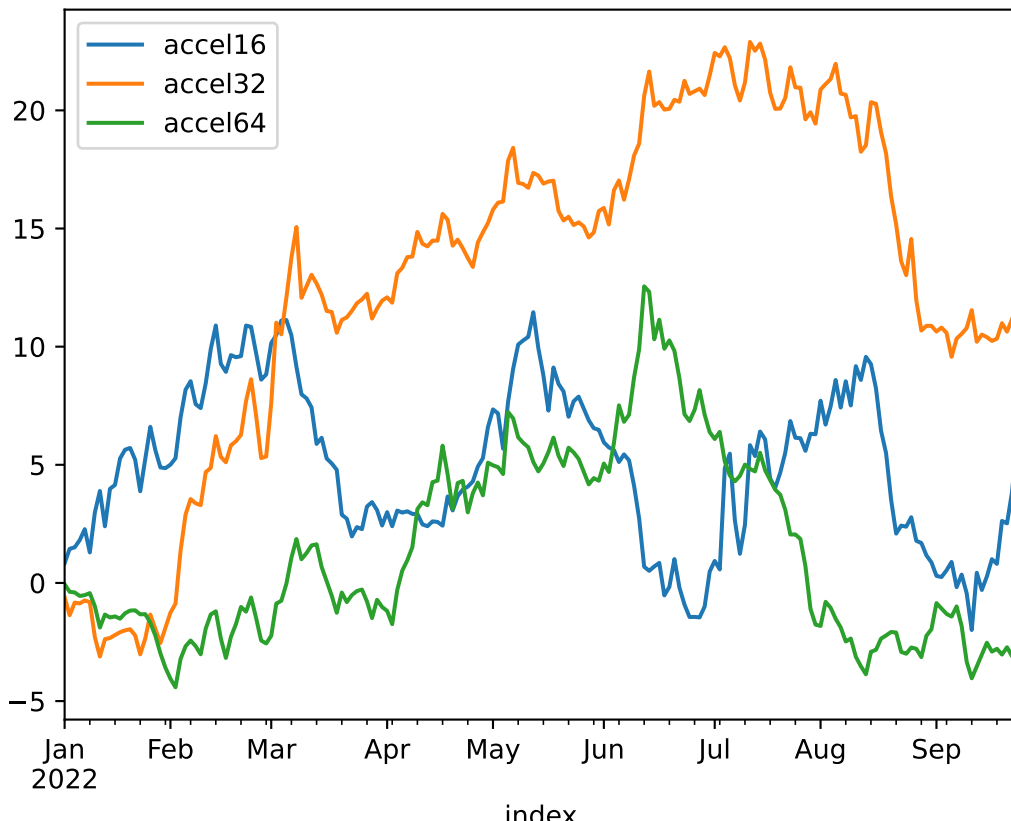
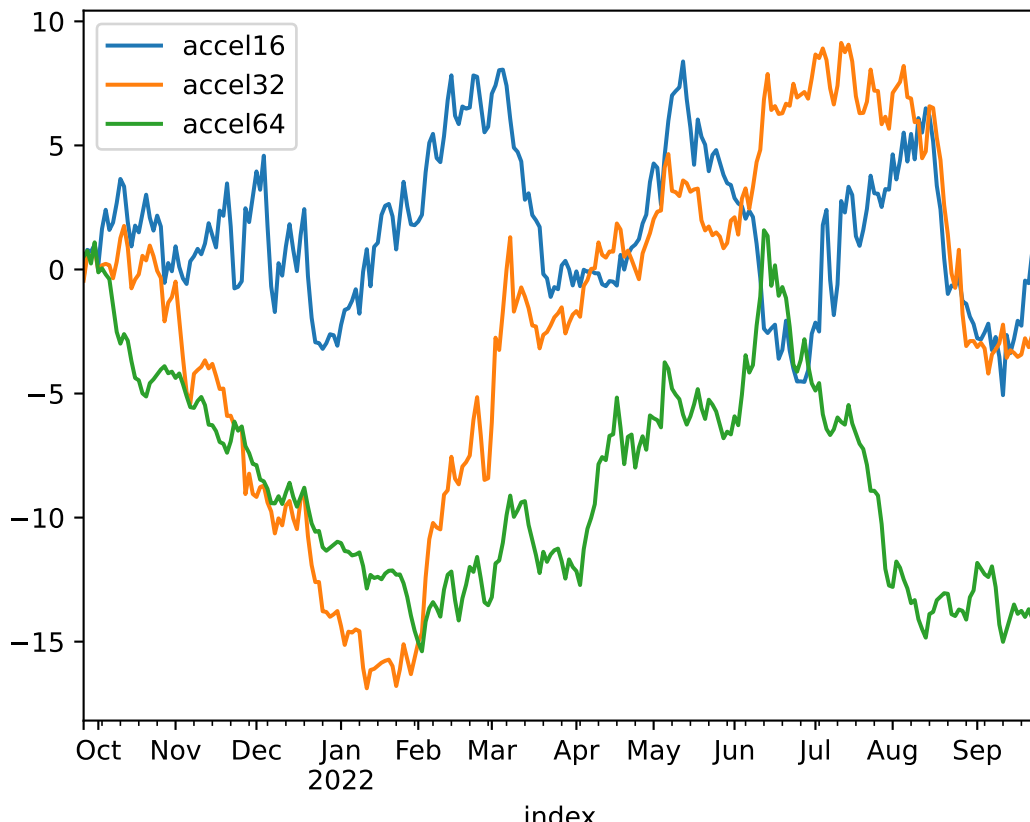


