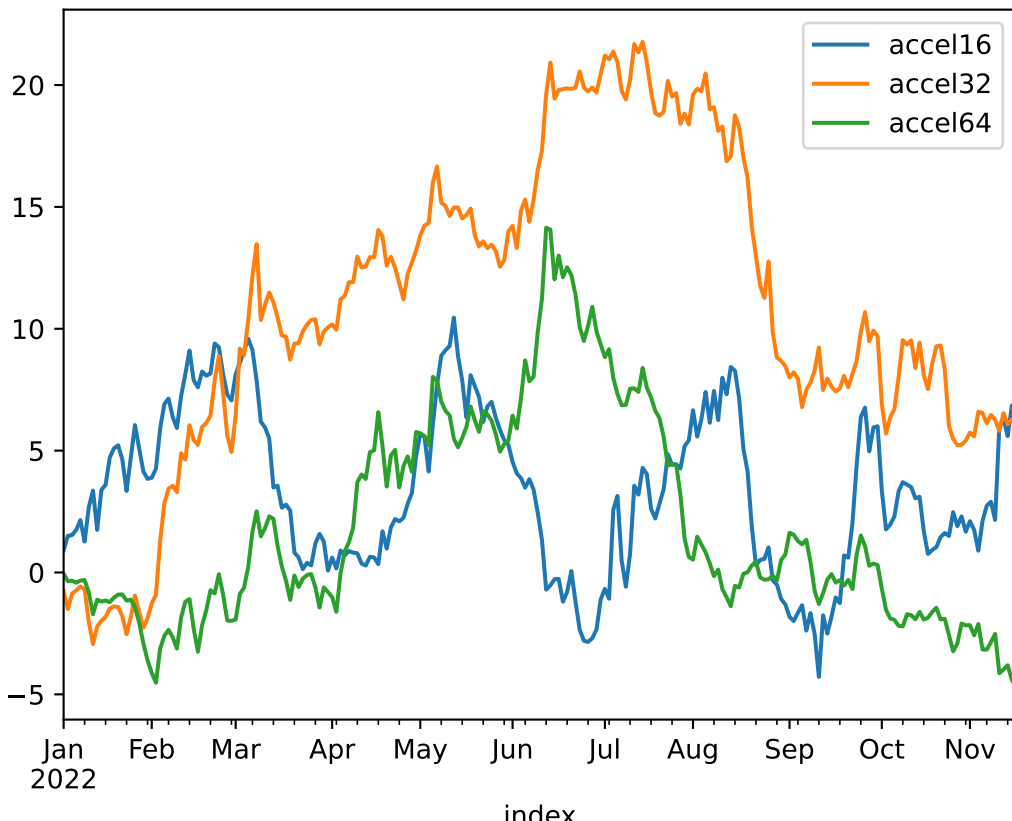
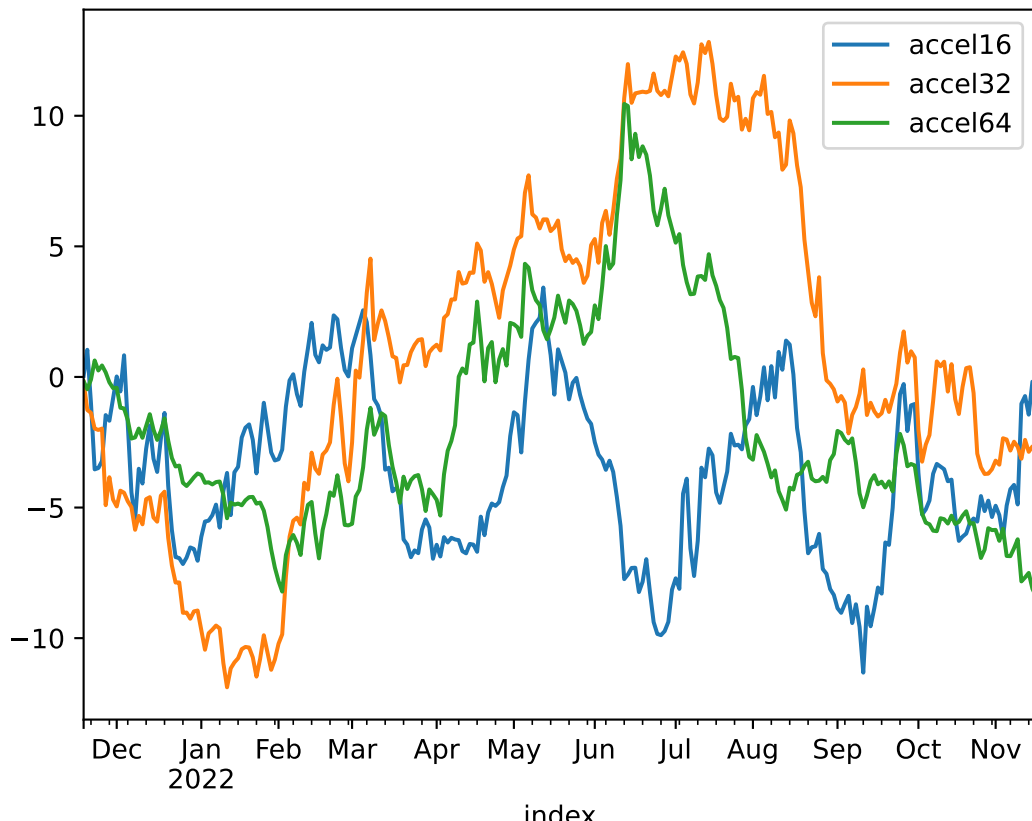


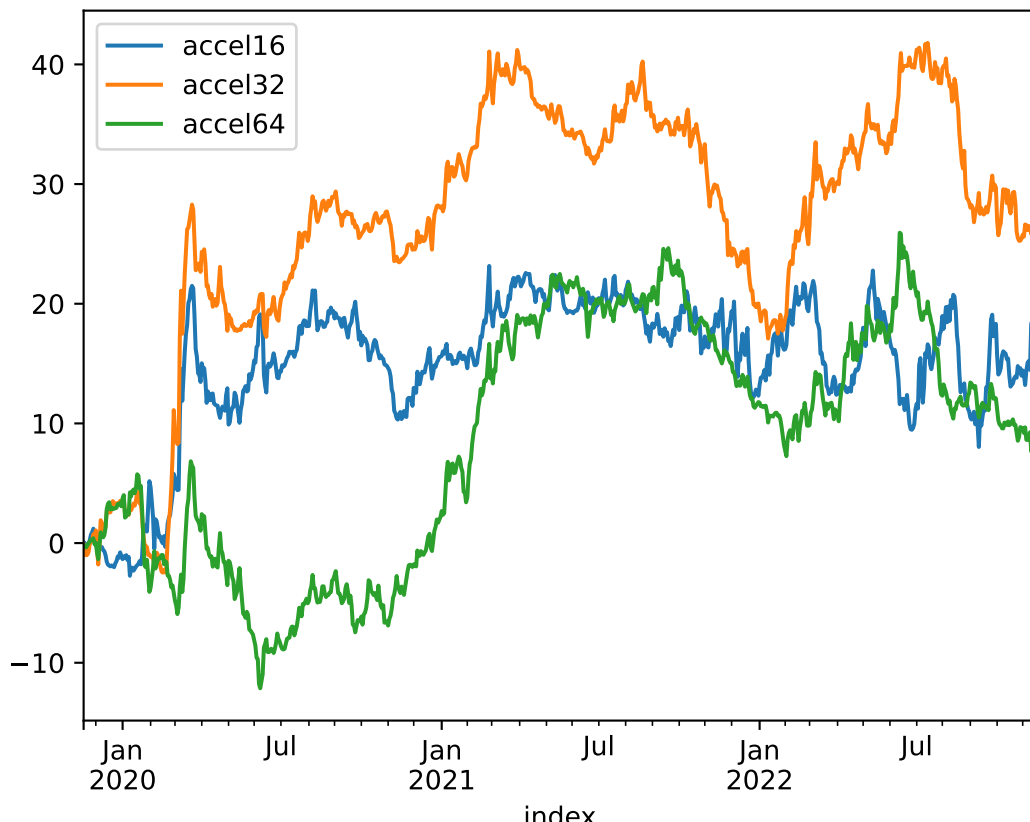
ann. mean {'accel16': 7.611, 'accel32': 6.729, 'accel64': -5.29}
ann. std {'accel16': 16.309, 'accel32': 14.408, 'accel64': 12.133}
ann. SR {'accel16': 0.47, 'accel32': 0.47, 'accel64': -0.44}



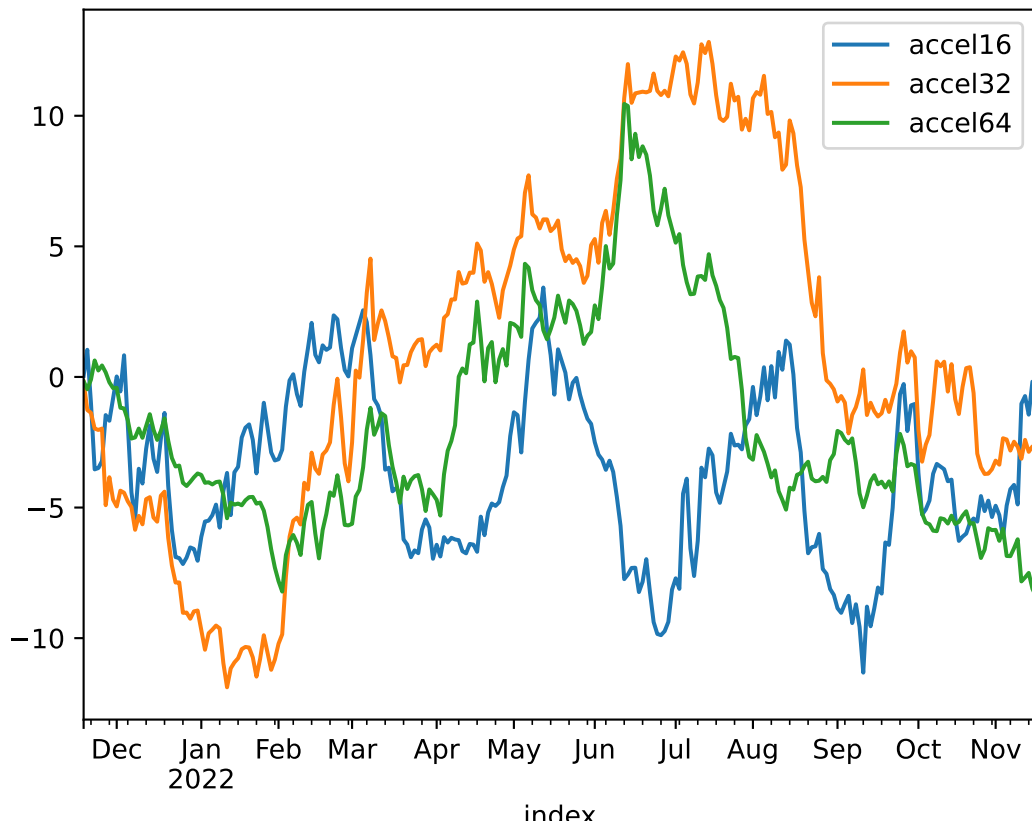
ann. mean {'accel16': -0.255, 'accel32': -2.905, 'accel64': -8.277}
ann. std {'accel16': 17.012, 'accel32': 14.295, 'accel64': 11.602}
ann. SR {'accel16': -0.01, 'accel32': -0.2, 'accel64': -0.71}



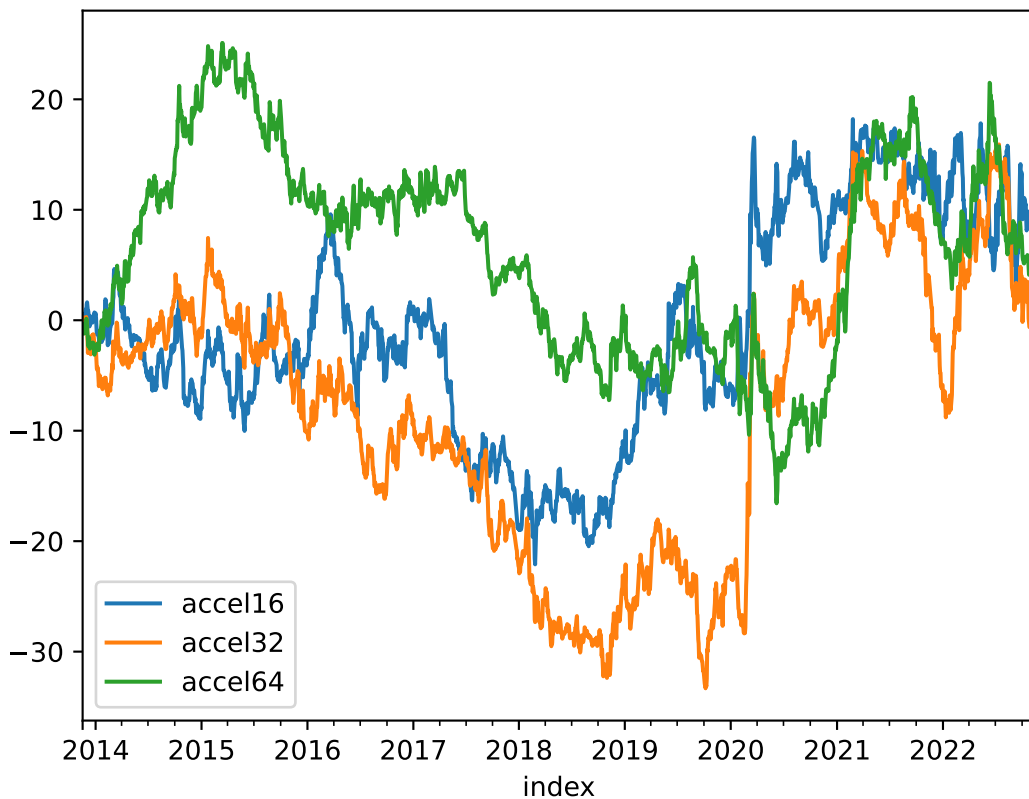
ann. mean {'accel16': 6.243, 'accel32': 8.507, 'accel64': 2.314}
ann. std {'accel16': 14.676, 'accel32': 14.087, 'accel64': 11.771}
ann. SR {'accel16': 0.43, 'accel32': 0.6, 'accel64': 0.2}



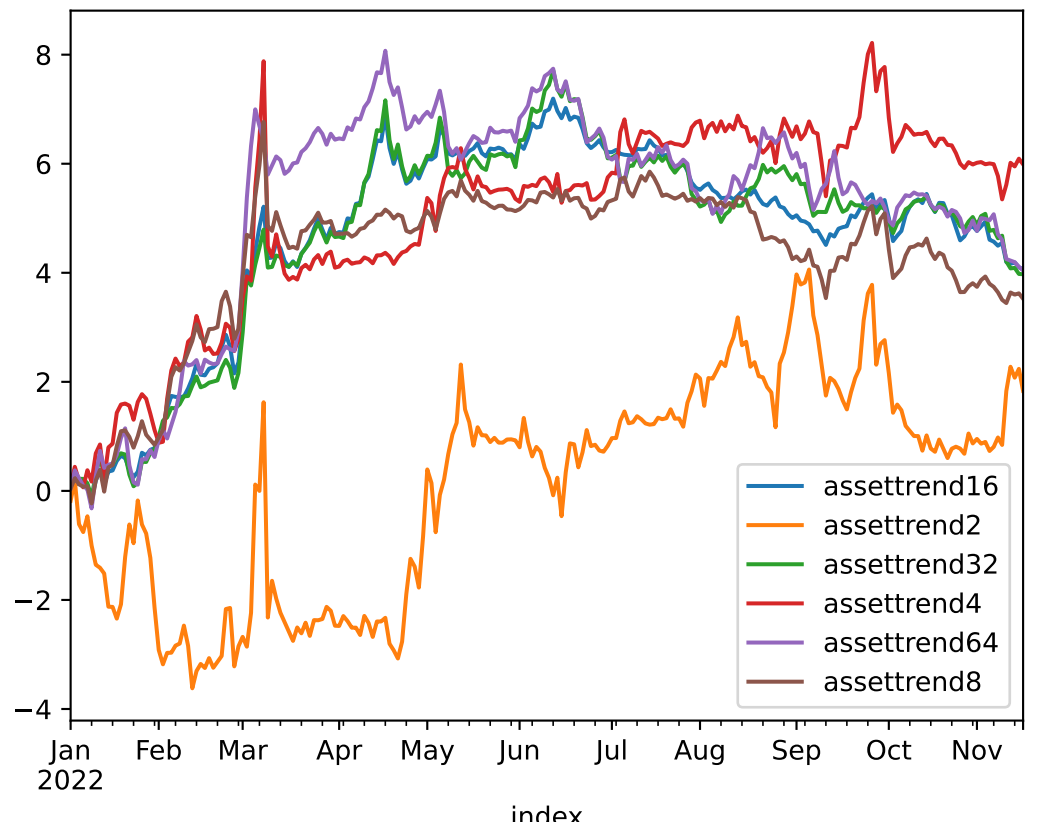
ann. mean {'accel16': -0.255, 'accel32': -2.905, 'accel64': -8.277}
ann. std {'accel16': 17.012, 'accel32': 14.295, 'accel64': 11.602}
ann. SR {'accel16': -0.01, 'accel32': -0.2, 'accel64': -0.71}



