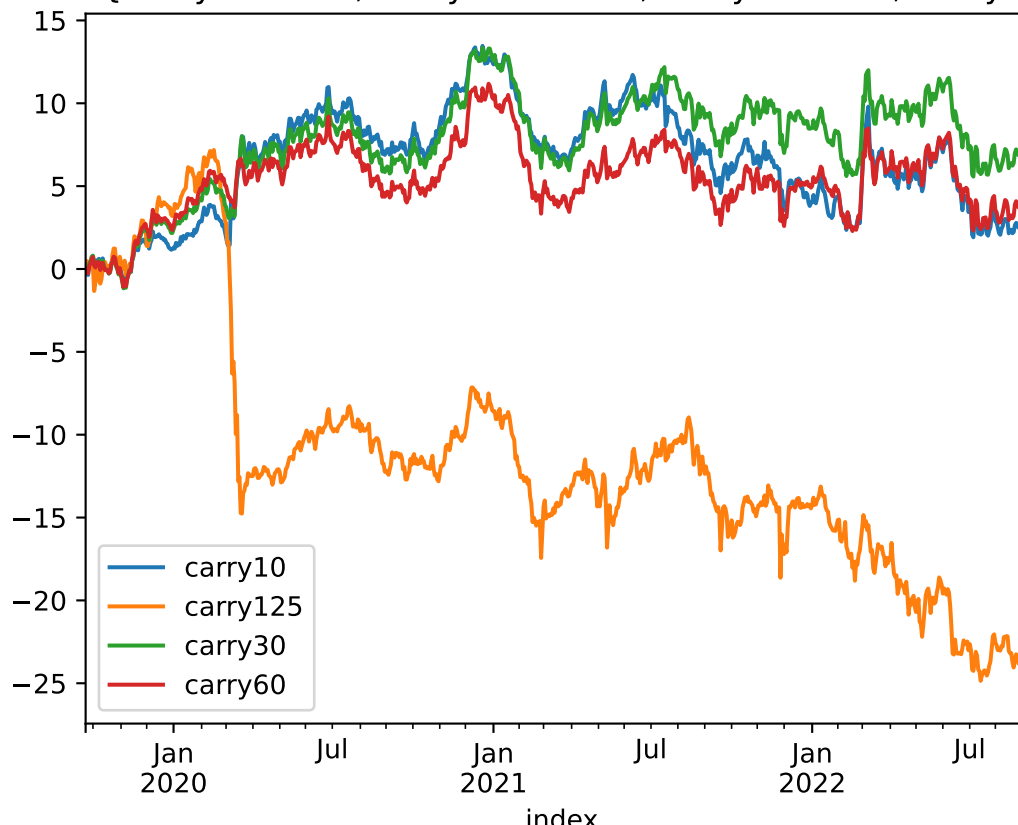


i. mean {'carry10': -3.011, 'carry125': -7.726, 'carry30': -1.201, 'carry60': -0.0.  
ann. std {'carry10': 7.947, 'carry125': 9.758, 'carry30': 7.91, 'carry60': 8.003  
ann. SR {'carry10': -0.38, 'carry125': -0.79, 'carry30': -0.15, 'carry60': -0.04