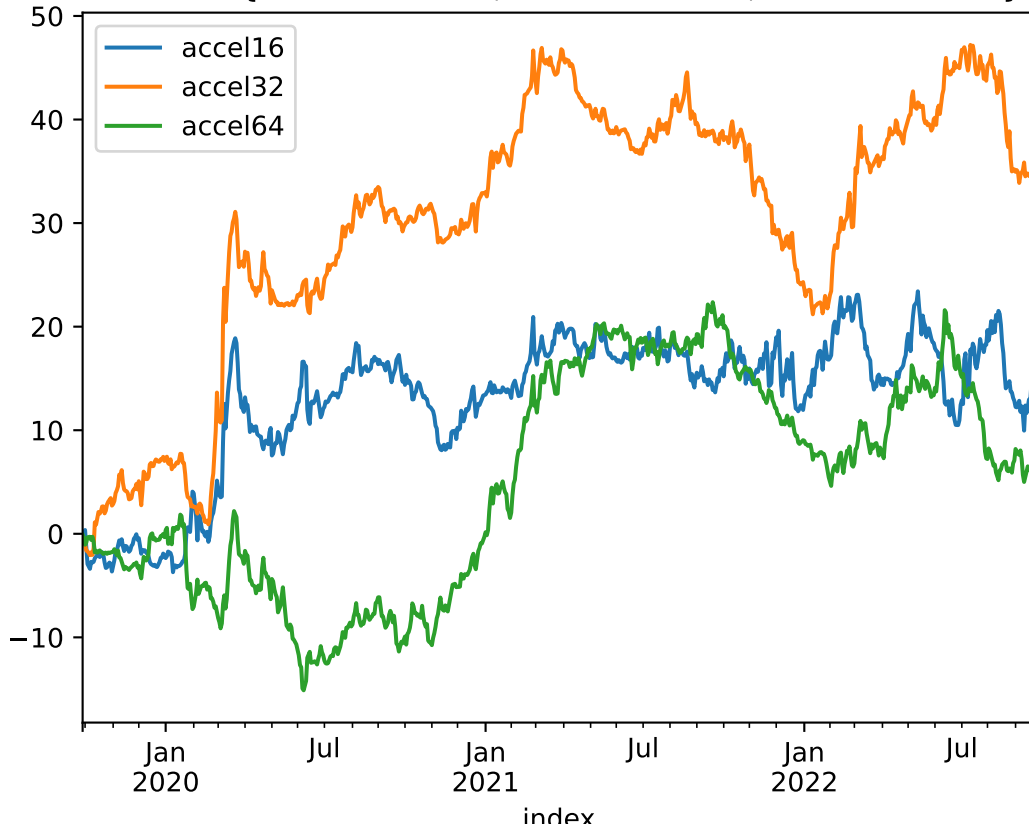
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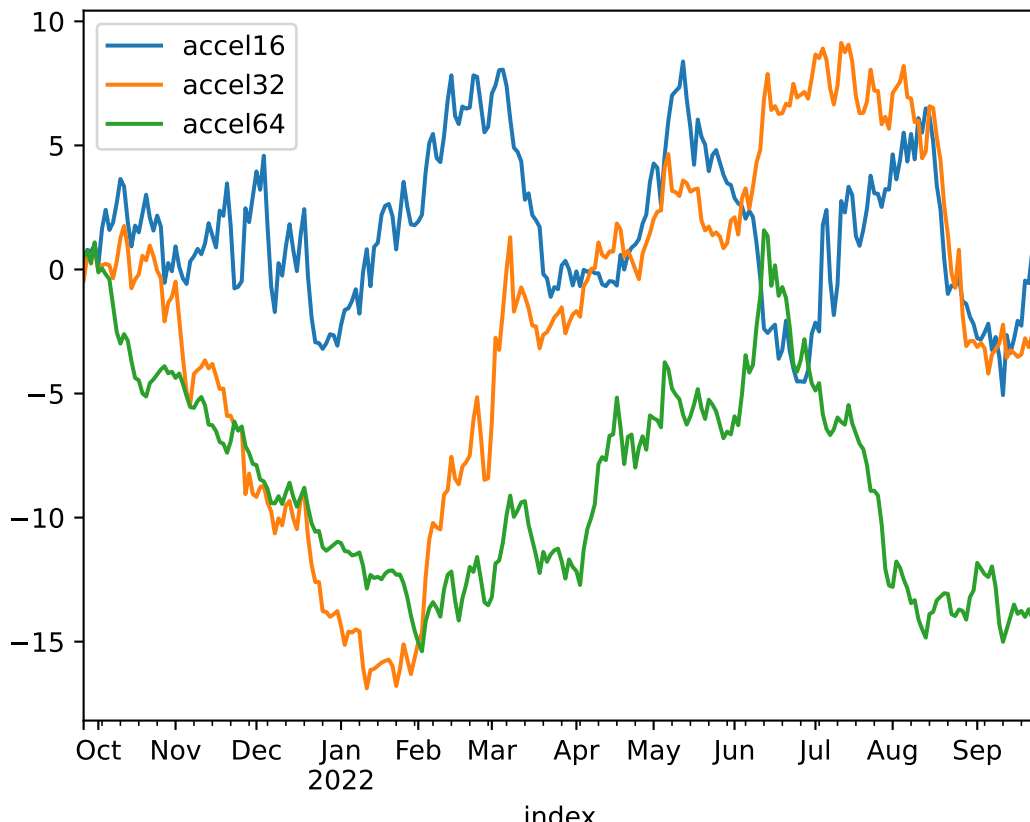
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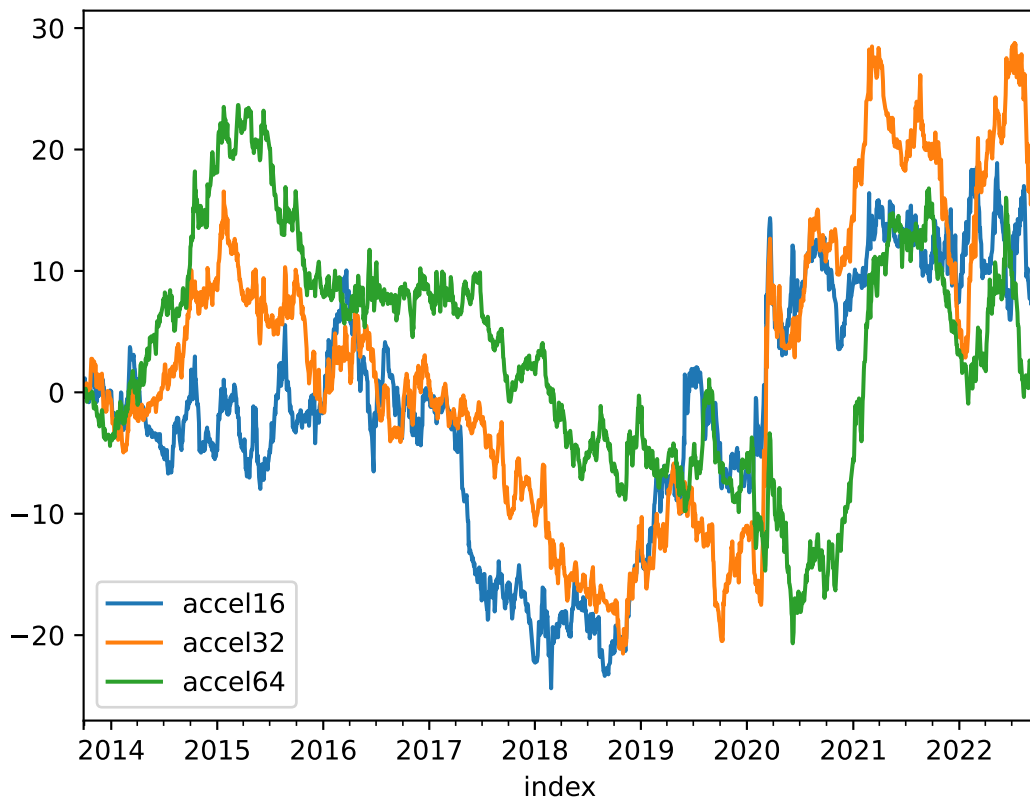
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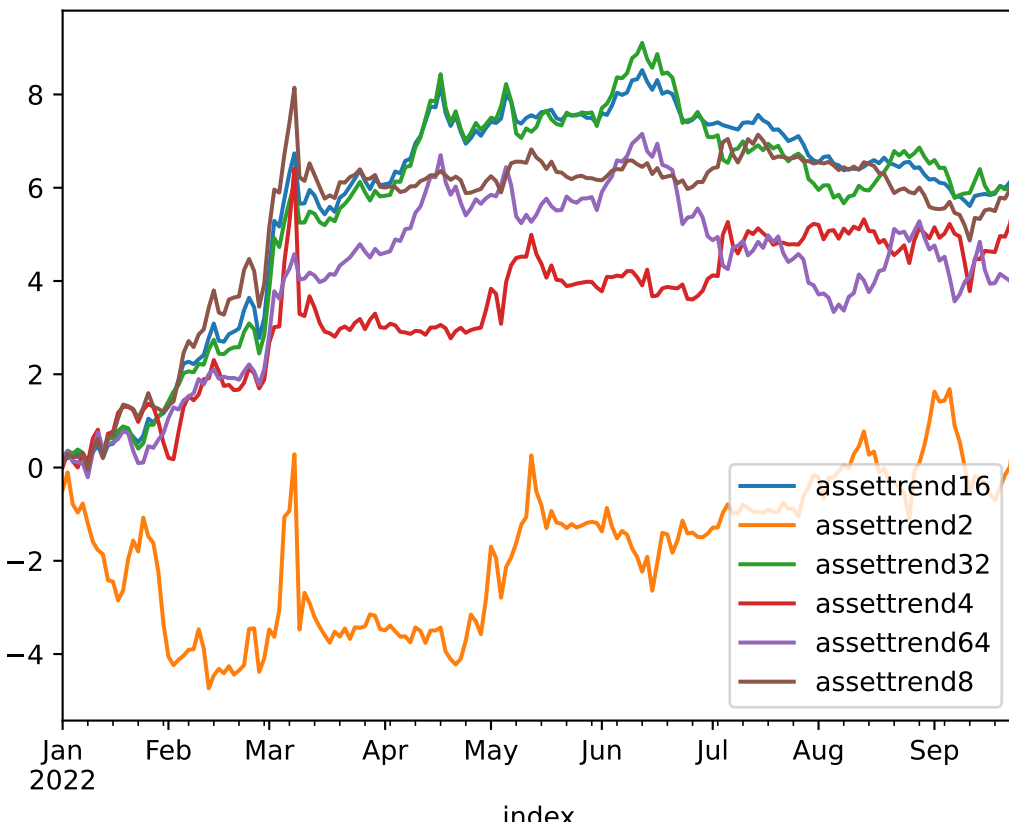
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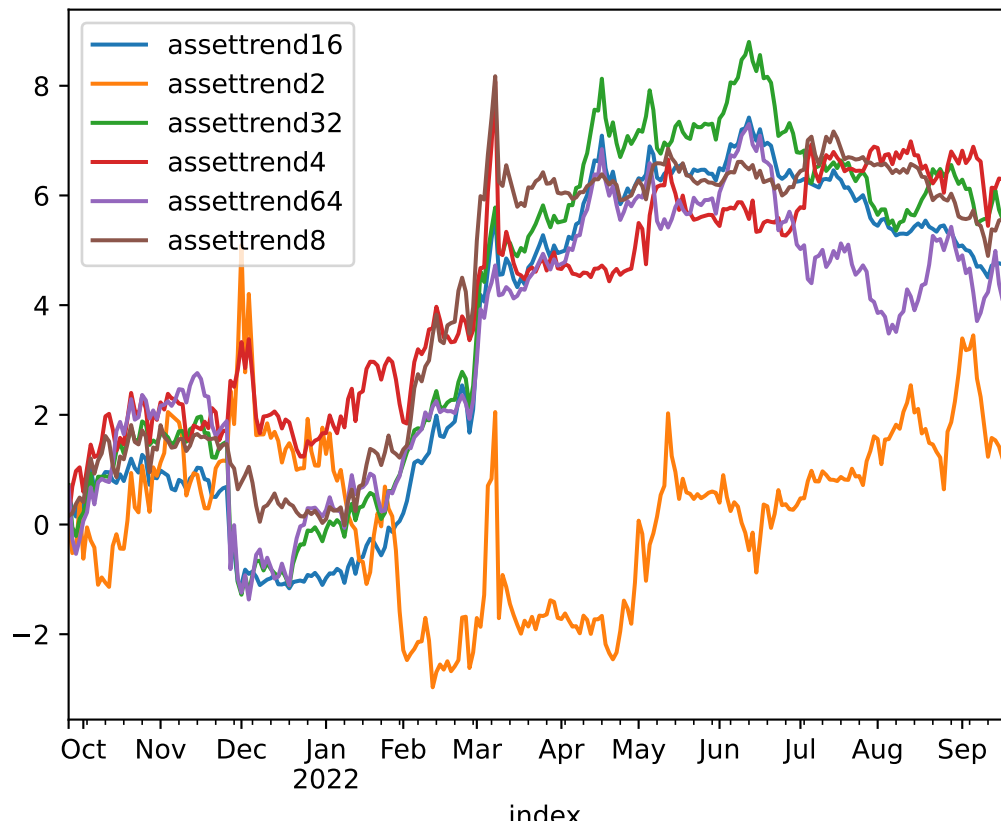
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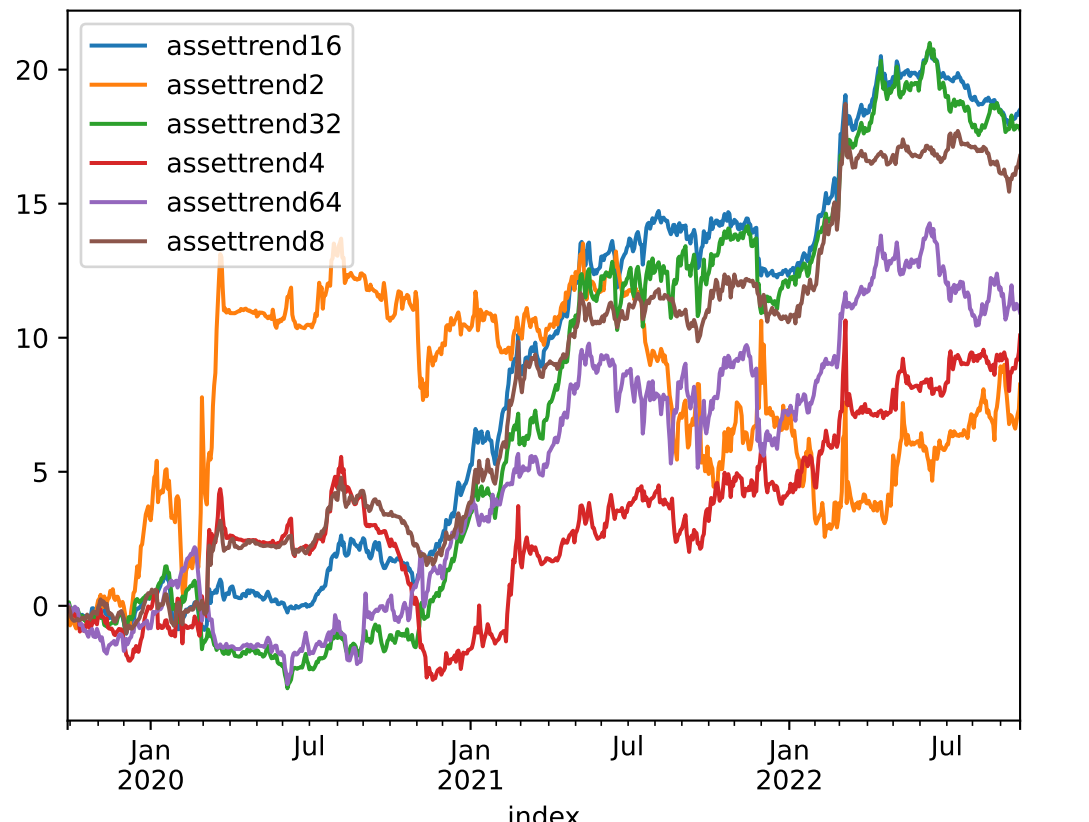
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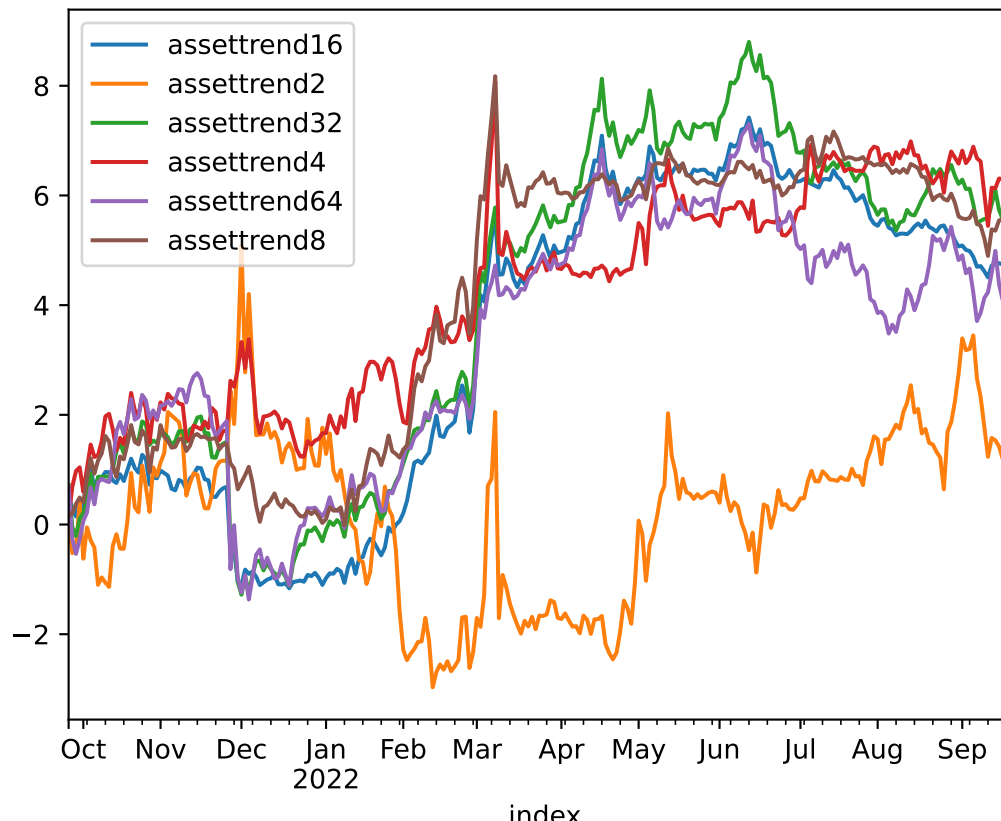
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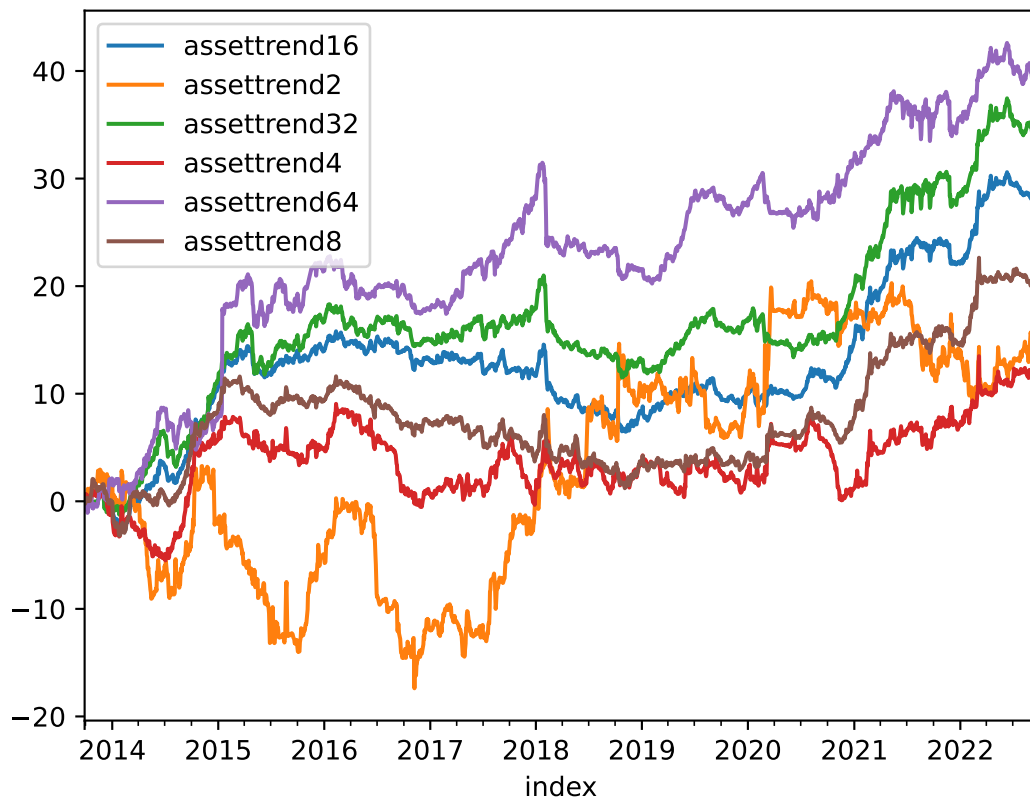
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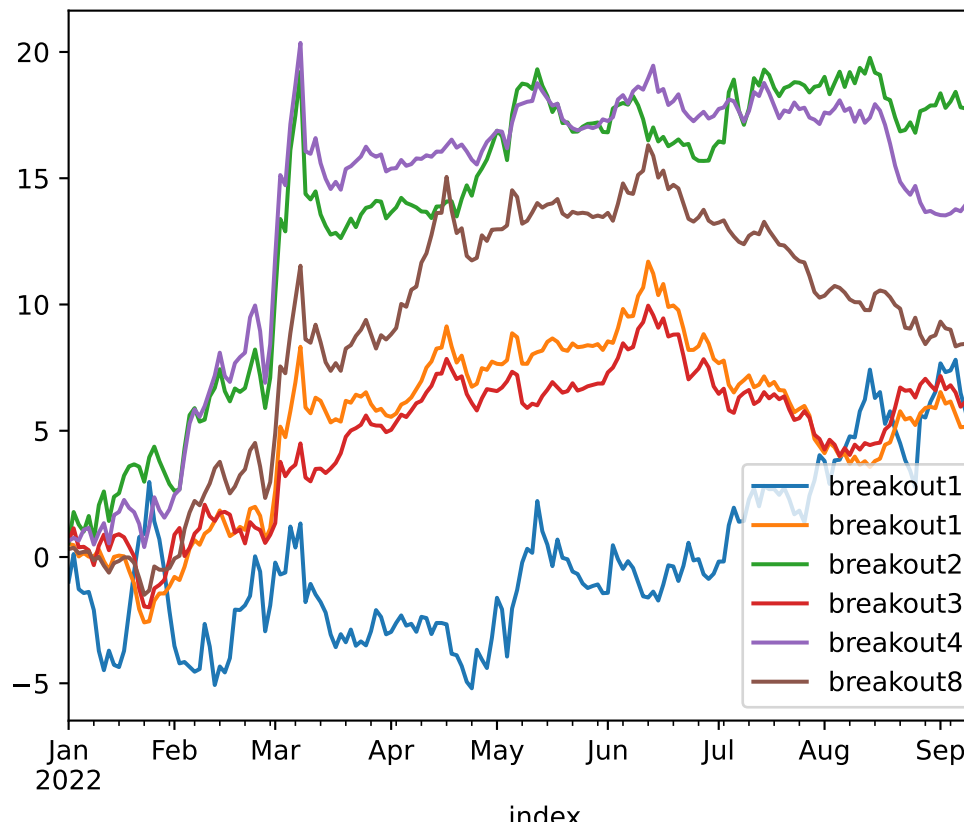
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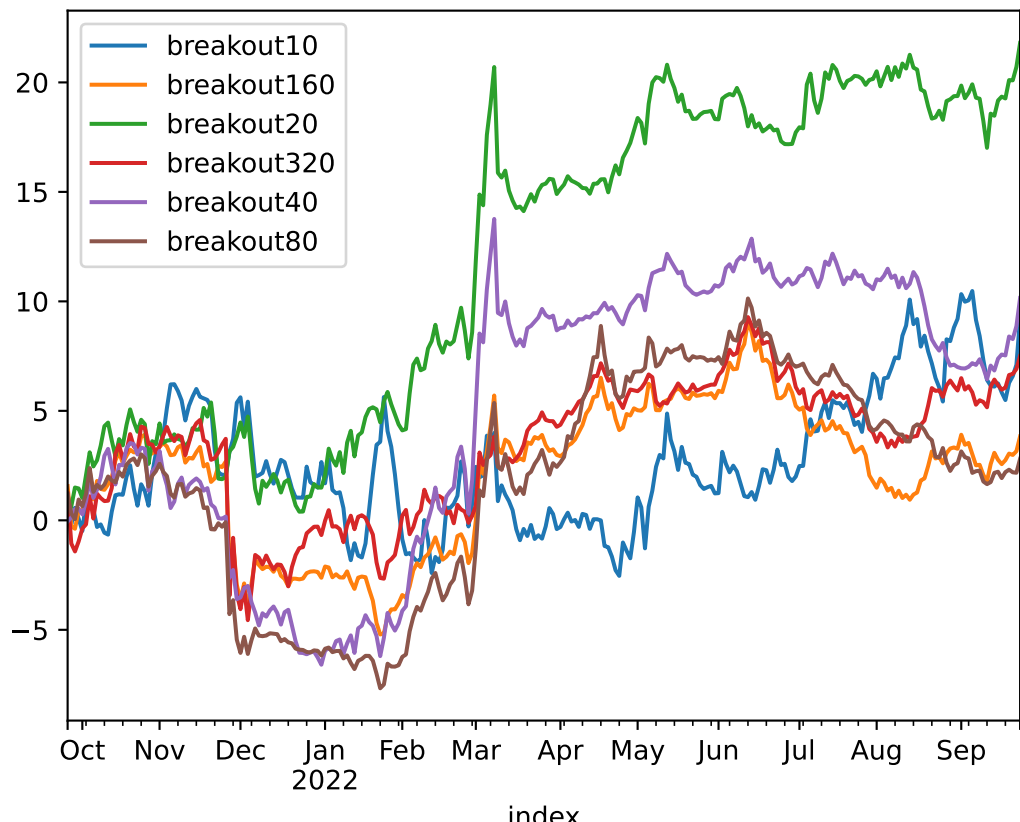
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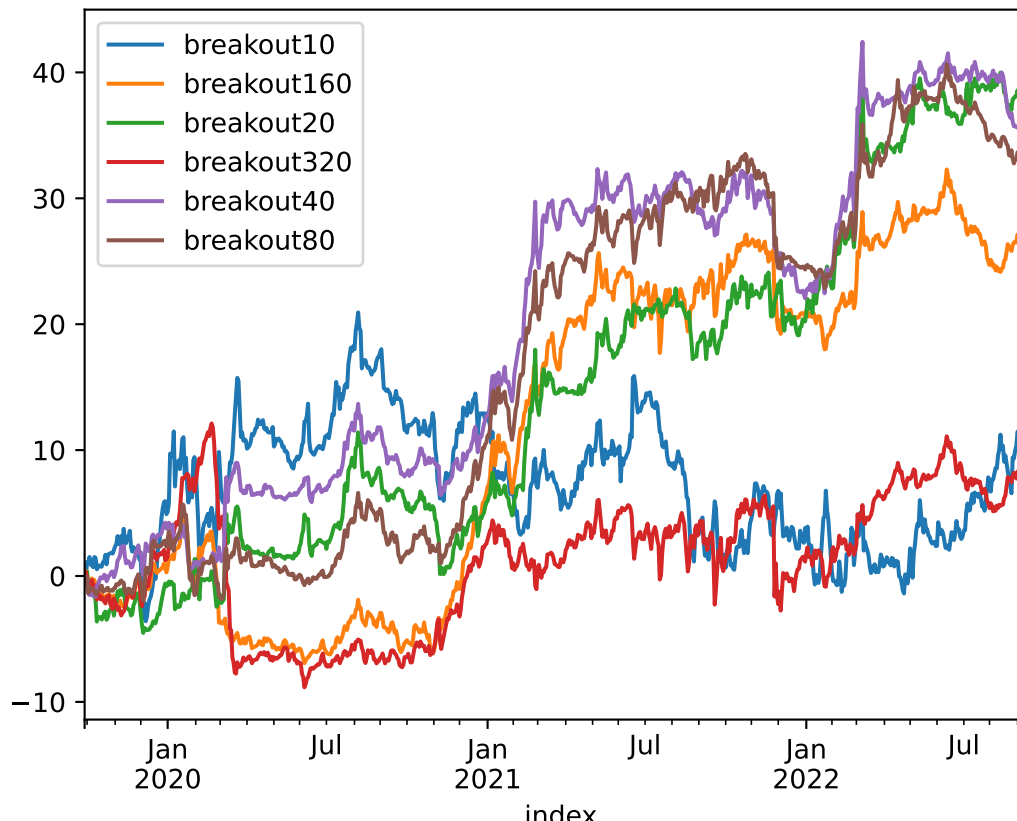
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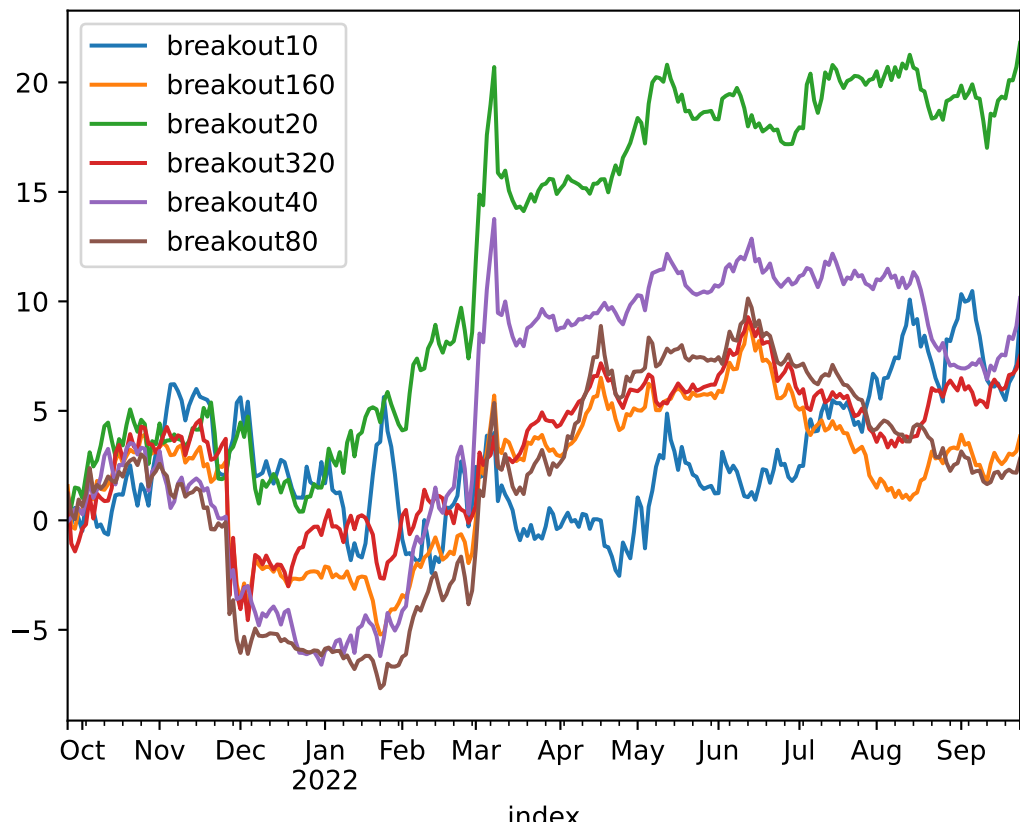
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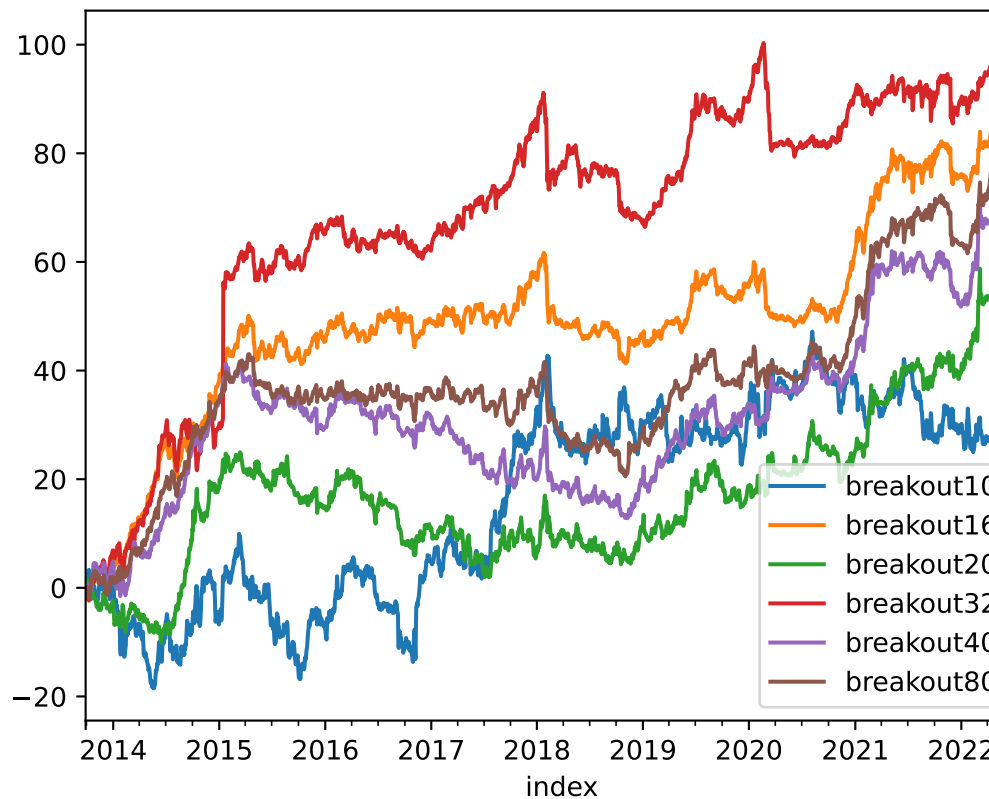
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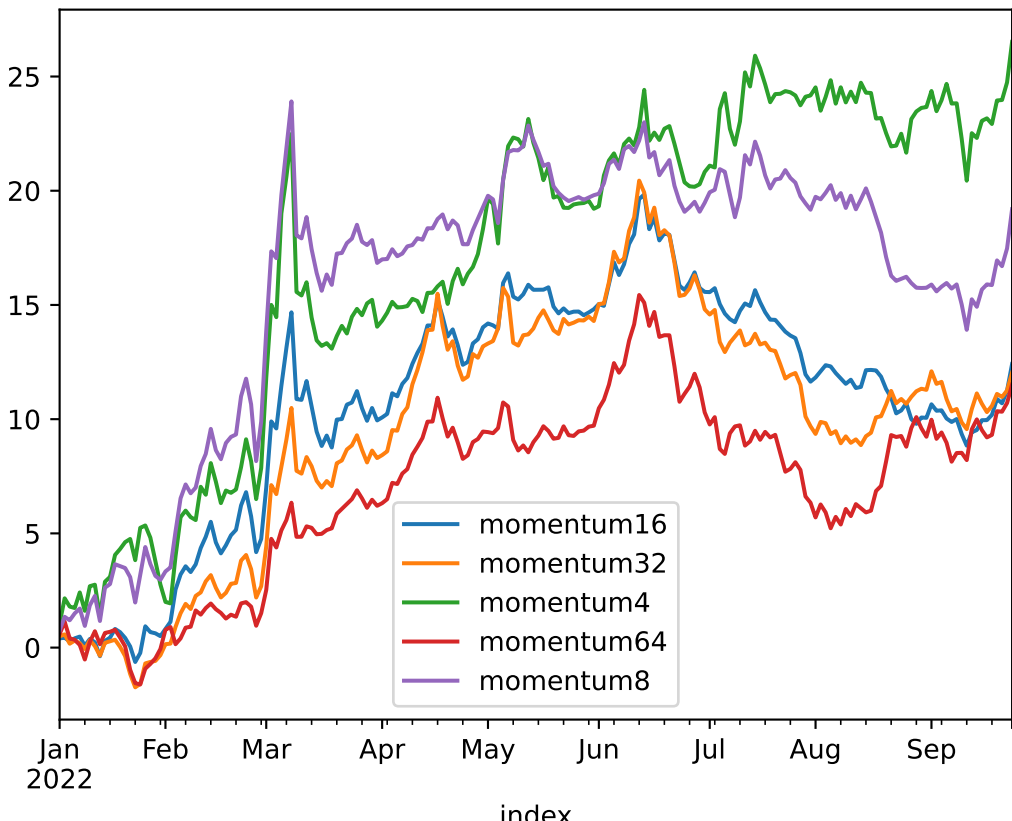
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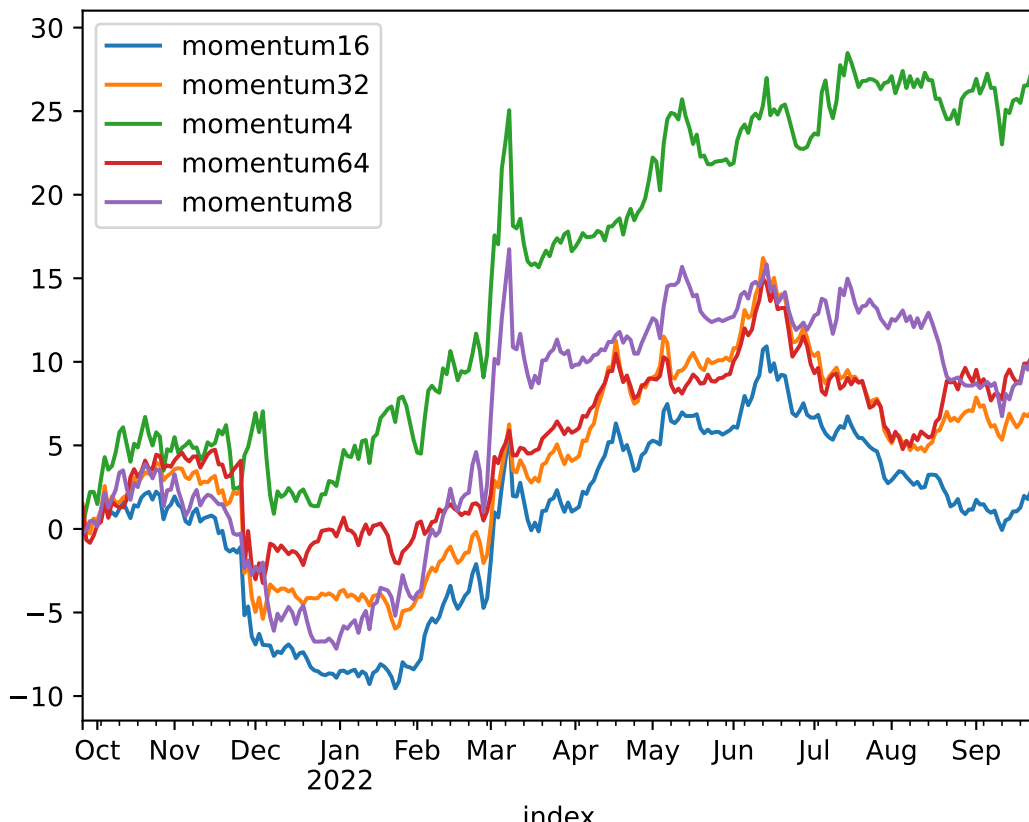
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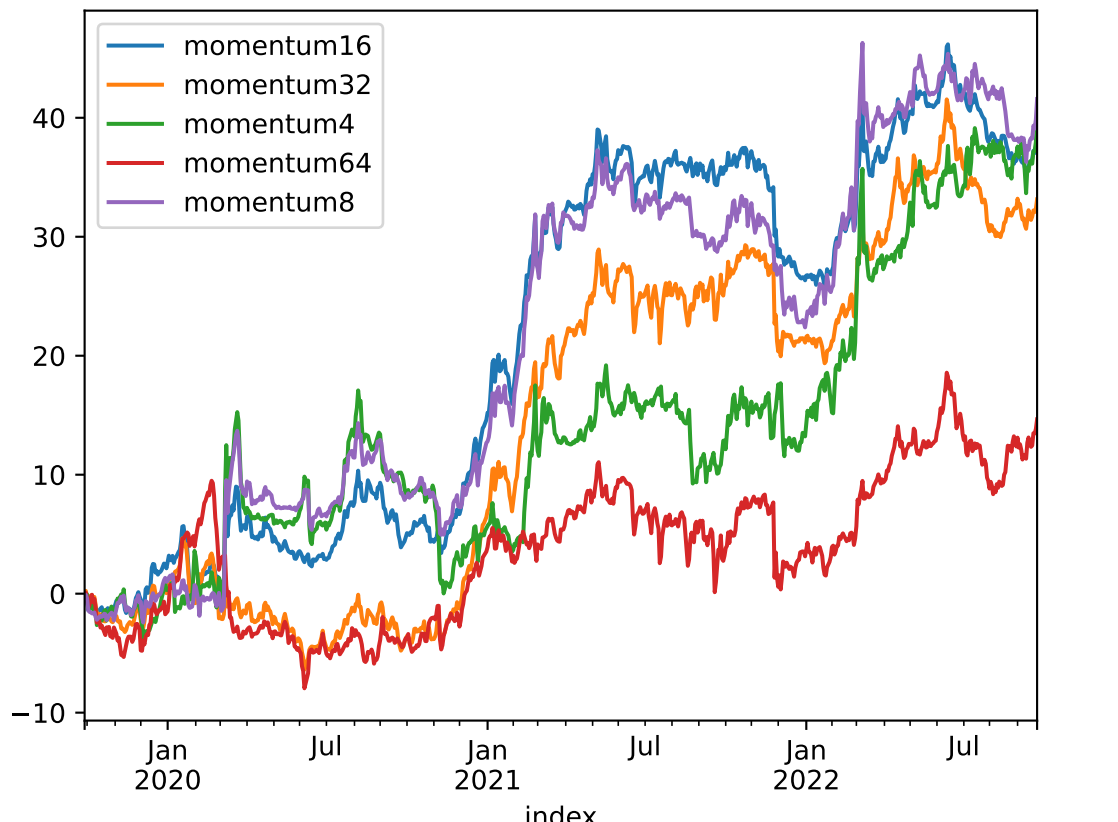
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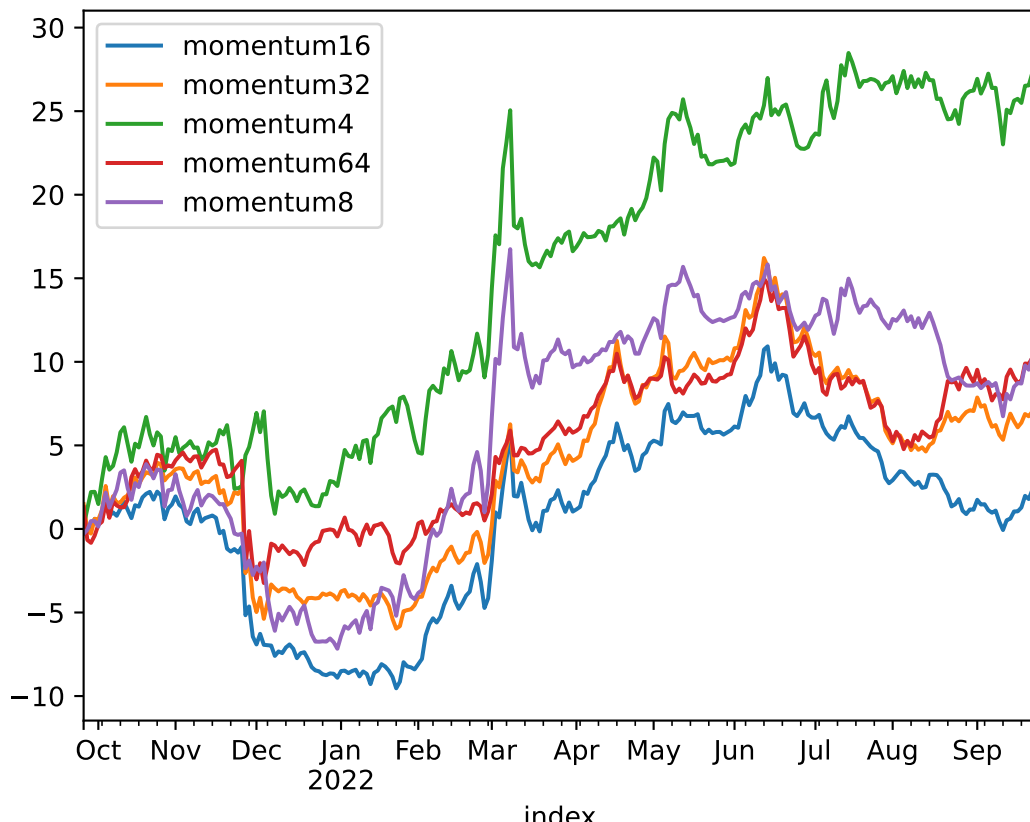