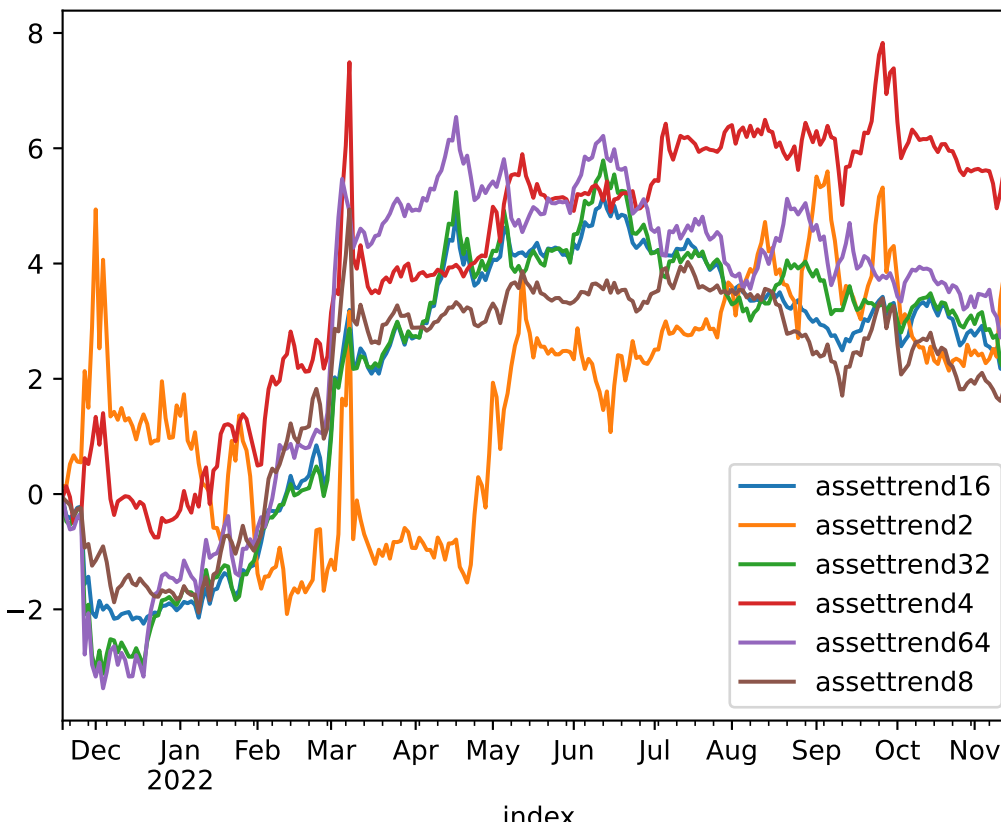
ann. mean {'accel16': 1.542, 'accel32': 0.015, 'accel64': 0.288}
ann. std {'accel16': 11.98, 'accel32': 11.067, 'accel64': 9.664}
ann. SR {'accel16': 0.13, 'accel32': 0.0, 'accel64': 0.03}



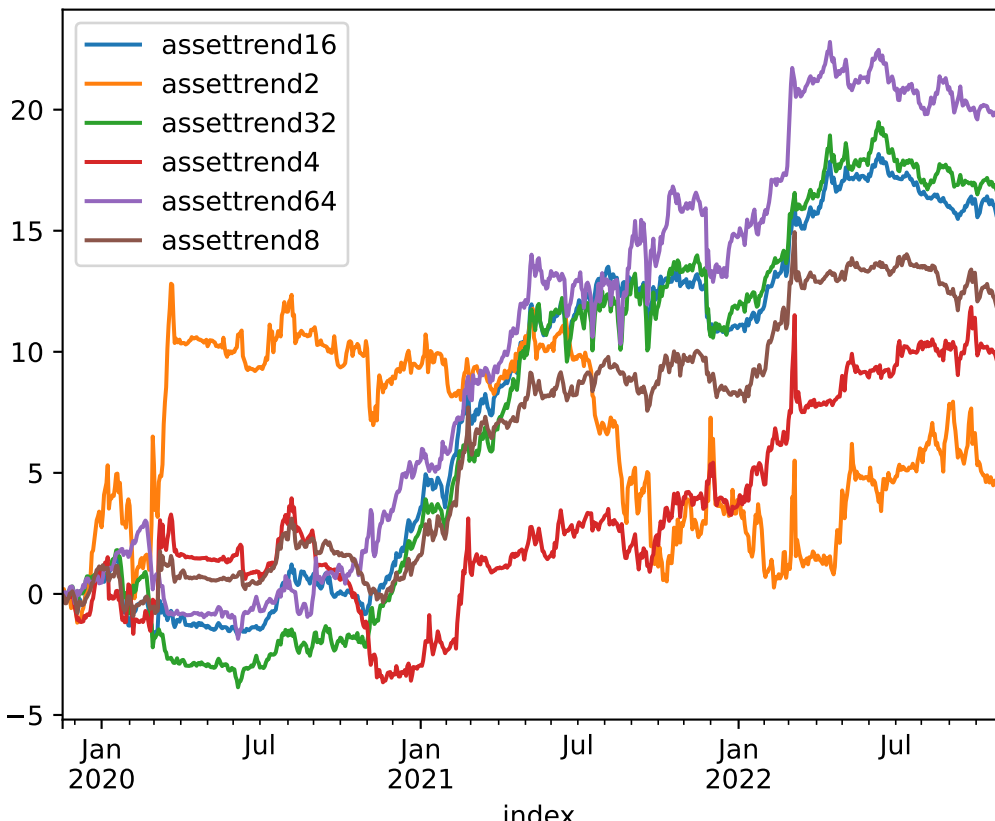
6, 'assetrend2': 2.06, 'assetrend32': 4.461, 'assetrend4': 6.725, 'assetrend8': 8.118, 'assetrend32': 3.529, 'assetrend4': 6.062, 'assetrend8': 4.43, 'assetrend2': 0.25, 'assetrend32': 1.26, 'assetrend4': 1.11, 'assetrend8': 0.43



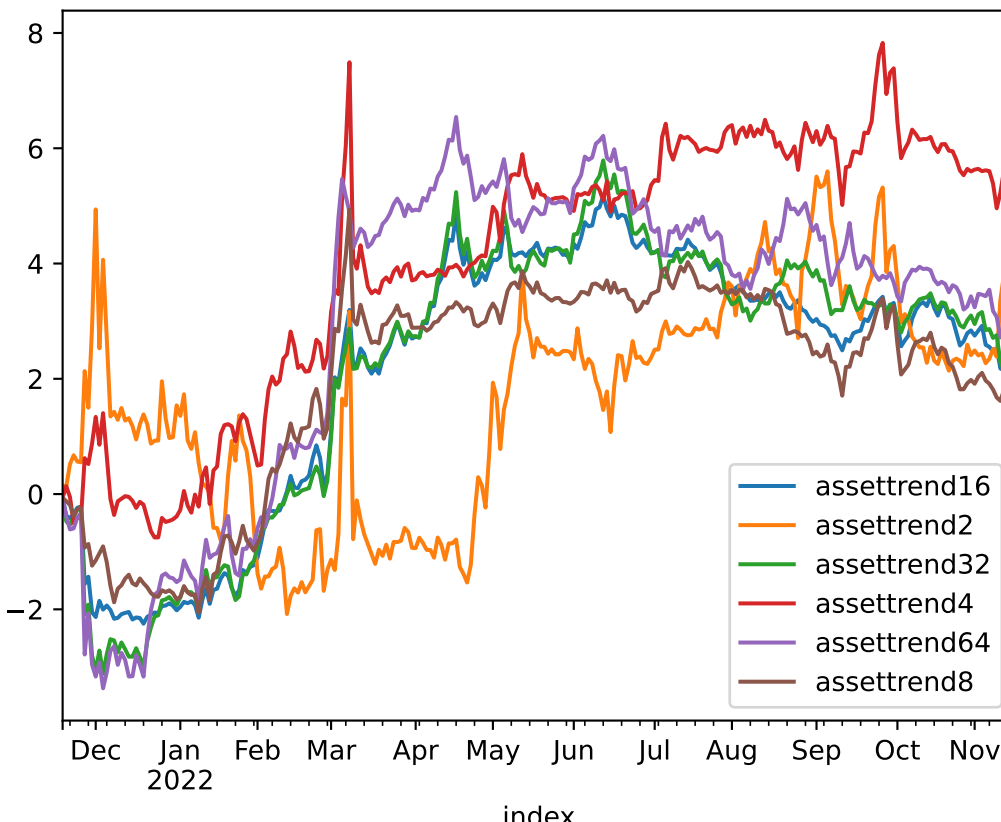
8, 'assettrend2': 3.322, 'assettrend32': 2.018, 'assettrend4': 5.515, 'assettrend64': 8.994, 'assettrend32': 4.053, 'assettrend4': 5.999, 'assettrend64': 0.59, 'assettrend2': 0.37, 'assettrend32': 0.5, 'assettrend4': 0.92, 'assettrend64': 0.59



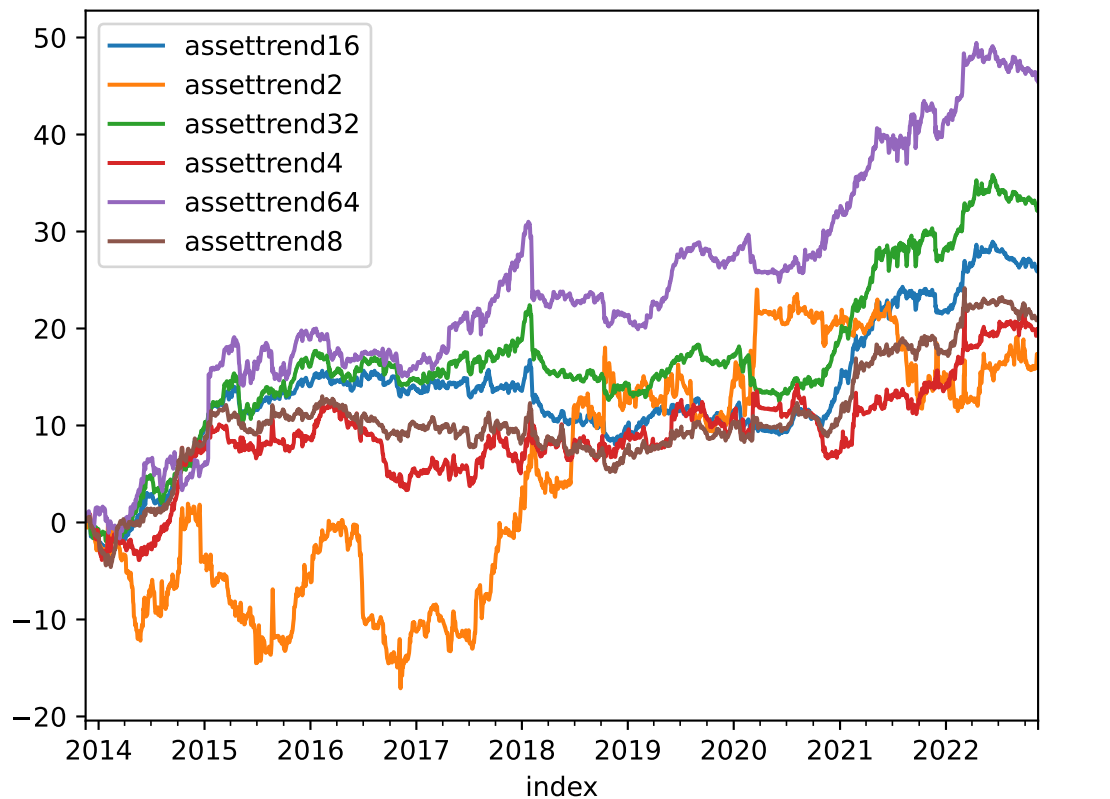
8, 'assettrend2': 1.869, 'assettrend32': 5.148, 'assettrend4': 3.146, 'assettrend
, 'assettrend2': 7.887, 'assettrend32': 4.433, 'assettrend4': 5.457, 'assettrend
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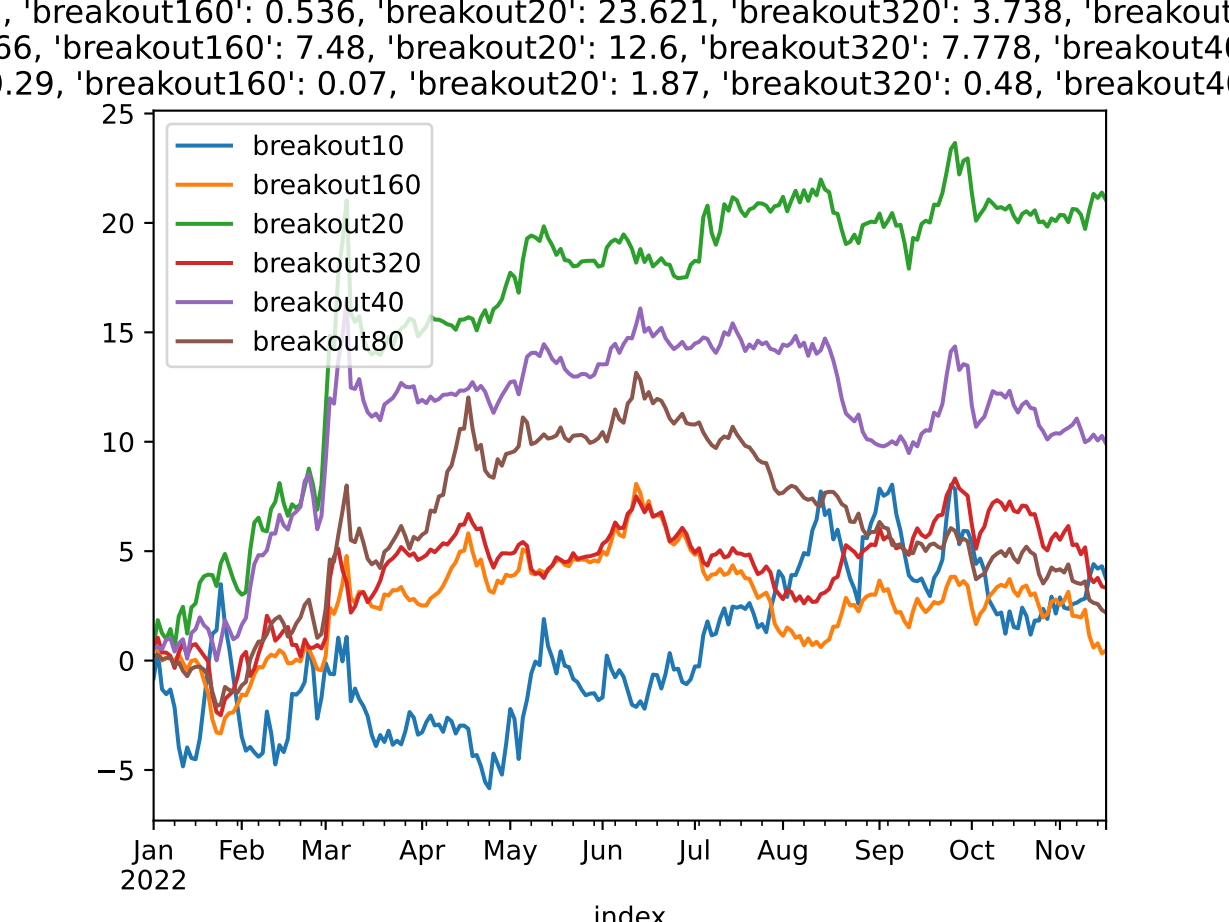


8, 'assettrend2': 3.322, 'assettrend32': 2.018, 'assettrend4': 5.515, 'assettrend64': 8.994, 'assettrend32': 4.053, 'assettrend4': 5.999, 'assettrend64': 0.59, 'assettrend2': 0.37, 'assettrend32': 0.5, 'assettrend4': 0.92, 'assettrend64': 0.59



6, 'assetrend2': 1.846, 'assetrend32': 3.499, 'assetrend4': 2.167, 'assetrend64': 5.018, 'assetrend8': 0.43, 'assetrend16': 0.22, 'assetrend32': 0.92, 'assetrend4': 0.43, 'assetrend64': 0.22, 'assetrend8': 0.92

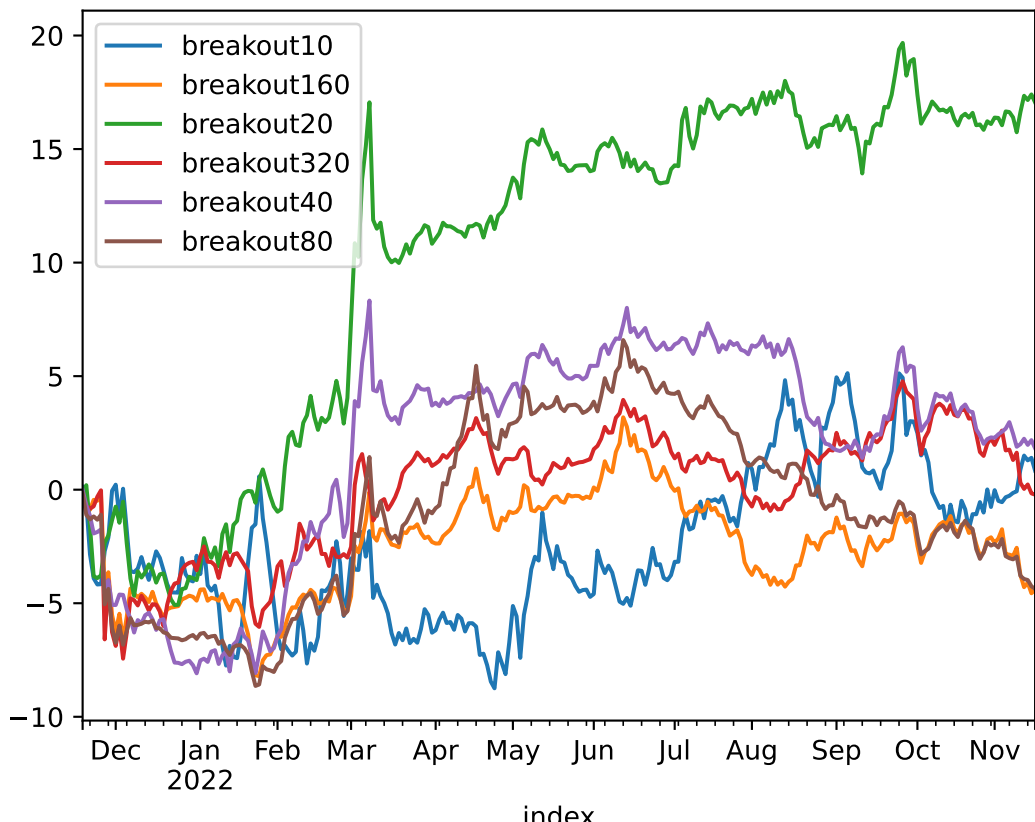




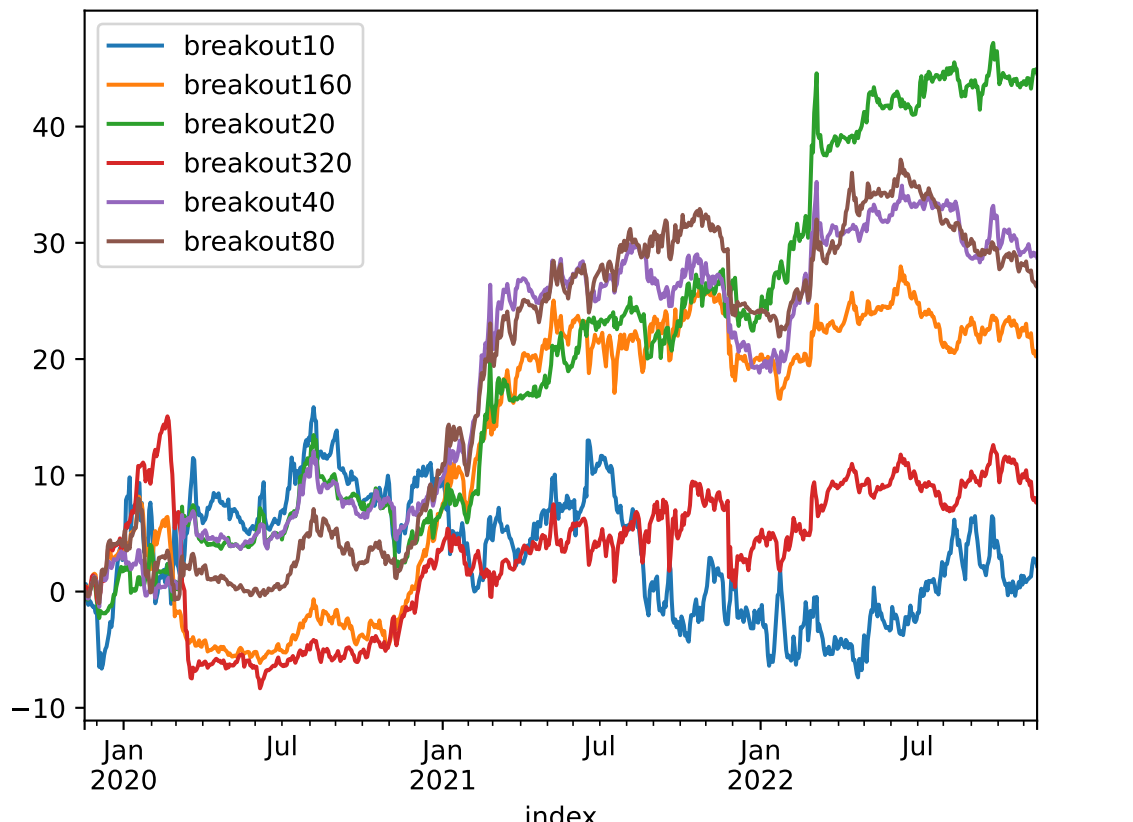
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'breakout160': -4.342, 'breakout20': 16.793, 'breakout320': -0.215, 'breakout400': 1.06,
'breakout160': 8.75, 'breakout20': 12.74, 'breakout320': 10.845, 'breakout400': 1.06,
'breakout160': -0.5, 'breakout20': 1.32, 'breakout320': -0.02, 'breakout400': 1.06