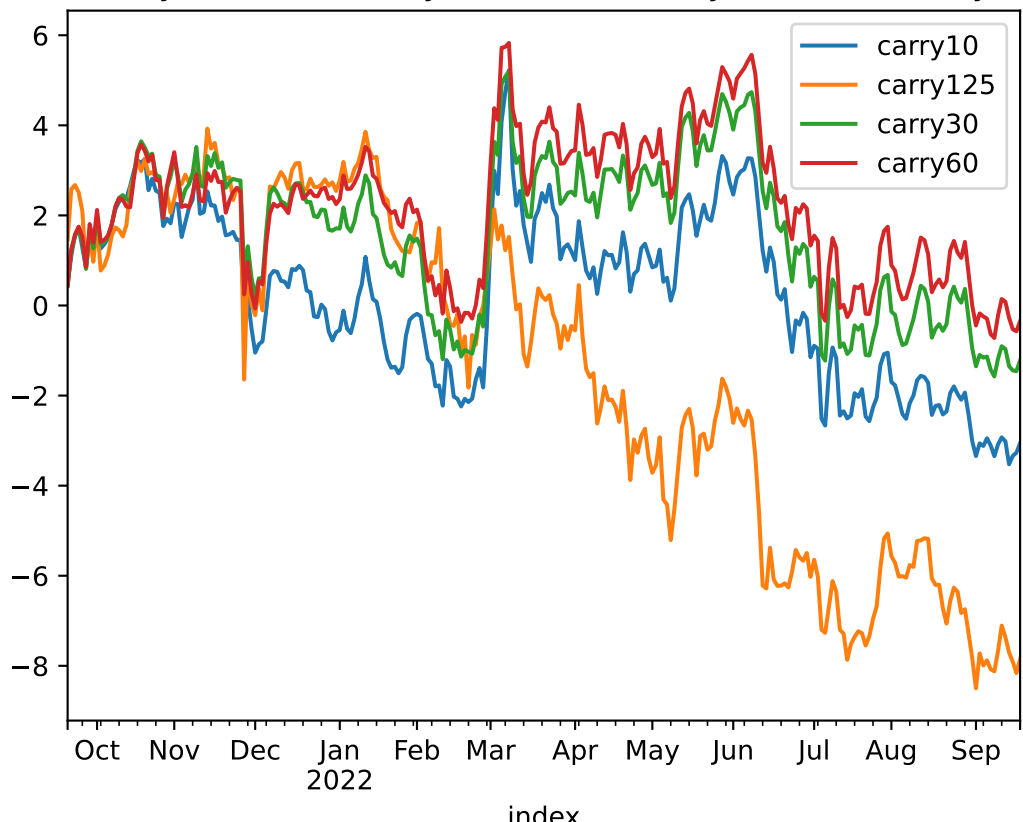




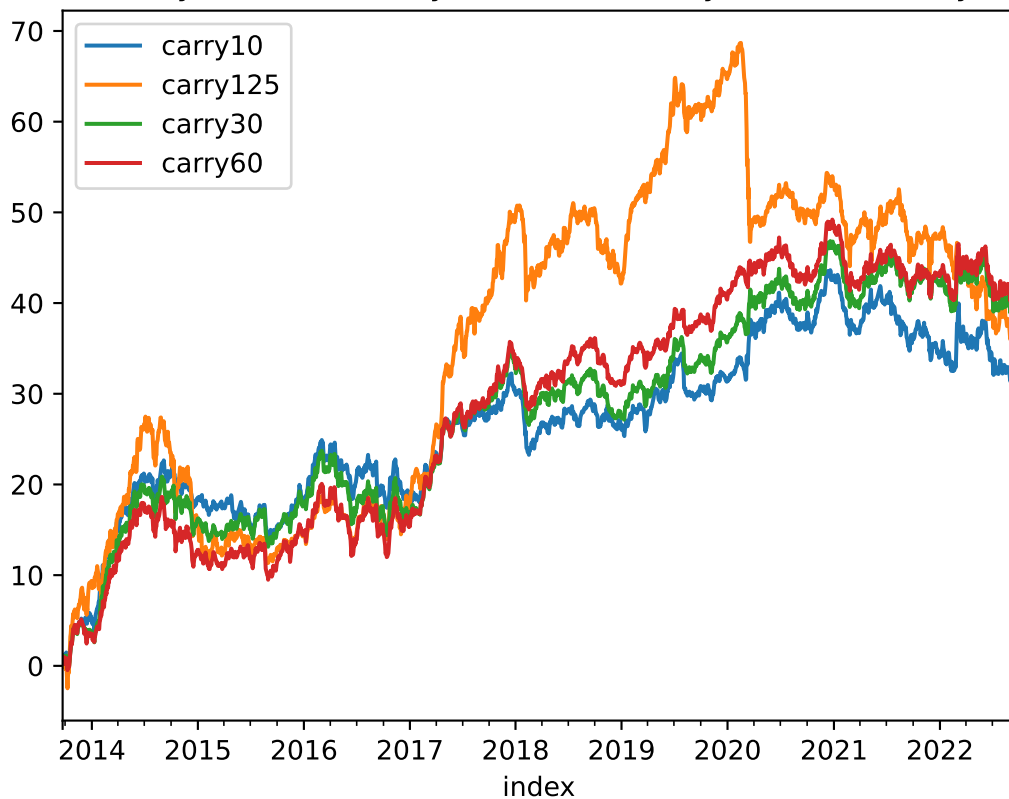
nn. mean {'carry10': 0.499, 'carry125': -8.14, 'carry30': 1.829, 'carry60': 0.75  
ann. std {'carry10': 6.788, 'carry125': 9.373, 'carry30': 6.695, 'carry60': 6.64  
ann. SR {'carry10': 0.07, 'carry125': -0.87, 'carry30': 0.27, 'carry60': 0.11}



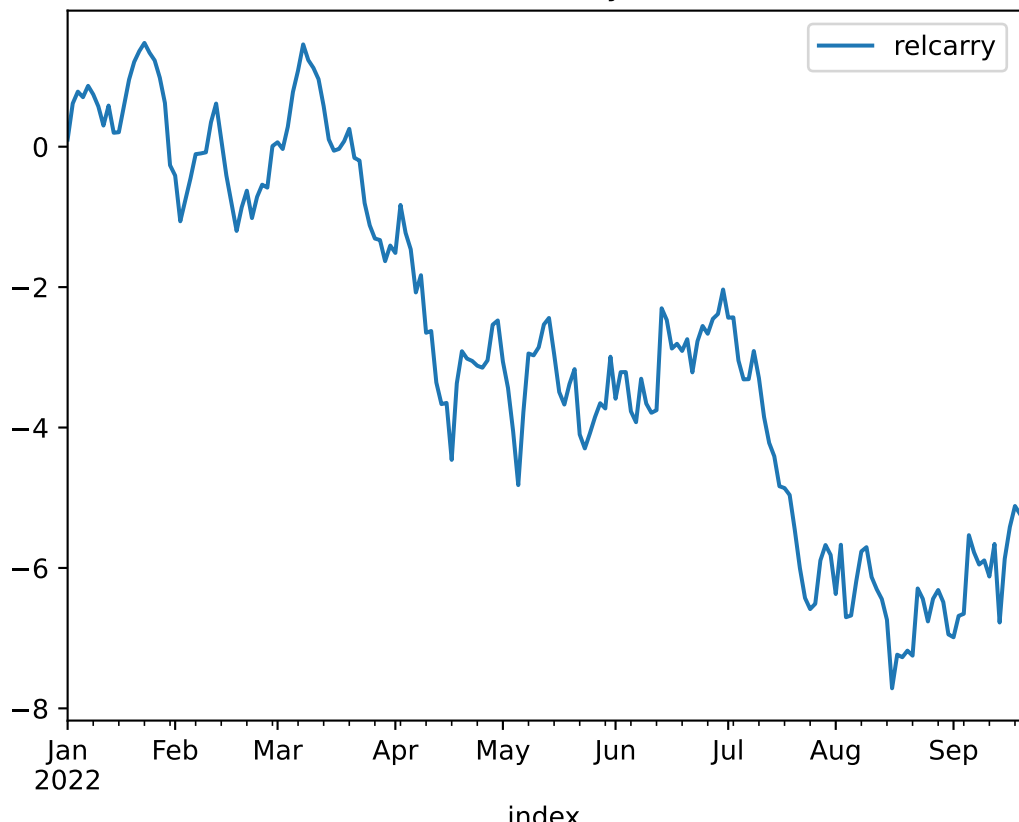
i. mean {'carry10': -3.011, 'carry125': -7.726, 'carry30': -1.201, 'carry60': -0.0.  
ann. std {'carry10': 7.947, 'carry125': 9.758, 'carry30': 7.91, 'carry60': 8.003  
ann. SR {'carry10': -0.38, 'carry125': -0.79, 'carry30': -0.15, 'carry60': -0.04