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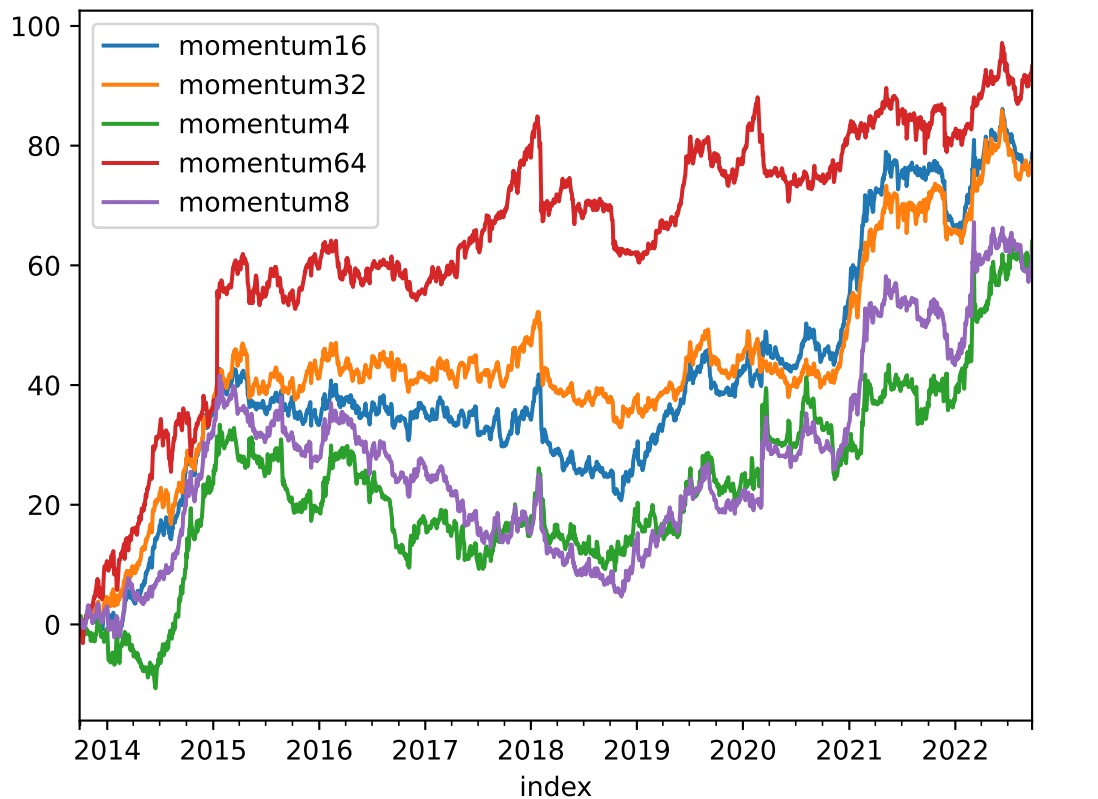
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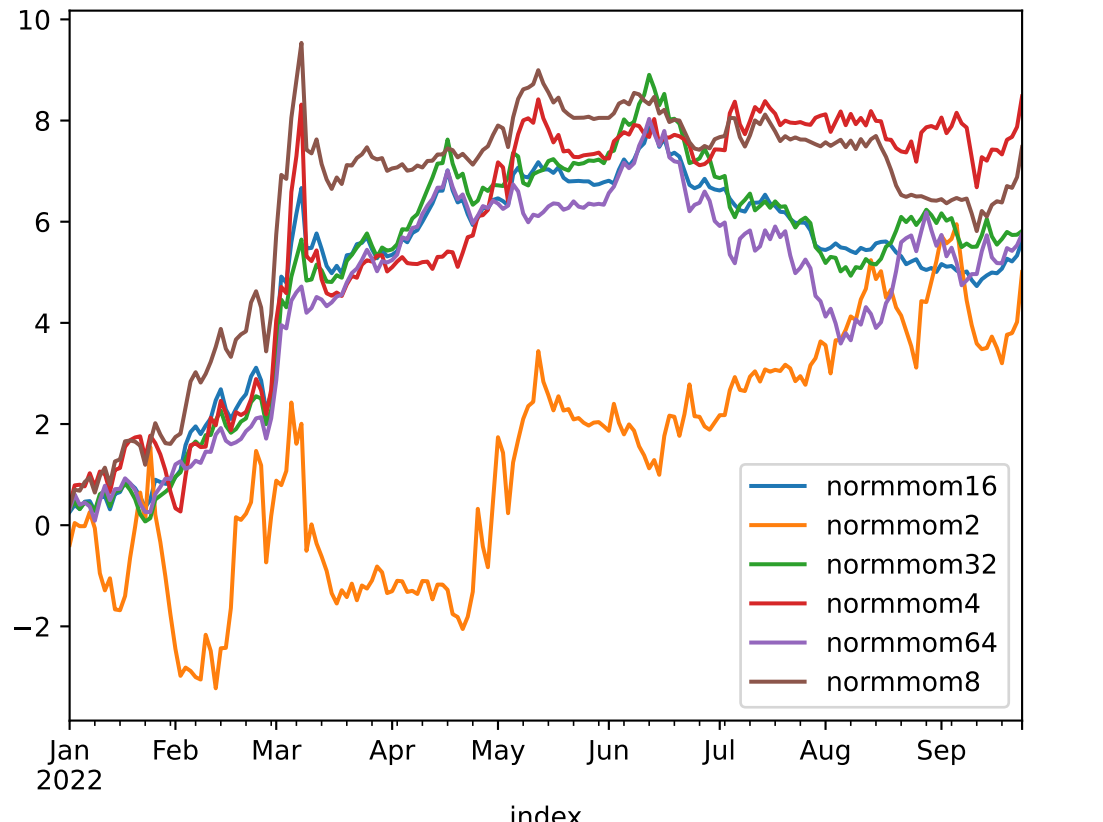
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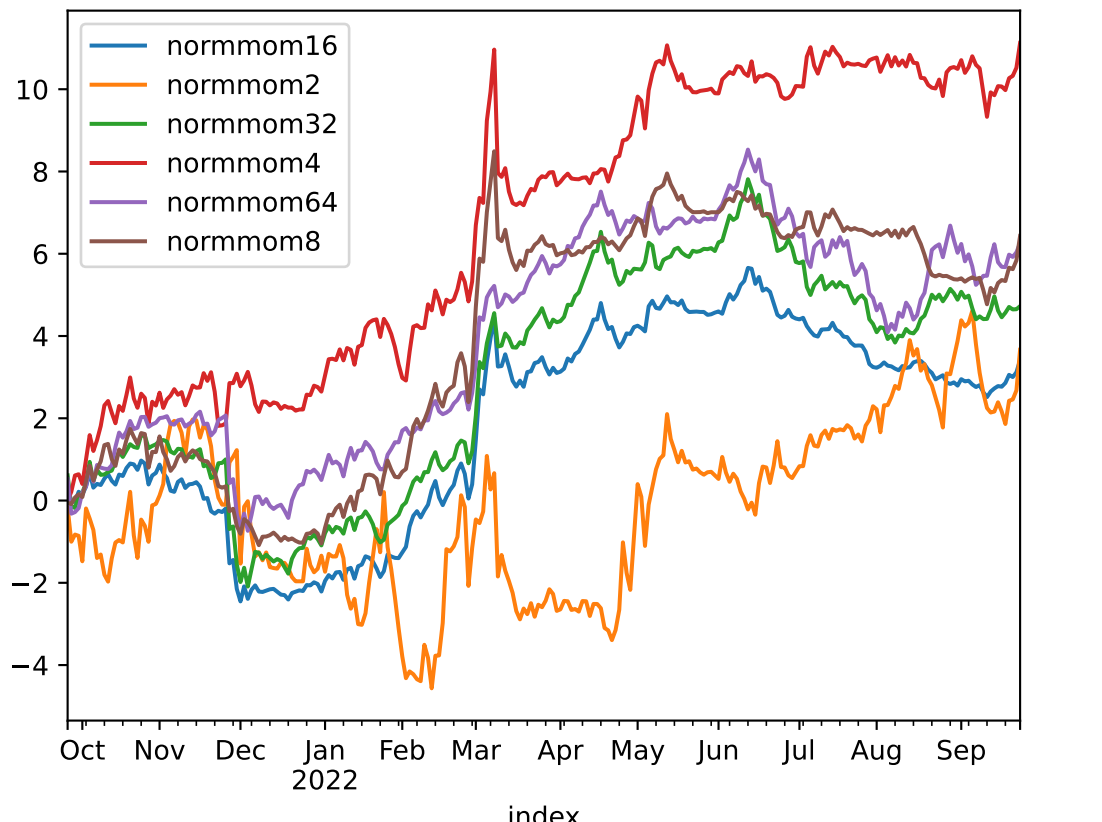
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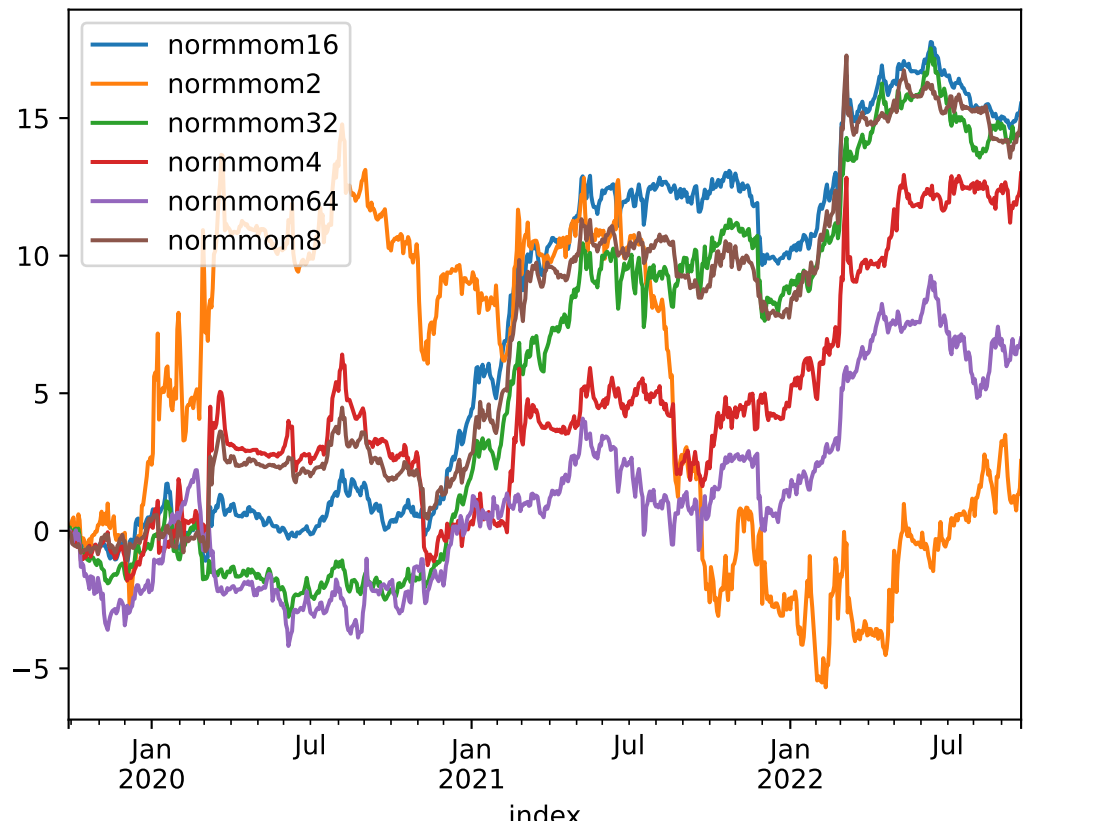
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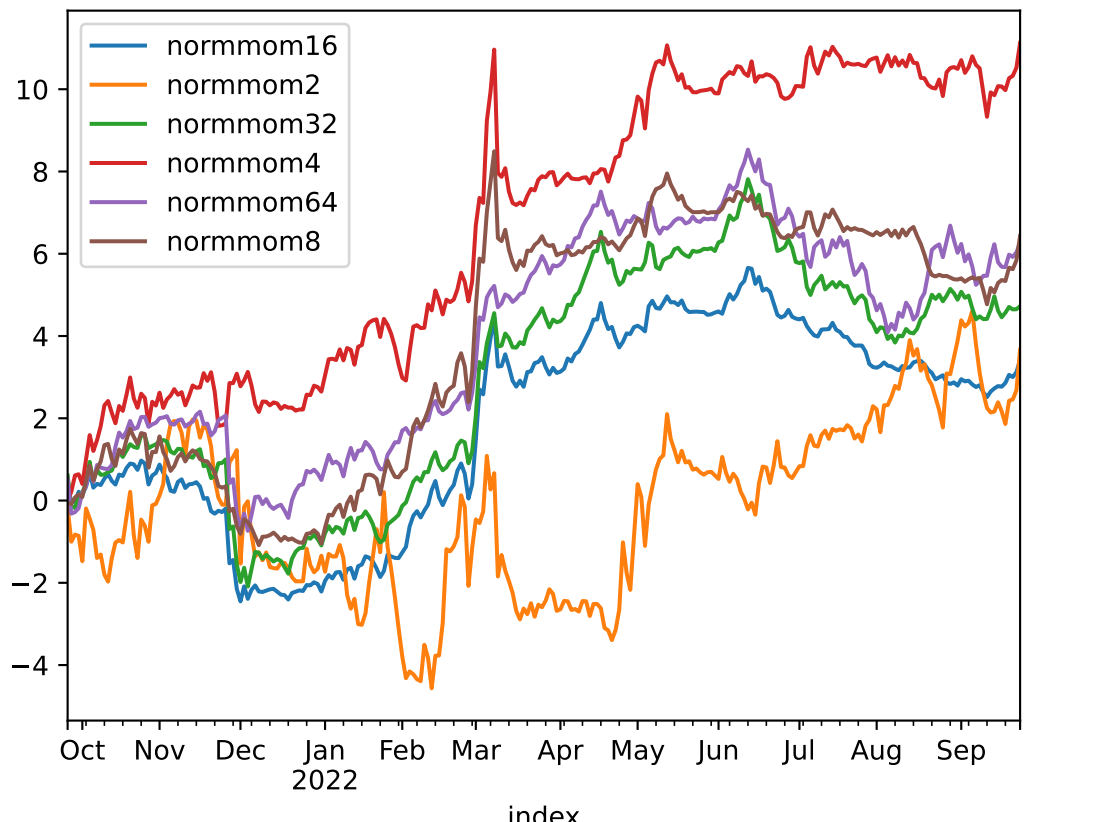
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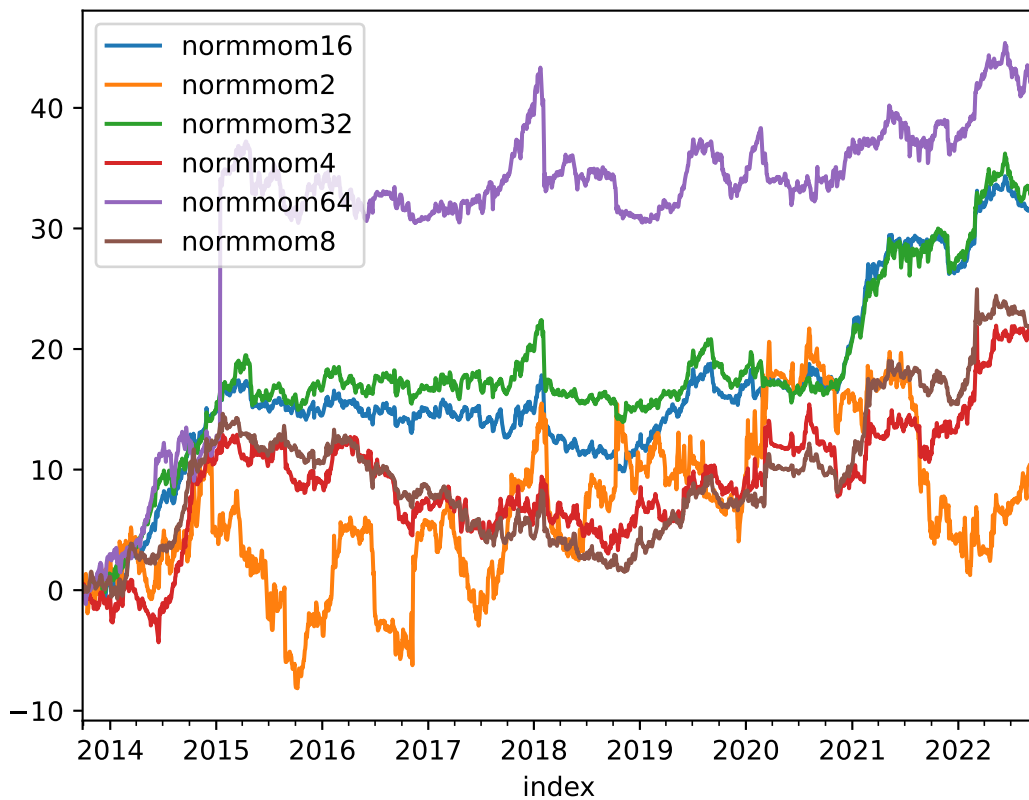
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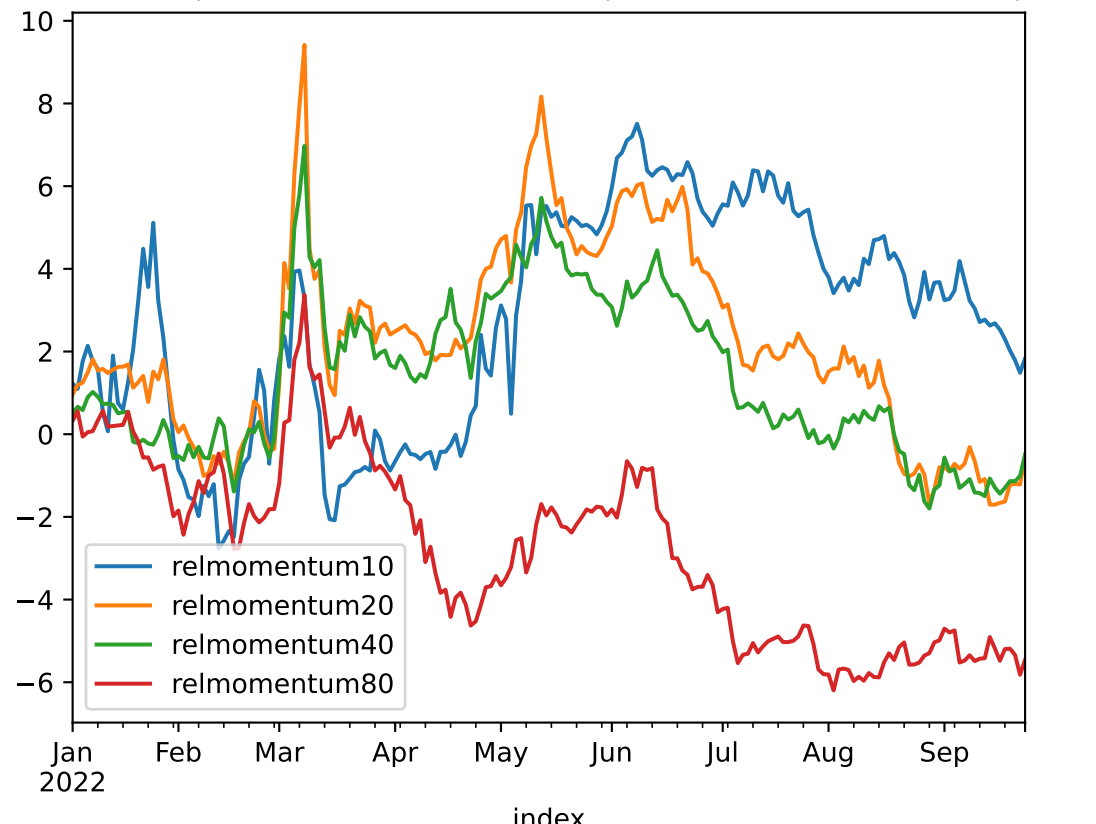
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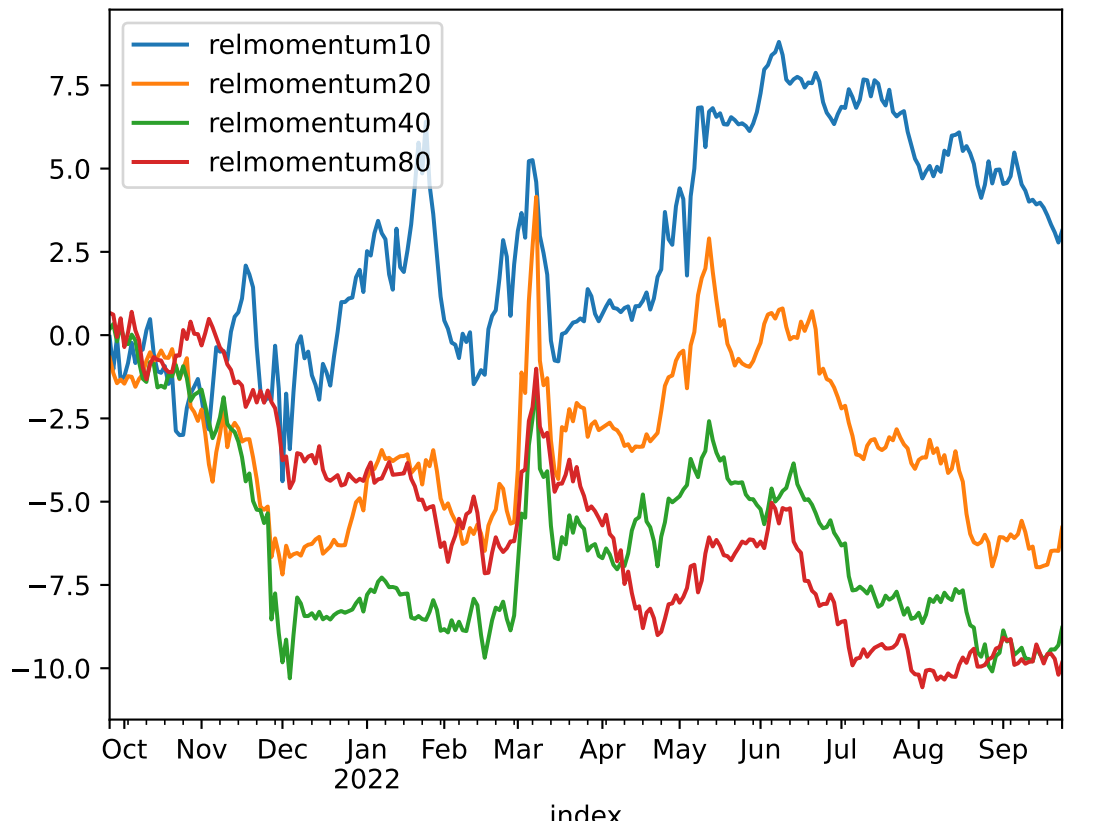
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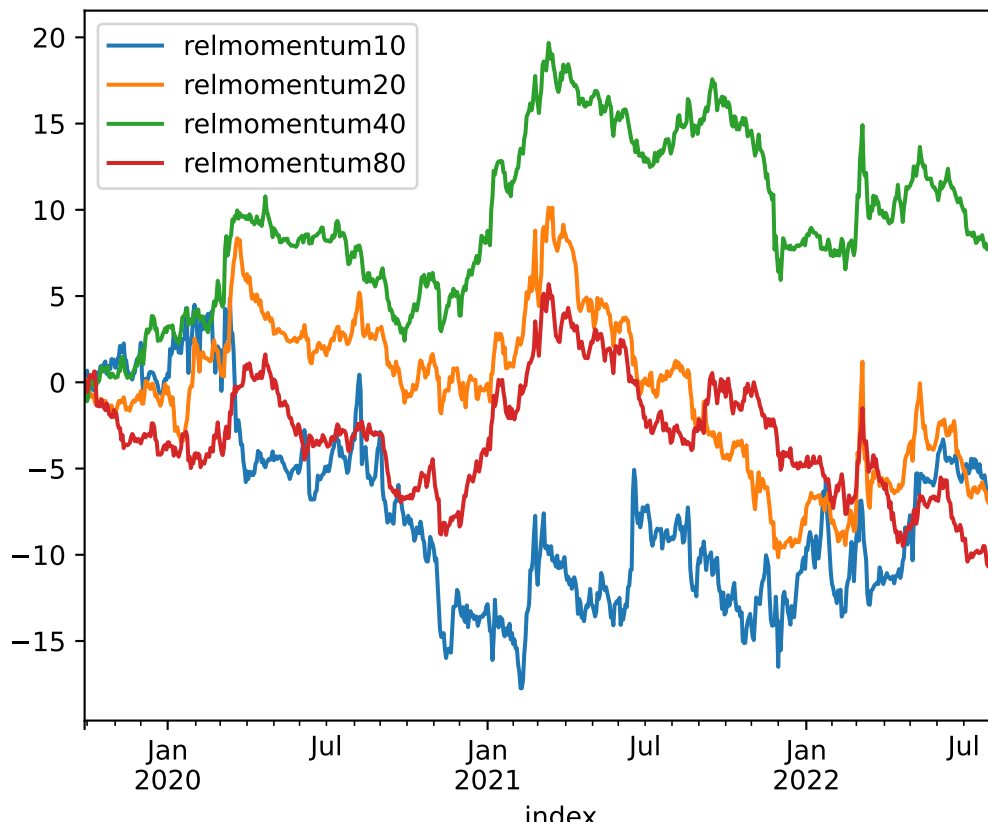
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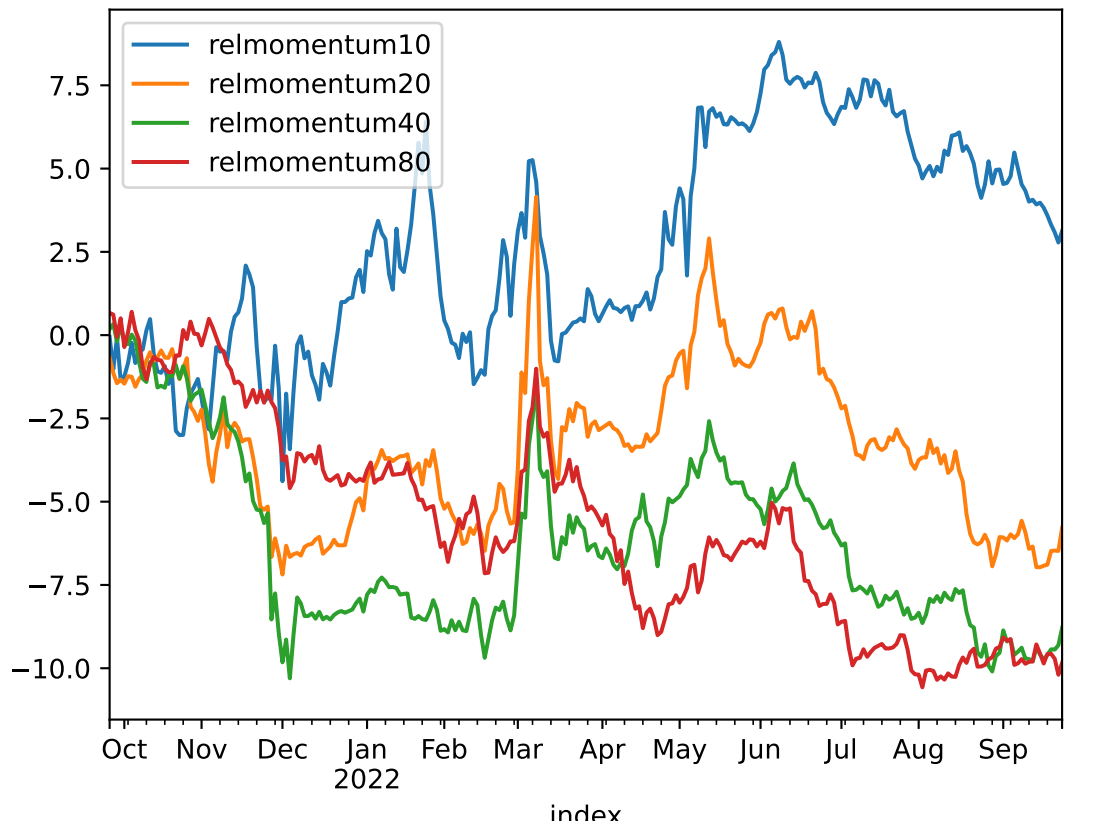
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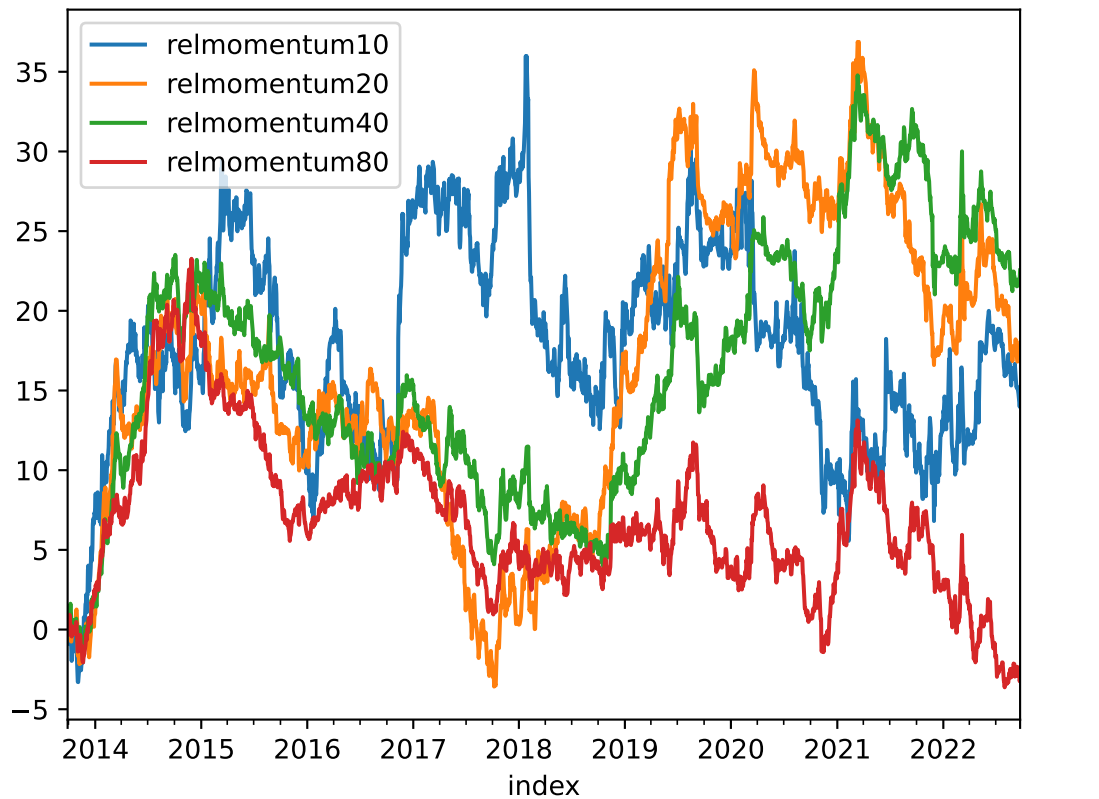
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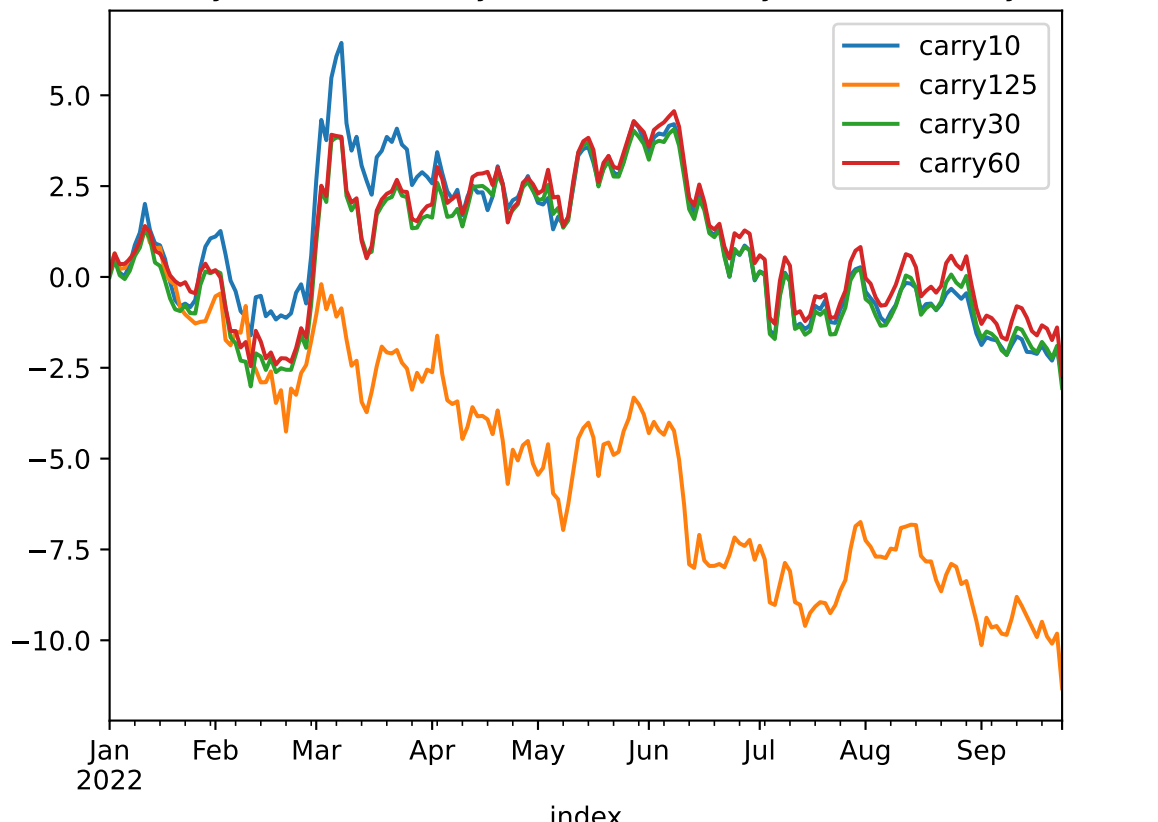
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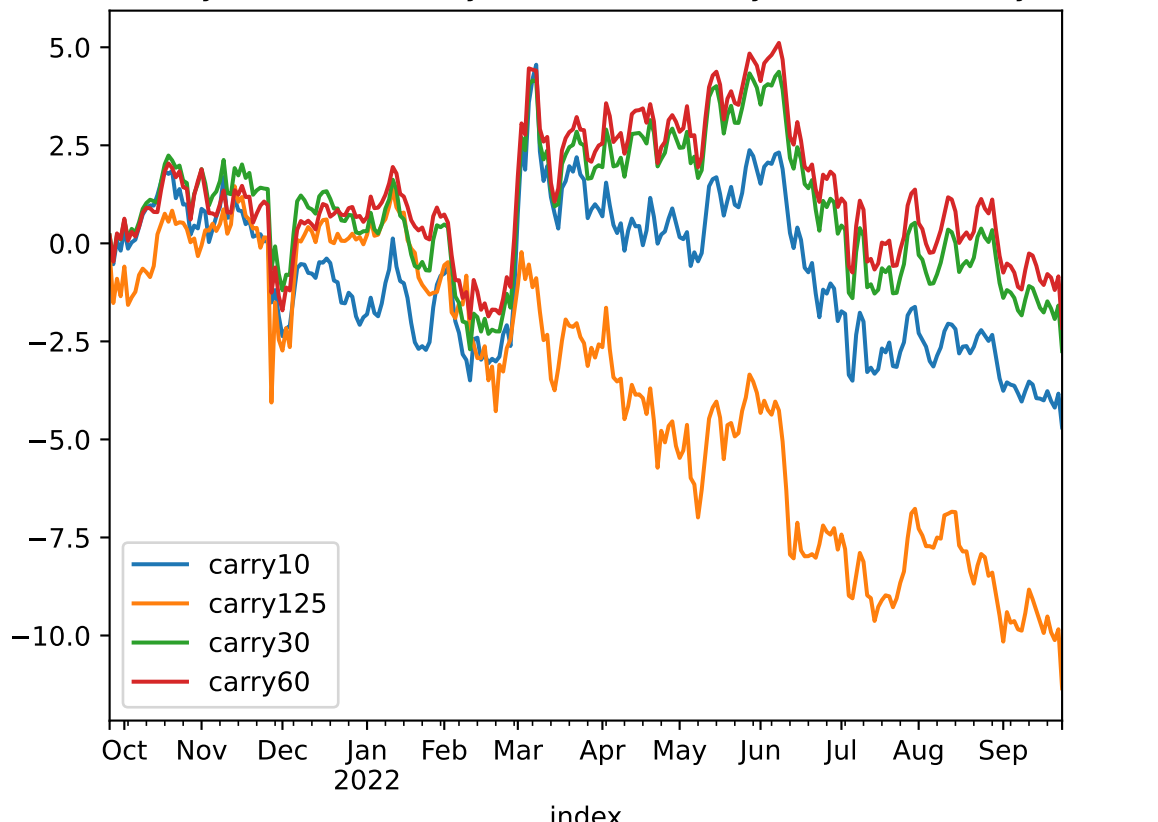
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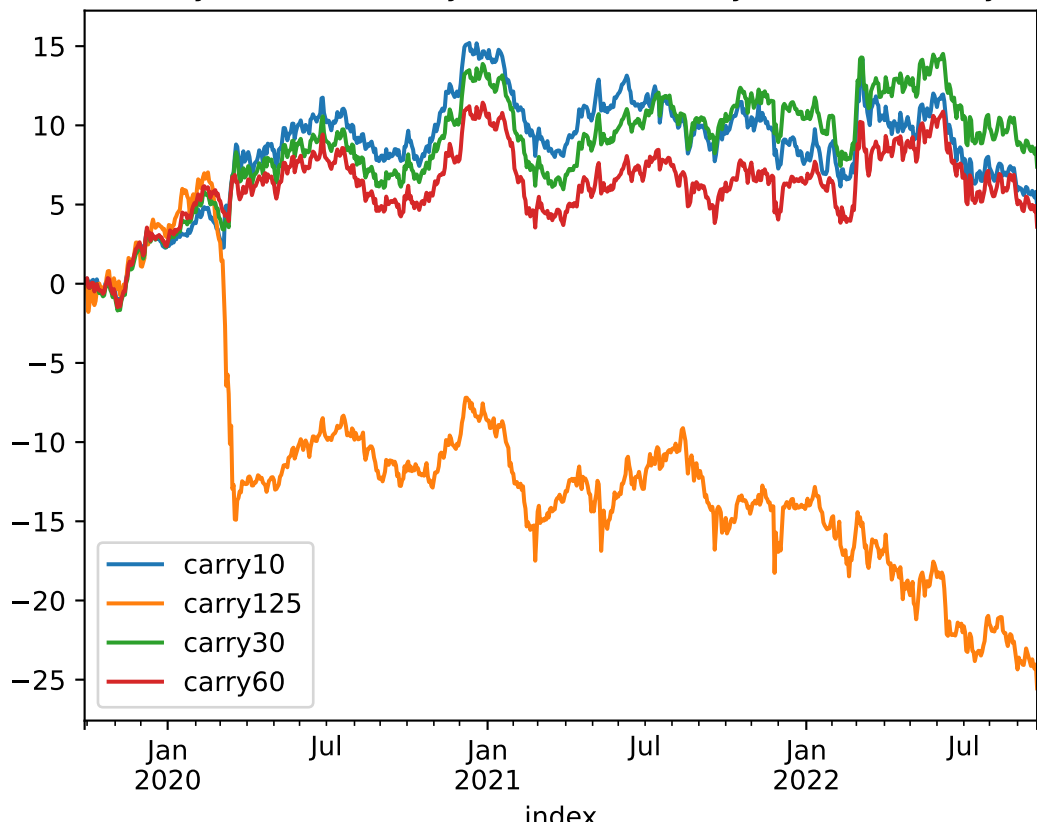
. mean {'carry10': -3.782, 'carry125': -15.254, 'carry30': -4.119, 'carry60': -3.782, 'ann. std {'carry10': 8.638, 'carry125': 8.647, 'carry30': 8.243, 'carry60': 8.291, 'ann. SR {'carry10': -0.44, 'carry125': -1.76, 'carry30': -0.5, 'carry60': -0.44]}