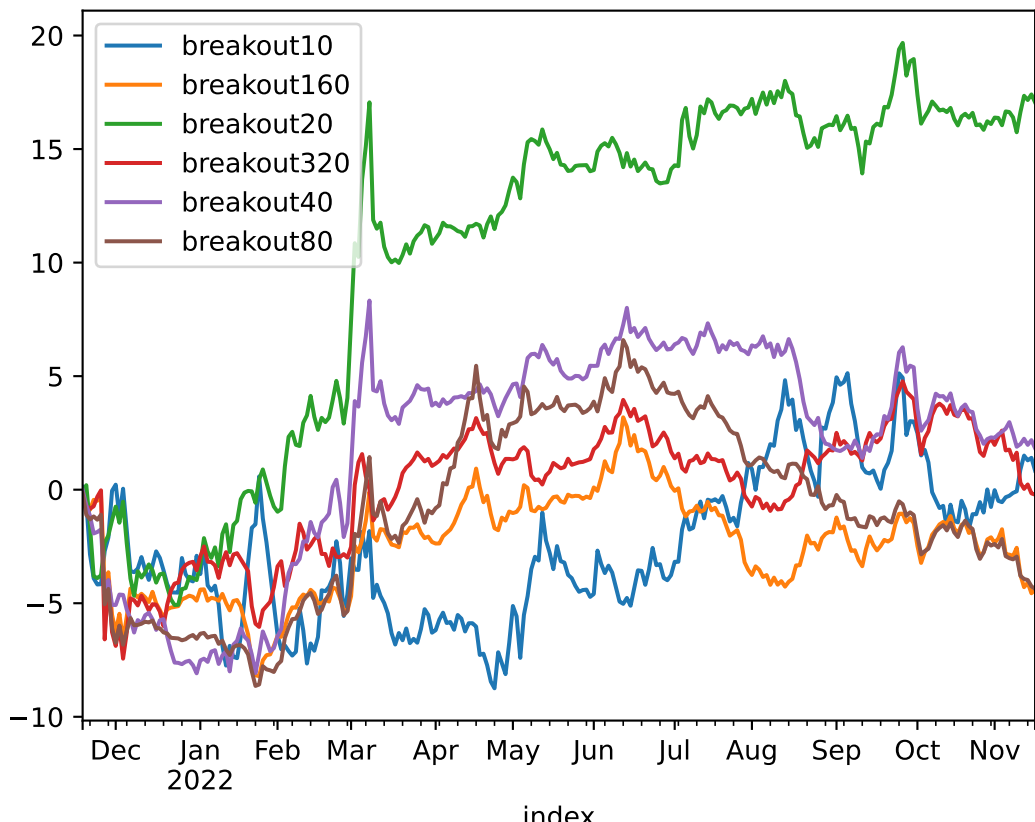
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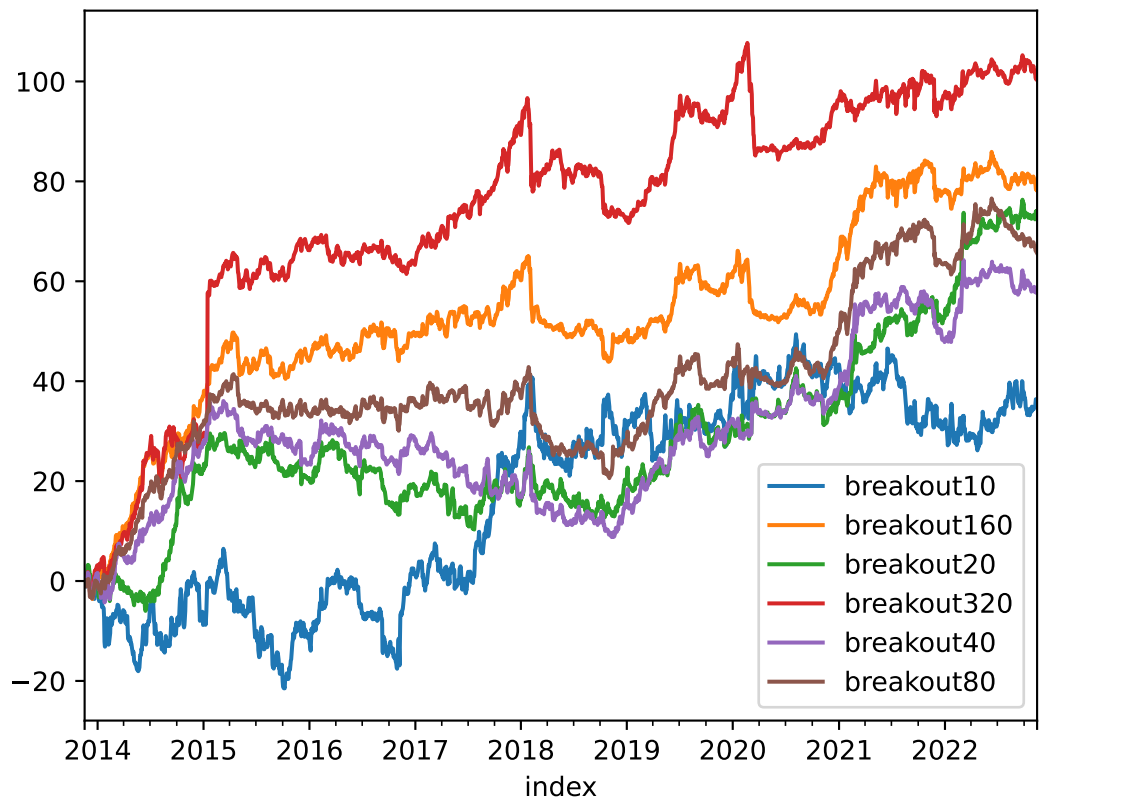
9, 'breakout160': 6.662, 'breakout20': 14.575, 'breakout320': 2.49, 'breakout
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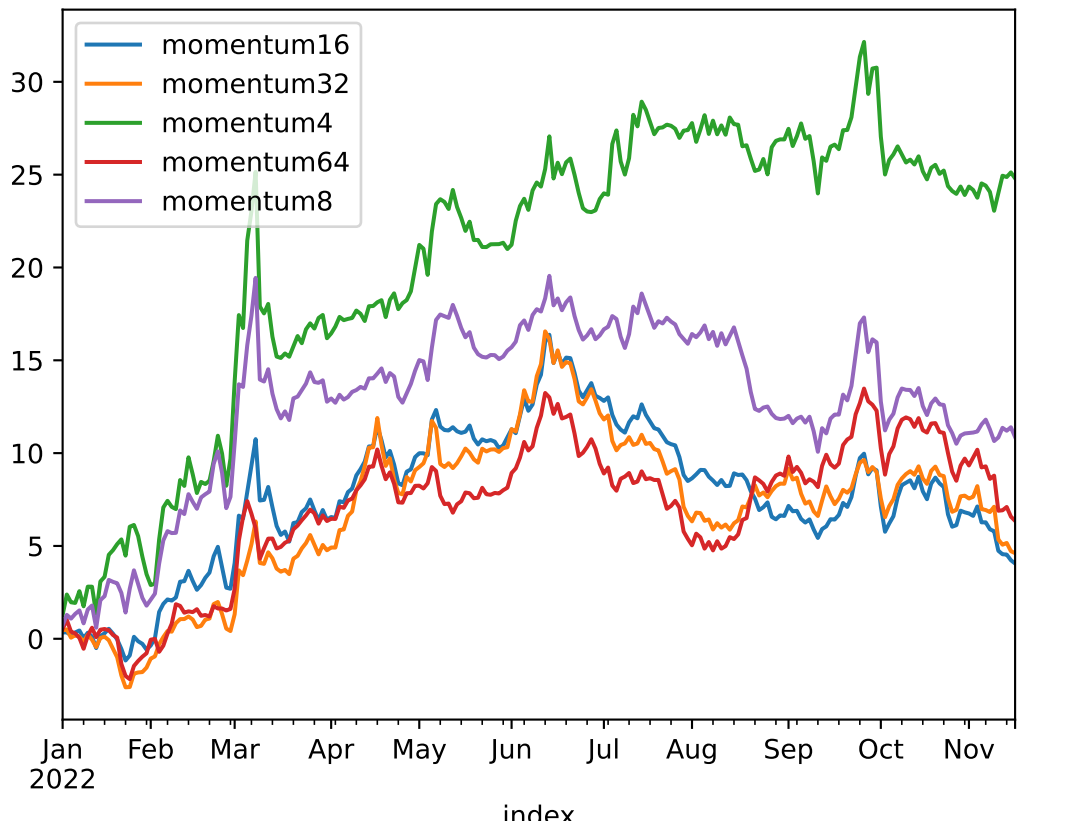
, 'breakout160': -4.342, 'breakout20': 16.793, 'breakout320': -0.215, 'breakout40': 8.75, 'breakout80': 12.74, 'breakout160': 10.845, 'breakout320': -0.02, 'breakout40': 0.06, 'breakout160': -0.5, 'breakout20': 1.32, 'breakout320': -0.02, 'breakout40': 0.06, 'breakout80': 0.06

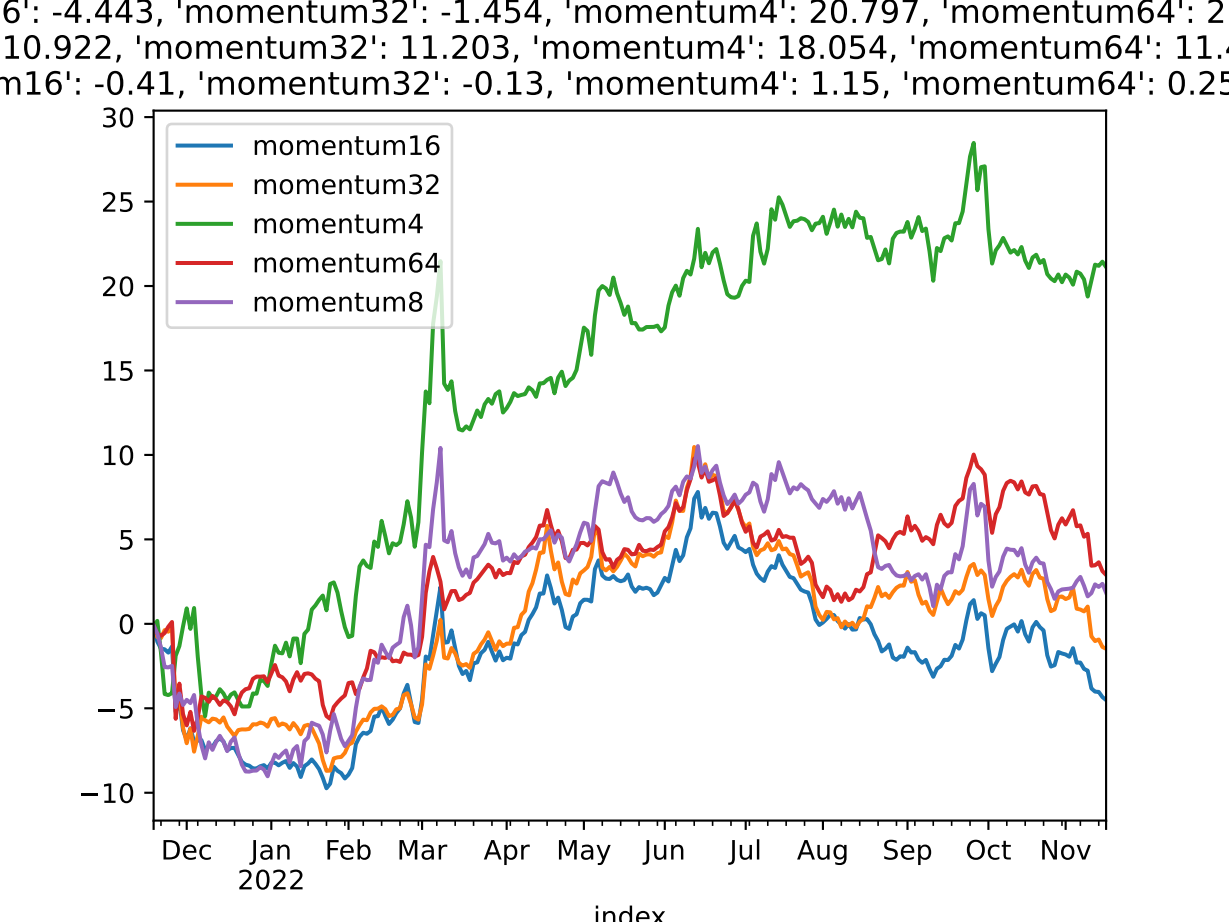


5, 'breakout160': 8.538, 'breakout20': 8.036, 'breakout320': 10.931, 'breakout40': 10.931, 'breakout80': 10.931
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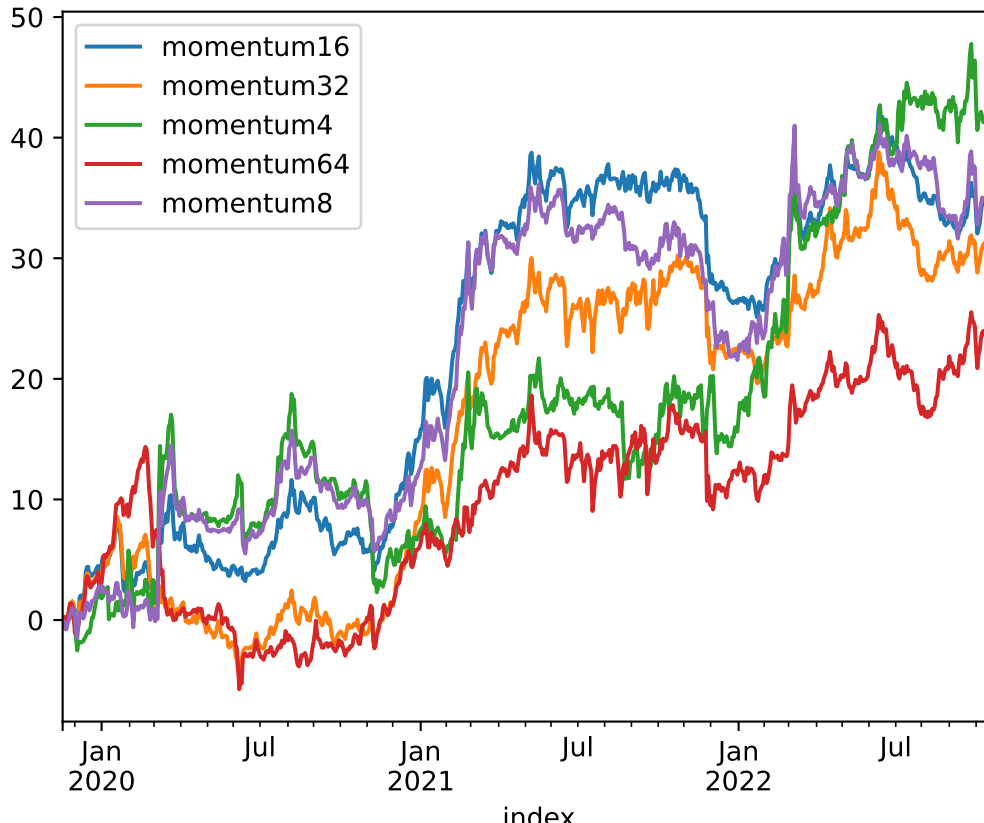