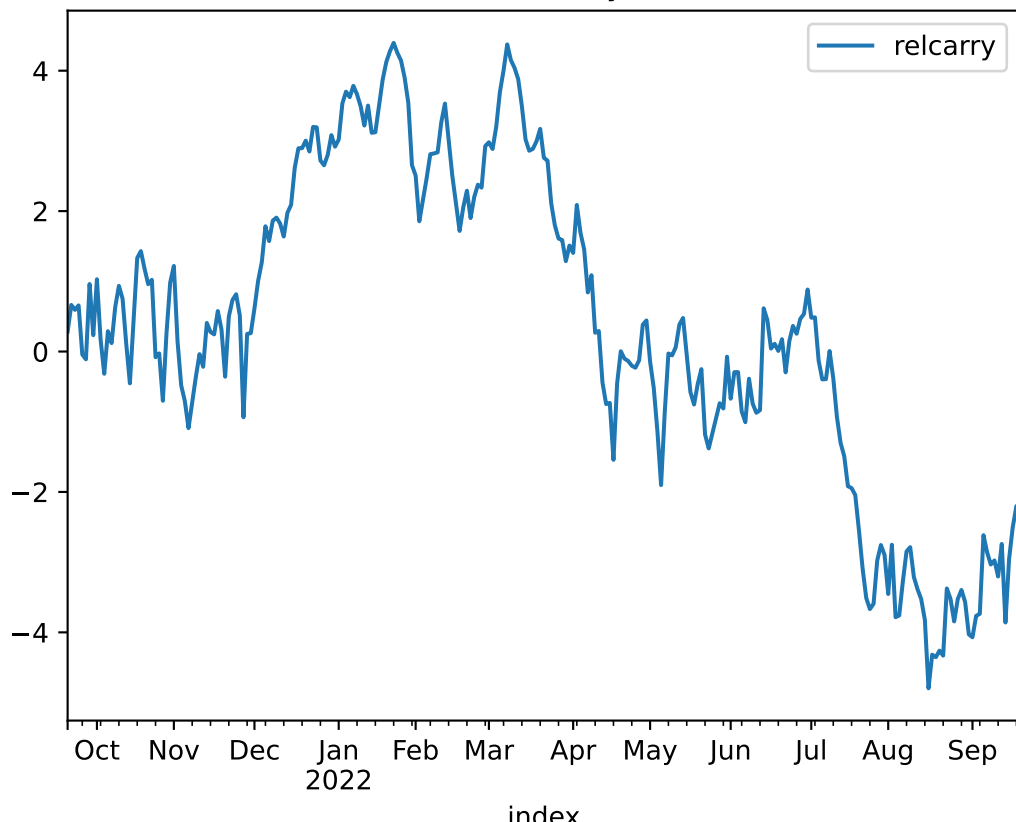
nn. mean {'carry10': 3.458, 'carry125': 4.001, 'carry30': 4.263, 'carry60': 4.4  
ann. std {'carry10': 6.102, 'carry125': 8.631, 'carry30': 6.187, 'carry60': 6.16  
ann. SR {'carry10': 0.57, 'carry125': 0.46, 'carry30': 0.69, 'carry60': 0.71}



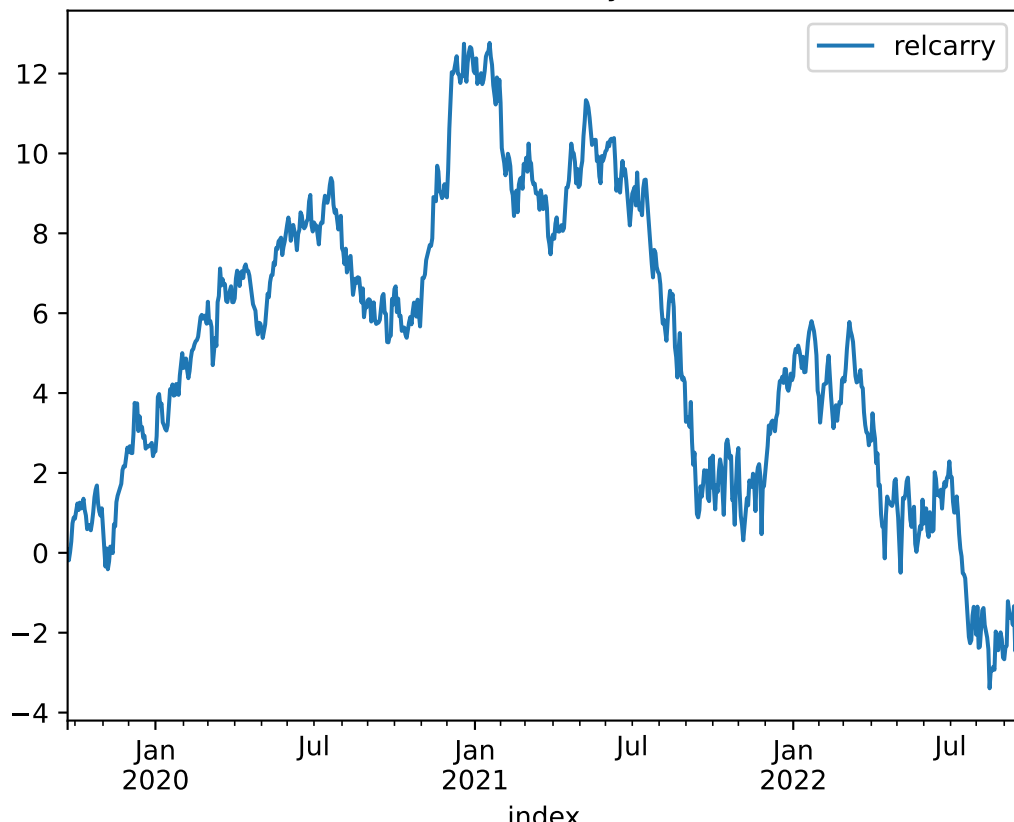
ann. mean {'relcarry': -7.166}  
ann. std {'relcarry': 6.781}  
ann. SR {'relcarry': -1.06}