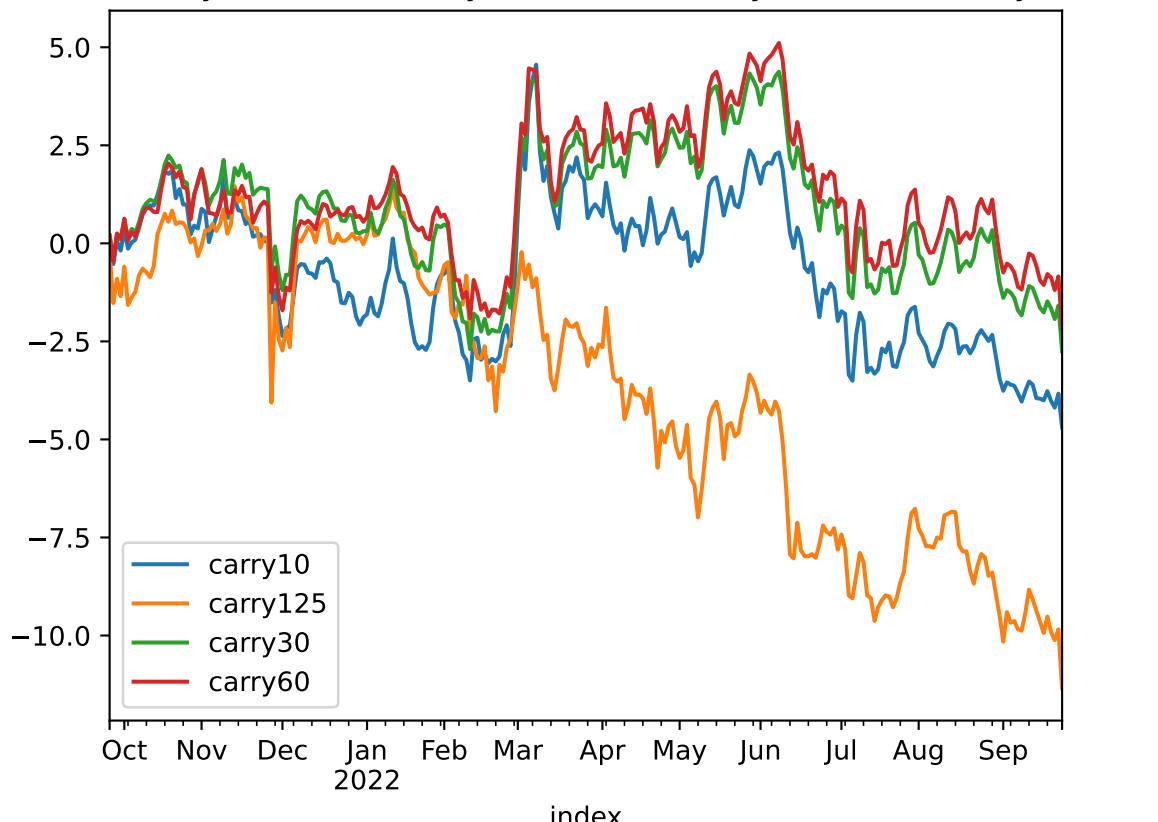
. mean {'carry10': -4.621, 'carry125': -11.172, 'carry30': -2.704, 'carry60': -2.704, 'carry125': -11.172, 'carry30': -2.704, 'carry60': -2.704, 'ann. std {'carry10': 8.14, 'carry125': 9.638, 'carry30': 7.969, 'carry60': 8.025, 'ann. SR {'carry10': -0.57, 'carry125': -1.16, 'carry30': -0.34, 'carry60': -0.26