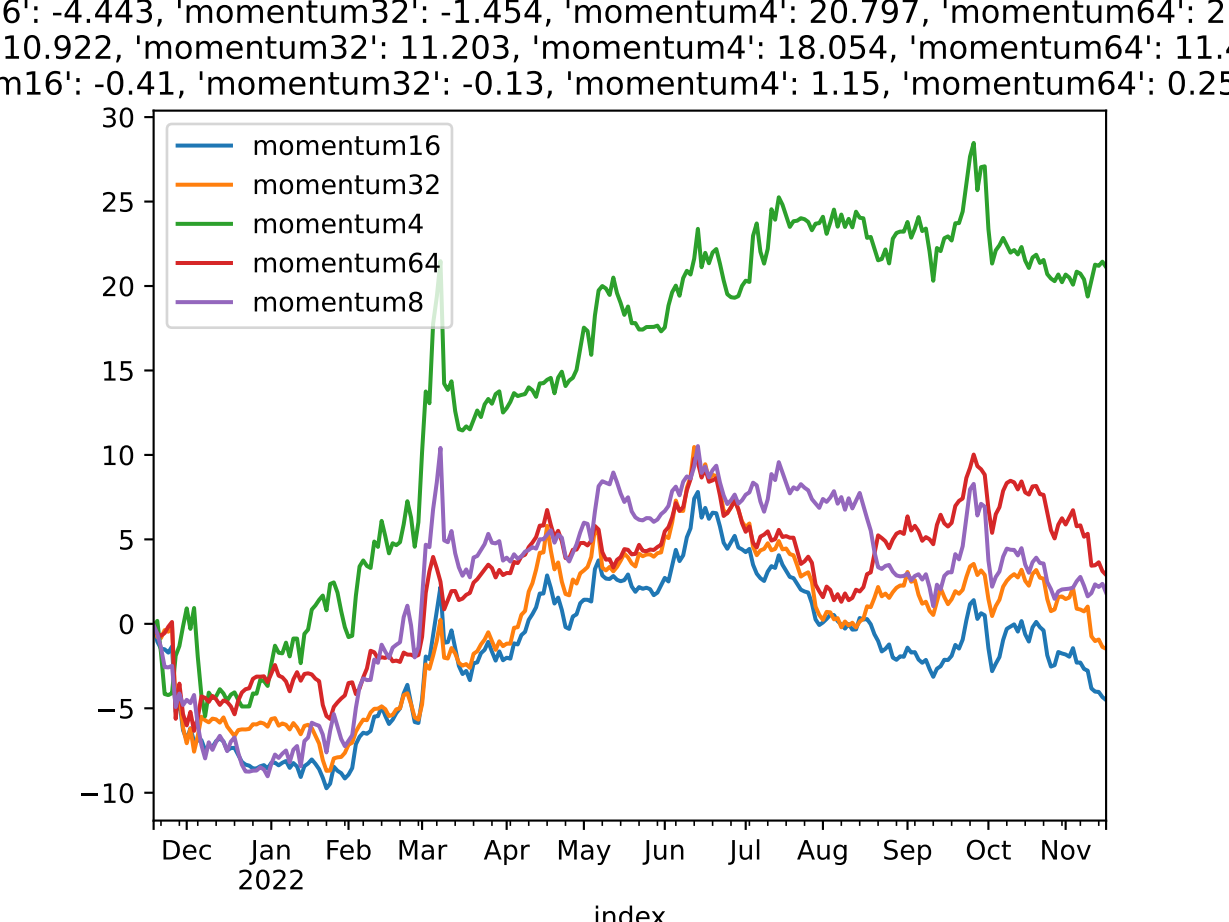
6': 4.551, 'momentum32': 5.178, 'momentum4': 27.846, 'momentum64': 7.1
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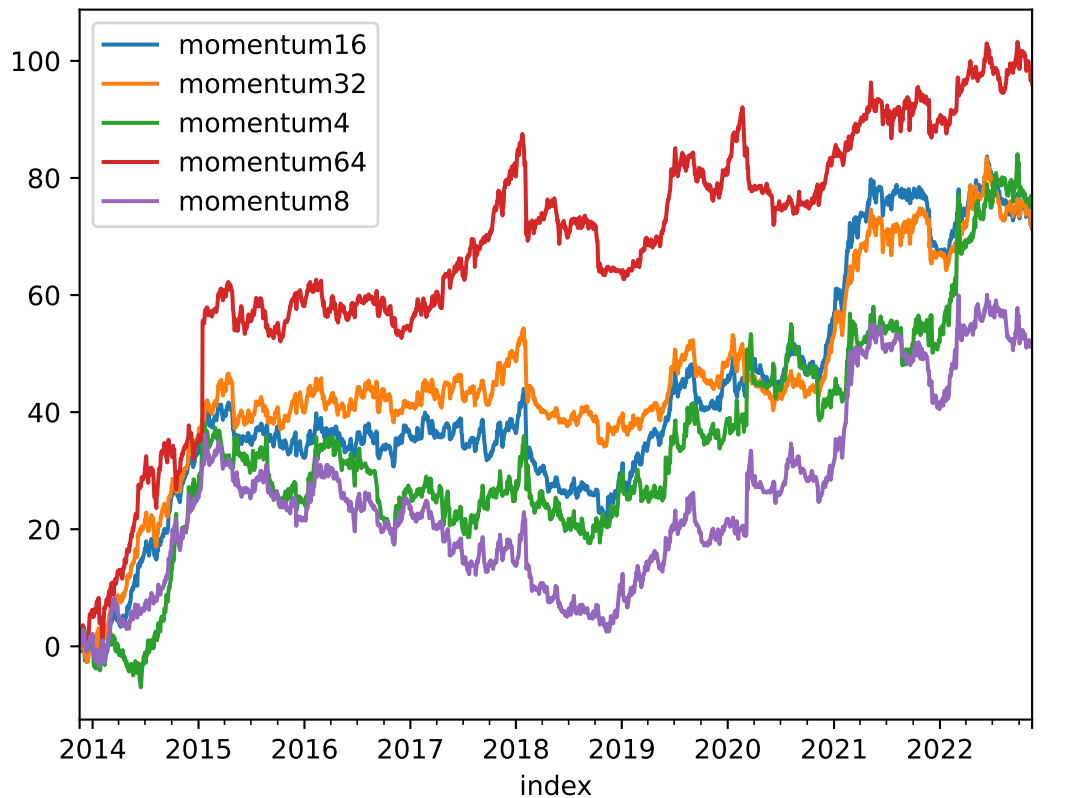


16': 9.918, 'momentum32': 8.786, 'momentum4': 13.216, 'momentum64': 6.
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um16': 0.89, 'momentum32': 0.8, 'momentum4': 0.82, 'momentum64': 0.54,

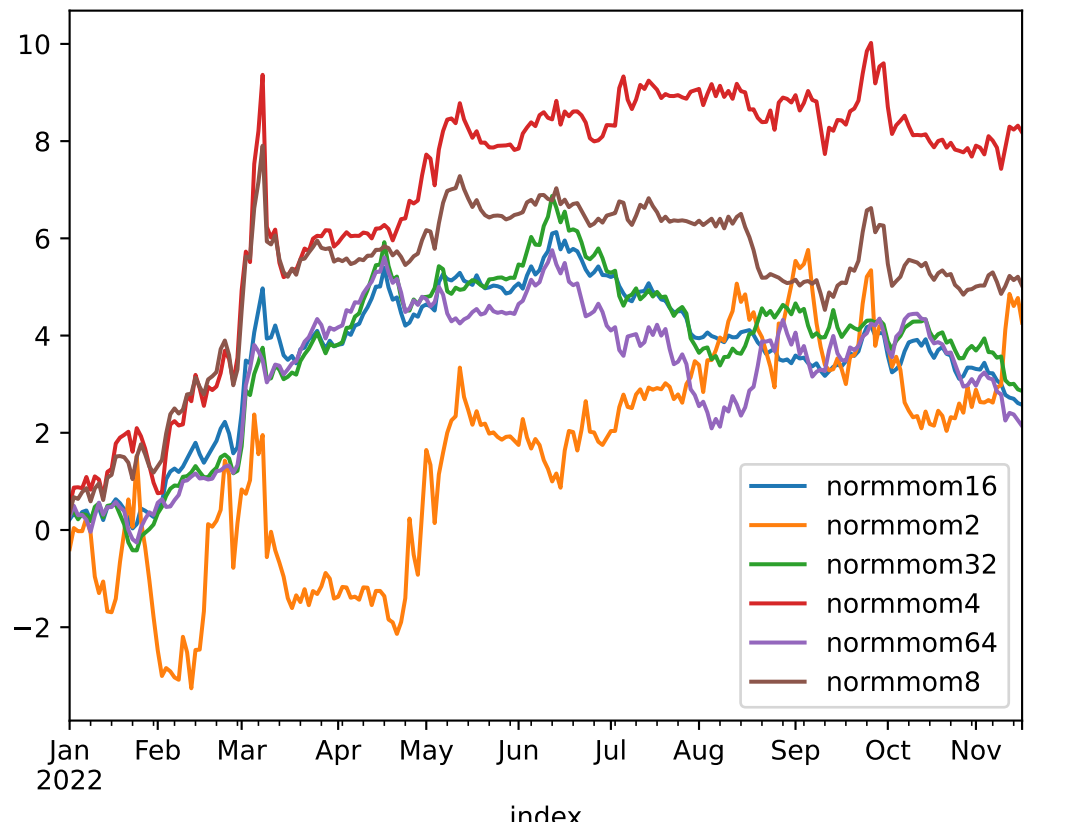




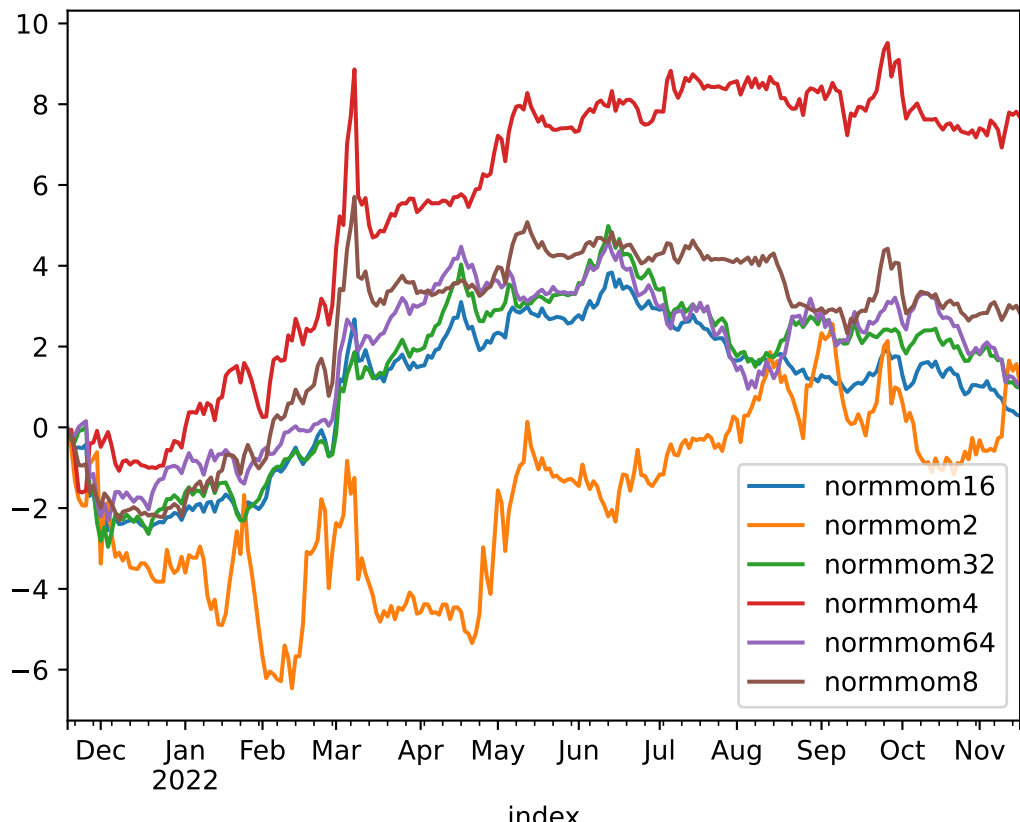
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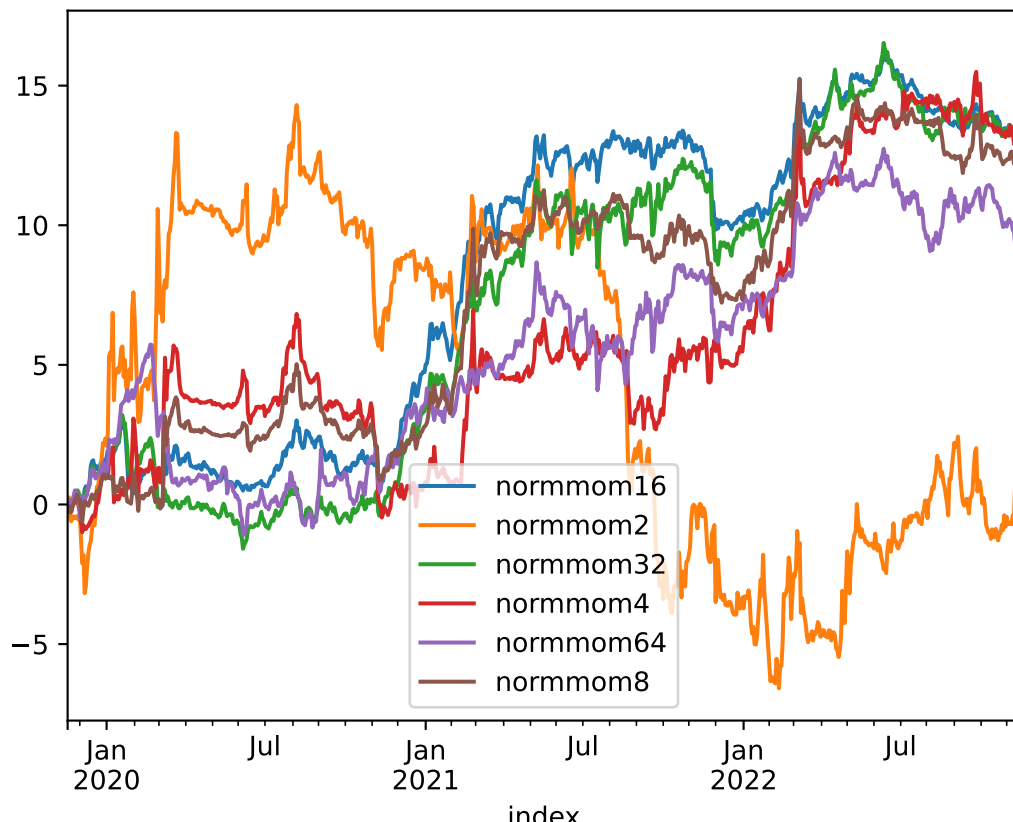
392, 'normmom2': 4.789, 'normmom32': 3.211, 'normmom4': 9.184, 'normmom64': 6.232, 'normmom8': 8.455, 'normmom16': 0.57, 'normmom32': 0.96, 'normmom4': 1.47, 'normmom64': 0.89, 'normmom8': 0.57, 'normmom16': 0.96, 'normmom32': 1.47, 'normmom4': 0.89, 'normmom64': 0.57, 'normmom8': 0.96



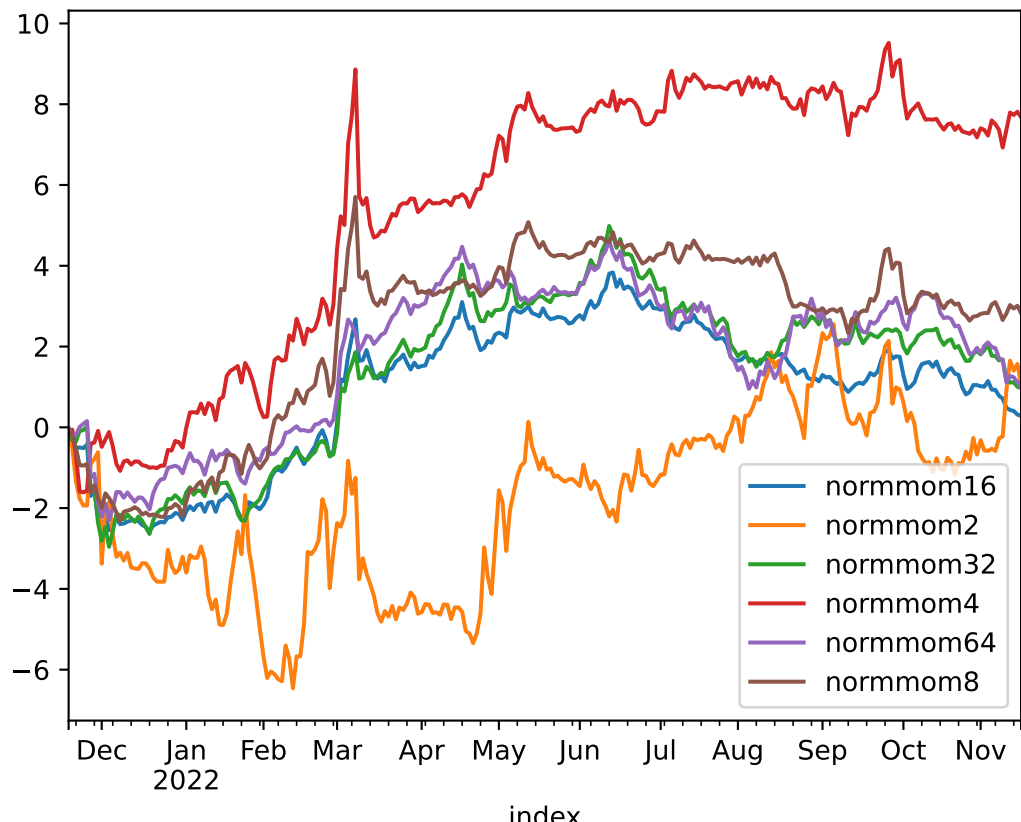
7, 'normmom2': 1.044, 'normmom32': 0.957, 'normmom4': 7.559, 'normmom6': 1.08, 'normmom2': 8.745, 'normmom32': 3.801, 'normmom4': 6.133, 'normmom6': 1.08, 'normmom2': 0.12, 'normmom32': 0.25, 'normmom4': 1.23, 'normmom6': 1.08



