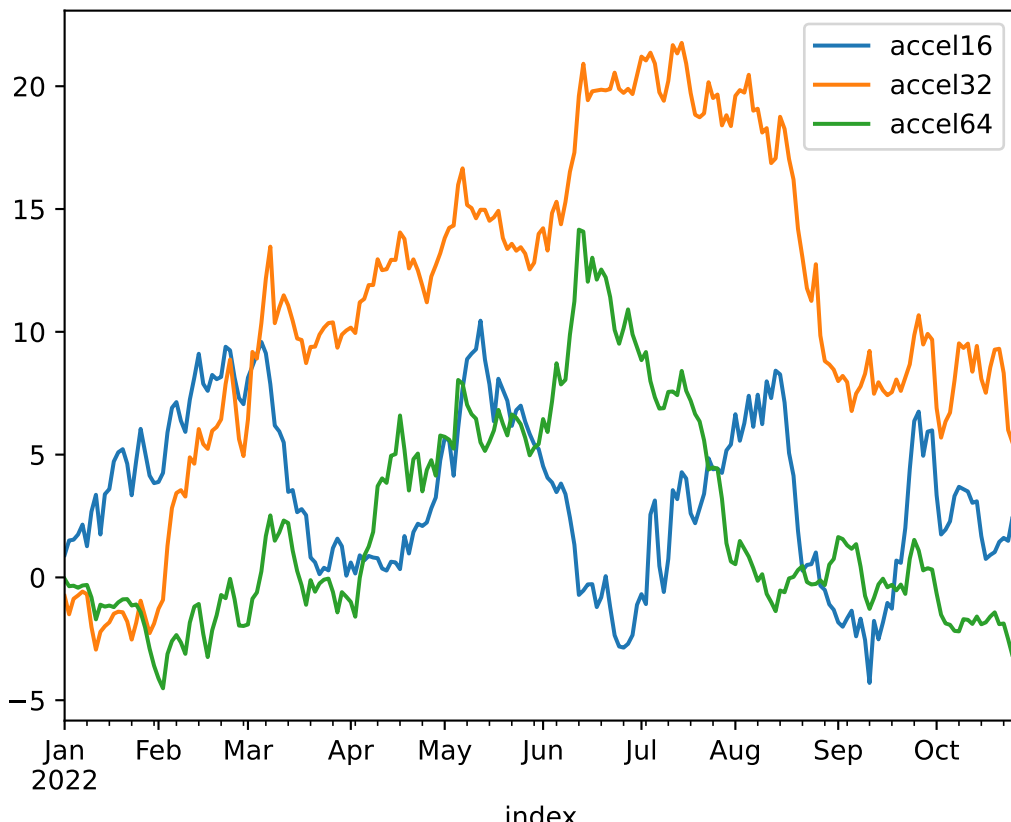
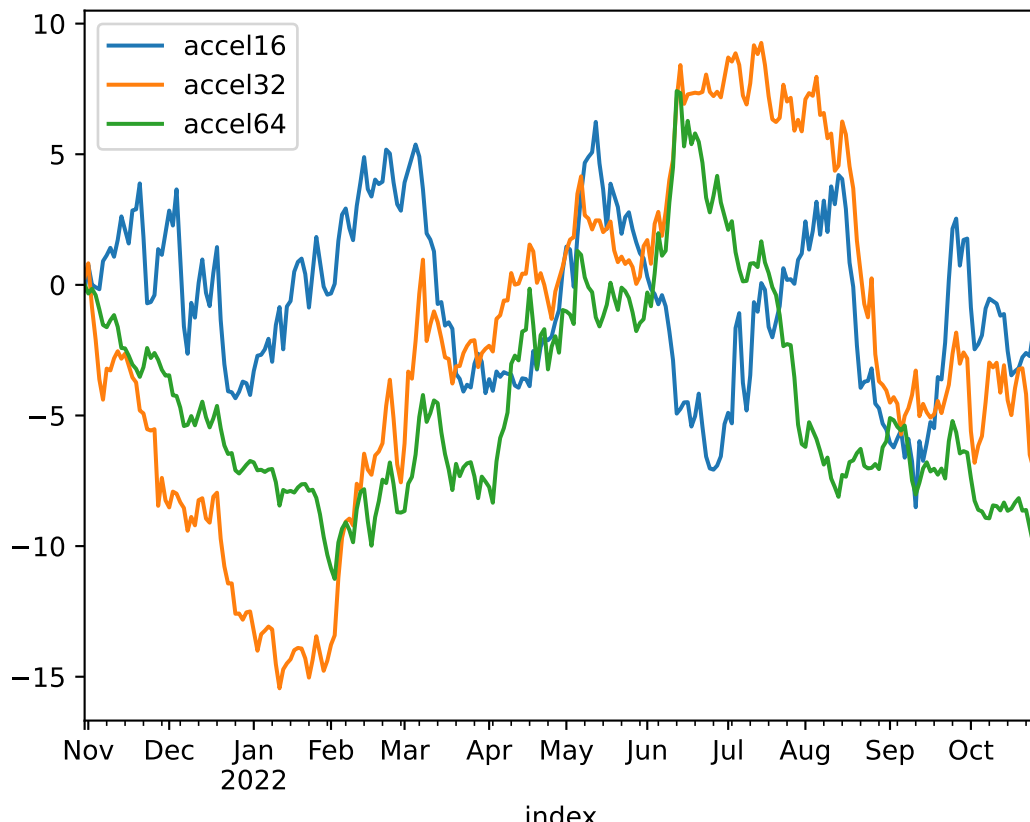