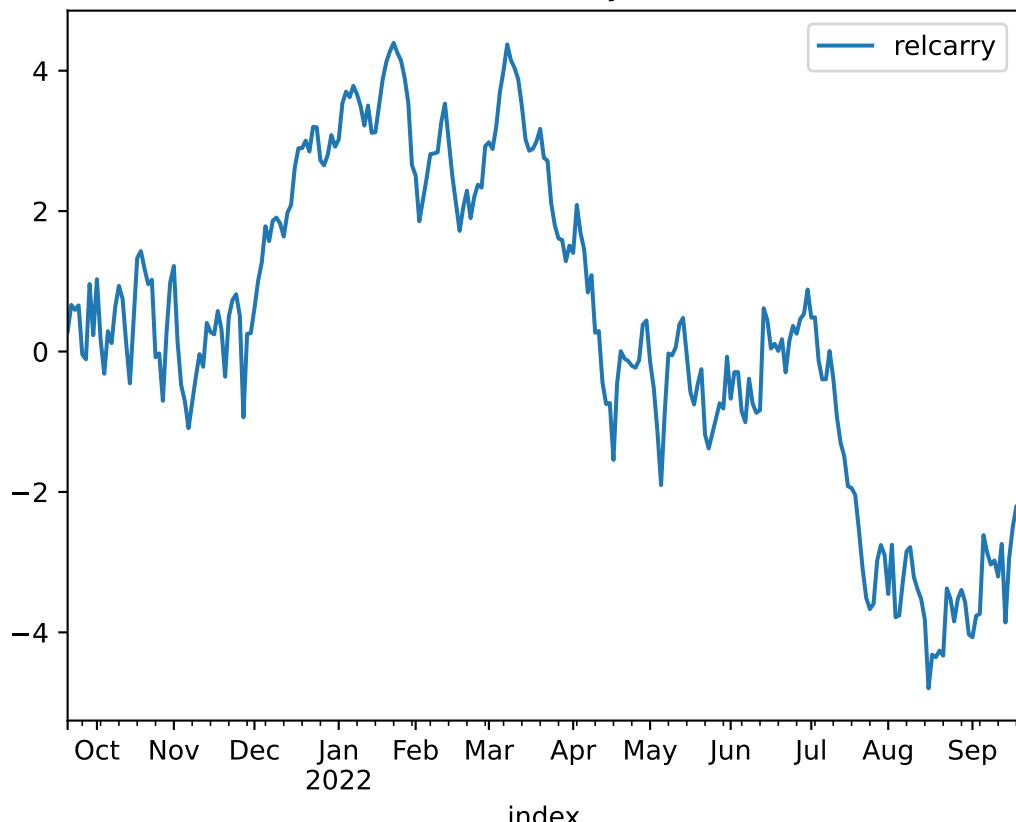
ann. mean {'relcarry': -2.272}  
ann. std {'relcarry': 7.247}  
ann. SR {'relcarry': -0.31}



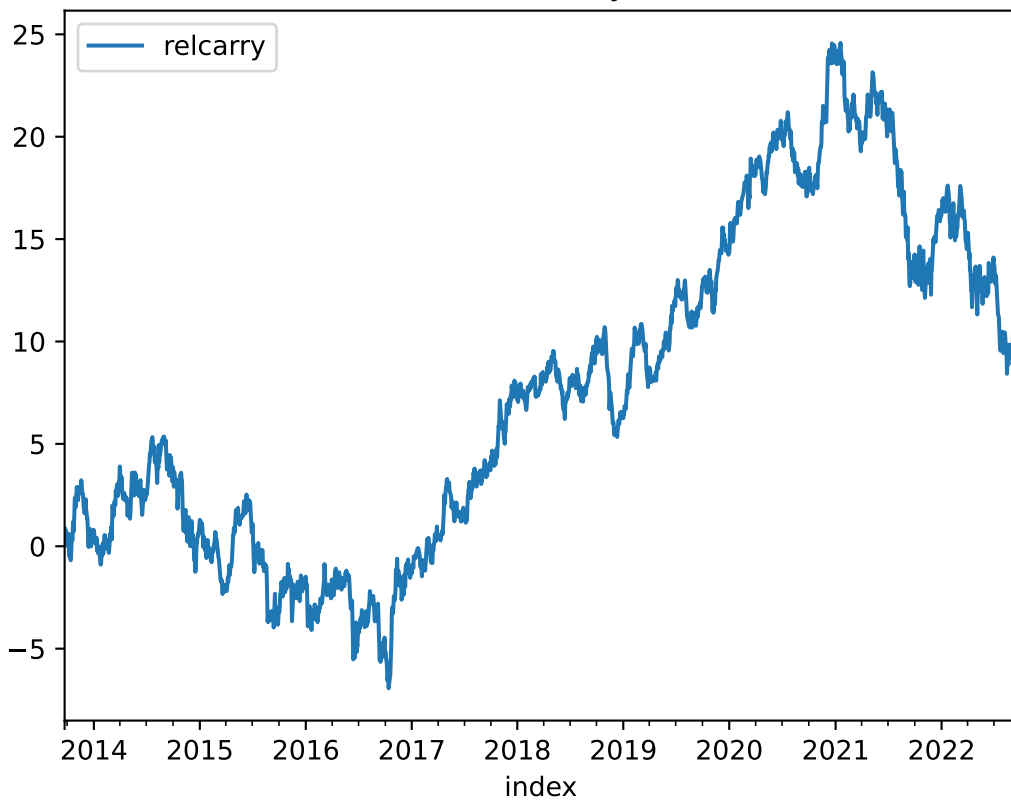
ann. mean {'relcarry': -0.299}  
ann. std {'relcarry': 6.167}  
ann. SR {'relcarry': -0.05}



ann. mean {'relcarry': -2.272}  
ann. std {'relcarry': 7.247}  
ann. SR {'relcarry': -0.31}

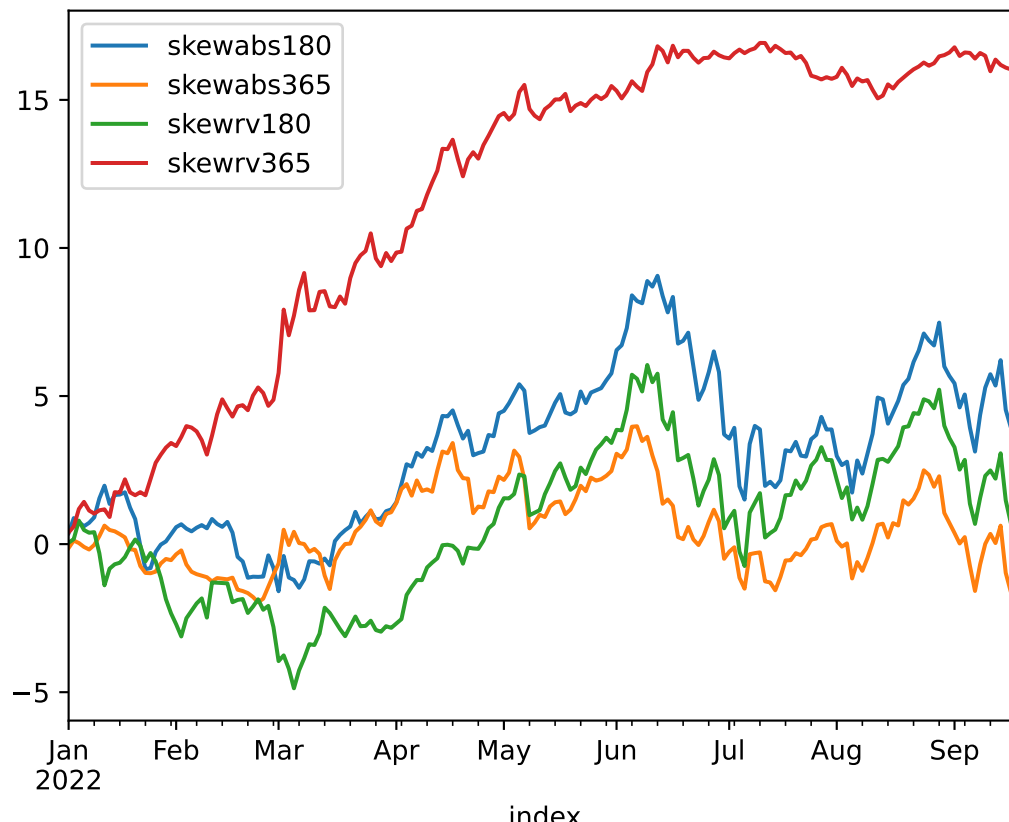


ann. mean {'relcarry': 1.189}  
ann. std {'relcarry': 5.559}  
ann. SR {'relcarry': 0.21}