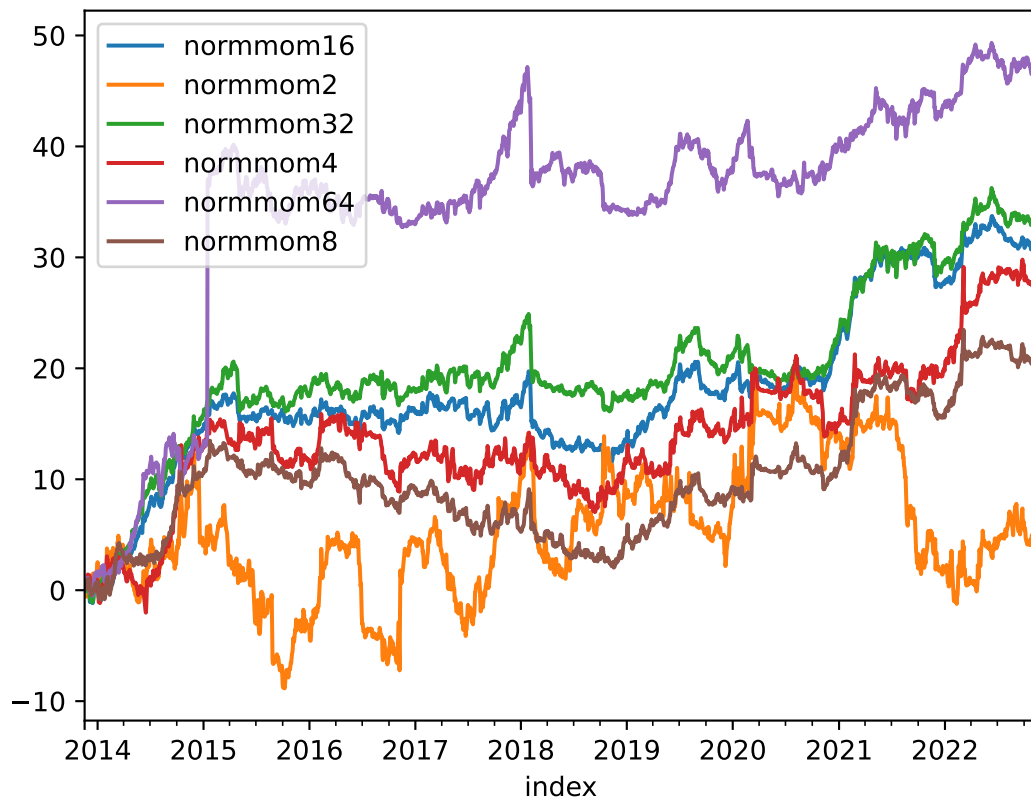
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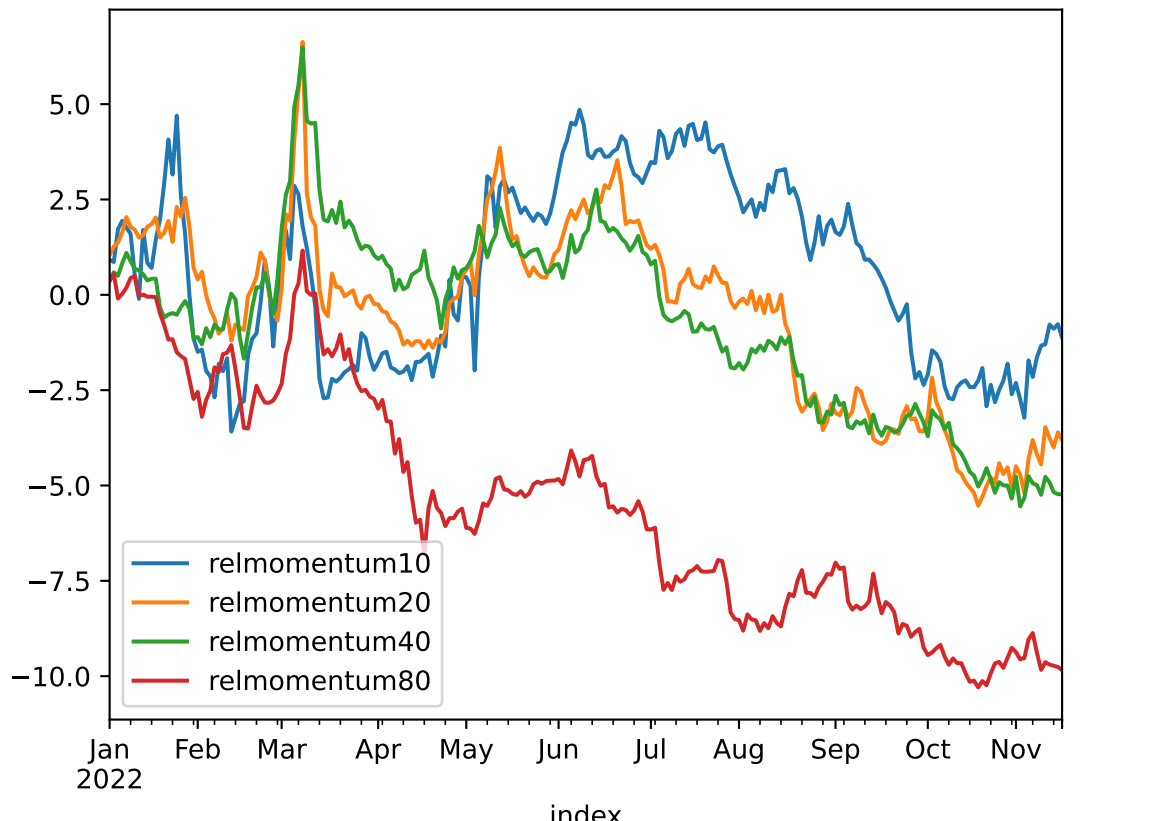
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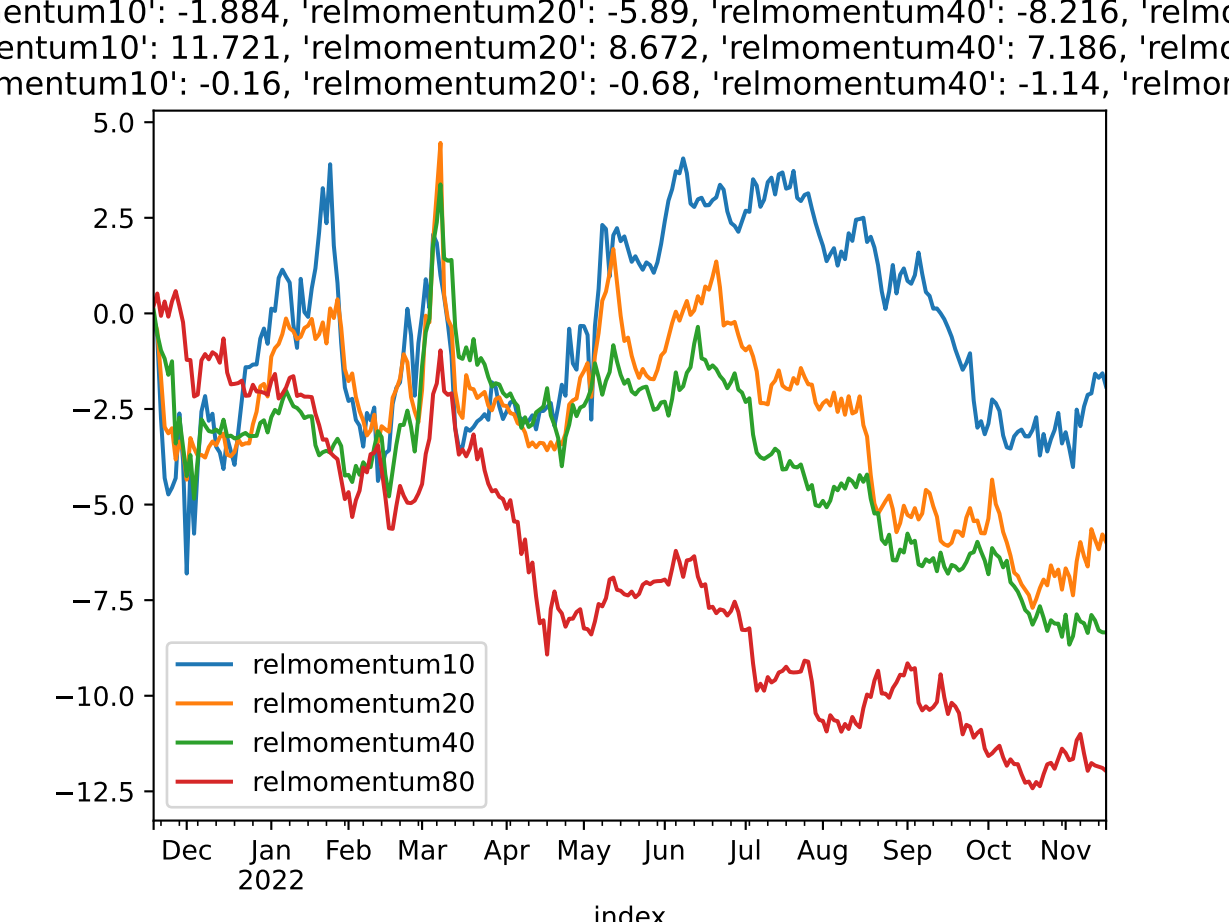


0.1, 'normmom2': 0.686, 'normmom32': 3.515, 'normmom4': 3.048, 'normmom64': 9.183, 'normmom8': 0.07, 'normmom16': 0.92, 'normmom32': 0.92, 'normmom4': 0.55, 'normmom64': 0.55, 'normmom8': 0.55

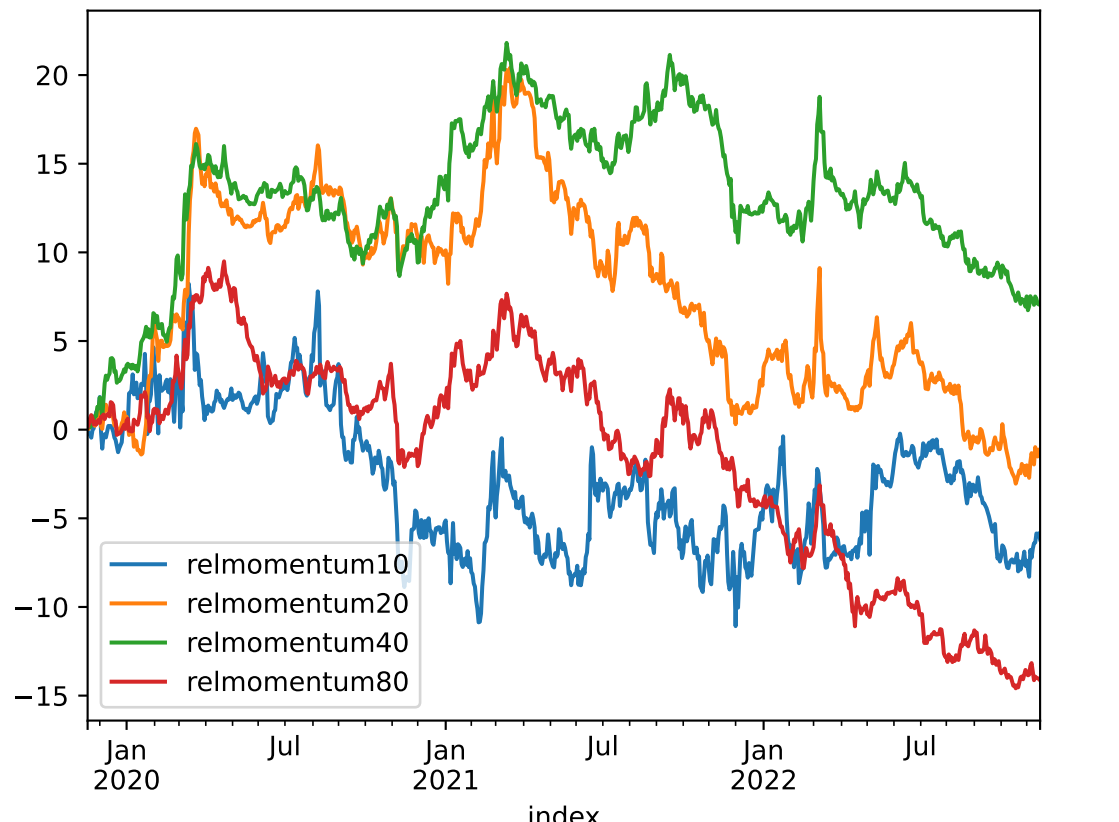


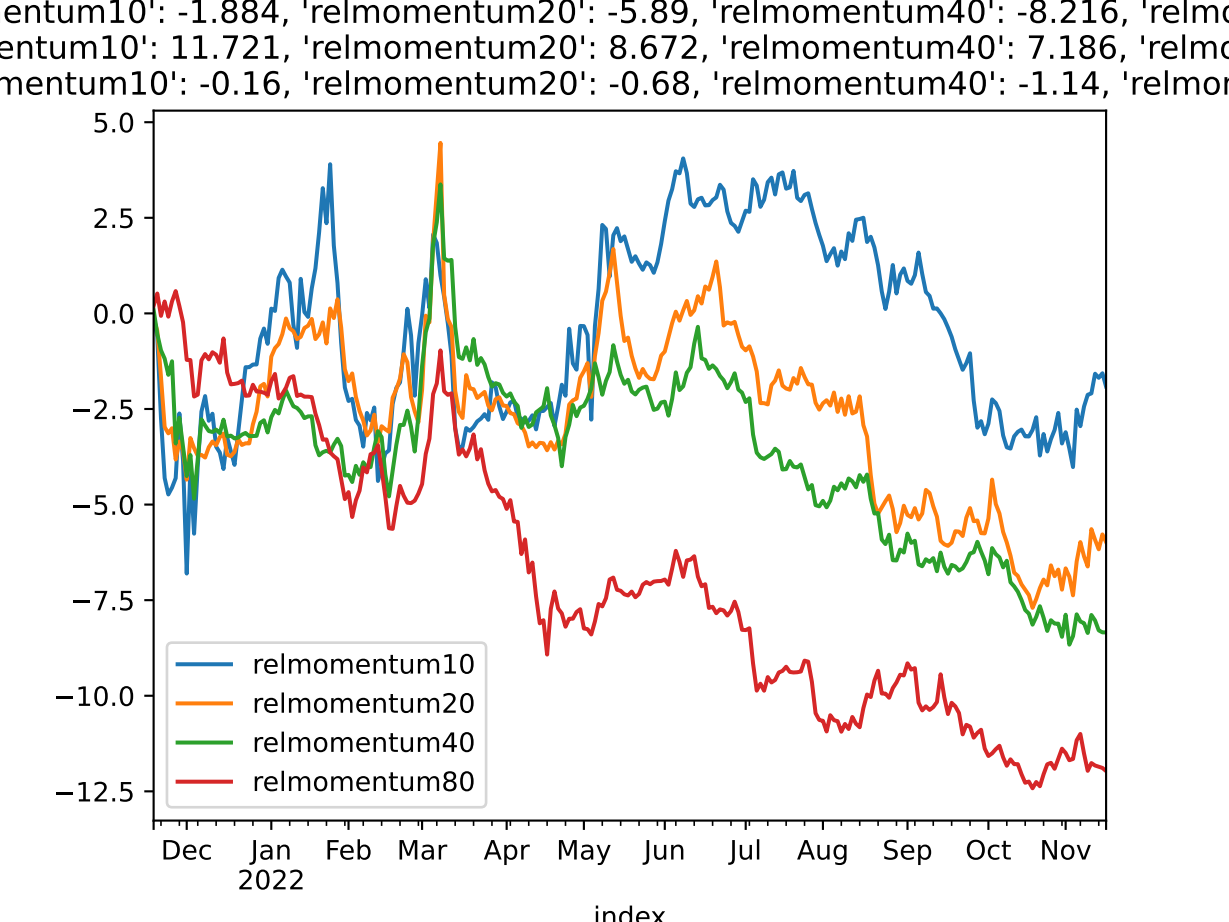
entum10': -1.255, 'relmomentum20': -4.276, 'relmomentum40': -5.872, 'relmomentum10': 10.477, 'relmomentum20': 8.788, 'relmomentum40': 6.786, 'relmomentum10': -0.12, 'relmomentum20': -0.49, 'relmomentum40': -0.87, 'relmomentum80': -0.12



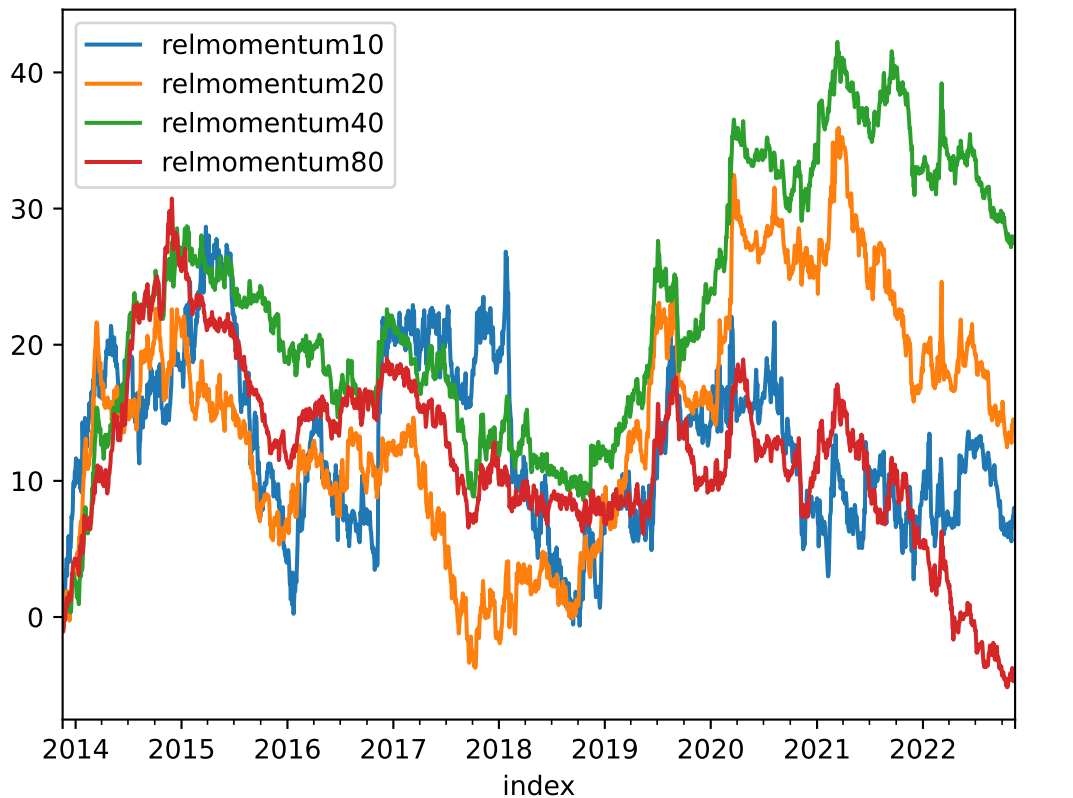


entum10': -2.024, 'relmomentum20': -0.433, 'relmomentum40': 2.307, 'relmomentum10': 12.784, 'relmomentum20': 9.051, 'relmomentum40': 7.483, 'relmomentum10': -0.16, 'relmomentum20': -0.05, 'relmomentum40': 0.31, 'relmomentum80': -1.12