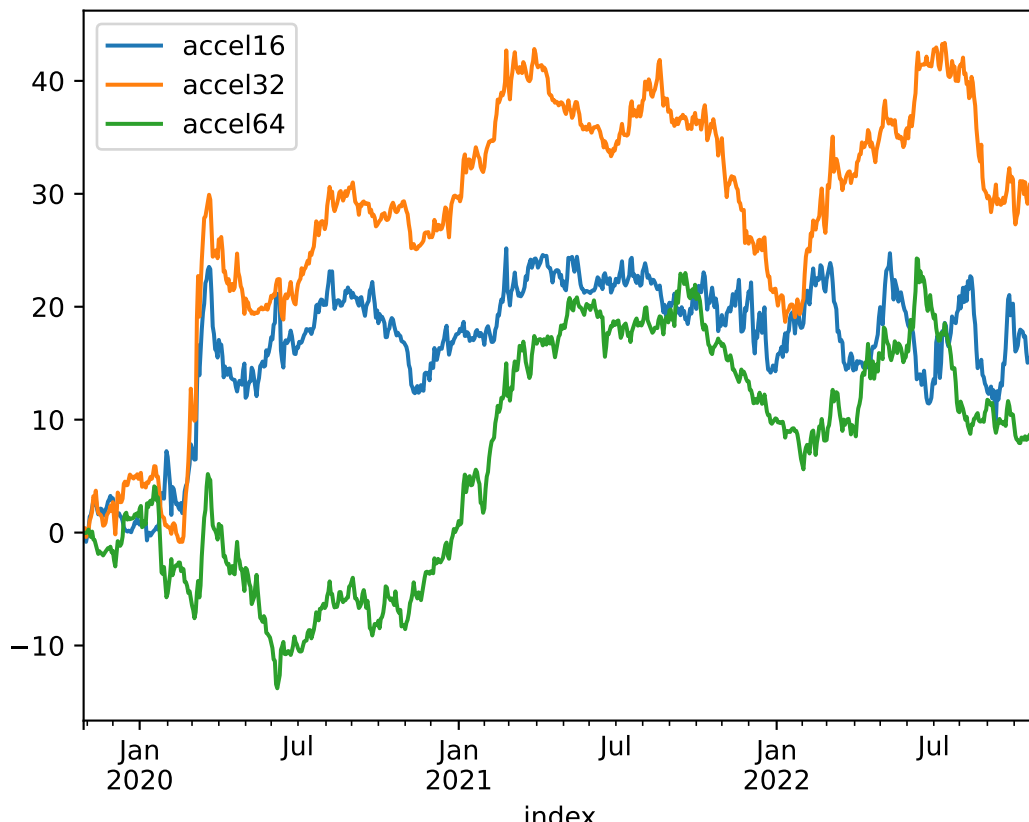
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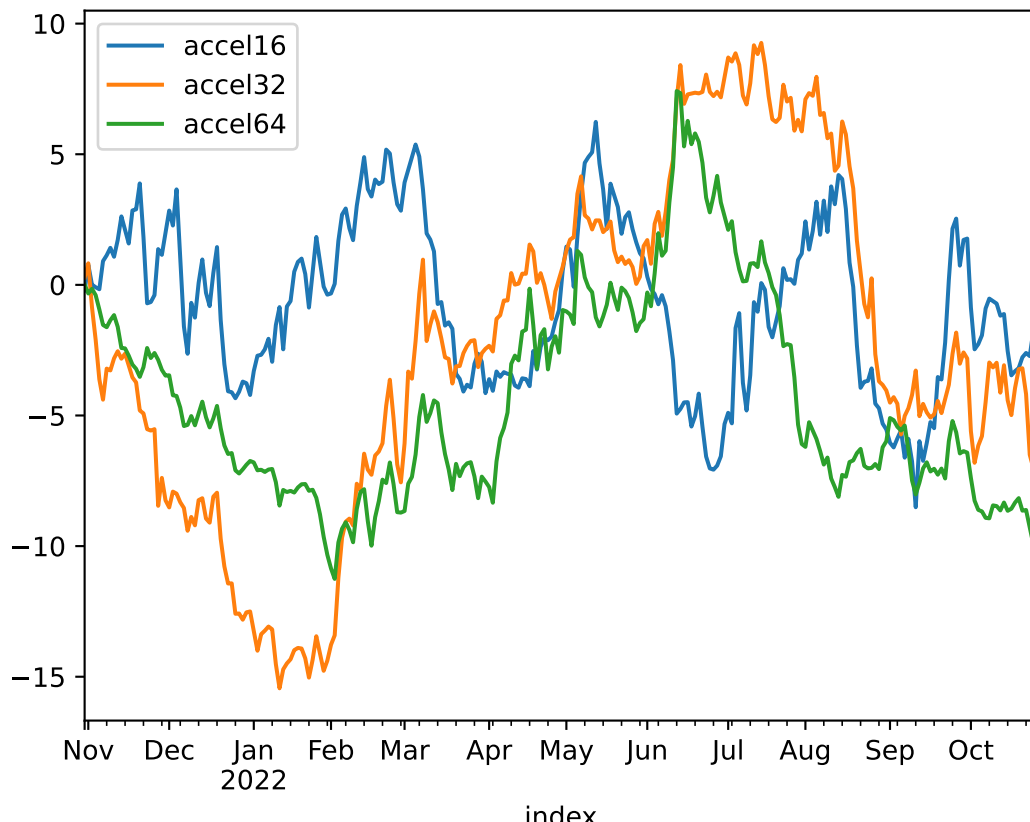
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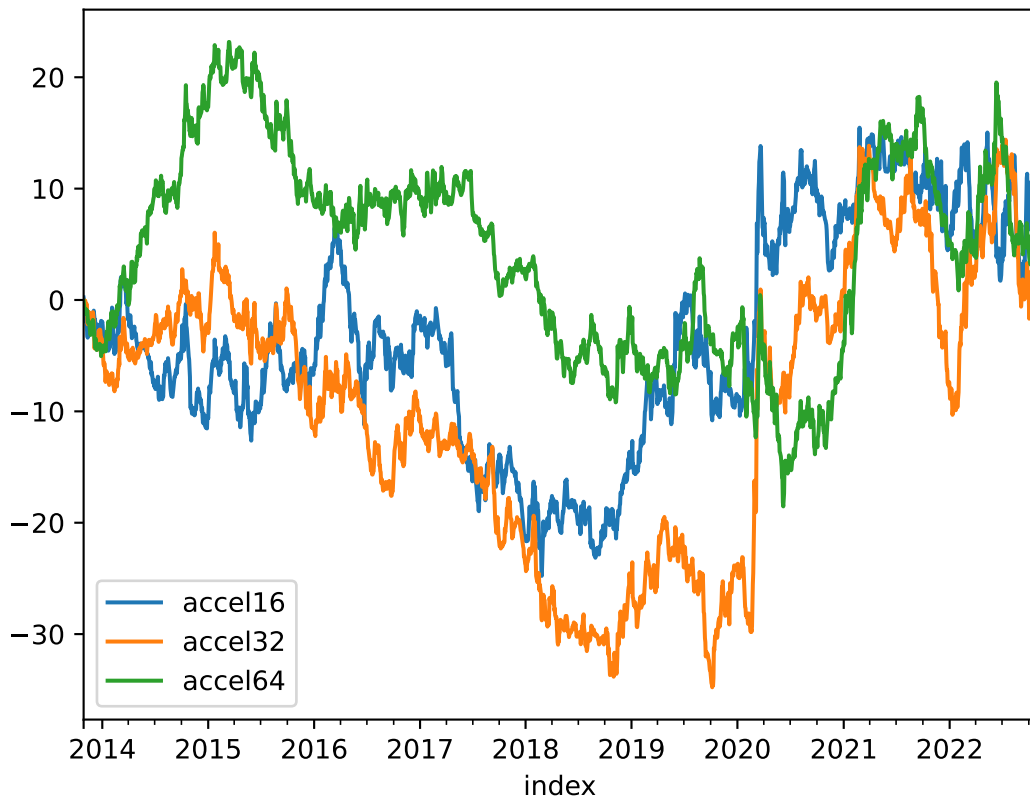
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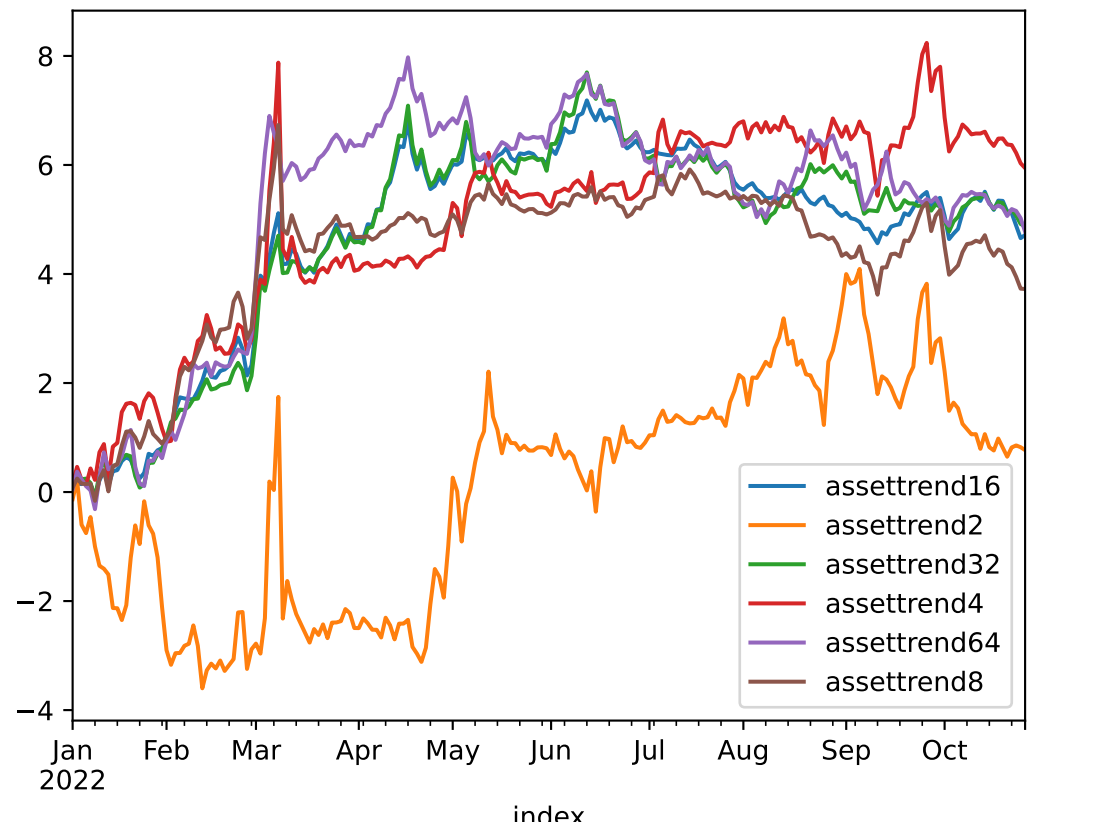
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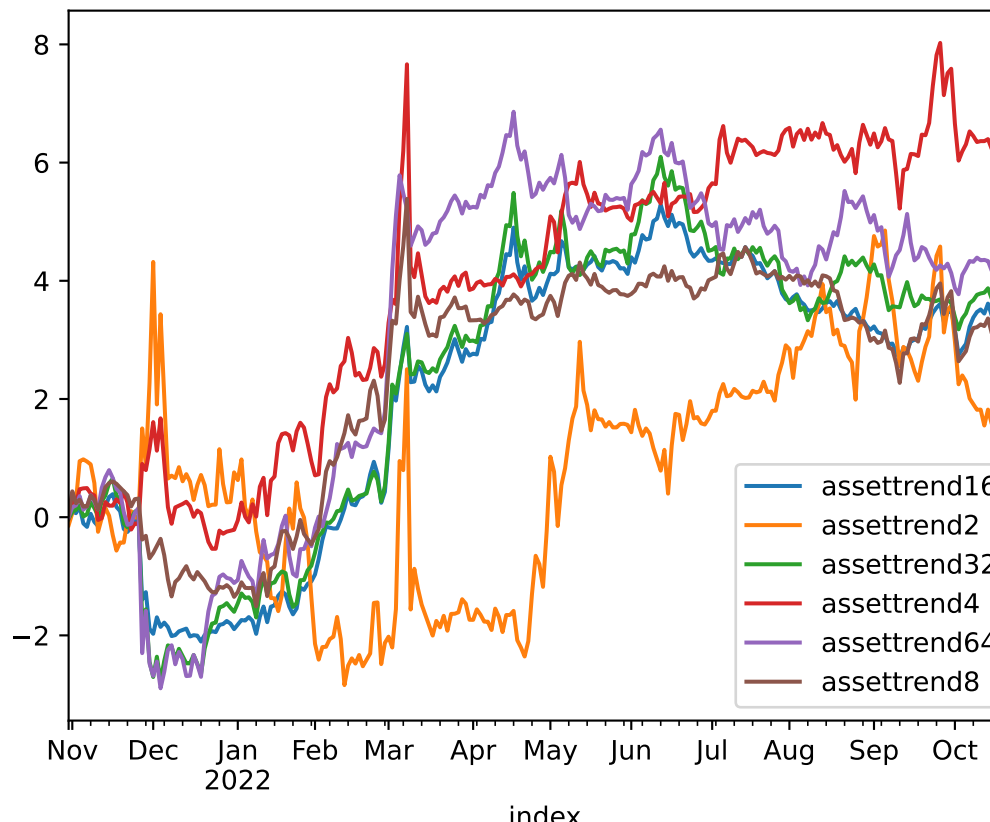
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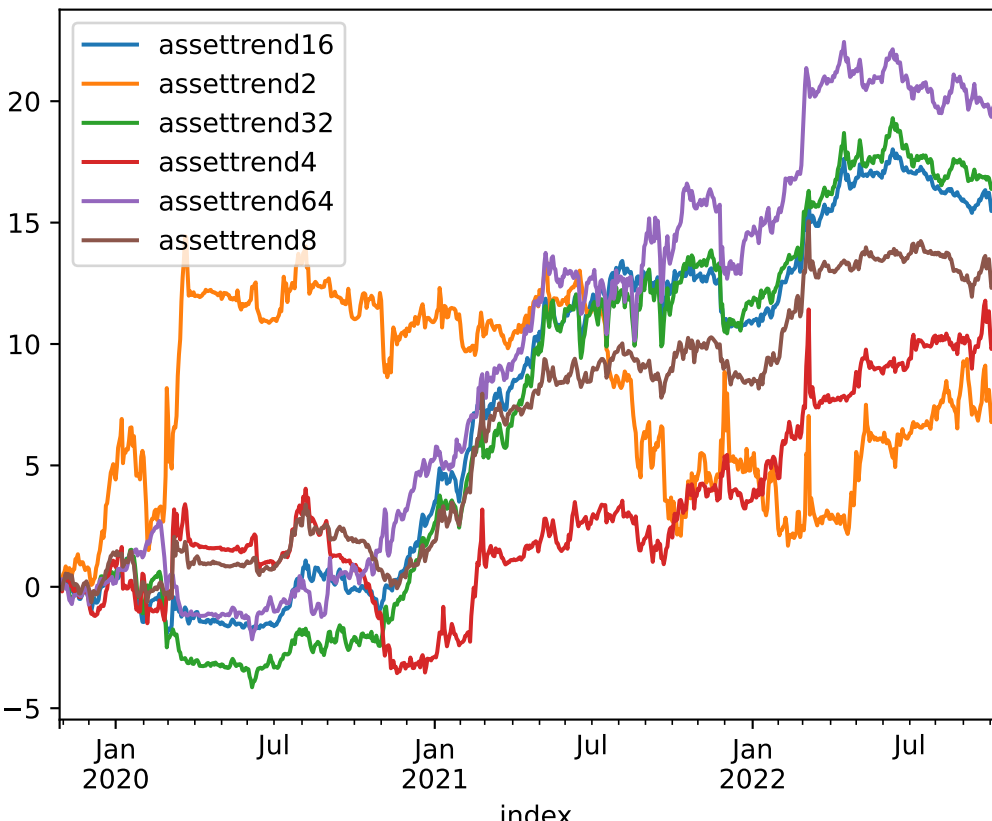
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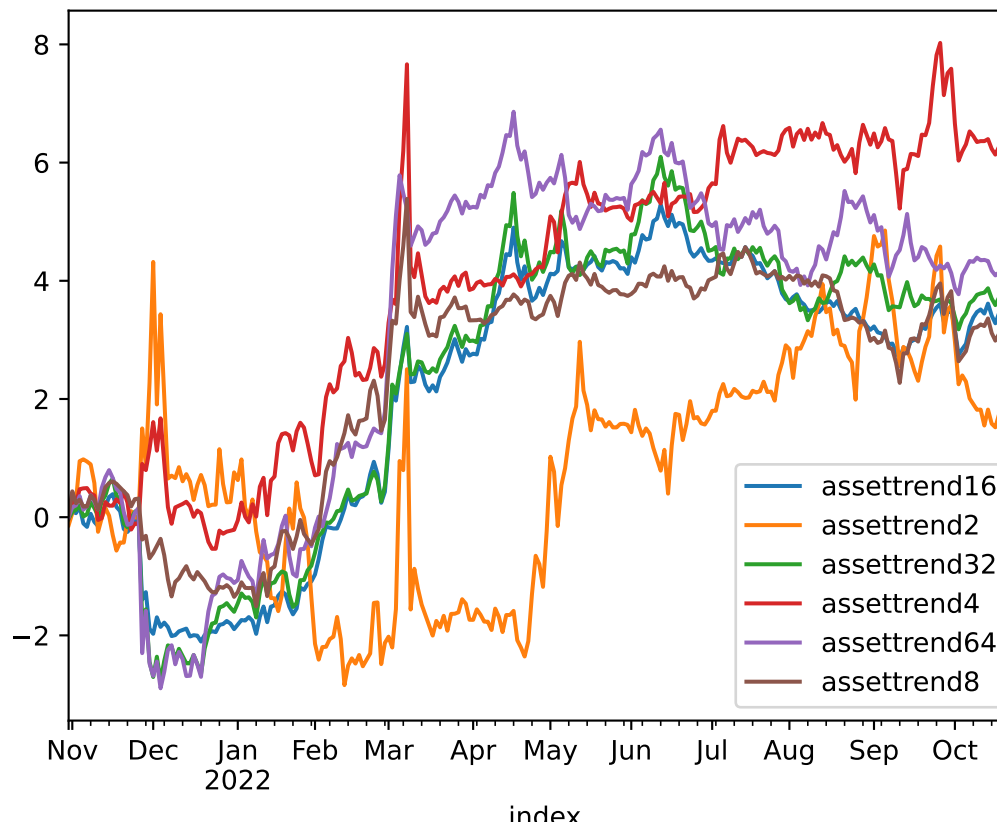
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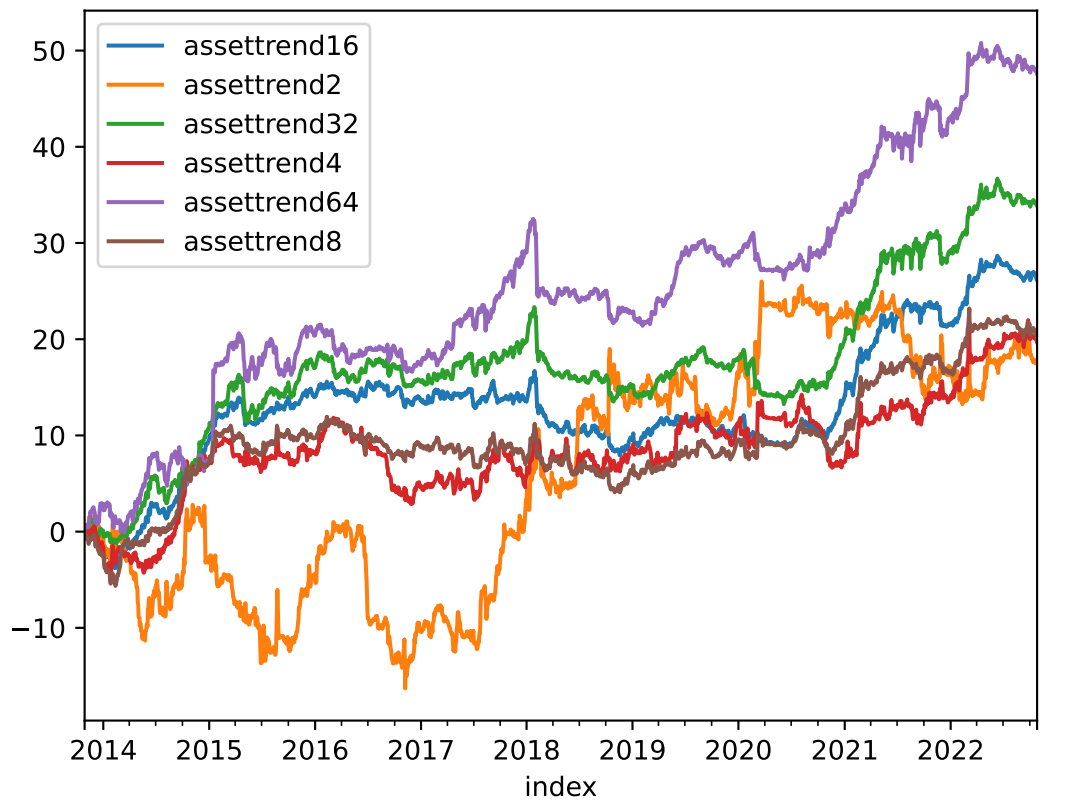