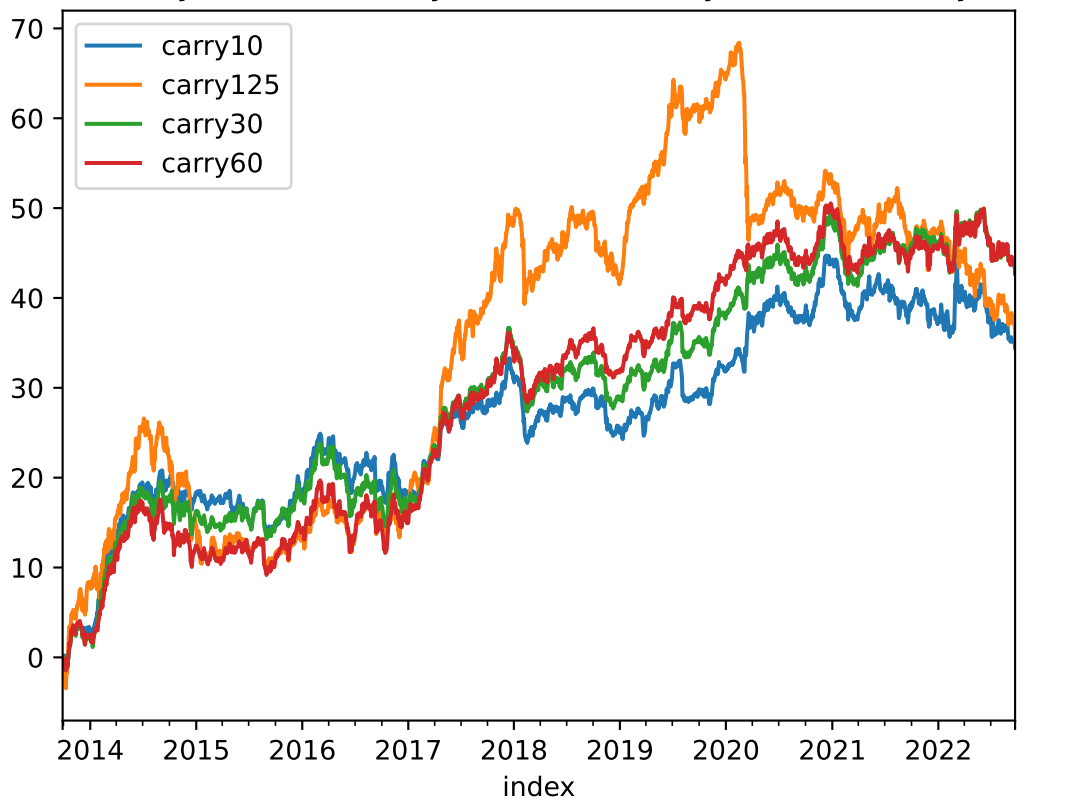
nn. mean {'carry10': 1.62, 'carry125': -8.373, 'carry30': 2.423, 'carry60': 1.18
ann. std {'carry10': 6.915, 'carry125': 9.399, 'carry30': 6.747, 'carry60': 6.66
ann. SR {'carry10': 0.23, 'carry125': -0.89, 'carry30': 0.36, 'carry60': 0.18}