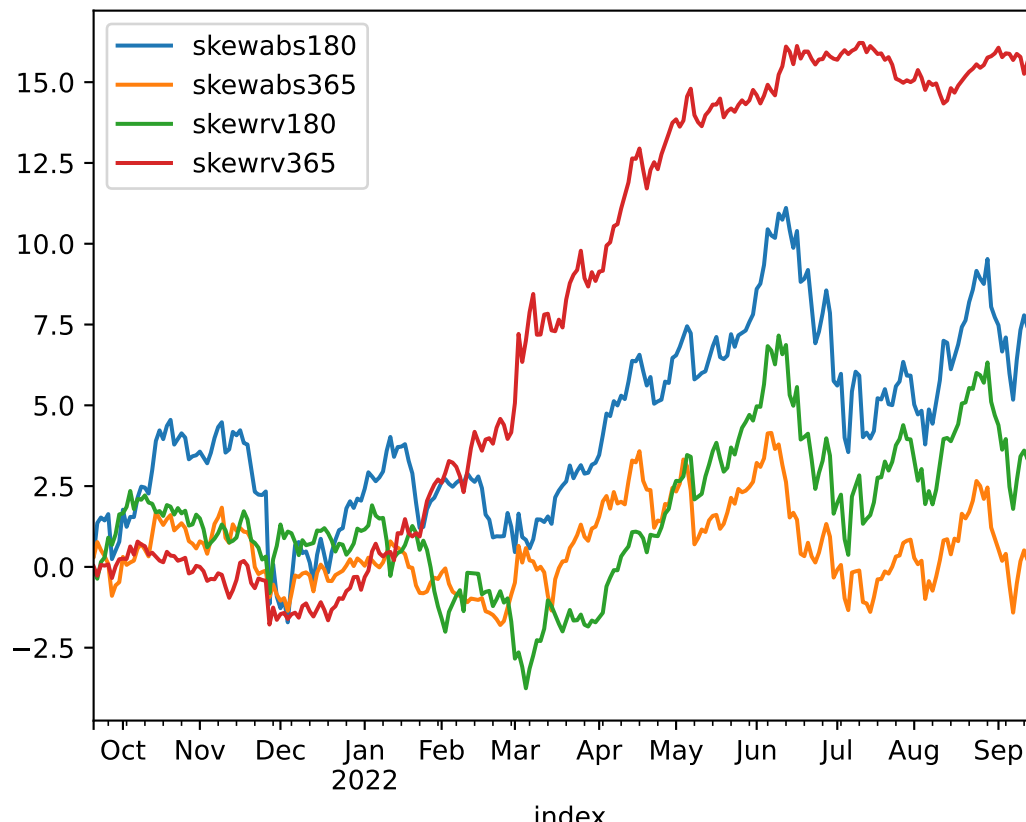




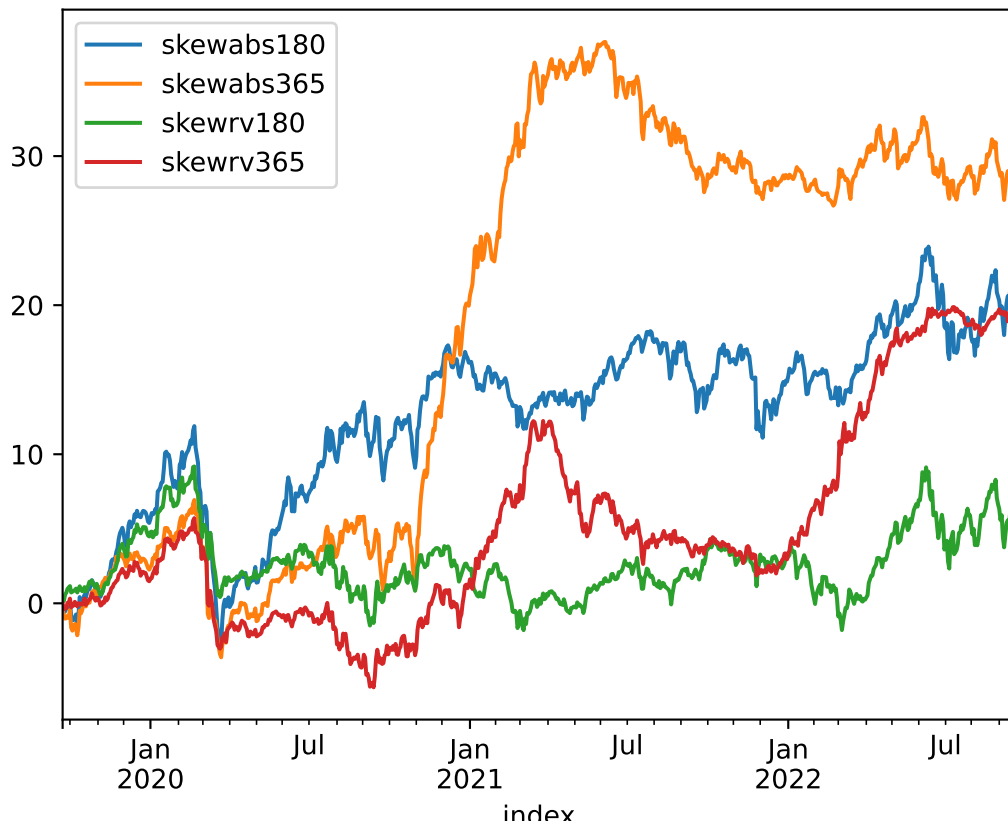
an {'skewabs180': 6.331, 'skewabs365': -1.755, 'skewrv180': 1.82, 'skewrv365': -1.755, 'skewabs180': 9.703, 'skewabs365': 7.568, 'skewrv180': 9.096, 'skewrv365': 7.568, 'skewabs180': 0.65, 'skewabs365': -0.23, 'skewrv180': 0.2, 'skewrv365': -0.23}