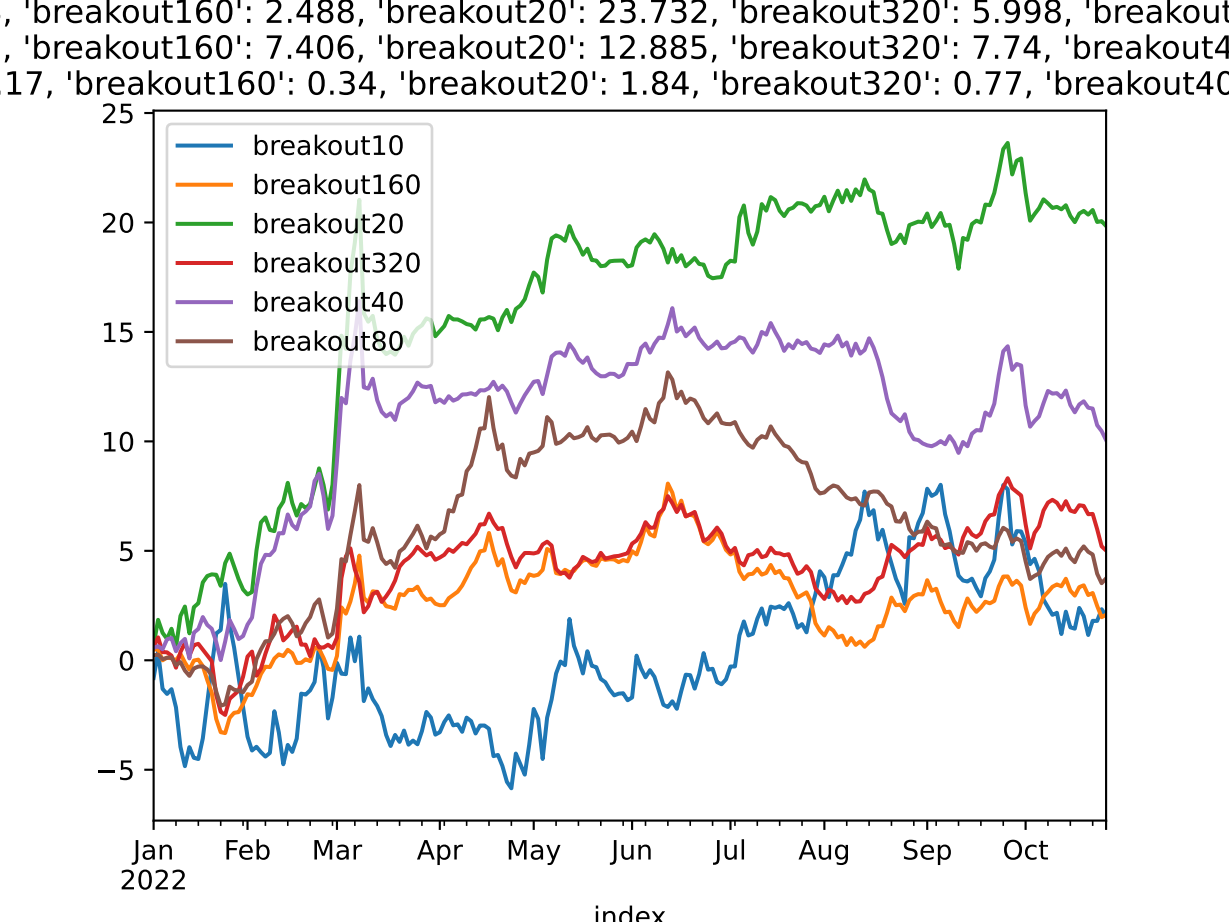


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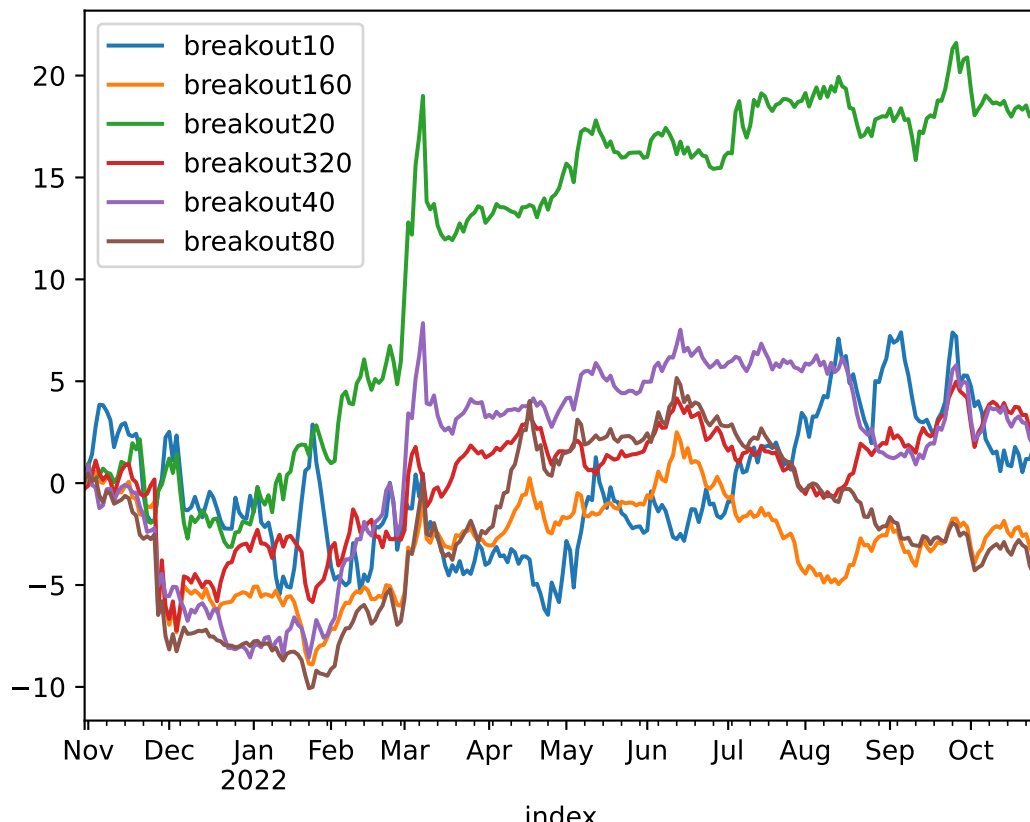


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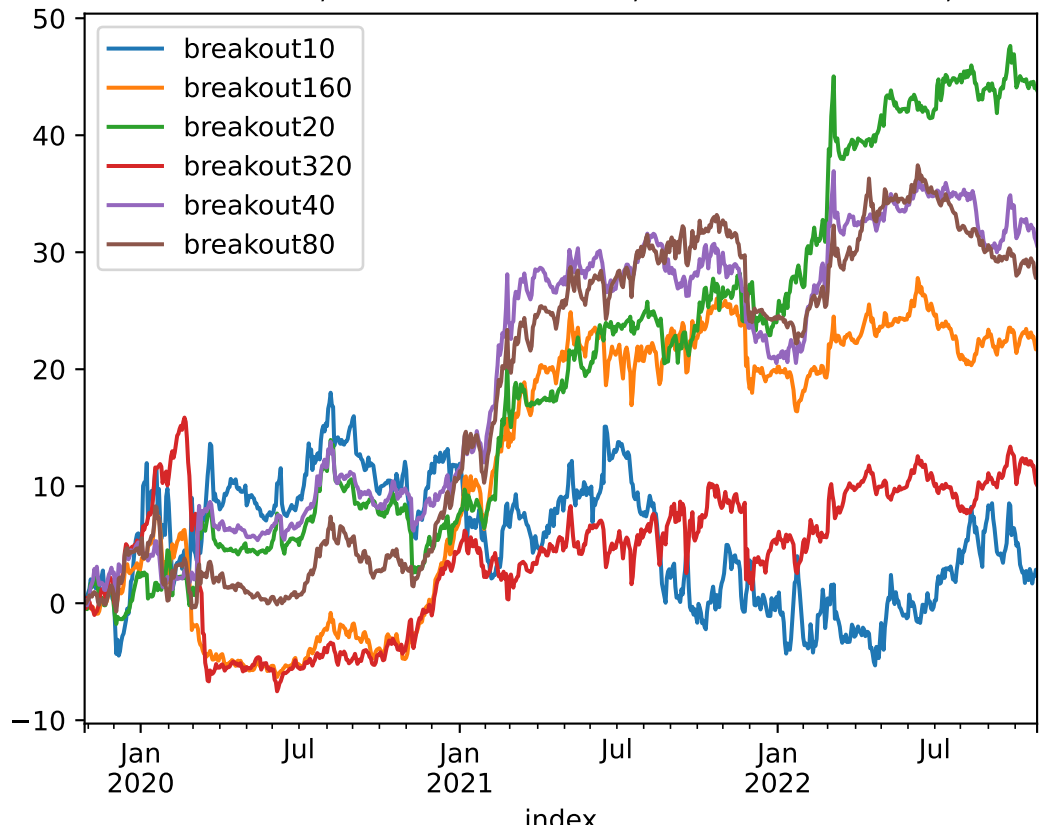