. mean {'carry10': -4.621, 'carry125': -11.172, 'carry30': -2.704, 'carry60': -2.704, 'carry125': -11.172, 'carry30': -2.704, 'carry60': -2.704, 'ann. std {'carry10': 8.14, 'carry125': 9.638, 'carry30': 7.969, 'carry60': 8.025, 'ann. SR {'carry10': -0.57, 'carry125': -1.16, 'carry30': -0.34, 'carry60': -0.26



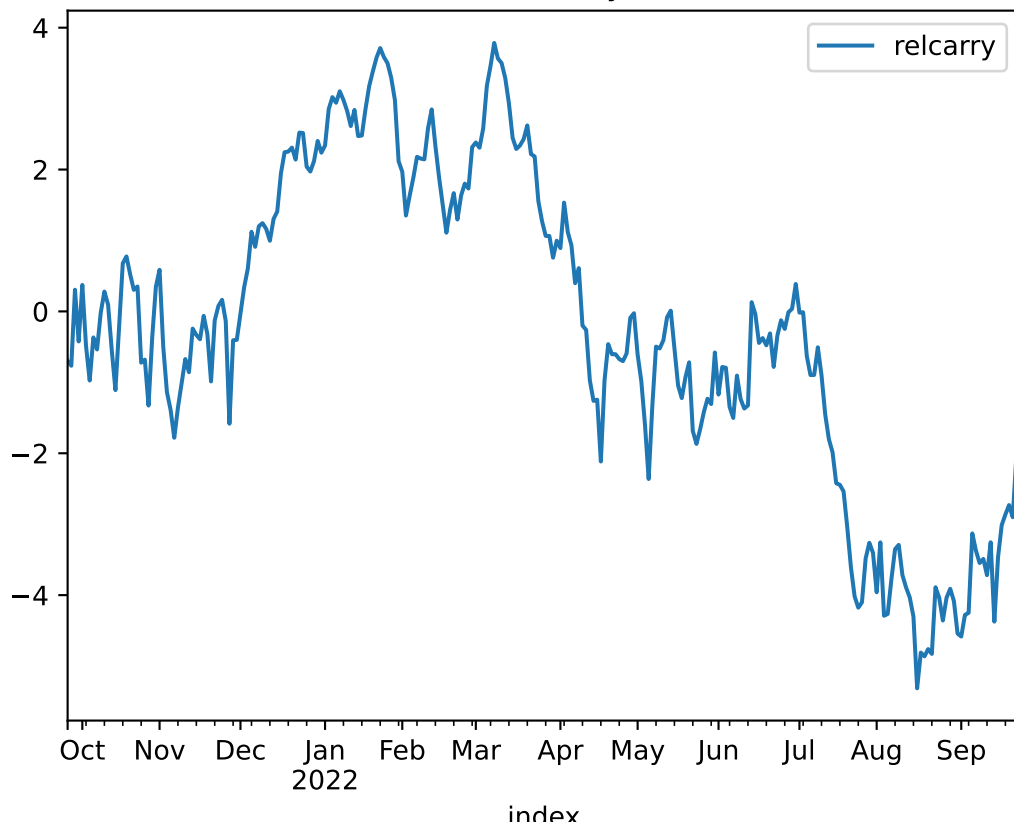
ann. mean {'carry10': 3.76, 'carry125': 3.907, 'carry30': 4.666, 'carry60': 4.666, 'carry125': 8.664, 'carry30': 6.287, 'carry60': 6.233, 'carry125': 0.45, 'carry30': 0.74, 'carry60': 0.75}