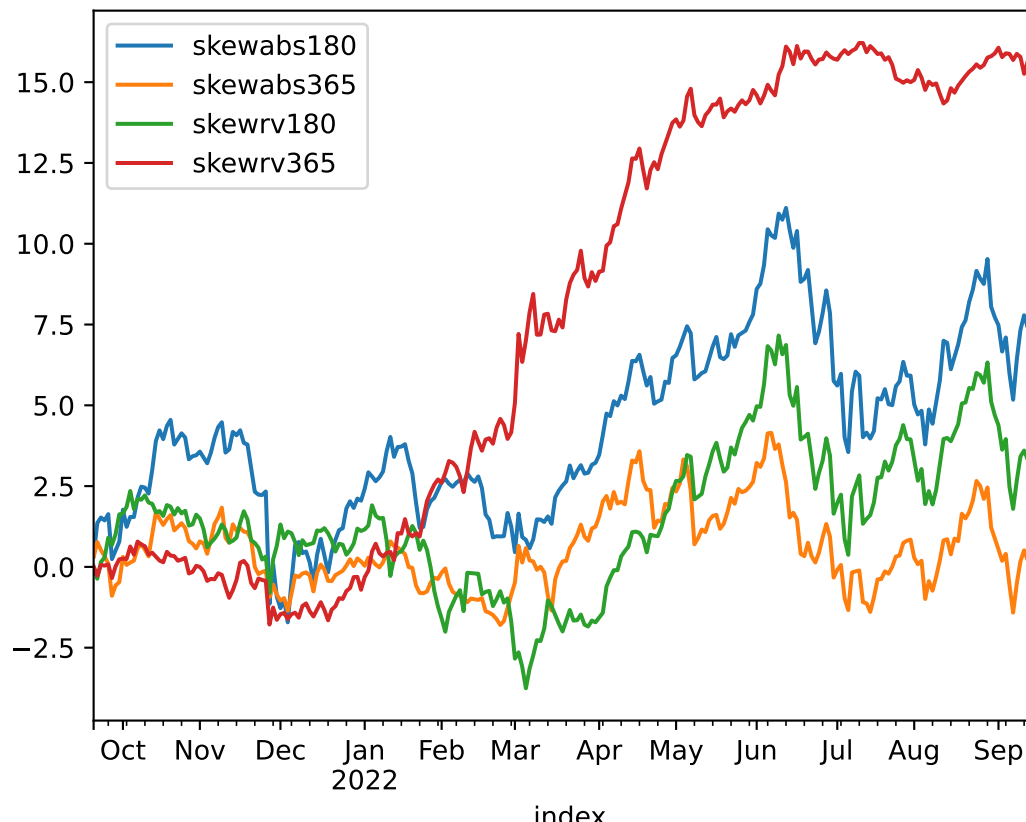
n {'skewabs180': 6.546, 'skewabs365': -1.094, 'skewrv180': 2.395, 'skewrv365': 1.094, 'skewabs180': 9.967, 'skewabs365': 7.1, 'skewrv180': 8.246, 'skewrv365': 1.094, 'skewabs180': 0.66, 'skewabs365': -0.15, 'skewrv180': 0.29, 'skewrv365': 1.094}



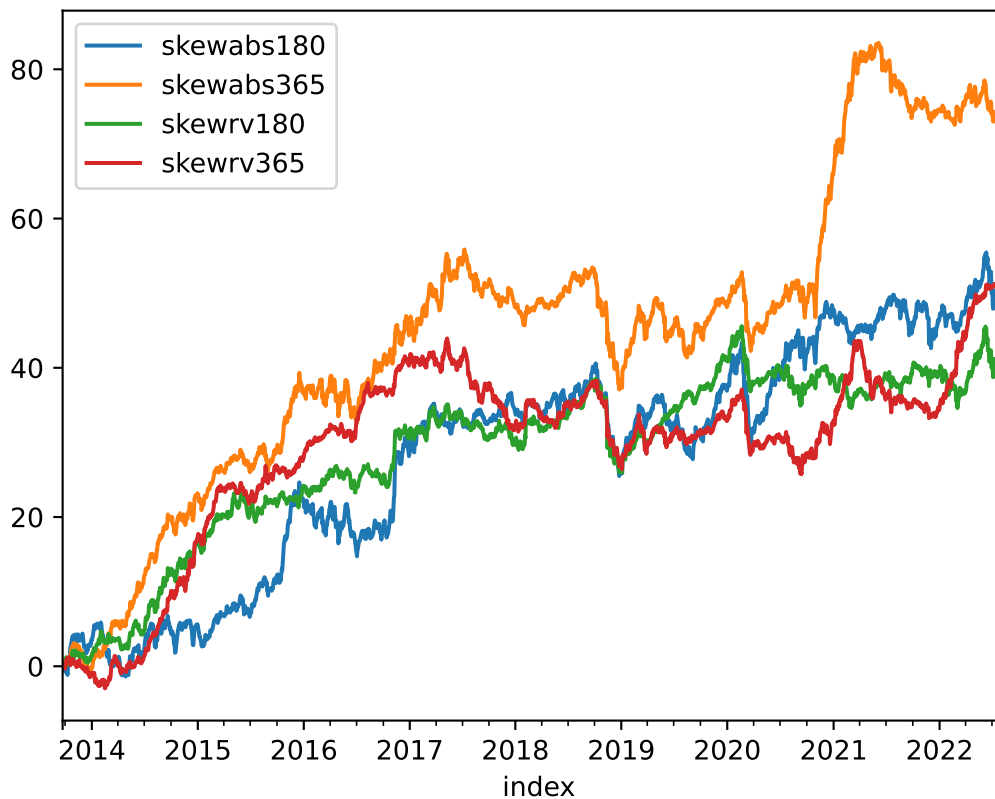
an {'skewabs180': 6.382, 'skewabs365': 8.956, 'skewrv180': 1.441, 'skewrv365': 8.964, 'skewabs180': 8.964, 'skewabs365': 8.425, 'skewrv180': 6.974, 'skewrv365': 1.06, 'skewrv180': 0.21, 'skewrv365': 1.06, 'skewrv180': 0.21, 'skewrv365': 1.06}