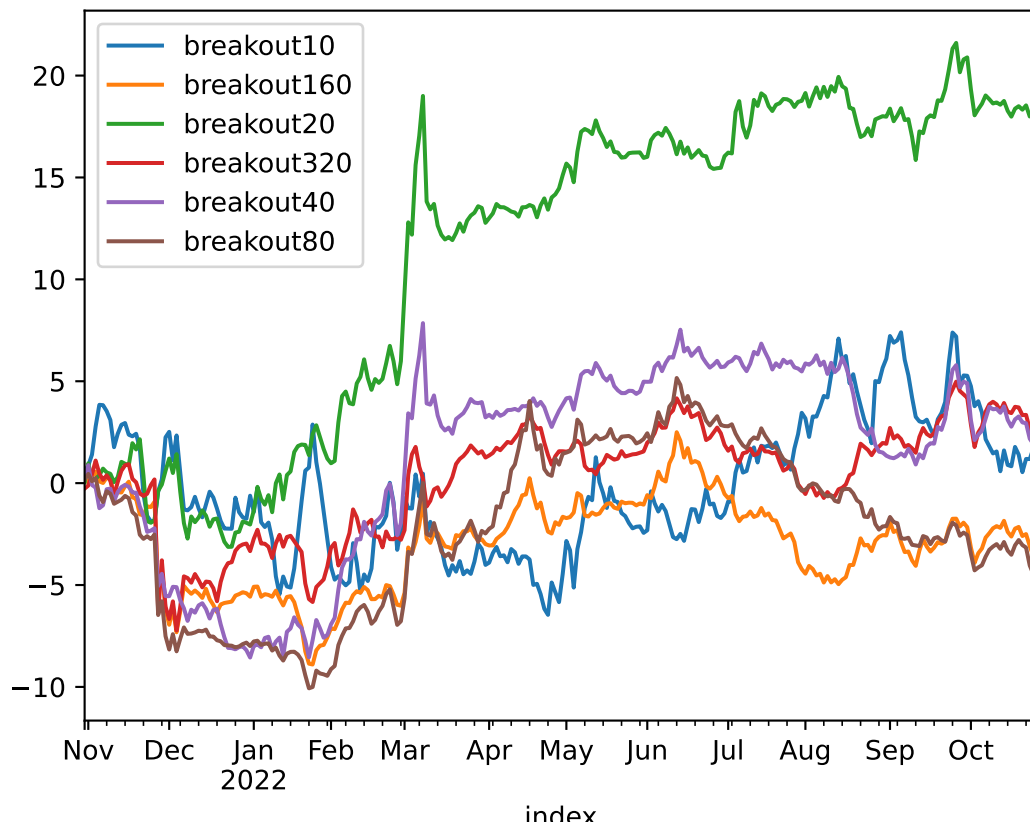
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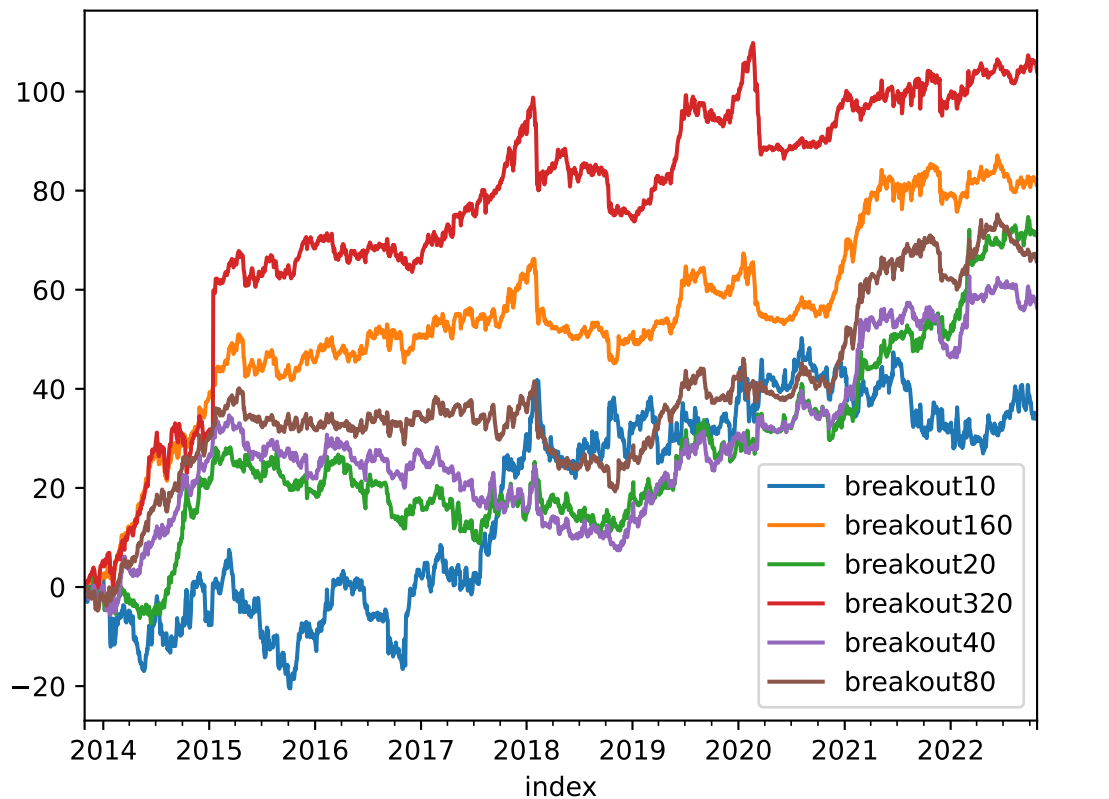
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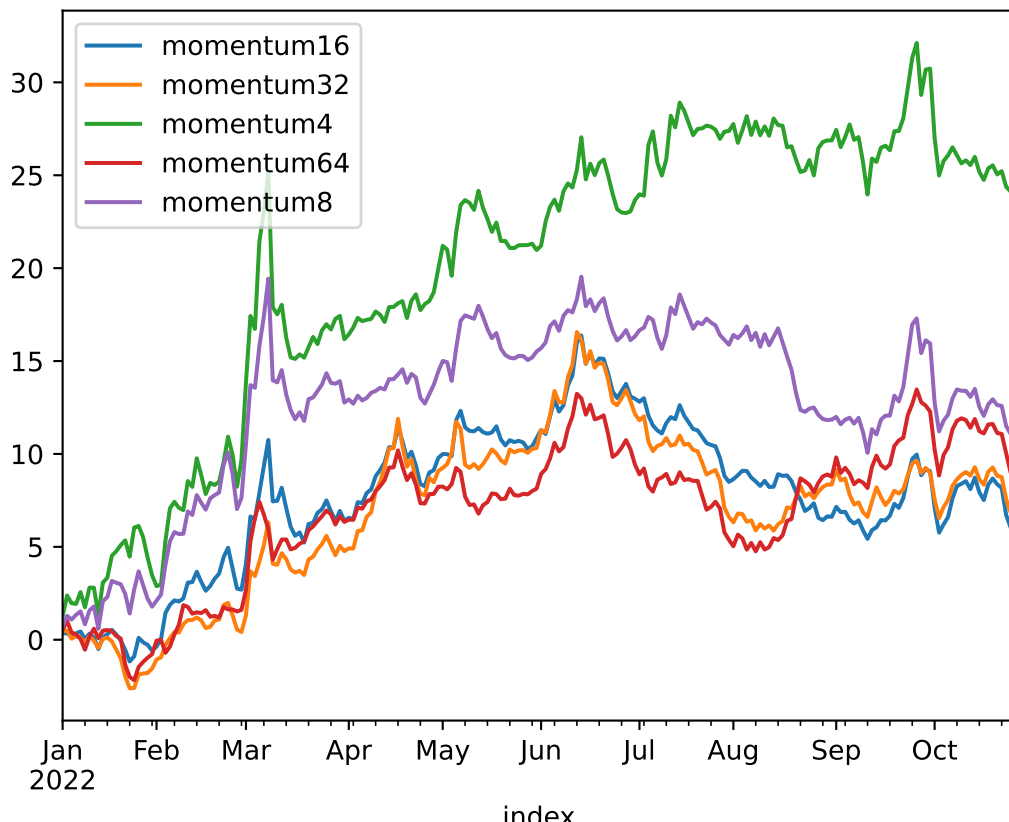
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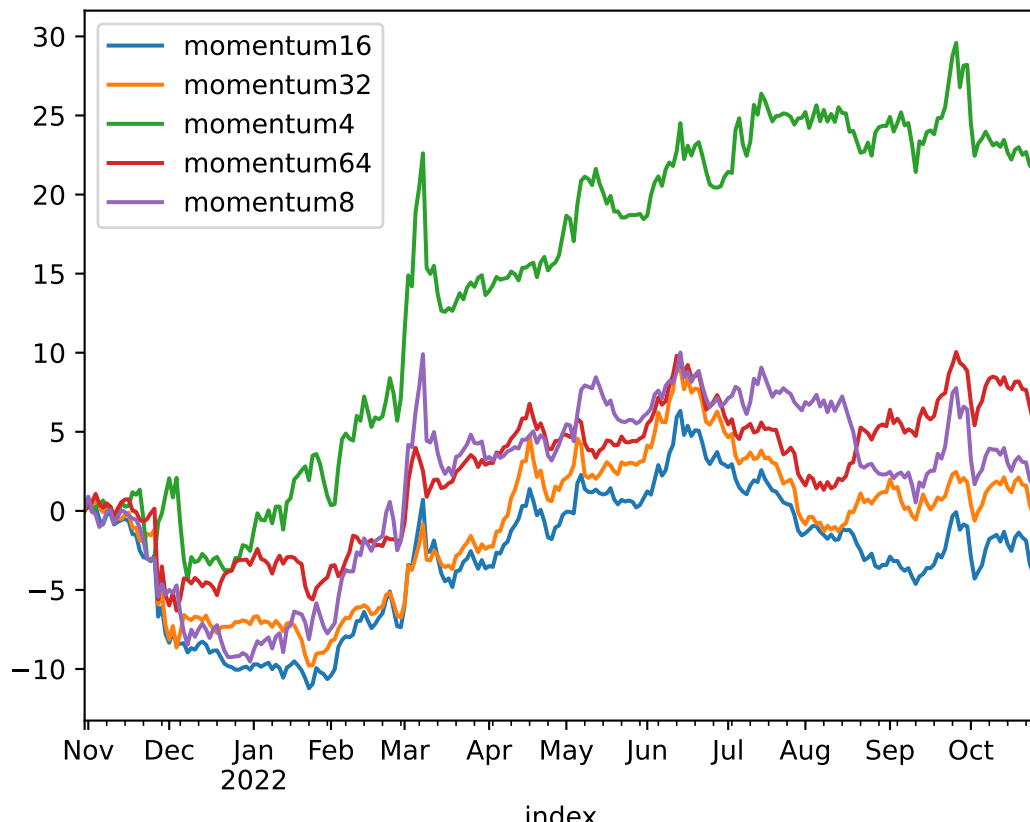
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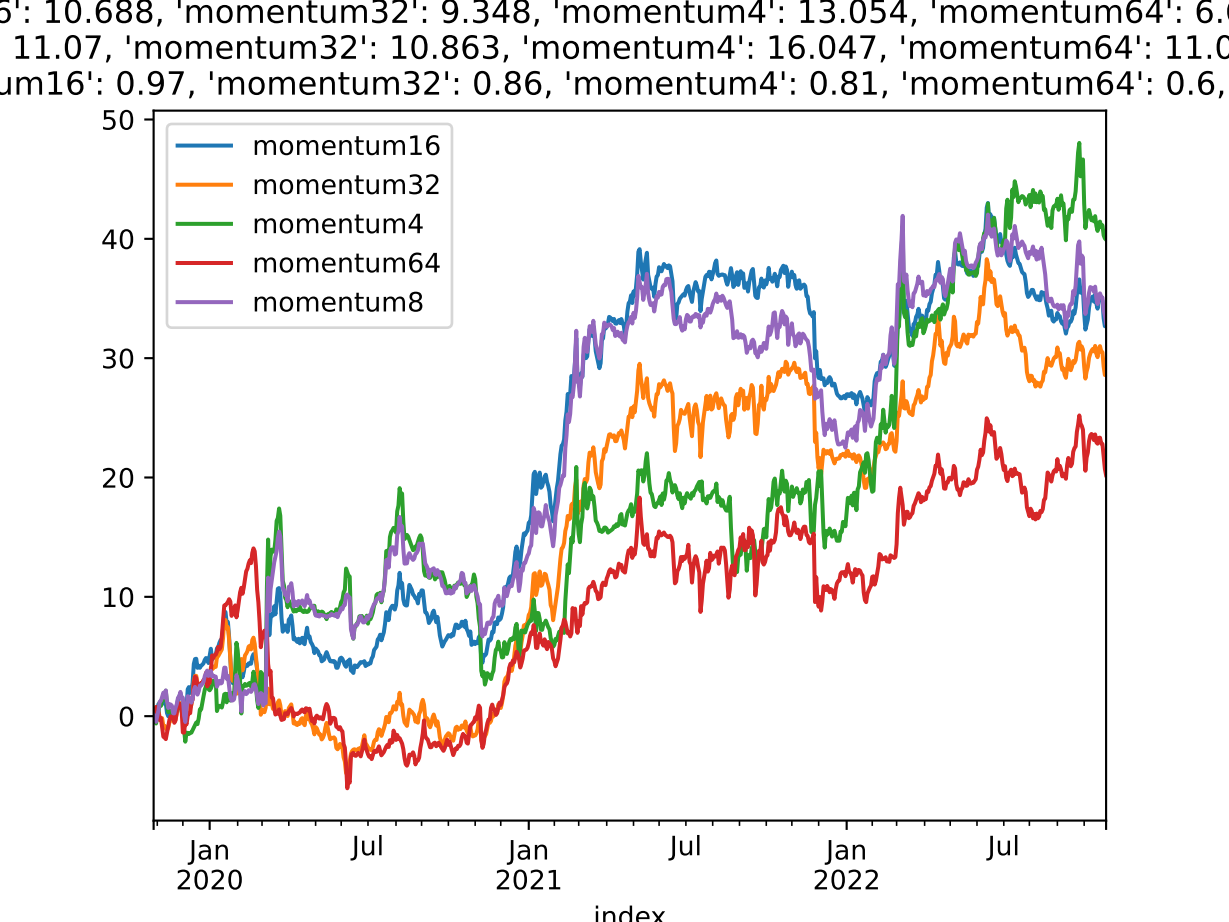


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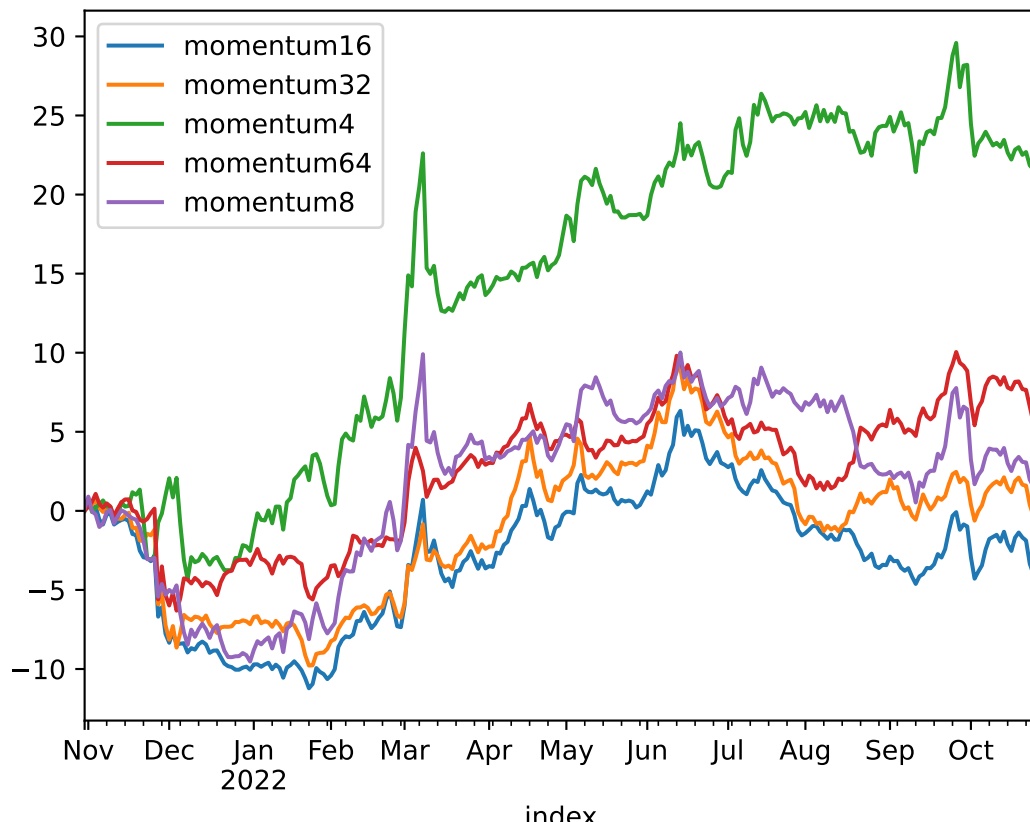