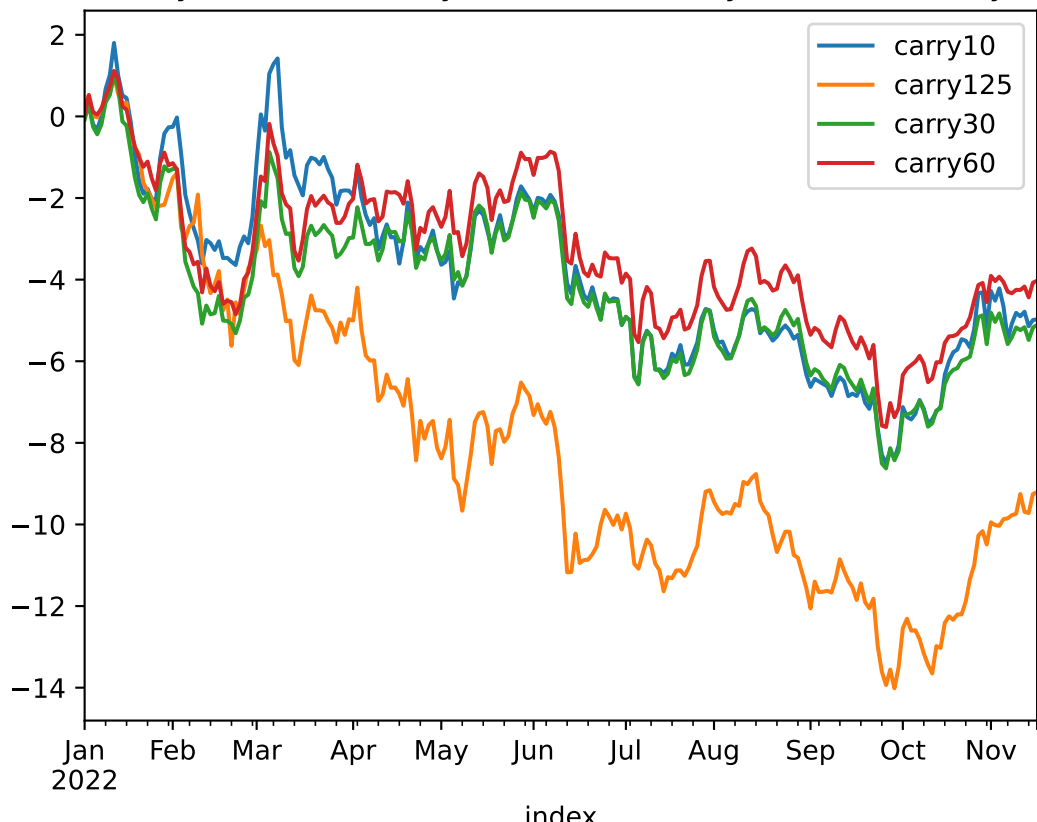




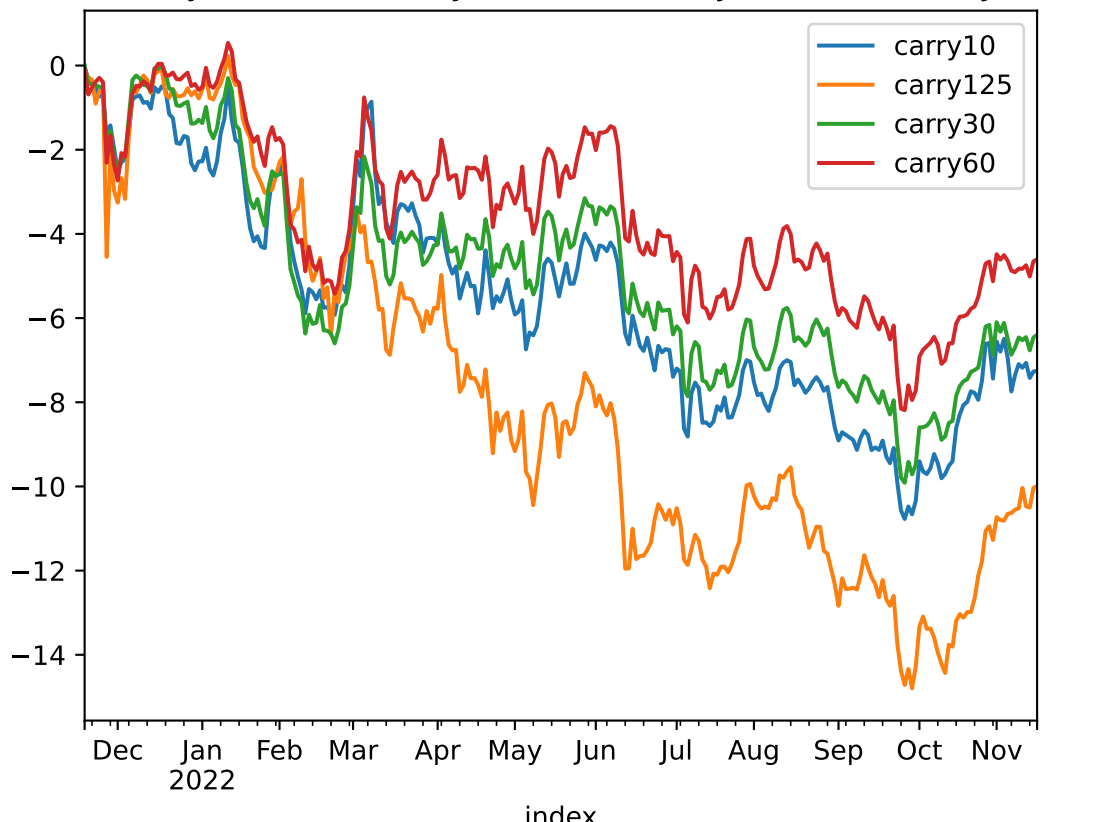
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momentum10': 0.835, 'relmomentum20': 1.546, 'relmomentum40': 2.996, 'relmo
momentum10': 12.975, 'relmomentum20': 8.912, 'relmomentum40': 7.26, 'relmo
momentum10': 0.06, 'relmomentum20': 0.17, 'relmomentum40': 0.41, 'relmom
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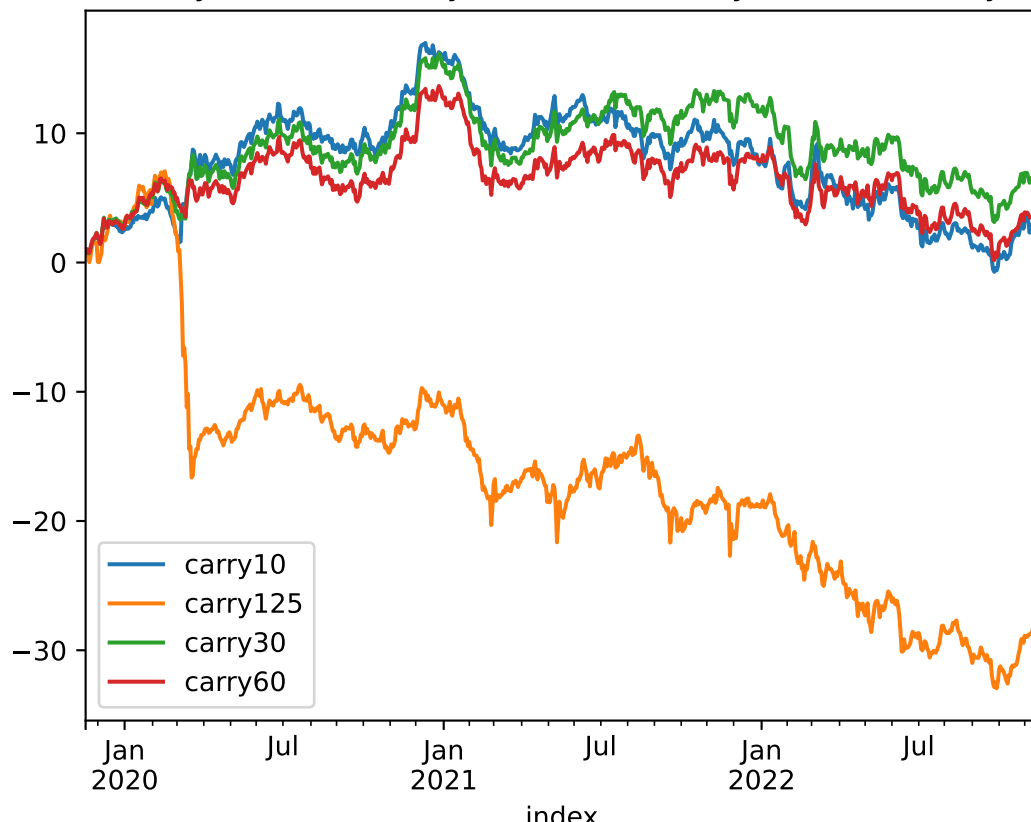
i. mean {'carry10': -5.583, 'carry125': -10.34, 'carry30': -5.738, 'carry60': -4.125,
ann. std {'carry10': 7.36, 'carry125': 7.716, 'carry30': 6.896, 'carry60': 6.899,
ann. SR {'carry10': -0.76, 'carry125': -1.34, 'carry30': -0.83, 'carry60': -0.66



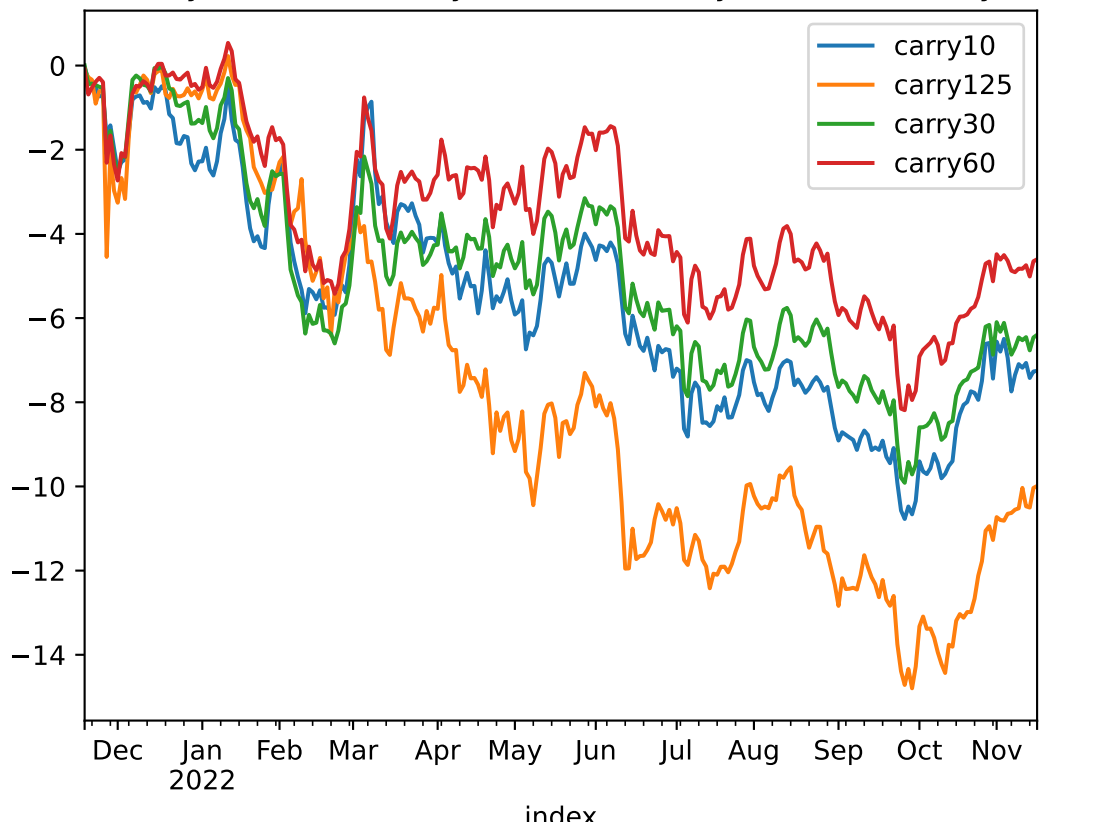
nn. mean {'carry10': -7.141, 'carry125': -9.836, 'carry30': -6.3, 'carry60': -4.5
ann. std {'carry10': 7.191, 'carry125': 8.947, 'carry30': 6.927, 'carry60': 6.99
ann. SR {'carry10': -0.99, 'carry125': -1.1, 'carry30': -0.91, 'carry60': -0.65]



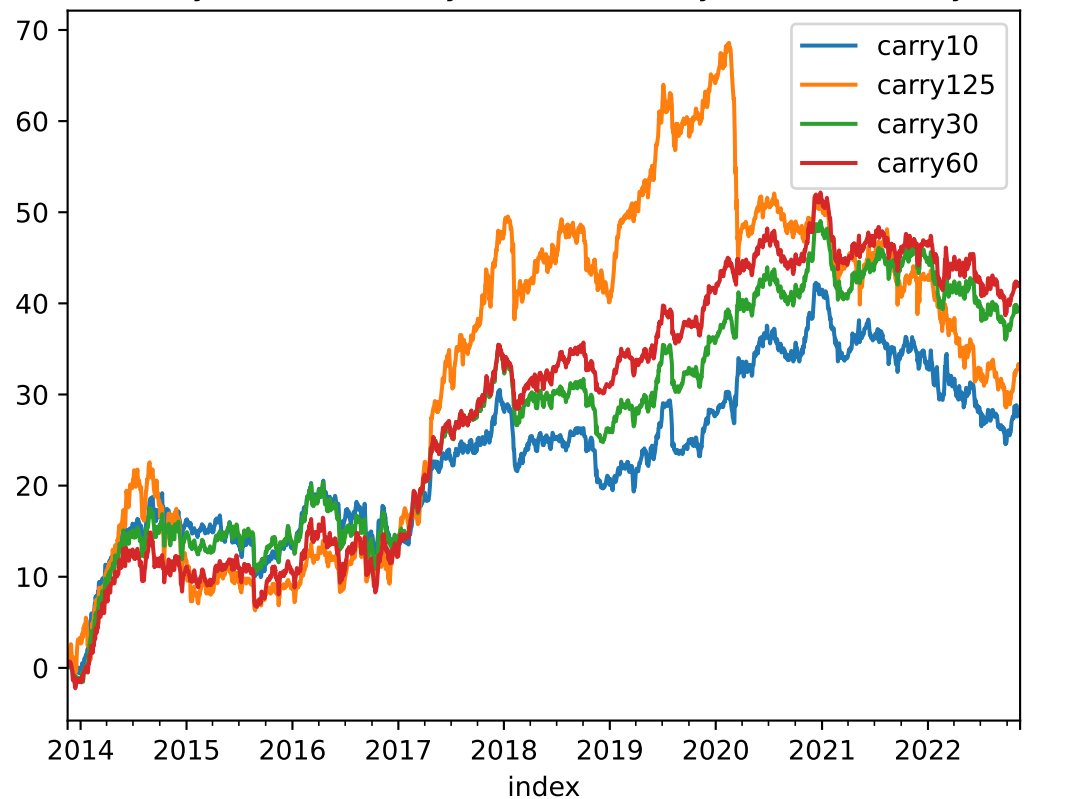
nn. mean {'carry10': 0.916, 'carry125': -9.199, 'carry30': 2.172, 'carry60': 1.2
ann. std {'carry10': 6.813, 'carry125': 9.459, 'carry30': 6.616, 'carry60': 6.55
ann. SR {'carry10': 0.13, 'carry125': -0.97, 'carry30': 0.33, 'carry60': 0.19}



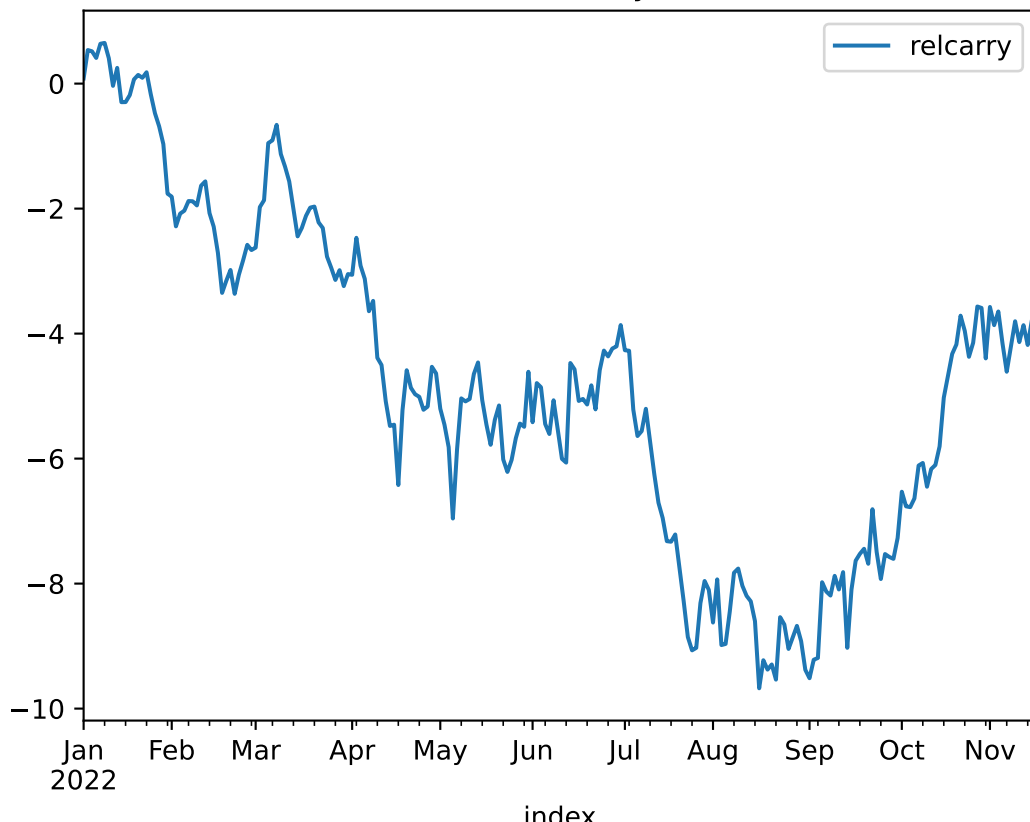
nn. mean {'carry10': -7.141, 'carry125': -9.836, 'carry30': -6.3, 'carry60': -4.5
ann. std {'carry10': 7.191, 'carry125': 8.947, 'carry30': 6.927, 'carry60': 6.99
ann. SR {'carry10': -0.99, 'carry125': -1.1, 'carry30': -0.91, 'carry60': -0.65]