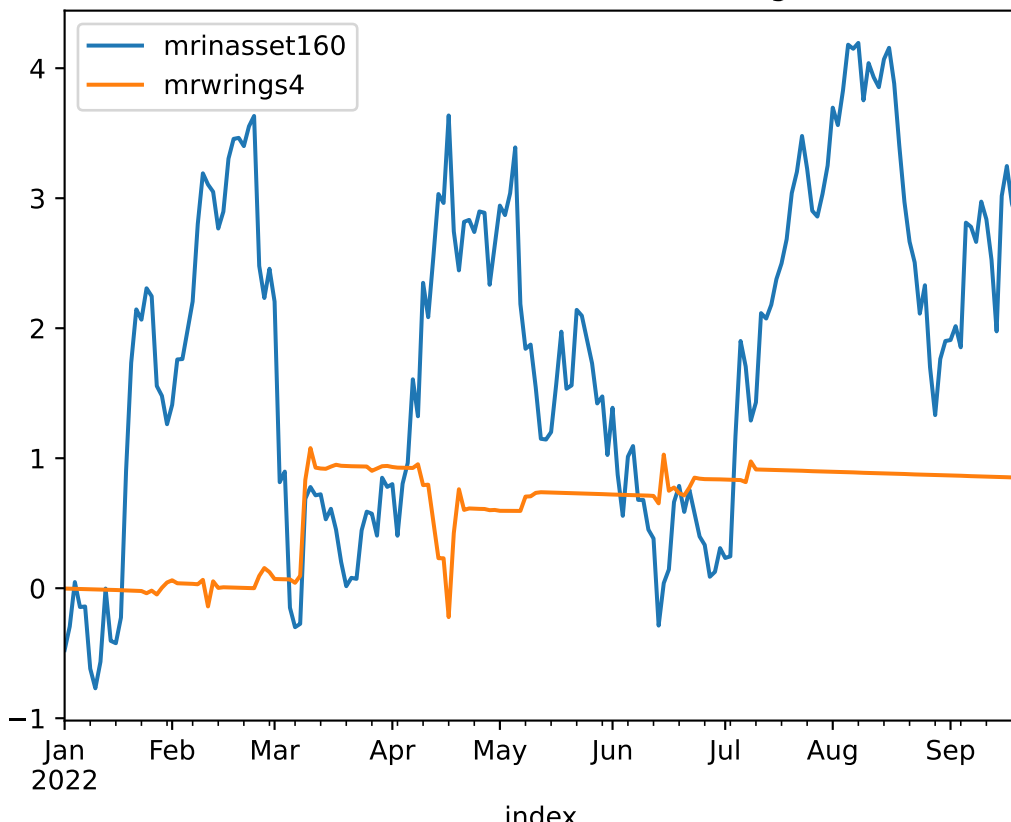
n {'skewabs180': 6.546, 'skewabs365': -1.094, 'skewrv180': 2.395, 'skewrv365': 1.094, 'skewabs180': 9.967, 'skewabs365': 7.1, 'skewrv180': 8.246, 'skewrv365': 1.094, 'skewabs180': 0.66, 'skewabs365': -0.15, 'skewrv180': 0.29, 'skewrv365': 1.094}



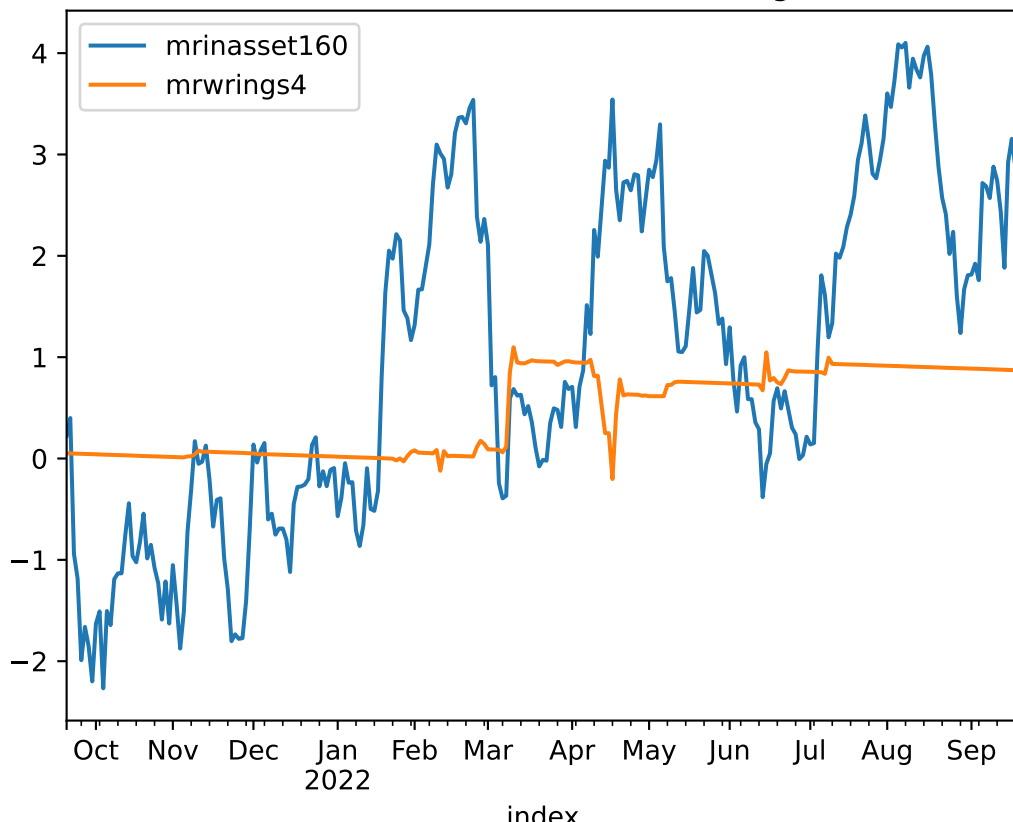
an {'skewabs180': 5.566, 'skewabs365': 7.988, 'skewrv180': 4.451, 'skewrv365': 6.099},  
d {'skewabs180': 7.71, 'skewabs365': 7.619, 'skewrv180': 6.099, 'skewrv365': 6.099},  
SR {'skewabs180': 0.72, 'skewabs365': 1.05, 'skewrv180': 0.73, 'skewrv365': 1.05}