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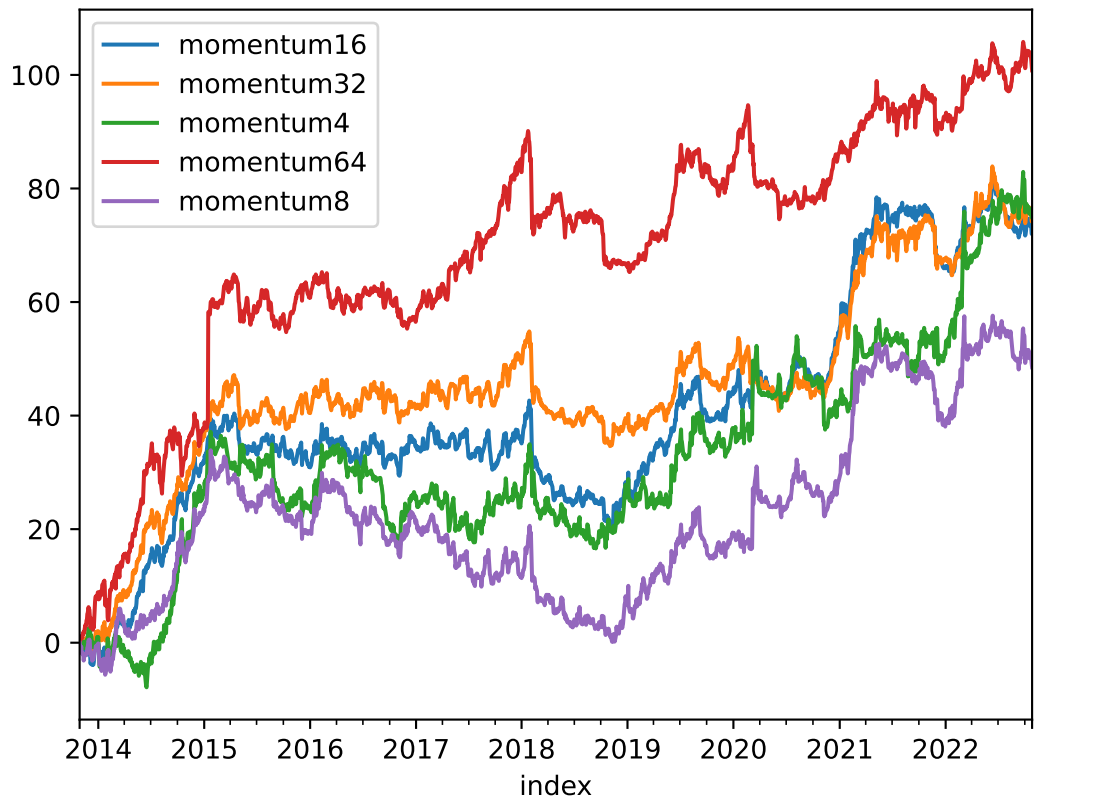




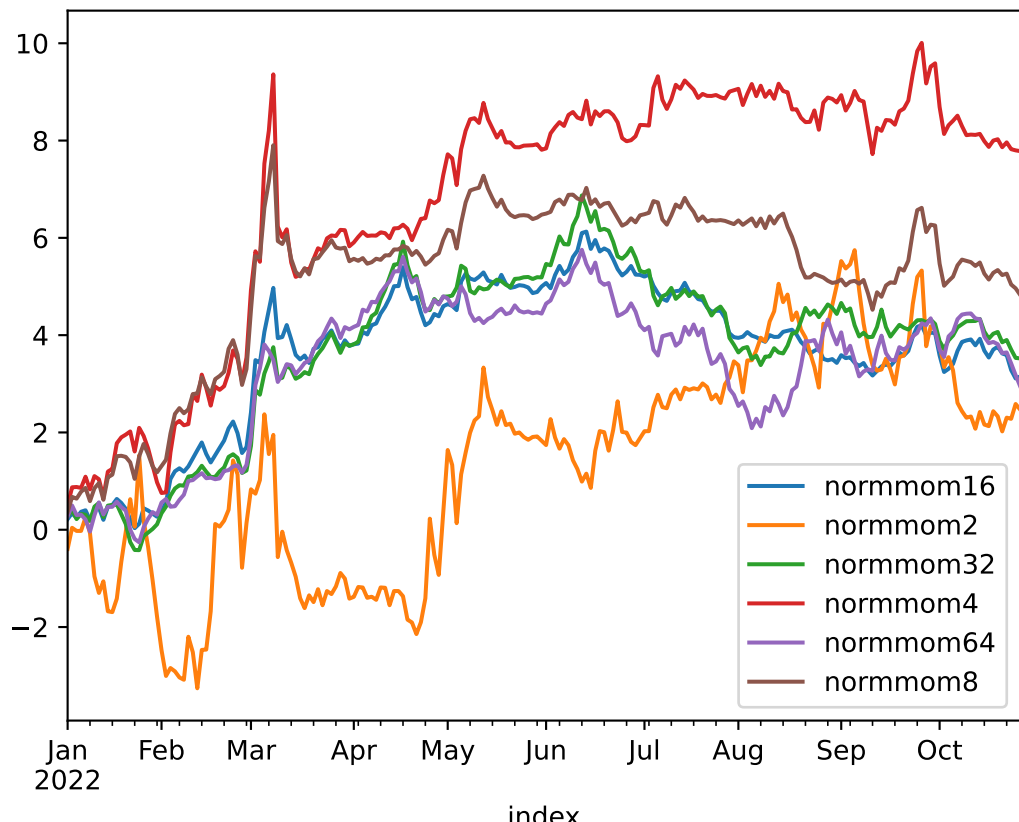
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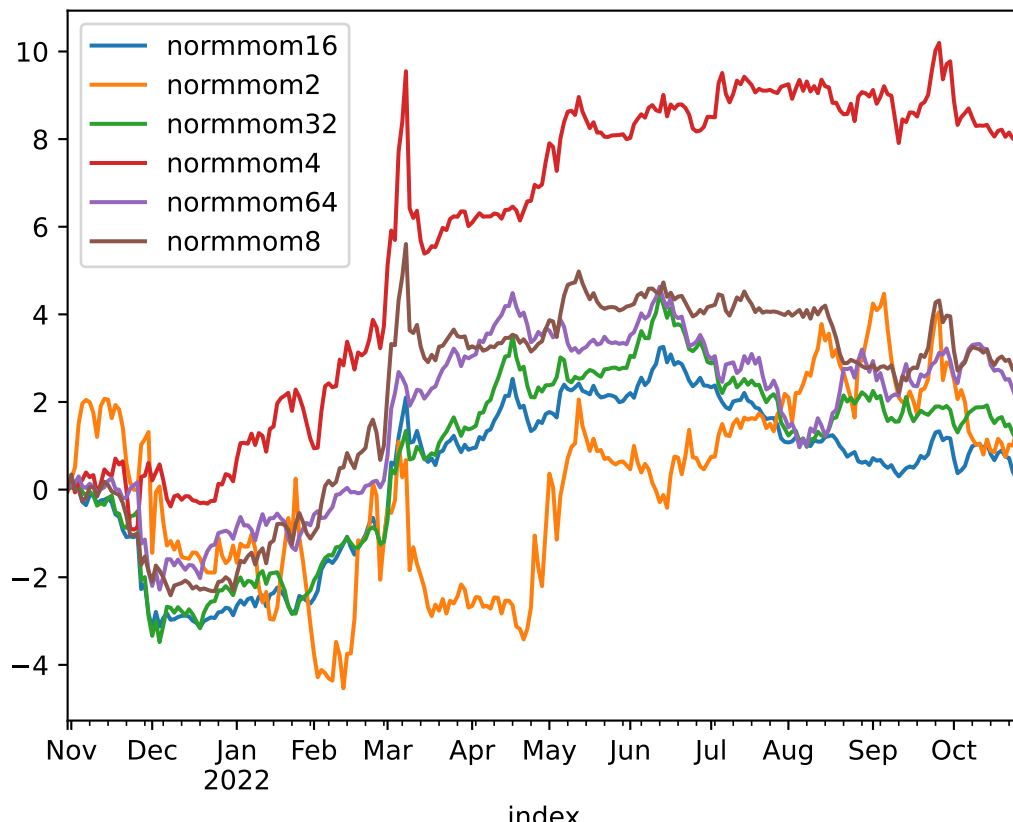
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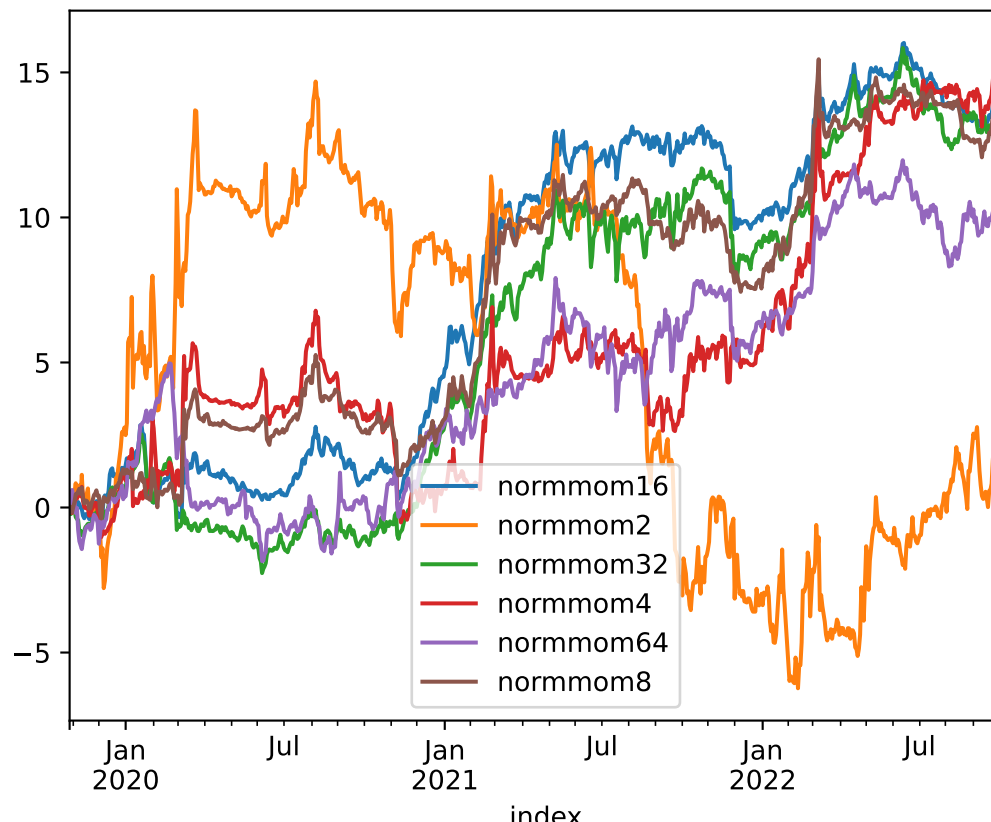
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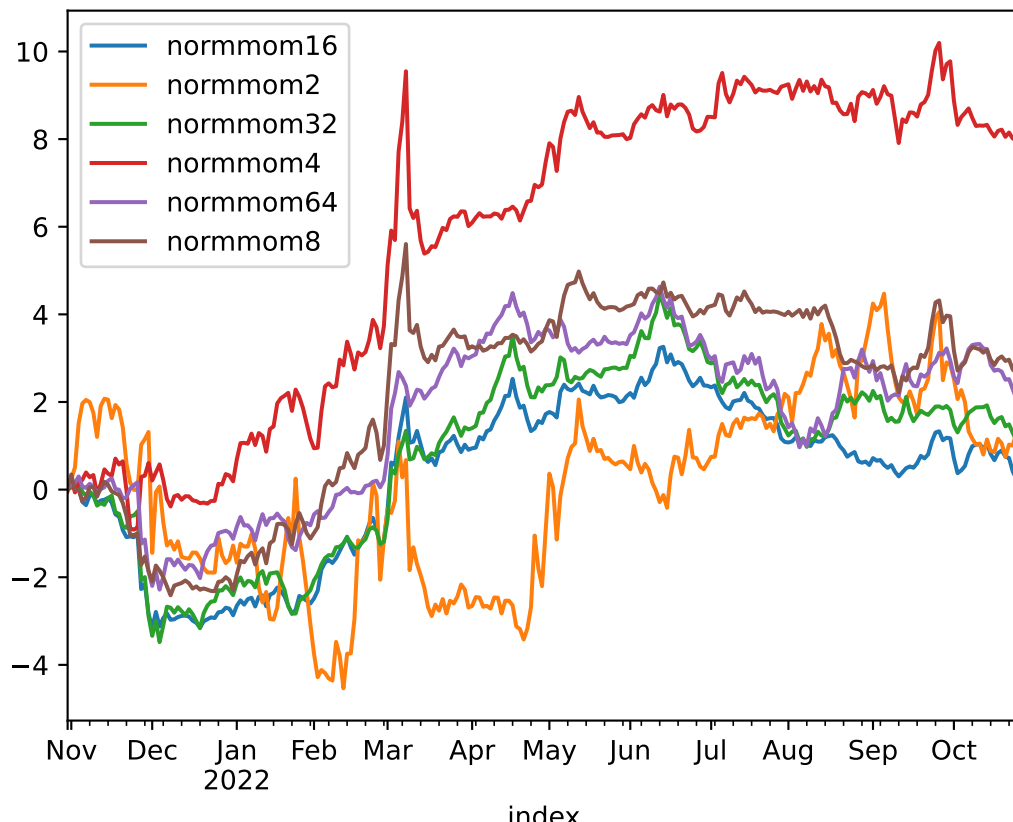
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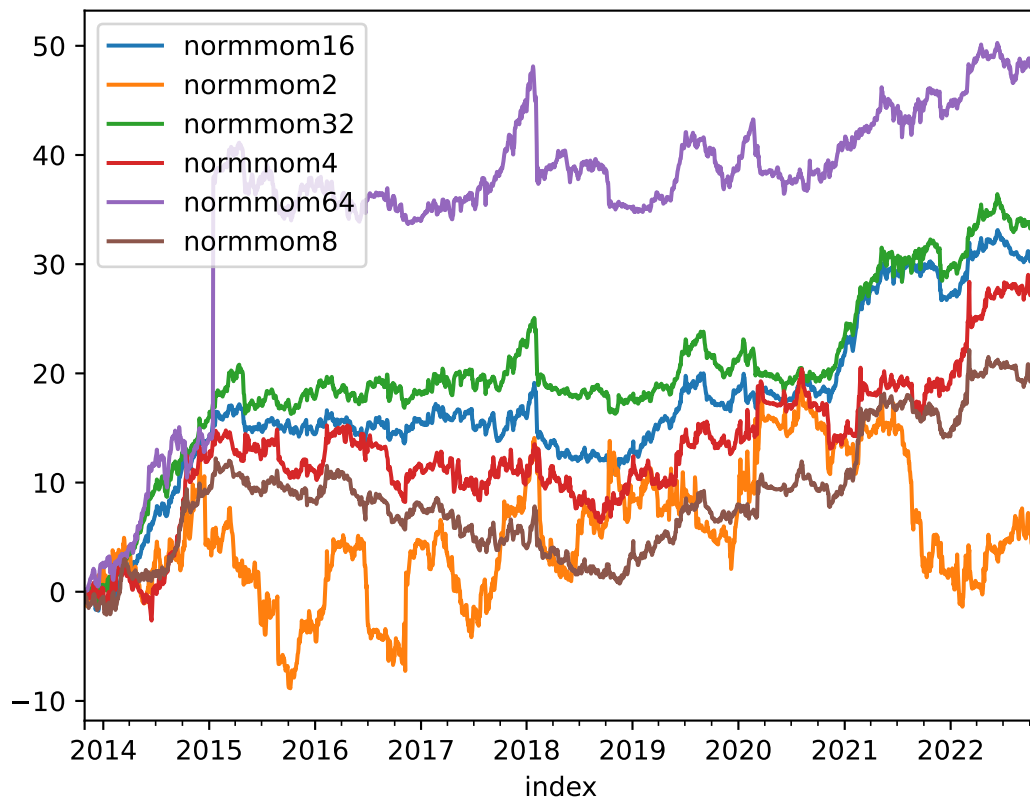