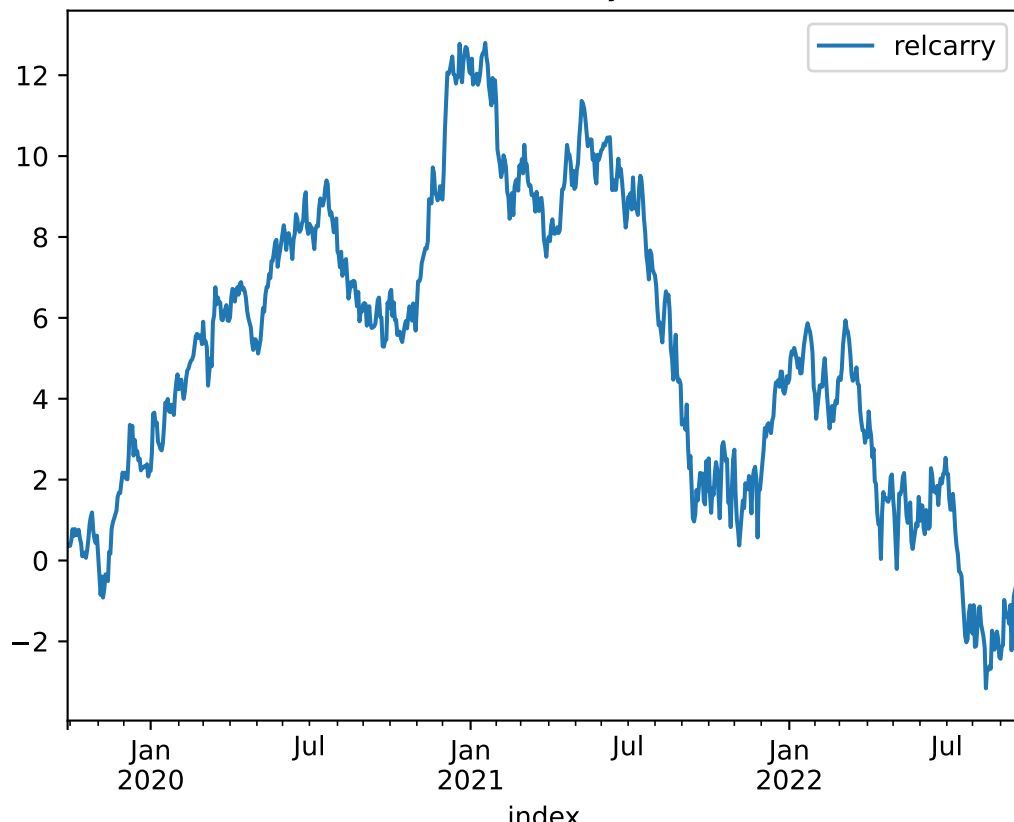
ann. mean {'relcarry': -6.417}
ann. std {'relcarry': 6.805}
ann. SR {'relcarry': -0.94}



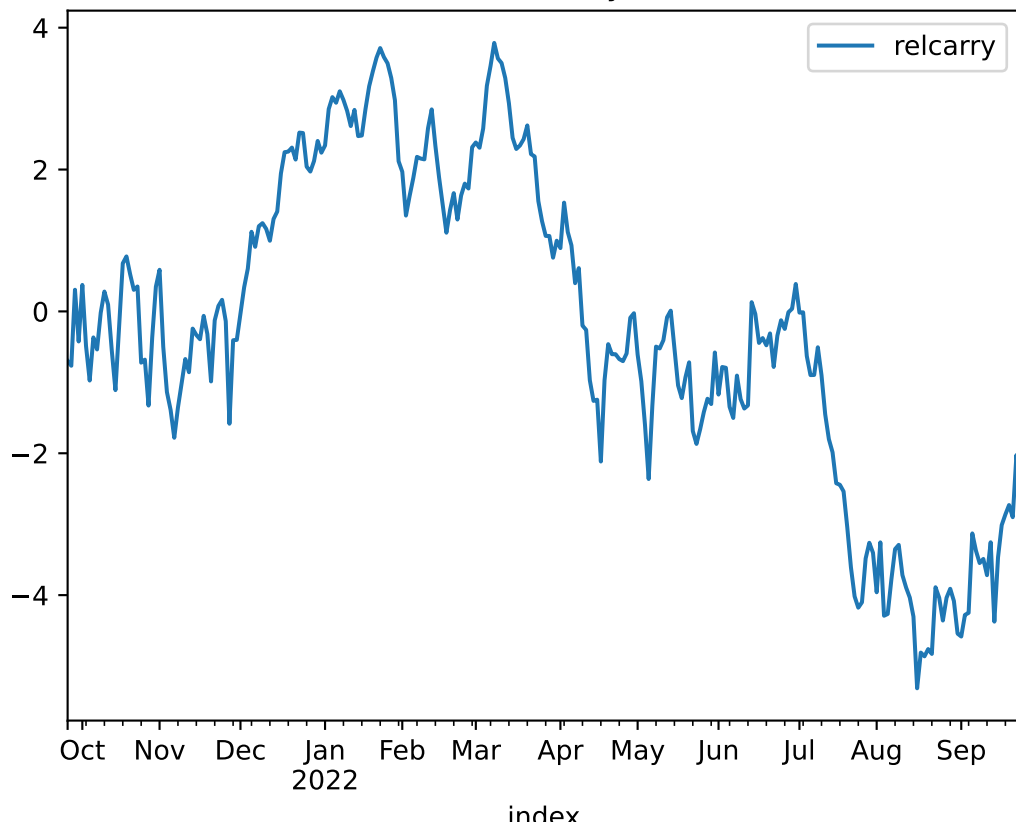
ann. mean {'relcarry': -2.486}
ann. std {'relcarry': 7.292}
ann. SR {'relcarry': -0.34}



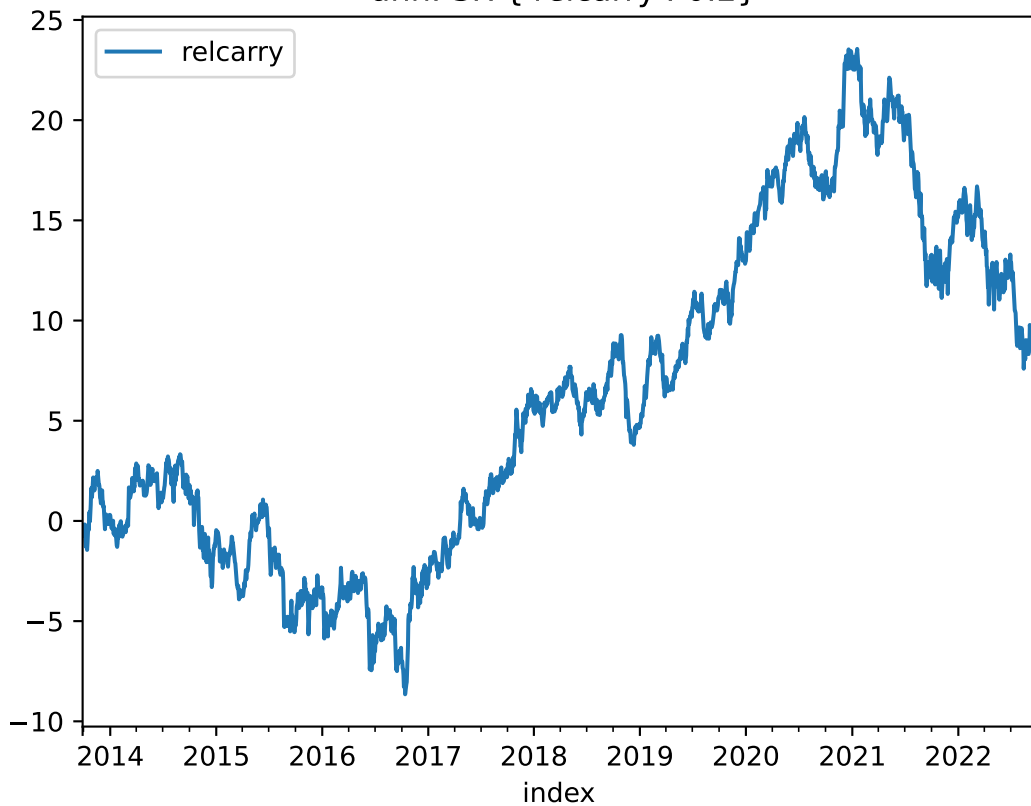
ann. mean {'relcarry': -0.122}
ann. std {'relcarry': 6.209}
ann. SR {'relcarry': -0.02}



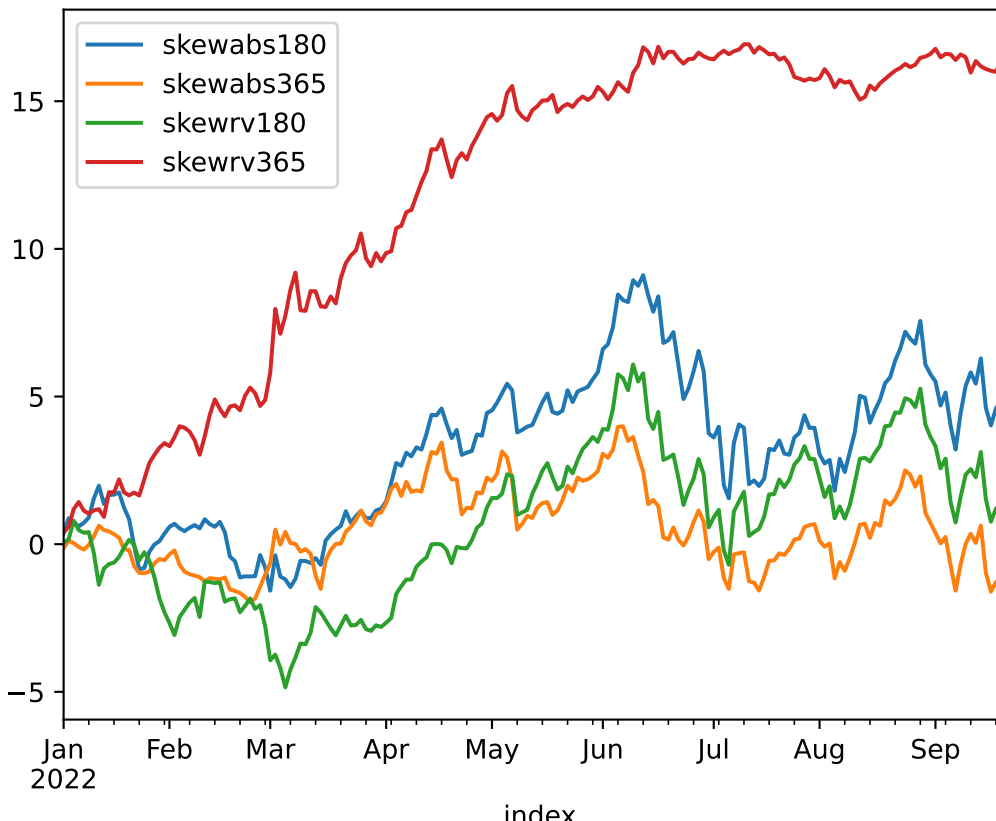
ann. mean {'relcarry': -2.486}
ann. std {'relcarry': 7.292}
ann. SR {'relcarry': -0.34}



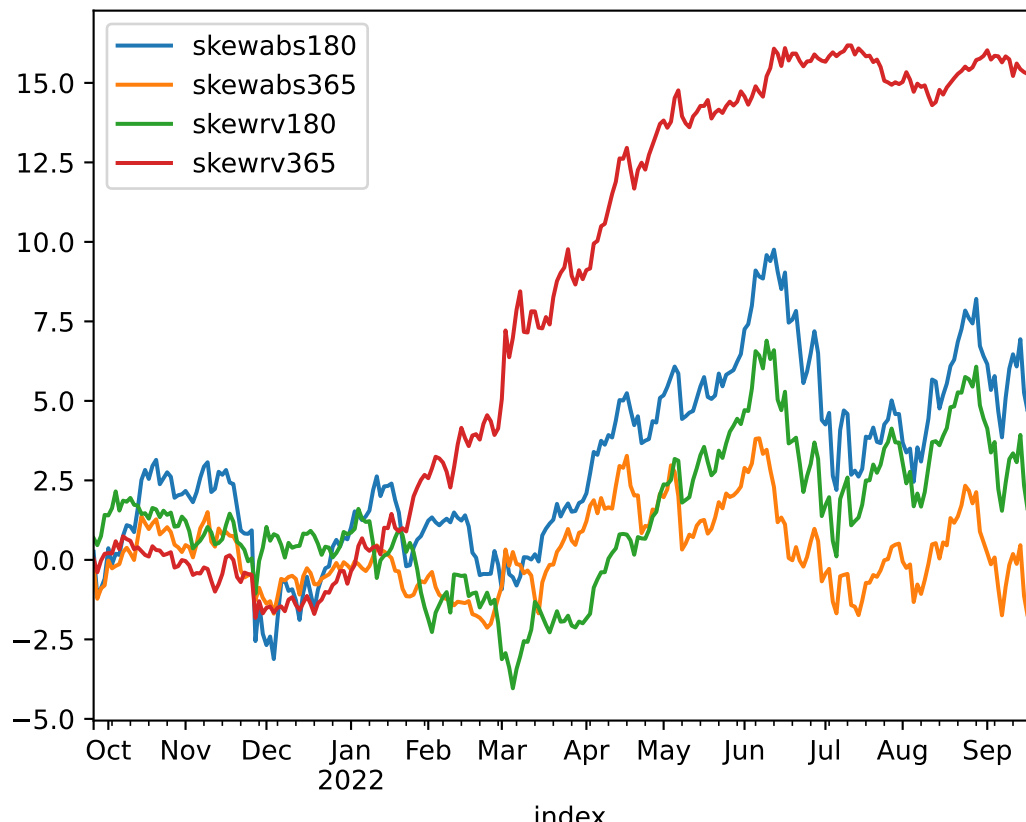
ann. mean {'relcarry': 1.133}
ann. std {'relcarry': 5.571}
ann. SR {'relcarry': 0.2}



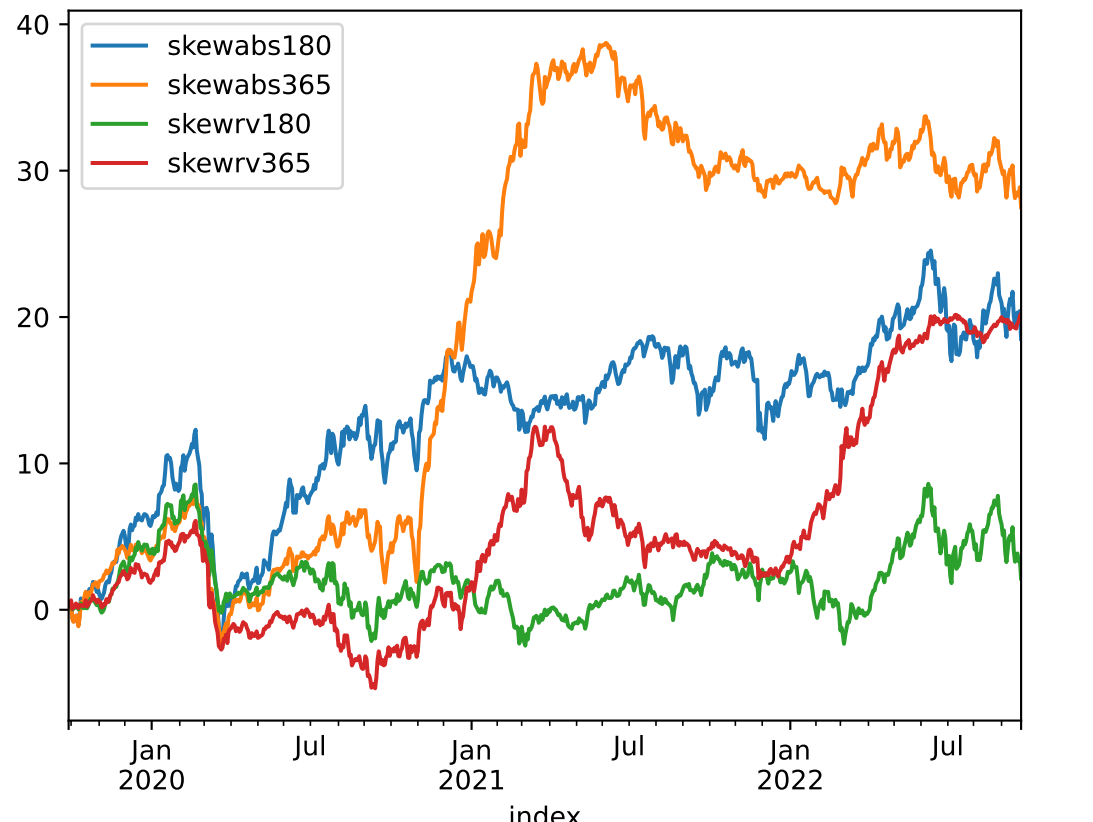
SR {'skewabs180': 0.41, 'skewabs365': -0.39, 'skewrv180': -0.06, 'skewrv365': 0.05}