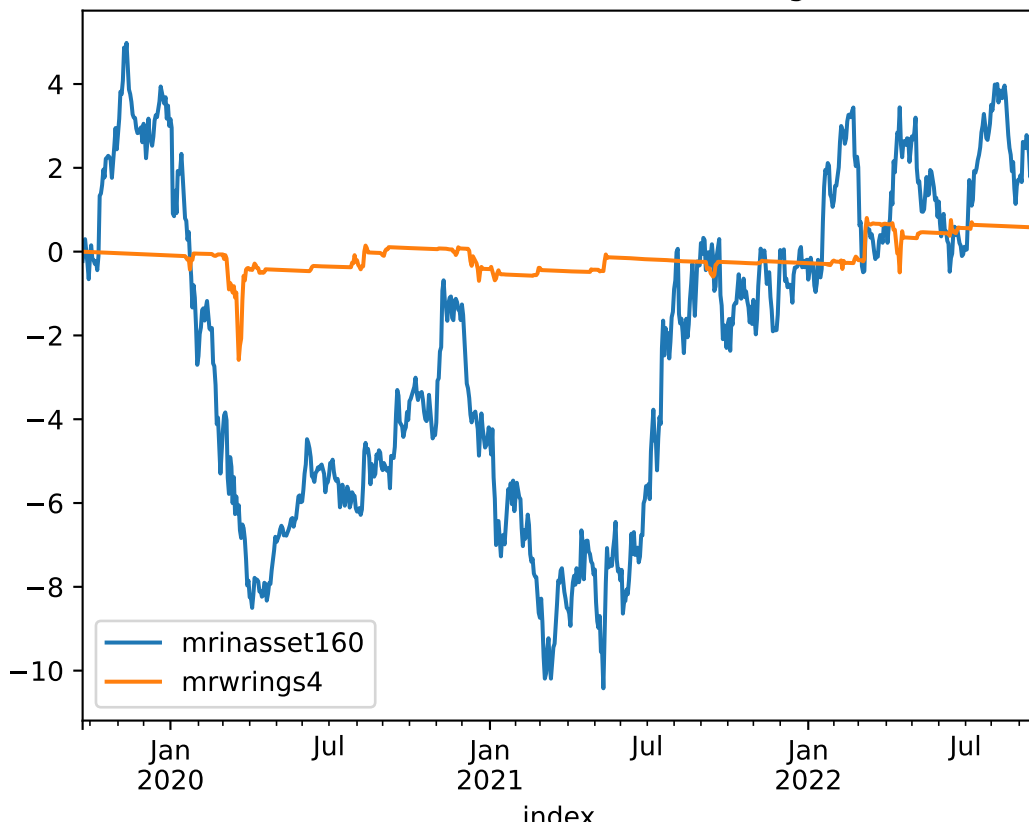
ann. mean {'mrinasset160': 3.869, 'mrwrings4': 1.165}  
ann. std {'mrinasset160': 6.254, 'mrwrings4': 1.642}  
ann. SR {'mrinasset160': 0.62, 'mrwrings4': 0.71}



ann. mean {'mrinasset160': 2.68, 'mrwrings4': 0.854}  
ann. std {'mrinasset160': 6.308, 'mrwrings4': 1.391}  
ann. SR {'mrinasset160': 0.42, 'mrwrings4': 0.61}

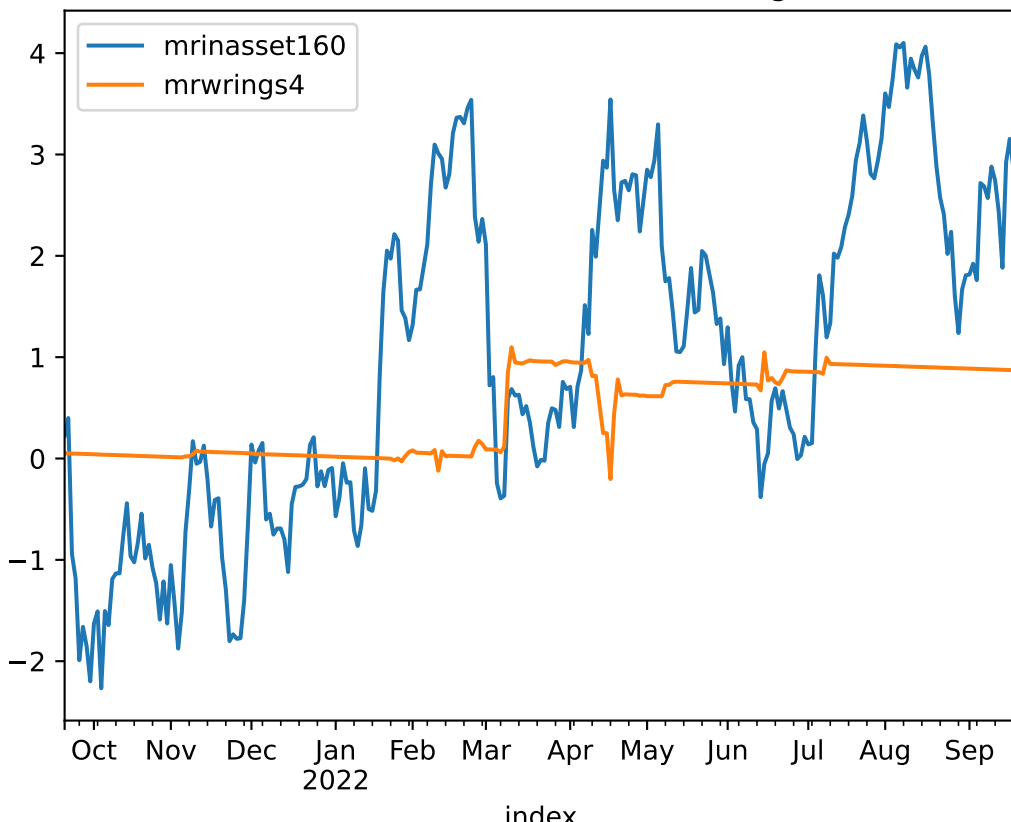


ann. mean {'mrinasset160': 0.862, 'mrwrings4': 0.189}  
ann. std {'mrinasset160': 6.657, 'mrwrings4': 1.429}  
ann. SR {'mrinasset160': 0.13, 'mrwrings4': 0.13}





ann. mean {'mrinasset160': 2.68, 'mrwrings4': 0.854}  
ann. std {'mrinasset160': 6.308, 'mrwrings4': 1.391}  
ann. SR {'mrinasset160': 0.42, 'mrwrings4': 0.61}



ann. mean {'mrinasset160': -1.805, 'mrwrings4': 0.051}  
ann. std {'mrinasset160': 6.008, 'mrwrings4': 0.879}  
ann. SR {'mrinasset160': -0.3, 'mrwrings4': 0.06}