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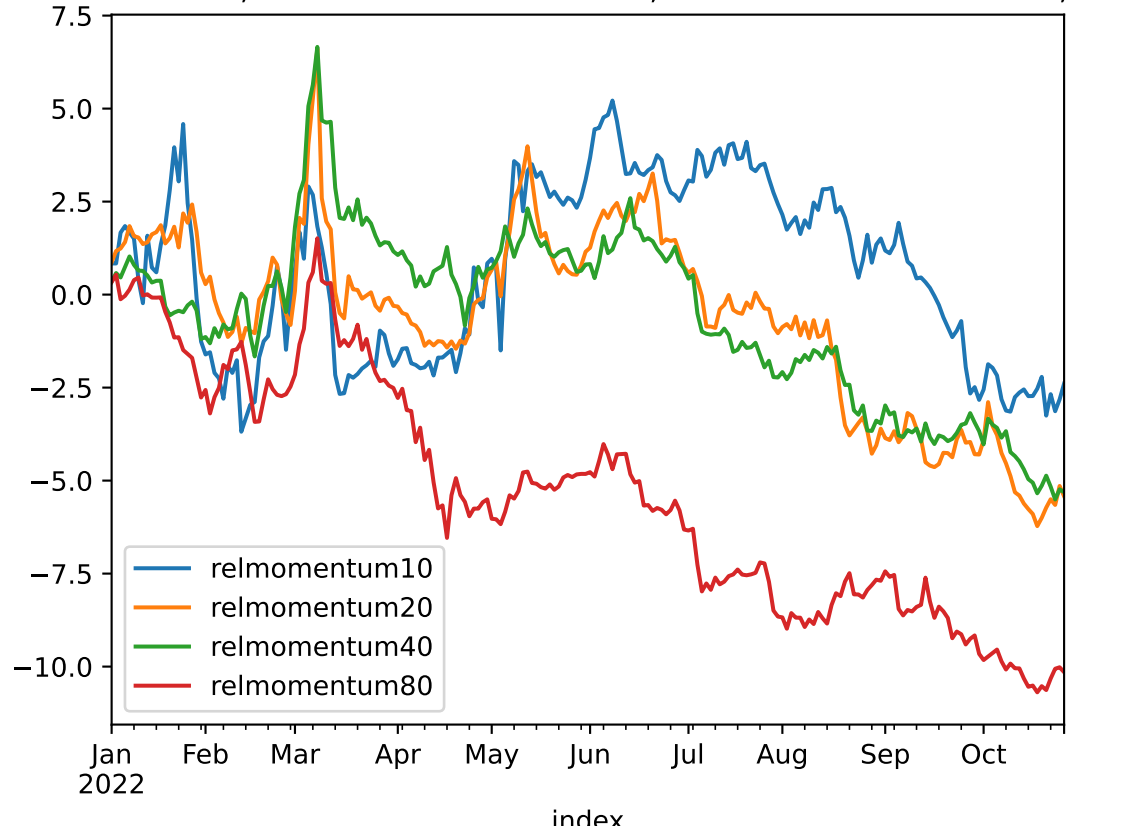




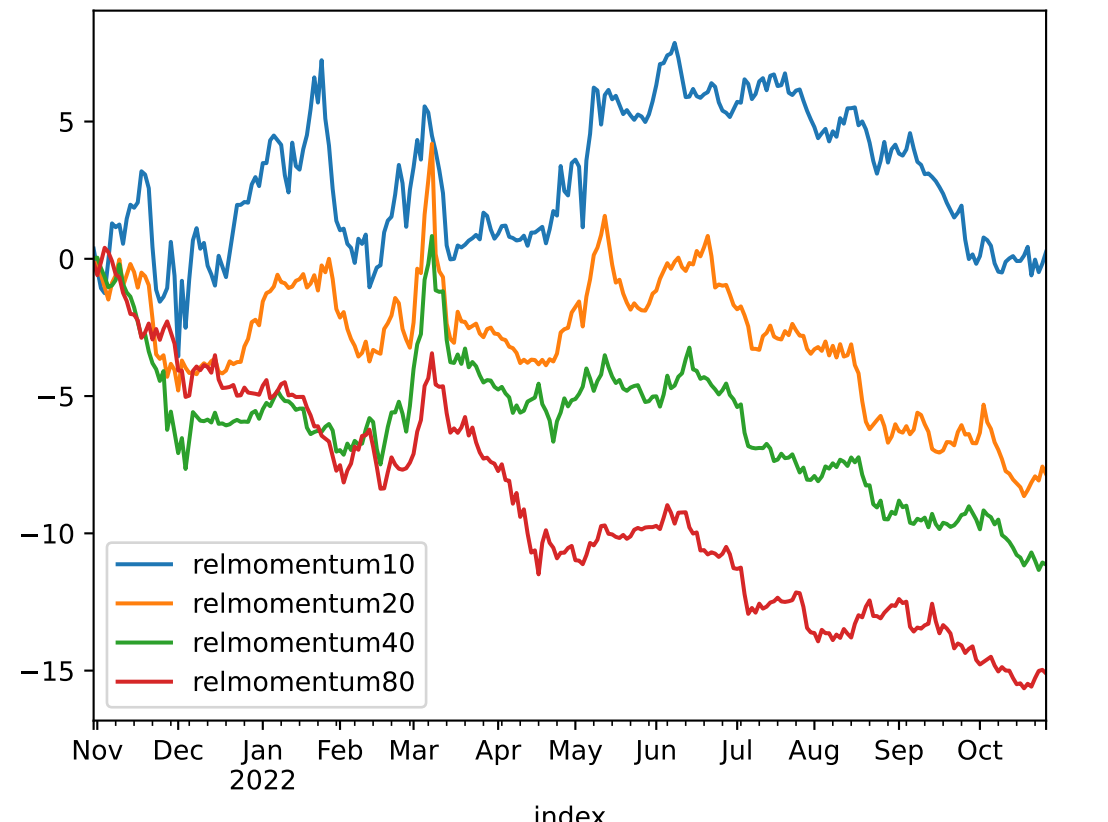
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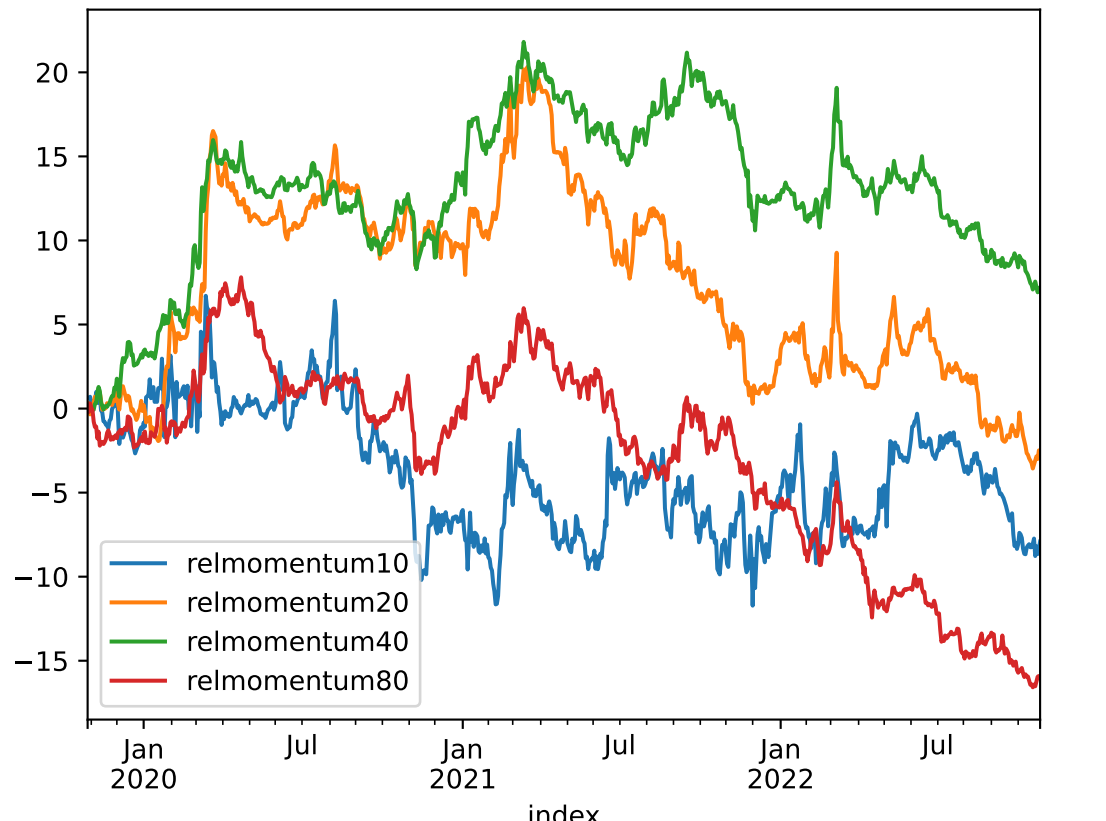
entum10': -2.864, 'relmomentum20': -6.484, 'relmomentum40': -6.353, 'relmomentum10': 10.63, 'relmomentum20': 8.923, 'relmomentum40': 6.903, 'relmomentum10': -0.27, 'relmomentum20': -0.73, 'relmomentum40': -0.92, 'relmomentum80': -0.92