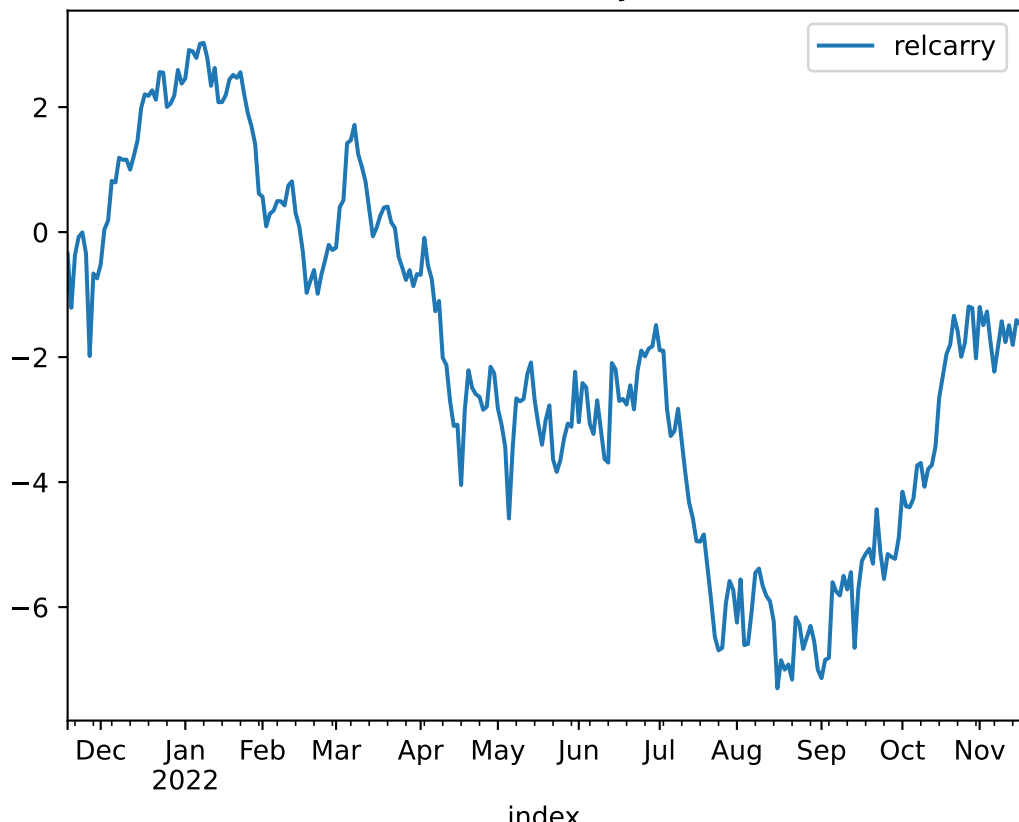
ann. mean {'carry10': 3.06, 'carry125': 3.639, 'carry30': 4.31, 'carry60': 4.61
ann. std {'carry10': 6.448, 'carry125': 9.065, 'carry30': 6.528, 'carry60': 6.46
ann. SR {'carry10': 0.47, 'carry125': 0.4, 'carry30': 0.66, 'carry60': 0.71}



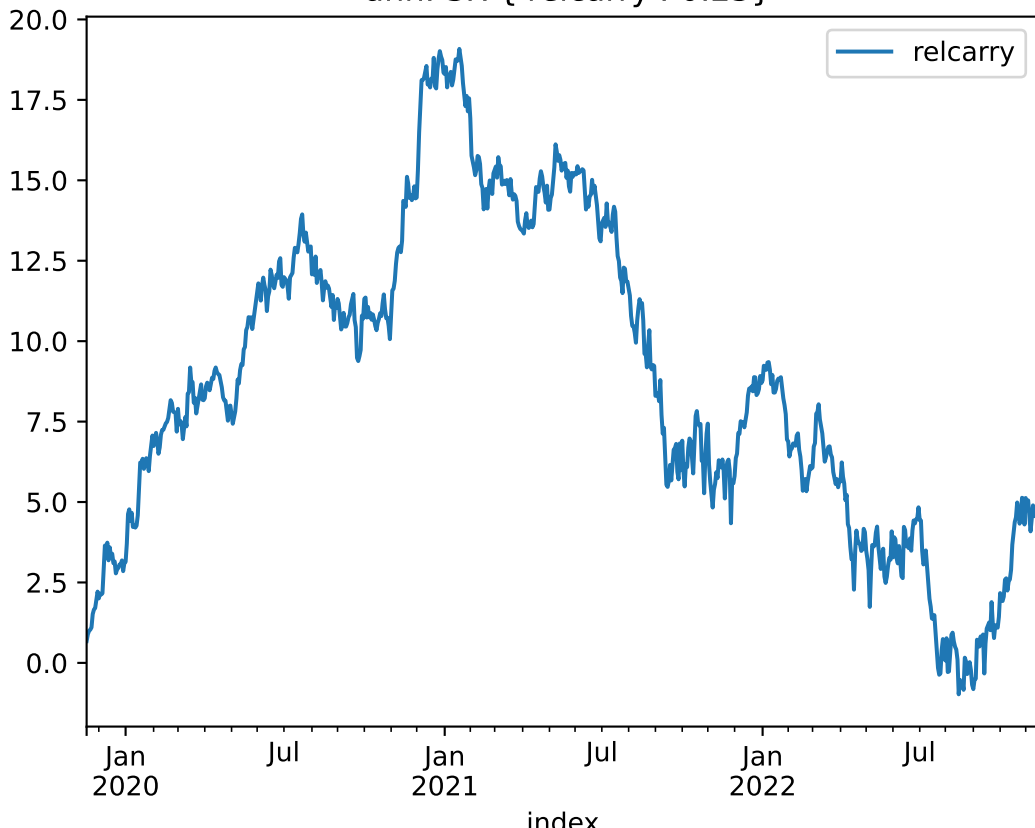
ann. mean {'relcarry': -4.322}
ann. std {'relcarry': 7.164}
ann. SR {'relcarry': -0.6}



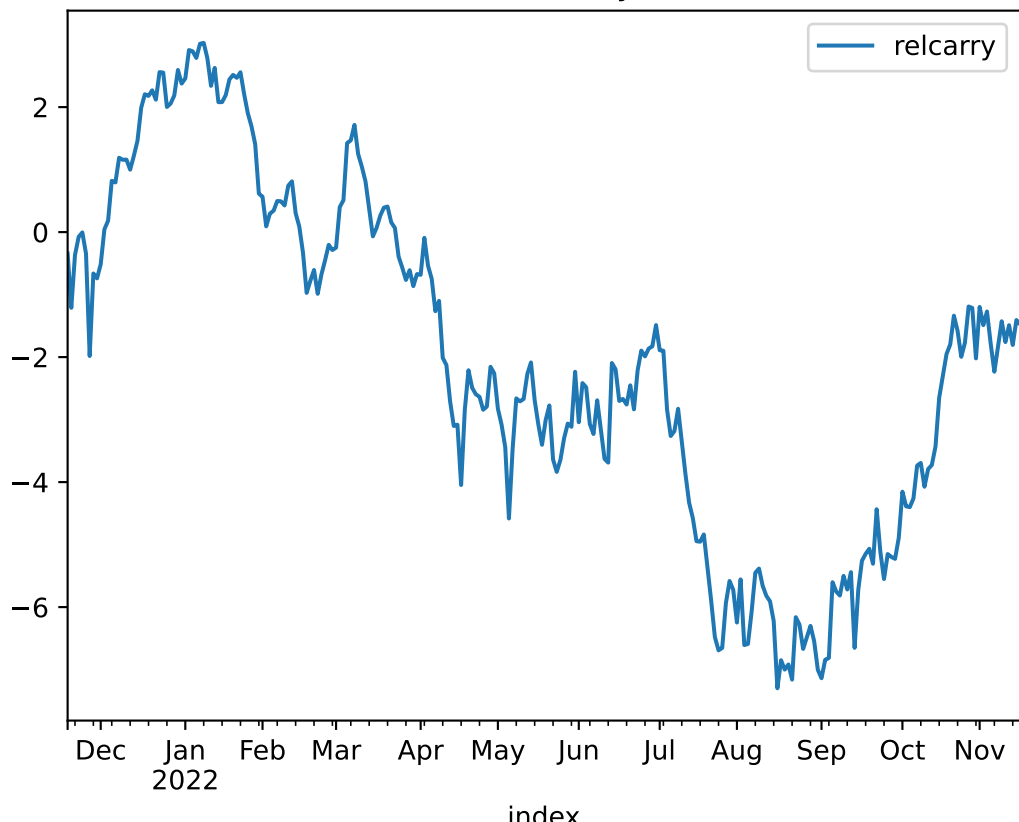
ann. mean {'relcarry': -1.451}
ann. std {'relcarry': 7.303}
ann. SR {'relcarry': -0.2}



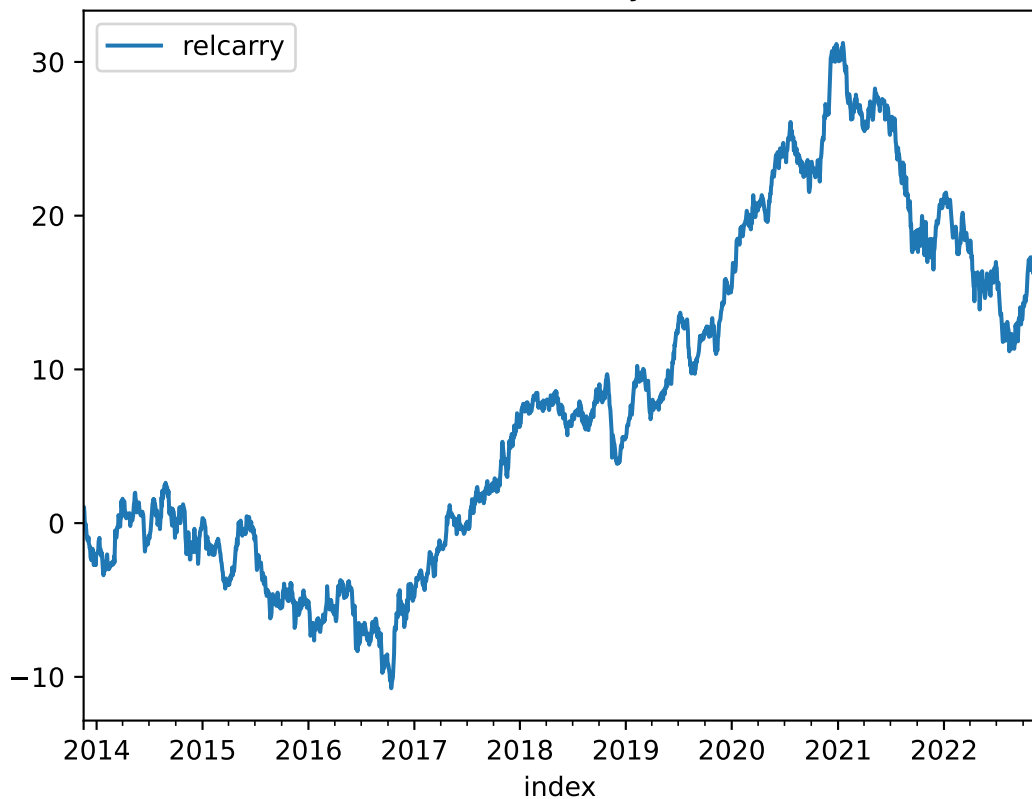
ann. mean {'relcarry': 1.585}
ann. std {'relcarry': 6.784}
ann. SR {'relcarry': 0.23}



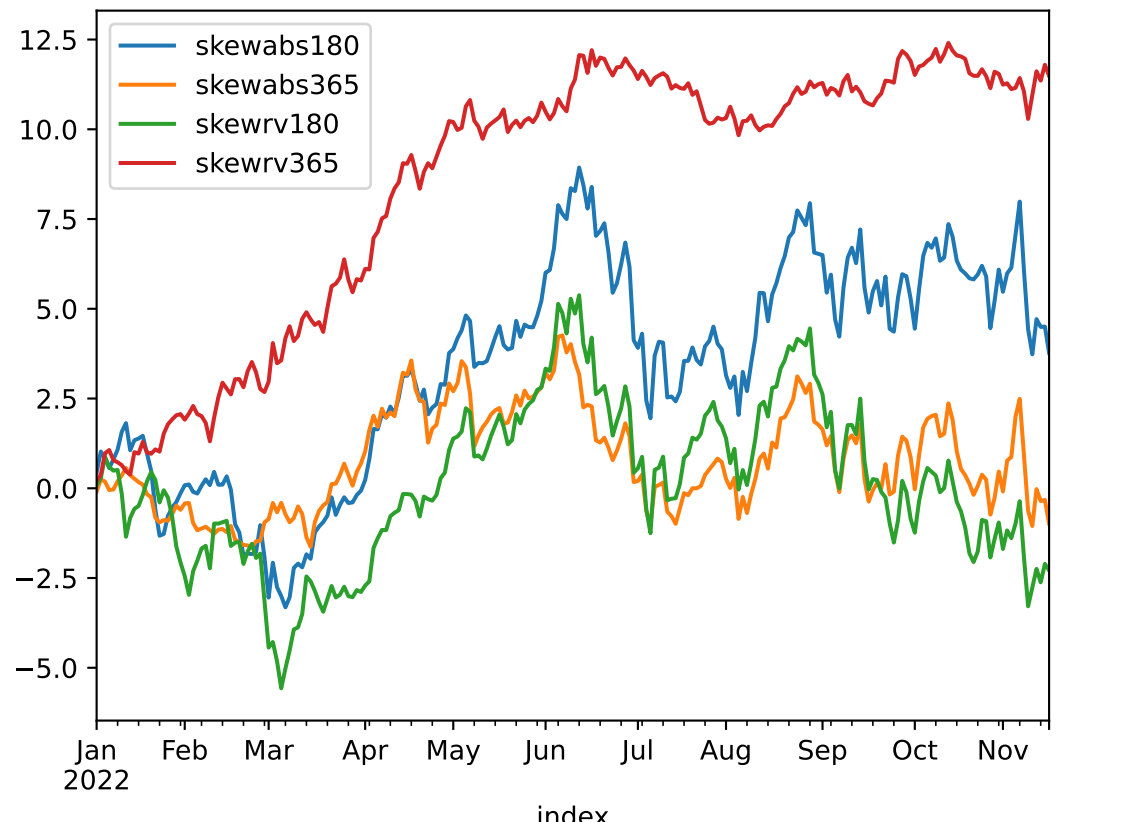
ann. mean {'relcarry': -1.451}
ann. std {'relcarry': 7.303}
ann. SR {'relcarry': -0.2}



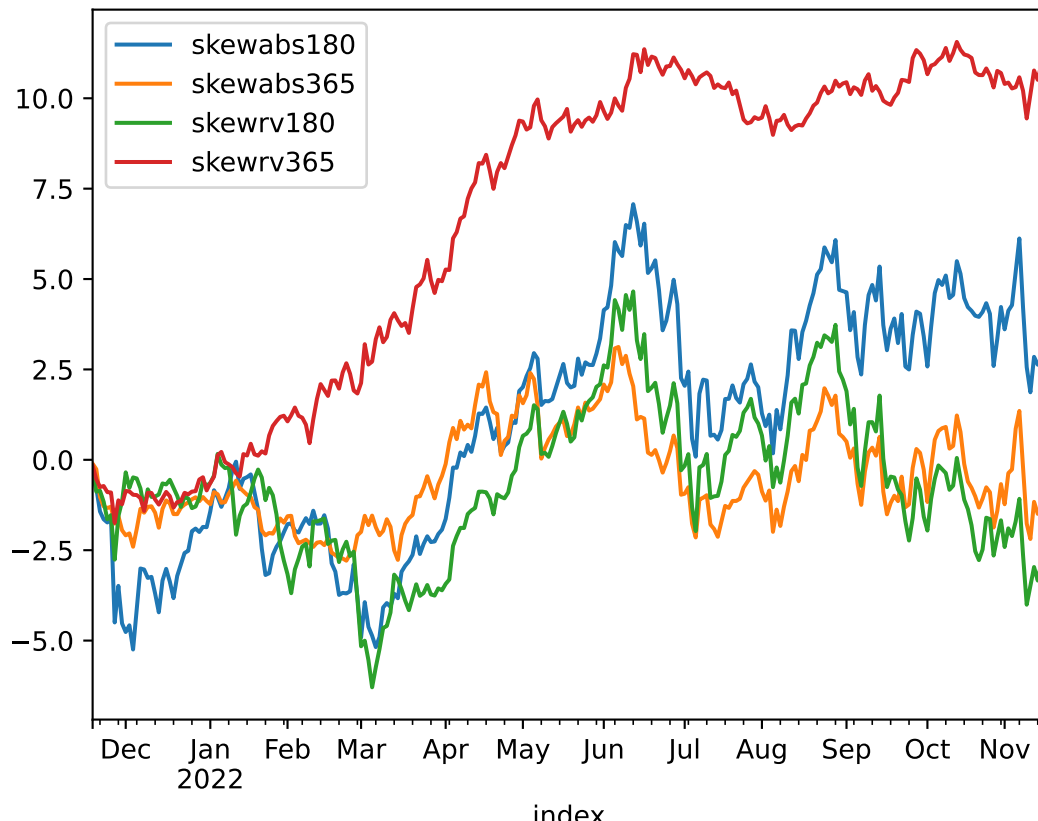
ann. mean {'relcarry': 1.854}
ann. std {'relcarry': 6.015}
ann. SR {'relcarry': 0.31}



SR {'skewabs180': 0.42, 'skewabs365': -0.14, 'skewrv180': -0.27, 'skewrv365': 0.11}



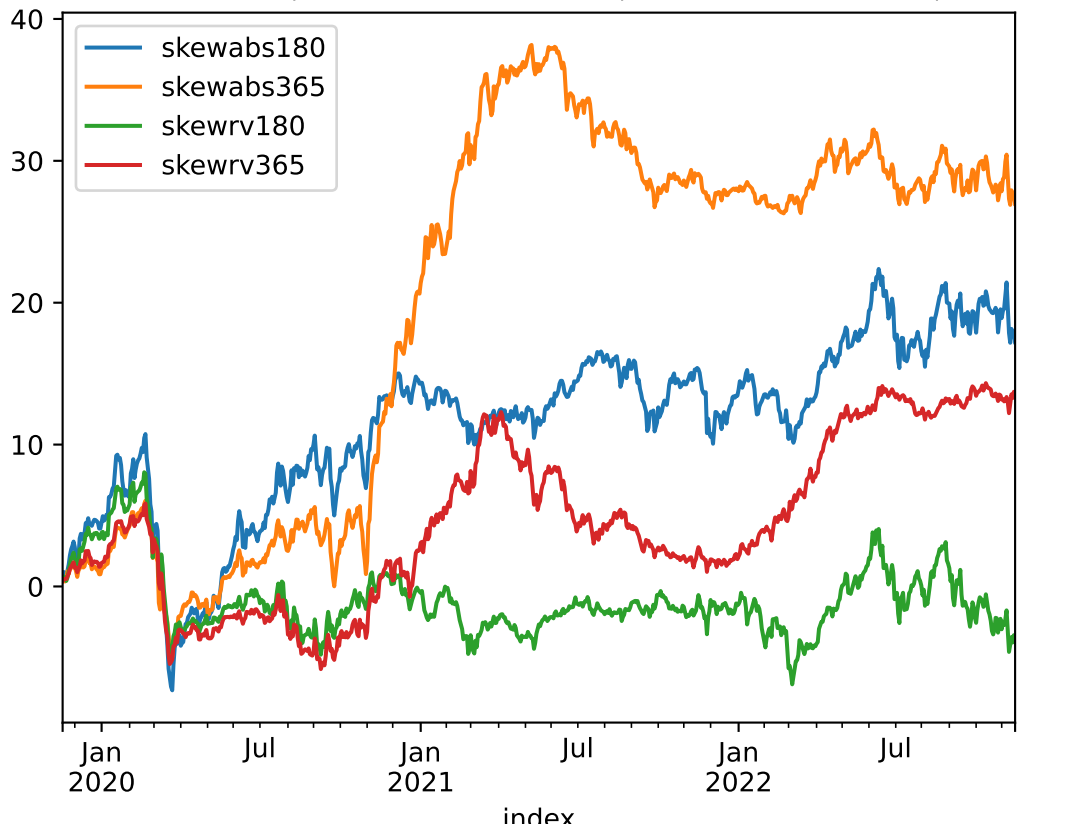
SR {'skewabs180': 0.18, 'skewabs365': -0.28, 'skewrv180': -0.32, 'skewrv365': 0.22}