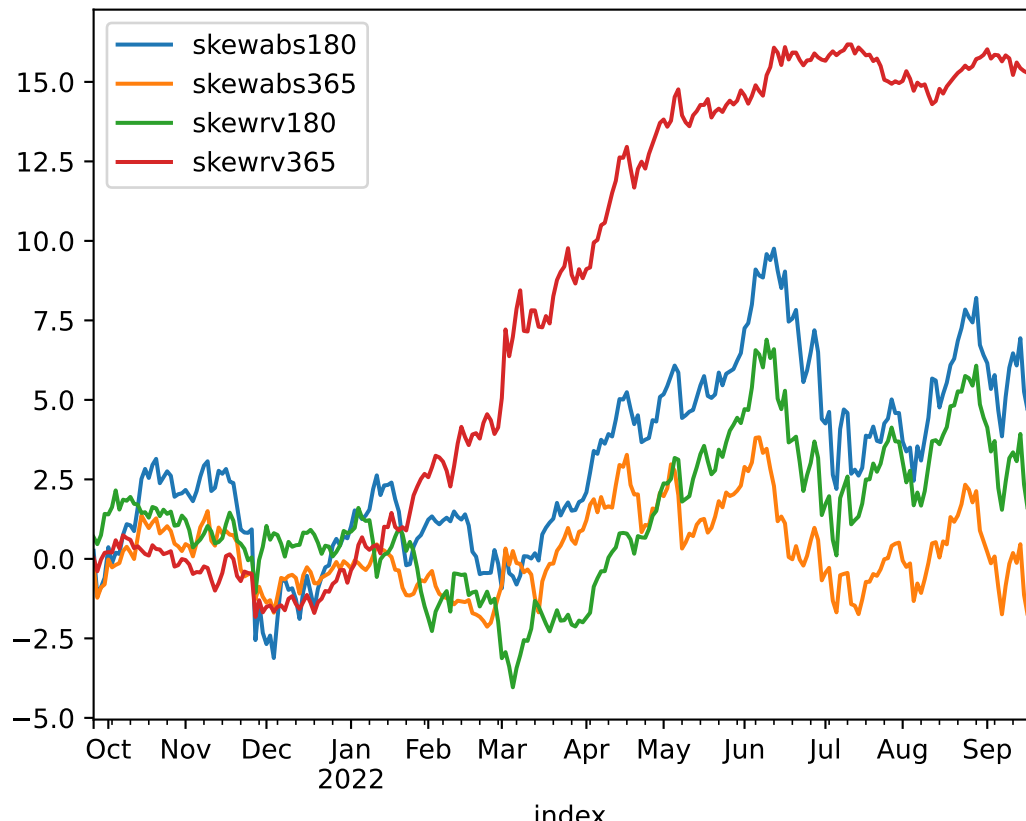
n {'skewabs180': 3.661, 'skewabs365': -2.362, 'skewrv180': 0.411, 'skewrv365': 0.411, 'skewabs180': 10.184, 'skewabs365': 7.264, 'skewrv180': 8.362, 'skewrv365': 8.362, 'skewabs180': 0.36, 'skewabs365': -0.33, 'skewrv180': 0.05, 'skewrv365': 0.05}



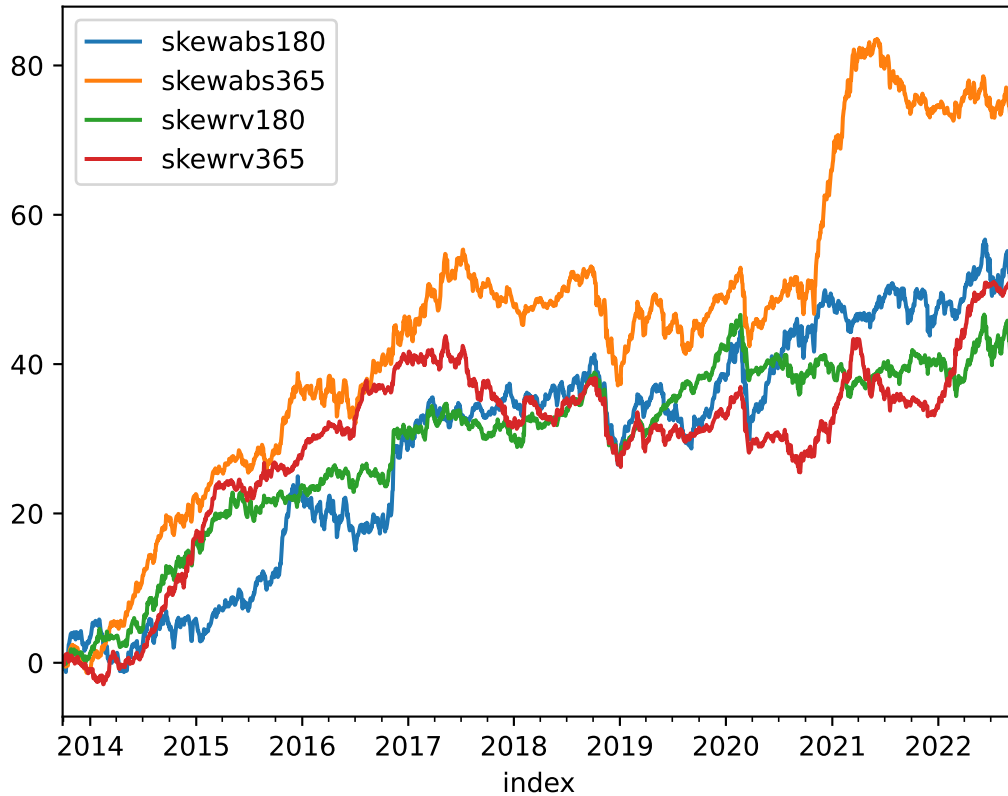
an {'skewabs180': 6.066, 'skewabs365': 9.014, 'skewrv180': 0.698, 'skewrv365': 0.702},
l {'skewabs180': 9.057, 'skewabs365': 8.484, 'skewrv180': 7.024, 'skewrv365': 7.024},
SR {'skewabs180': 0.67, 'skewabs365': 1.06, 'skewrv180': 0.1, 'skewrv365': 0.1}



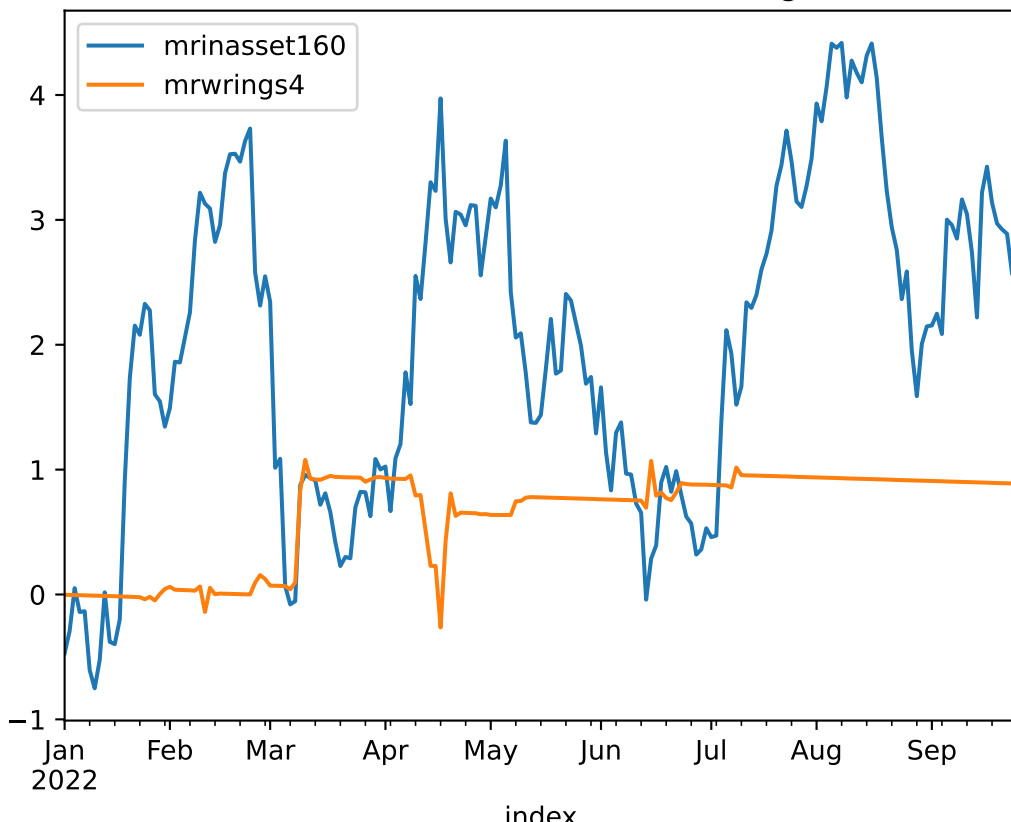
SR {'skewabs180': 0.36, 'skewabs365': -0.33, 'skewrv180': 0.05, 'skewrv365': -0.04}



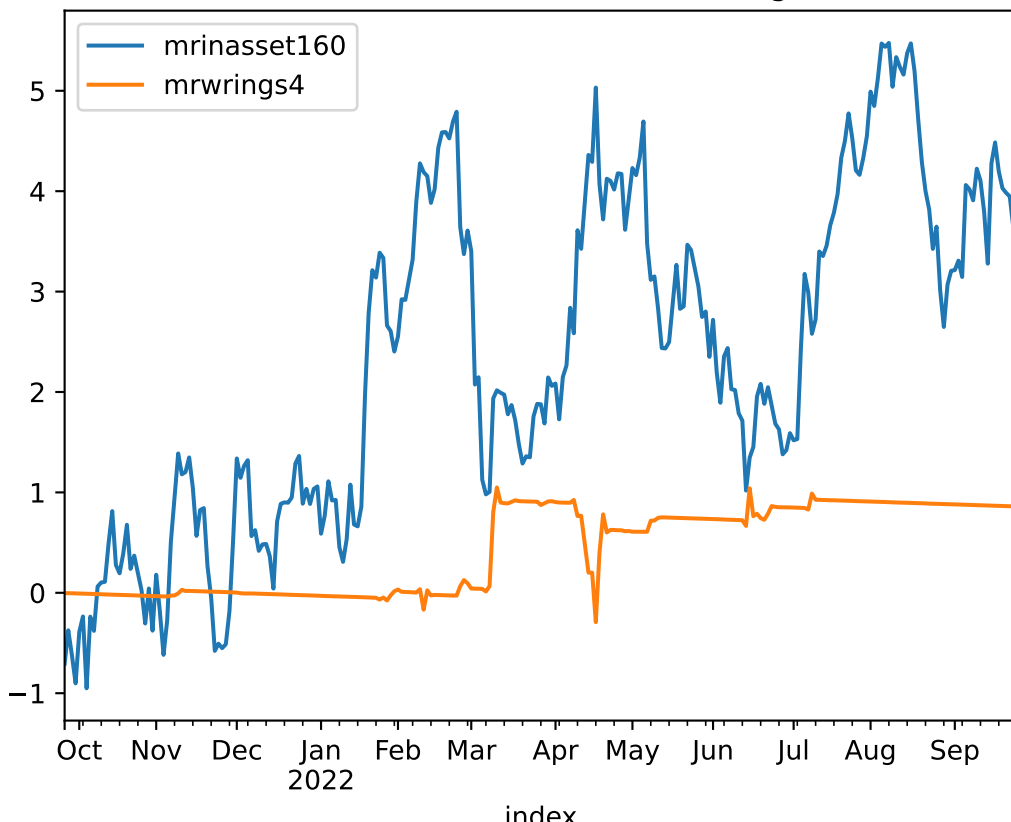
SR {'skewabs180': 0.71, 'skewabs365': 1.03, 'skewrv180': 0.72, 'skewrv365': 1.03}



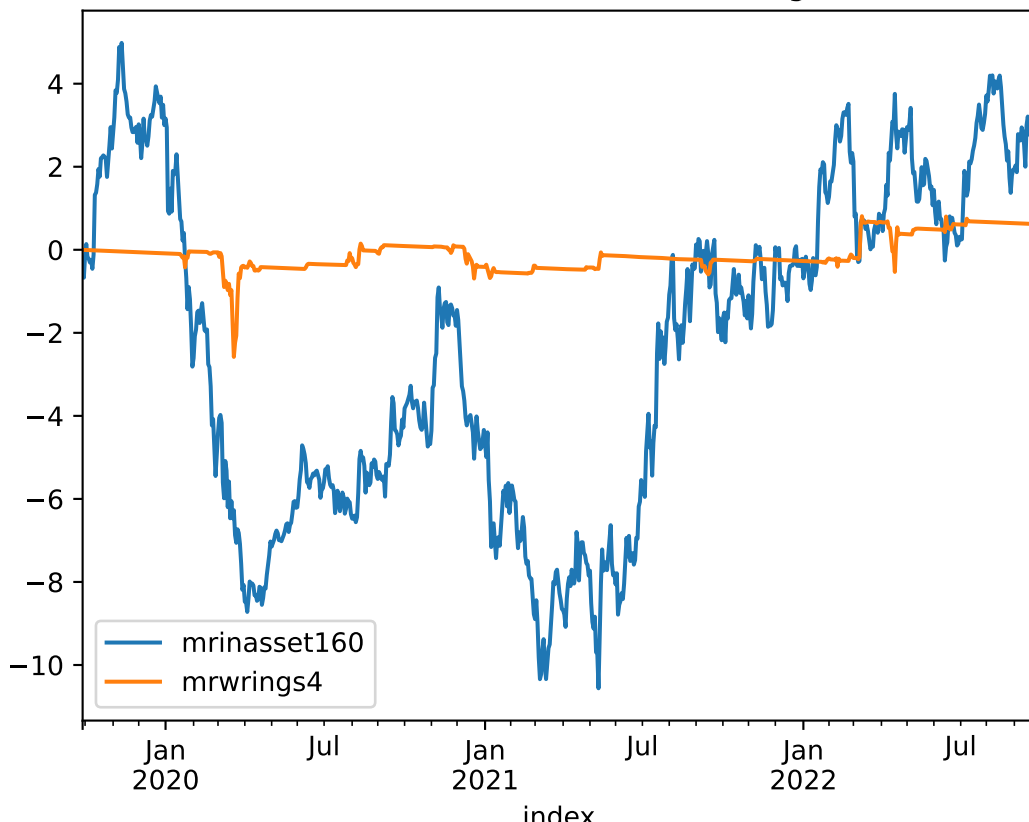
ann. mean {'mrinasset160': 3.466, 'mrwrings4': 1.174}
ann. std {'mrinasset160': 6.152, 'mrwrings4': 1.682}
ann. SR {'mrinasset160': 0.56, 'mrwrings4': 0.7}



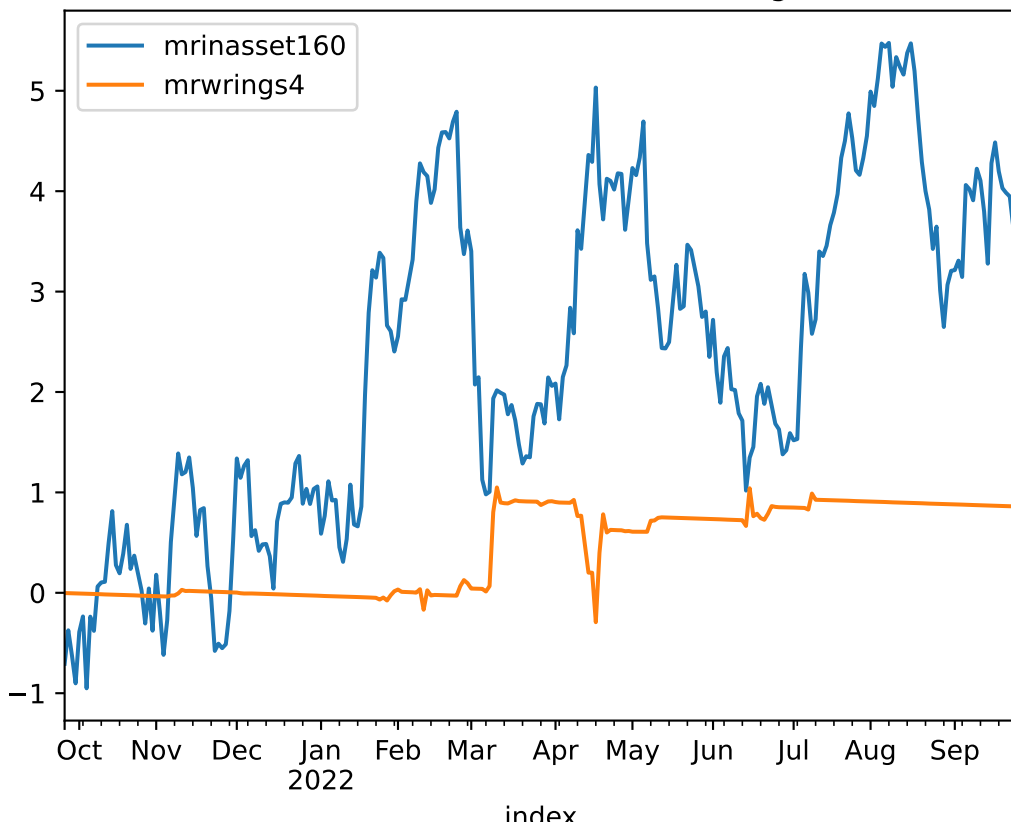
ann. mean {'mrinasset160': 3.575, 'mrwrings4': 0.831}
ann. std {'mrinasset160': 6.082, 'mrwrings4': 1.439}
ann. SR {'mrinasset160': 0.59, 'mrwrings4': 0.58}



ann. mean {'mrinasset160': 0.775, 'mrwrings4': 0.199}
ann. std {'mrinasset160': 6.654, 'mrwrings4': 1.445}
ann. SR {'mrinasset160': 0.12, 'mrwrings4': 0.14}



ann. mean {'mrinasset160': 3.575, 'mrwrings4': 0.831}
ann. std {'mrinasset160': 6.082, 'mrwrings4': 1.439}
ann. SR {'mrinasset160': 0.59, 'mrwrings4': 0.58}



ann. mean {'mrinasset160': -2.02, 'mrwrings4': 0.055}
ann. std {'mrinasset160': 5.997, 'mrwrings4': 0.888}
ann. SR {'mrinasset160': -0.34, 'mrwrings4': 0.06}