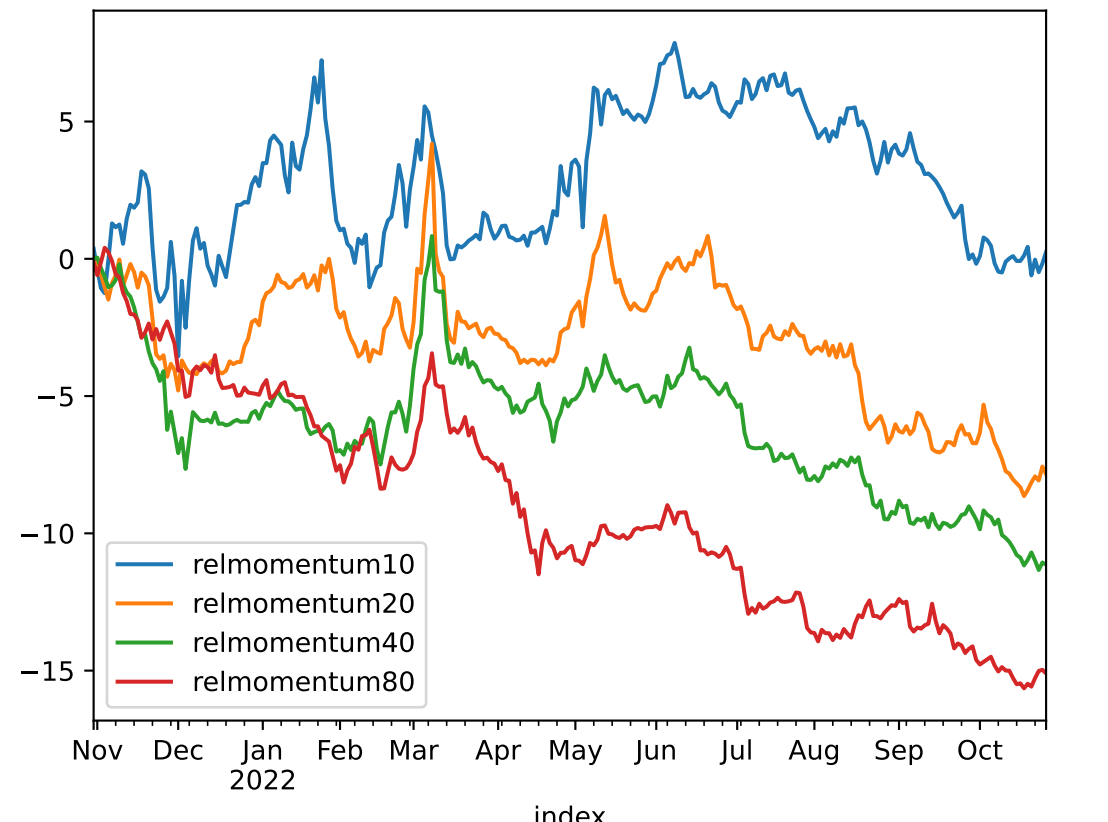
entum10': 0.25, 'relmomentum20': -7.722, 'relmomentum40': -10.967, 'relmomentum80': -14.111  
entum10': 11.926, 'relmomentum20': 8.722, 'relmomentum40': 7.226, 'relmomentum80': 5.722  
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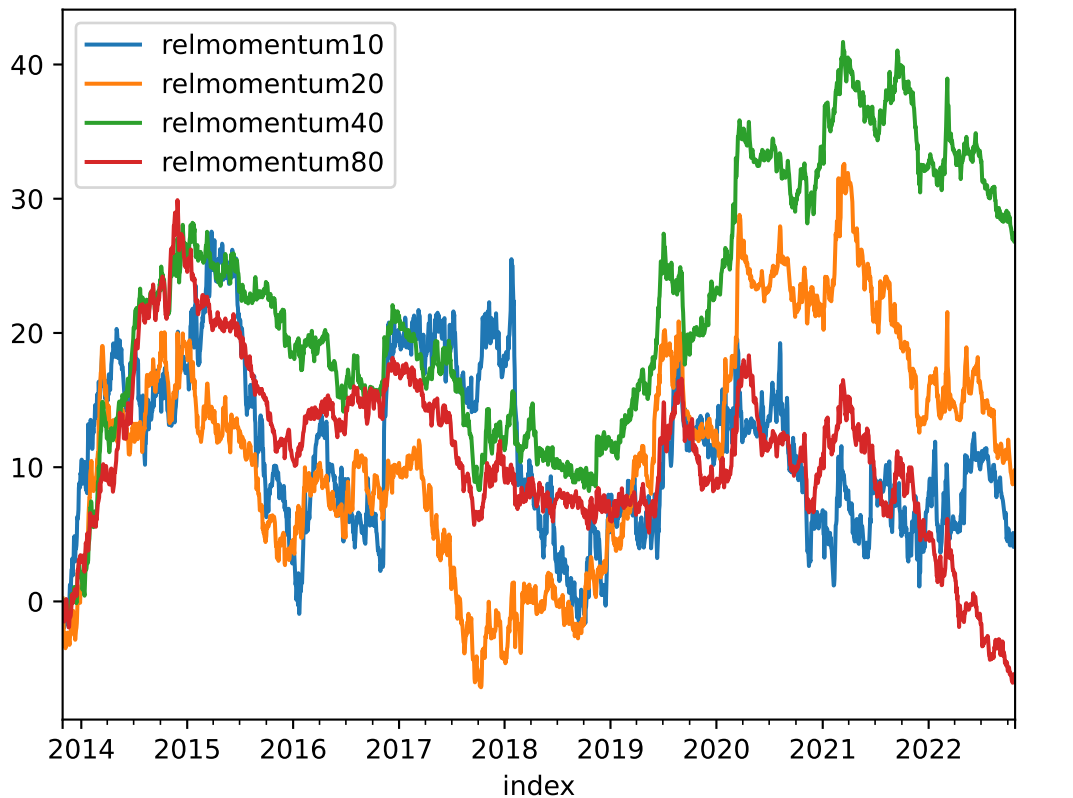
relmomentum10': -2.587, 'relmomentum20': -0.903, 'relmomentum40': 2.325, 'relmomentum80': 12.797,  
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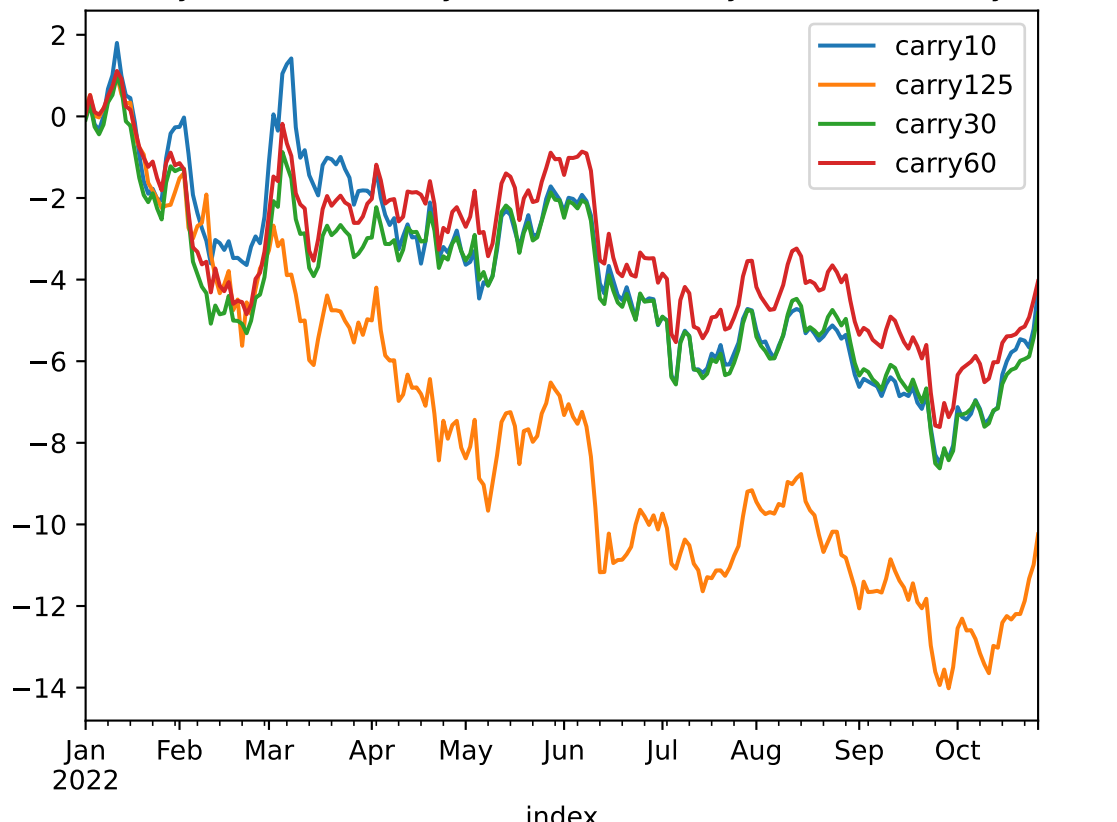
entum10': 0.25, 'relmomentum20': -7.722, 'relmomentum40': -10.967, 'relmomentum80': -14.111  
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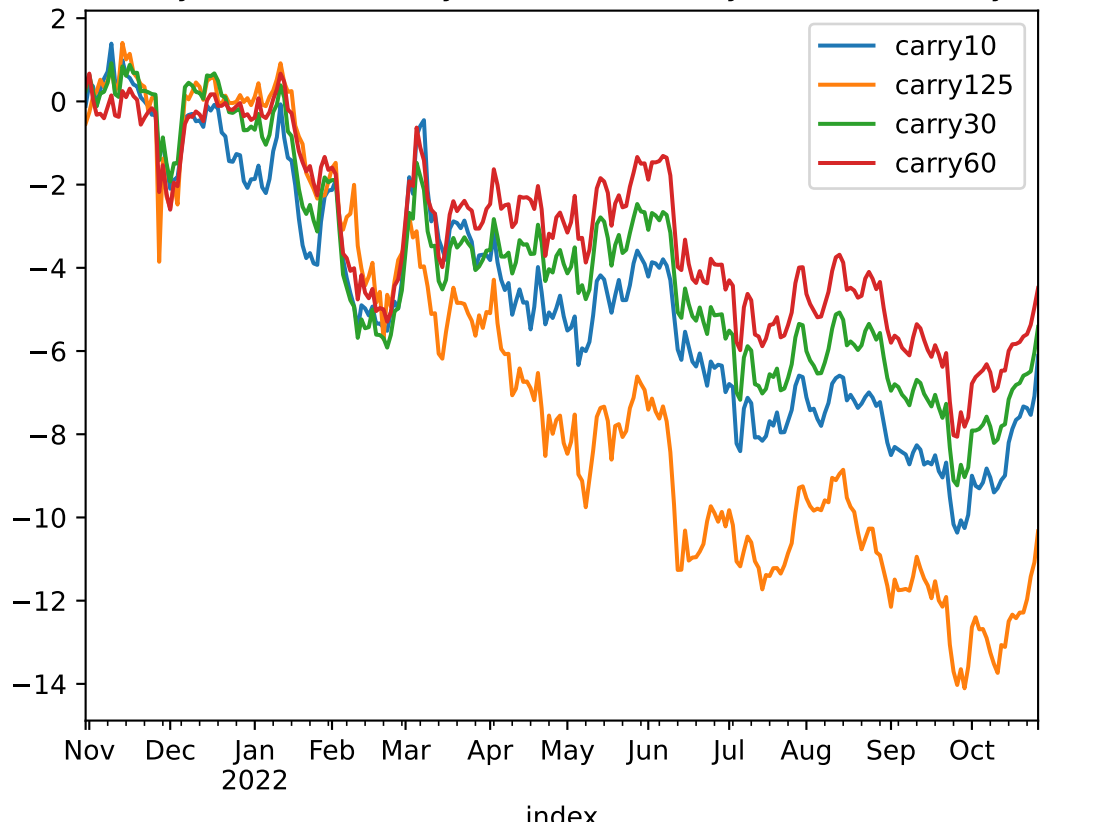
relmomentum10': 0.536, 'relmomentum20': 1.039, 'relmomentum40': 2.942, 'relmomentum80': 12.97,  
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. mean {'carry10': -5.078, 'carry125': -12.255, 'carry30': -5.763, 'carry60': -4.255, 'ann. std {'carry10': 7.383, 'carry125': 7.875, 'carry30': 6.978, 'carry60': 7.042, 'ann. SR {'carry10': -0.69, 'carry125': -1.56, 'carry30': -0.83, 'carry60': -0.69

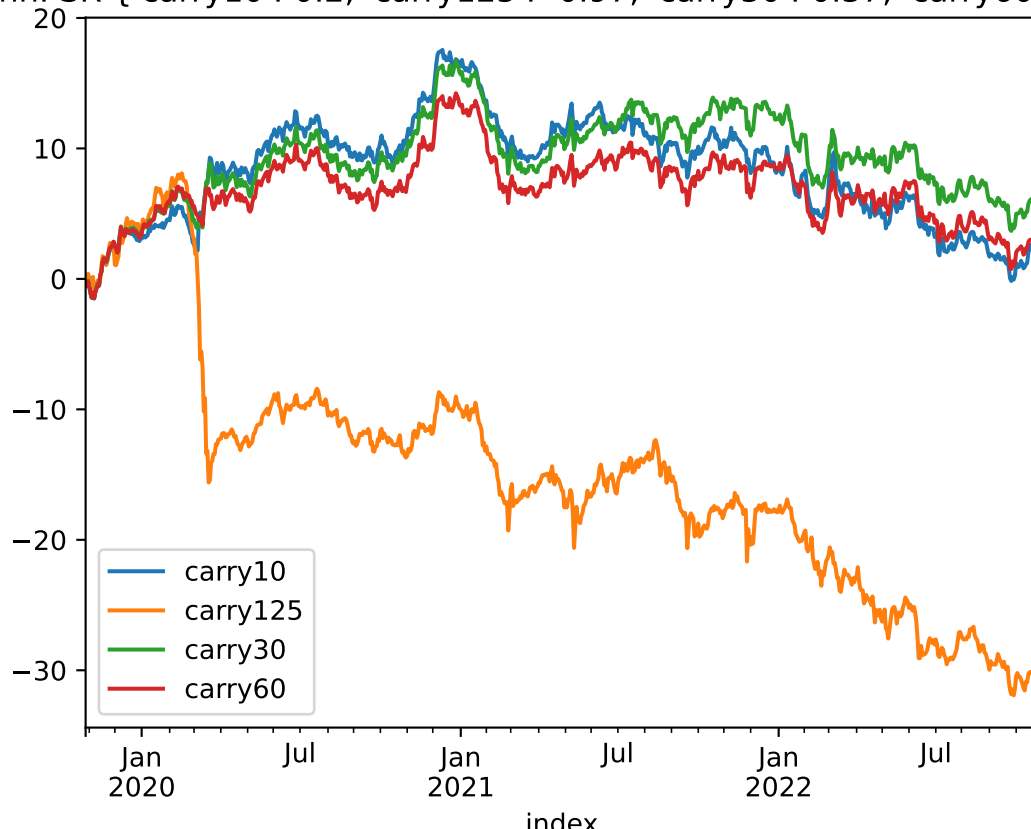


. mean {'carry10': -6.022, 'carry125': -10.175, 'carry30': -5.337, 'carry60': -4.418,  
ann. std {'carry10': 7.18, 'carry125': 9.018, 'carry30': 6.962, 'carry60': 7.046,  
ann. SR {'carry10': -0.84, 'carry125': -1.13, 'carry30': -0.77, 'carry60': -0.63}