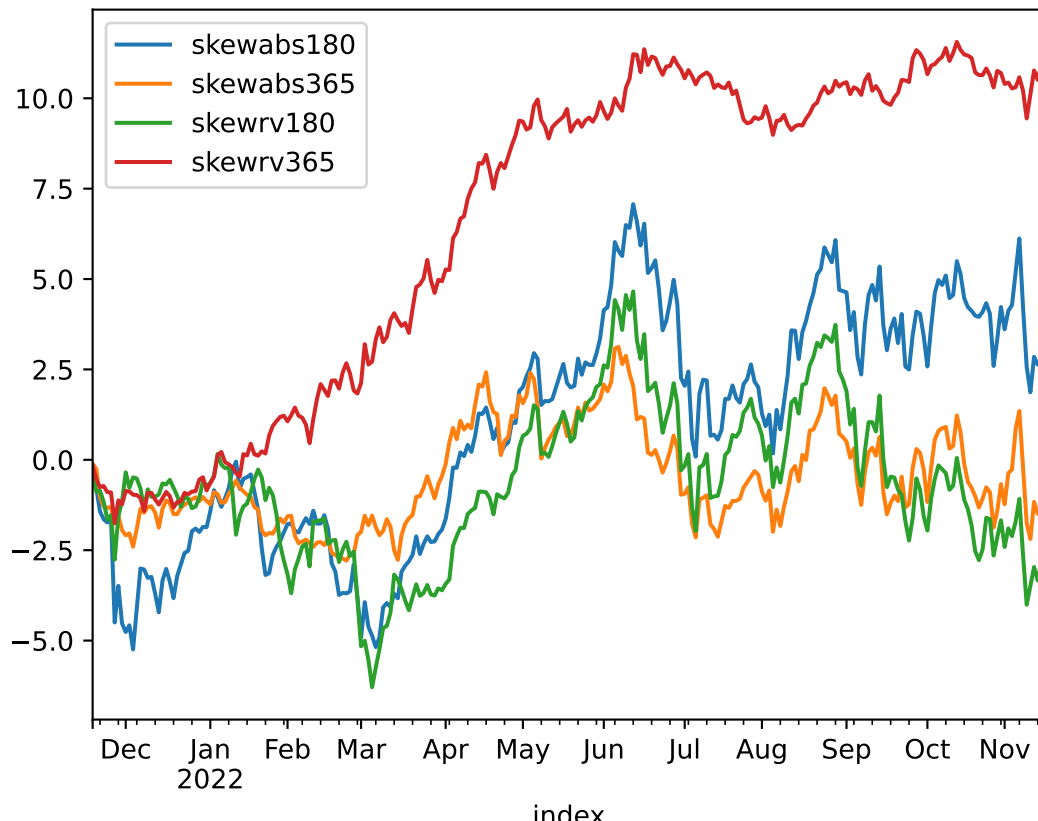
n {'skewabs180': 5.628, 'skewabs365': 8.815, 'skewrv180': -1.181, 'skewrv365': 5.628}

l {'skewabs180': 9.597, 'skewabs365': 8.658, 'skewrv180': 7.747, 'skewrv365': 8.658}

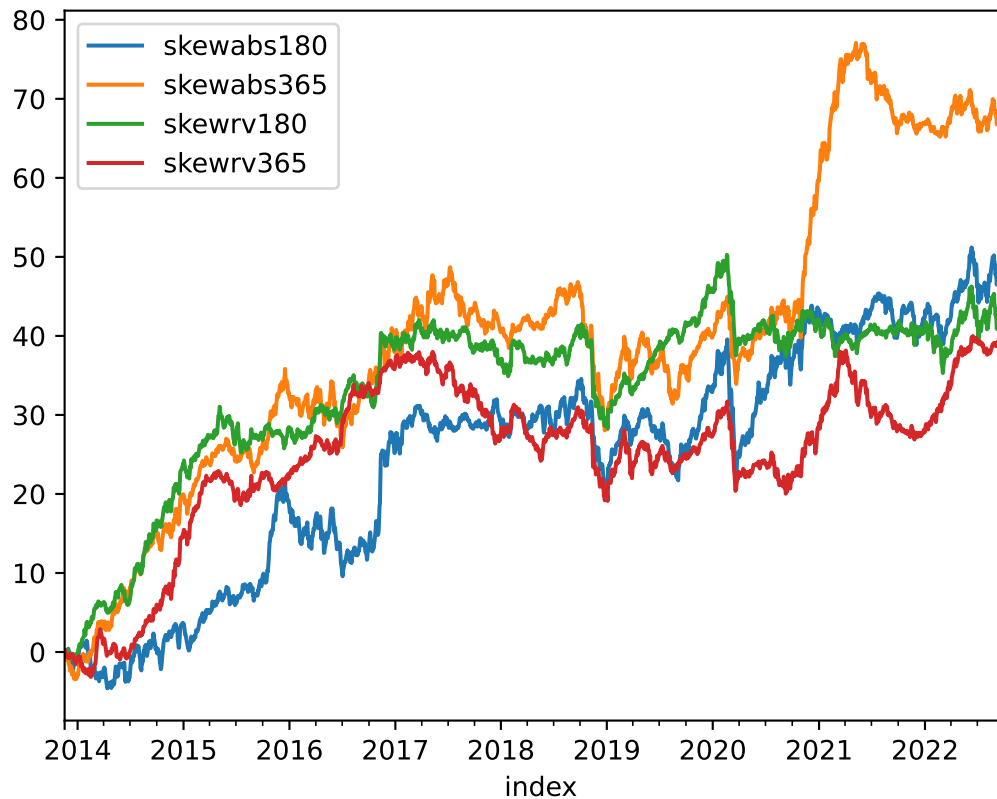
SR {'skewabs180': 0.59, 'skewabs365': 1.02, 'skewrv180': -0.15, 'skewrv365': 1.02}



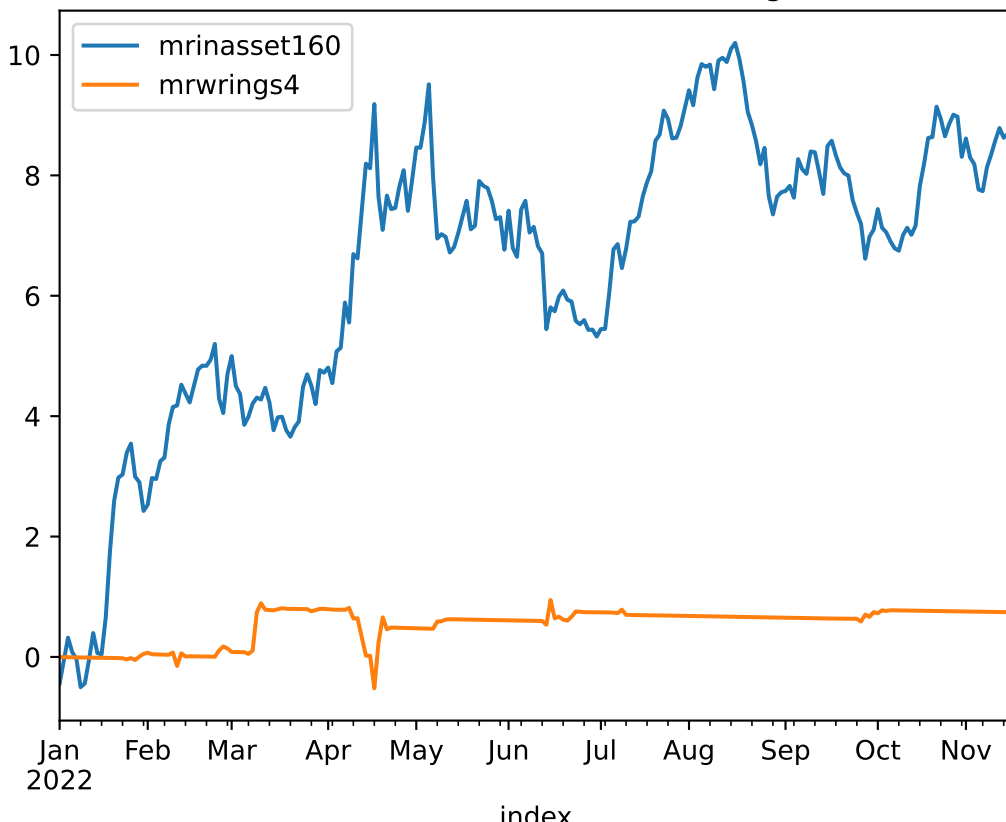
SR {'skewabs180': 0.18, 'skewabs365': -0.28, 'skewrv180': -0.32, 'skewrv365': 0.22}



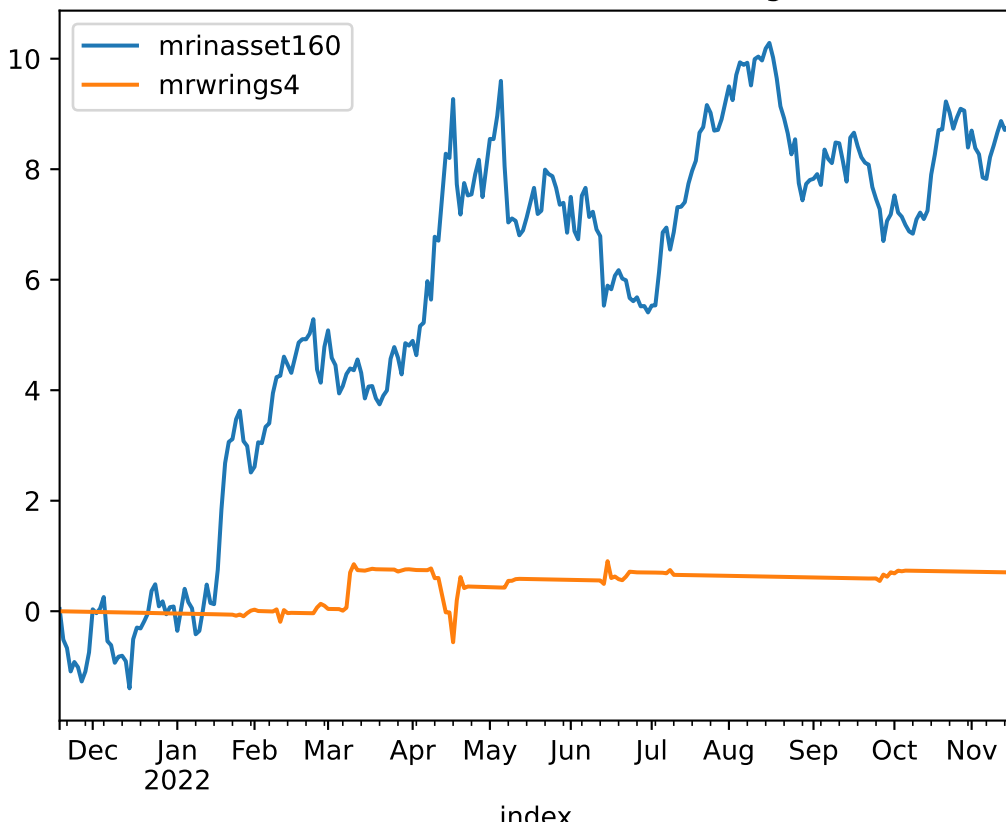
in {'skewabs180': 5.018, 'skewabs365': 7.182, 'skewrv180': 4.208, 'skewrv365': 5.018, 'skewabs180': 8.172, 'skewabs365': 8.069, 'skewrv180': 6.621, 'skewrv365': 6.621, 'skewabs180': 0.61, 'skewabs365': 0.89, 'skewrv180': 0.64, 'skewrv365': 0.89}



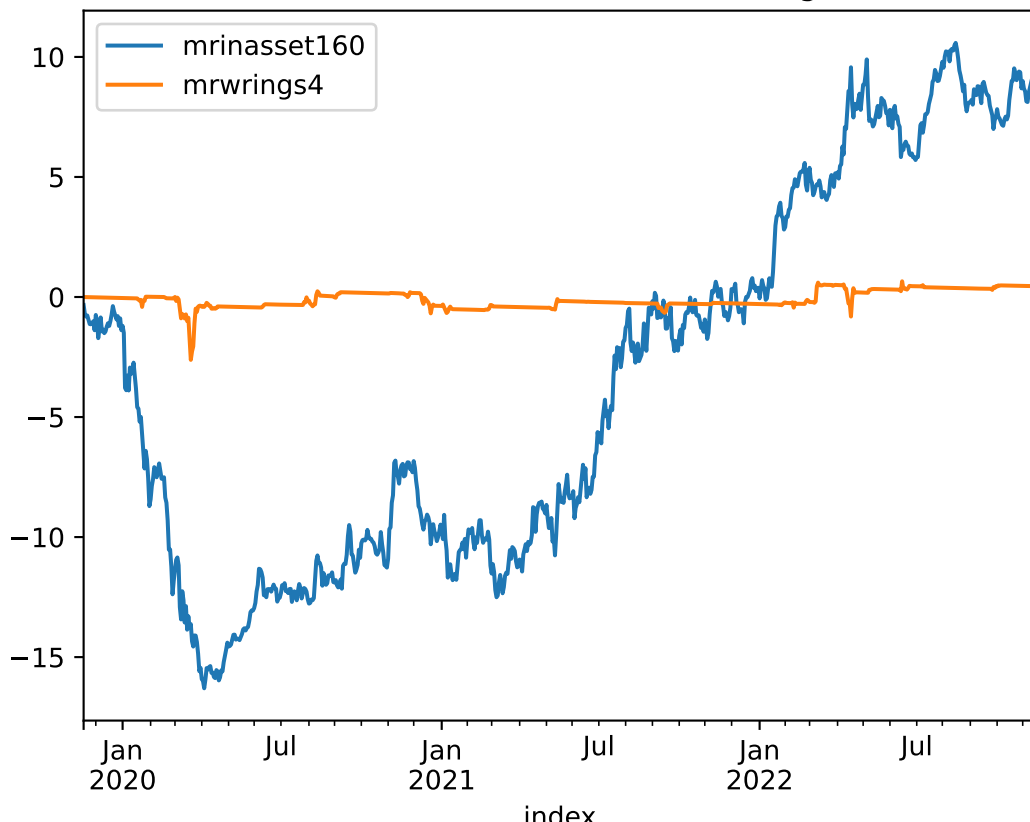
ann. mean {'mrinasset160': 9.798, 'mrwrings4': 0.834}
ann. std {'mrinasset160': 6.422, 'mrwrings4': 1.582}
ann. SR {'mrinasset160': 1.53, 'mrwrings4': 0.53}



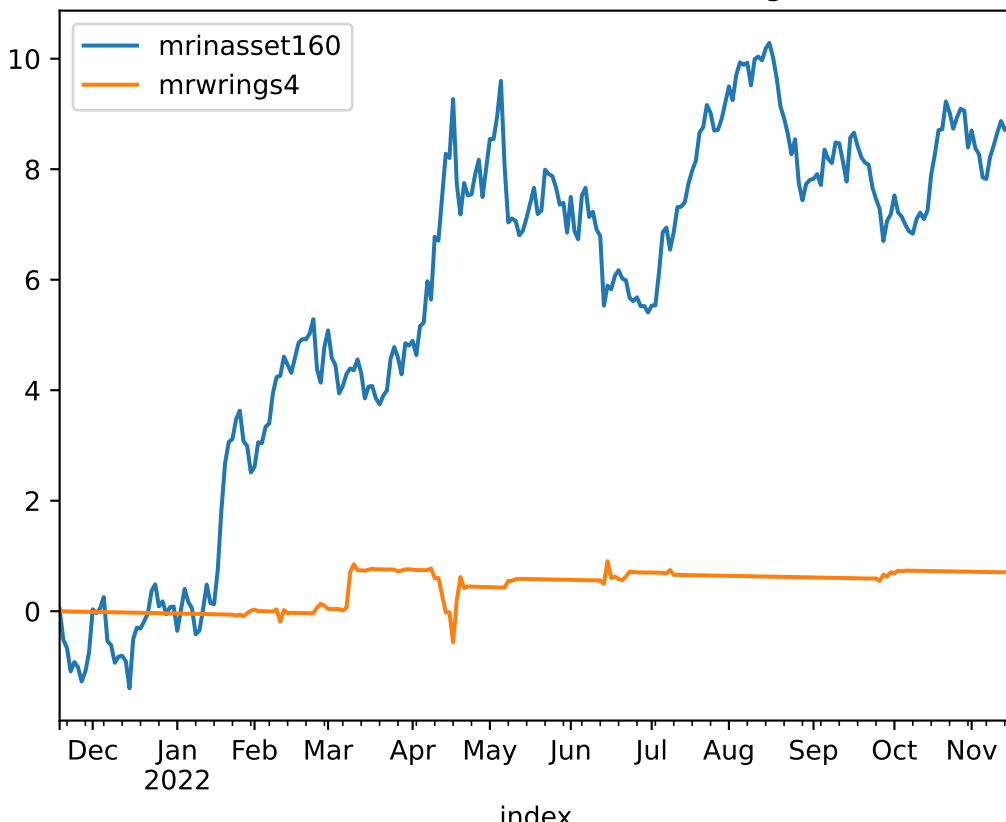
ann. mean {'mrinasset160': 8.676, 'mrwrings4': 0.691}
ann. std {'mrinasset160': 6.314, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.37, 'mrwrings4': 0.47}



ann. mean {'mrinasset160': 2.979, 'mrwrings4': 0.147}
ann. std {'mrinasset160': 7.091, 'mrwrings4': 1.535}
ann. SR {'mrinasset160': 0.42, 'mrwrings4': 0.1}



ann. mean {'mrinasset160': 8.676, 'mrwrings4': 0.691}
ann. std {'mrinasset160': 6.314, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.37, 'mrwrings4': 0.47}



ann. mean {'mrinasset160': -0.948, 'mrwrings4': 0.039}
ann. std {'mrinasset160': 6.521, 'mrwrings4': 0.942}
ann. SR {'mrinasset160': -0.15, 'mrwrings4': 0.04}