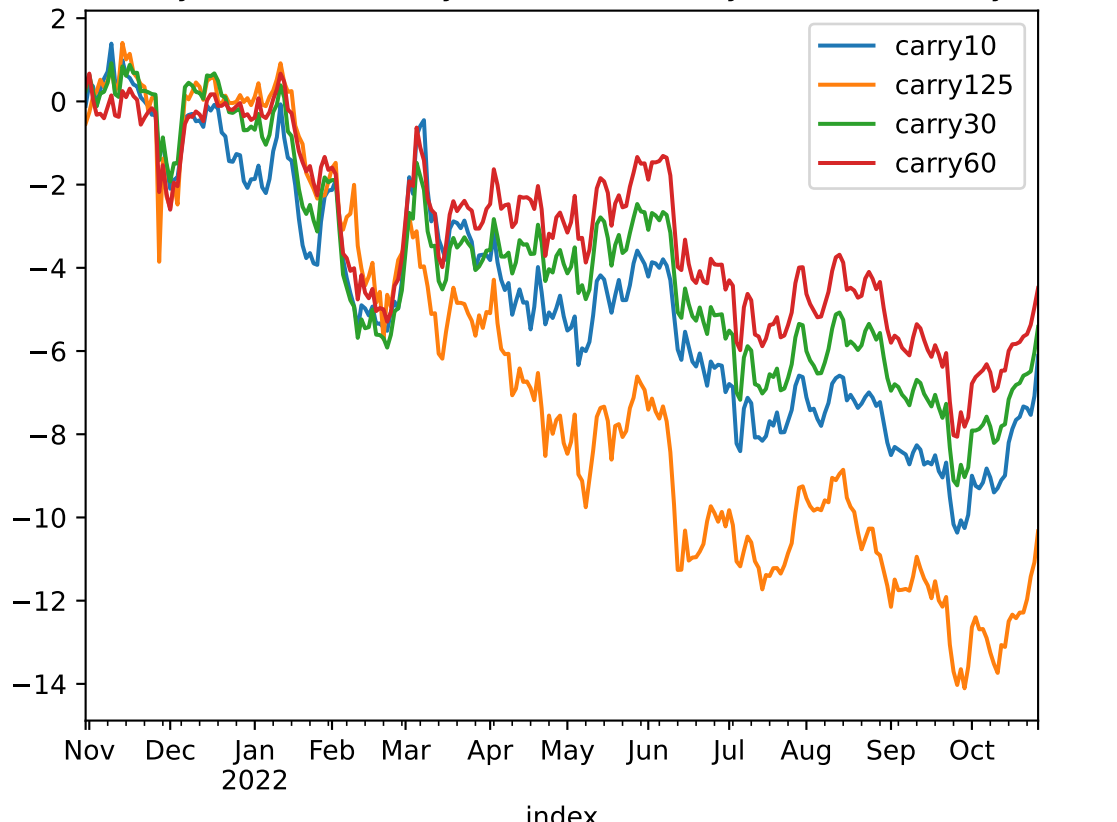




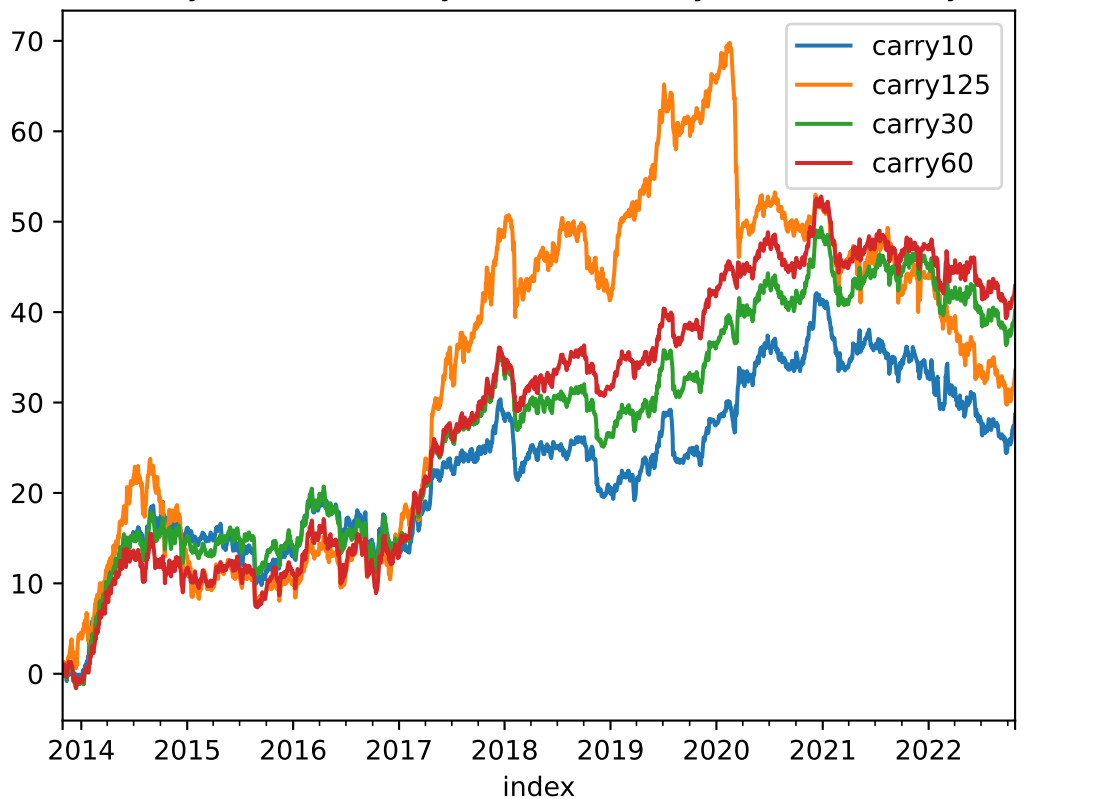
nn. mean {'carry10': 1.337, 'carry125': -9.202, 'carry30': 2.447, 'carry60': 1.4  
ann. std {'carry10': 6.807, 'carry125': 9.494, 'carry30': 6.635, 'carry60': 6.58  
ann. SR {'carry10': 0.2, 'carry125': -0.97, 'carry30': 0.37, 'carry60': 0.22}



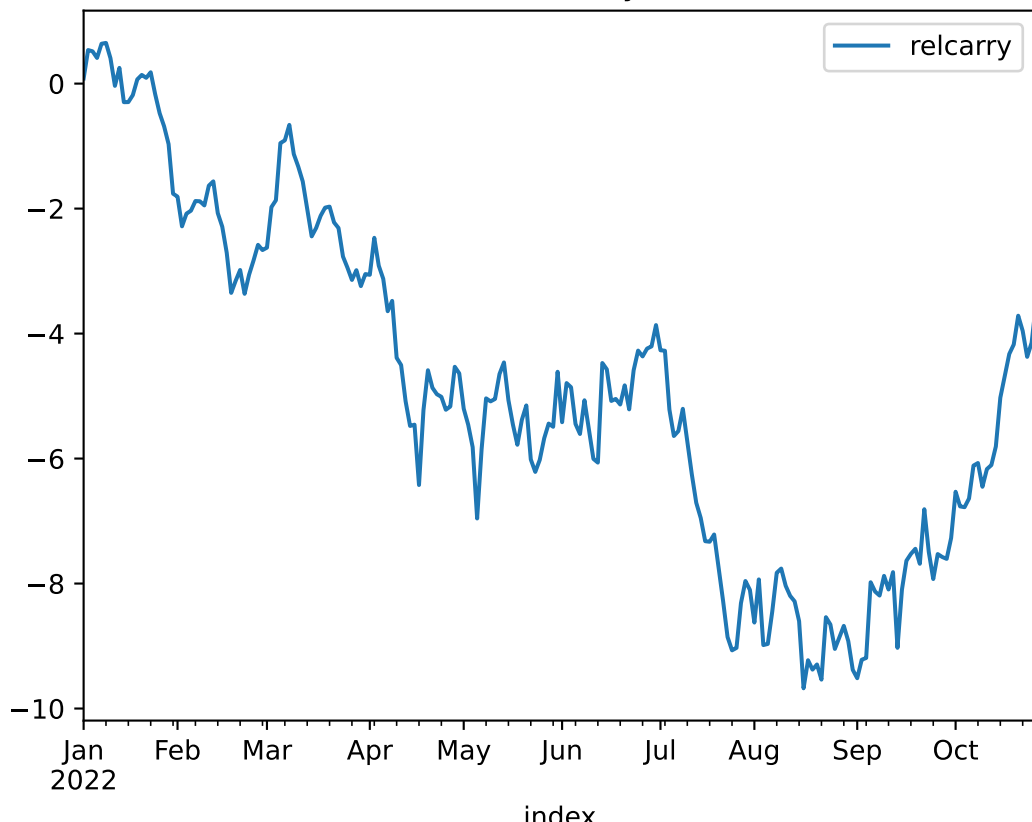
. mean {'carry10': -6.022, 'carry125': -10.175, 'carry30': -5.337, 'carry60': -4.418,  
ann. std {'carry10': 7.18, 'carry125': 9.018, 'carry30': 6.962, 'carry60': 7.046,  
ann. SR {'carry10': -0.84, 'carry125': -1.13, 'carry30': -0.77, 'carry60': -0.63}



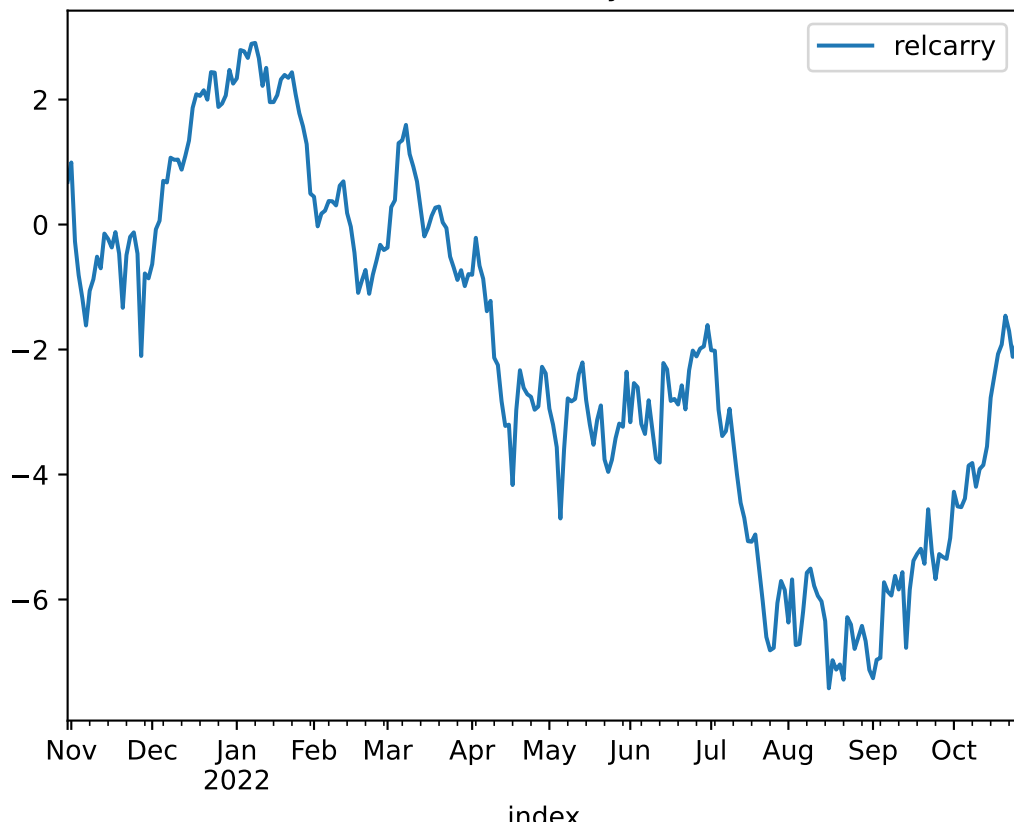
nn. mean {'carry10': 3.123, 'carry125': 3.656, 'carry30': 4.378, 'carry60': 4.6  
ann. std {'carry10': 6.441, 'carry125': 9.082, 'carry30': 6.534, 'carry60': 6.48  
ann. SR {'carry10': 0.48, 'carry125': 0.4, 'carry30': 0.67, 'carry60': 0.72}



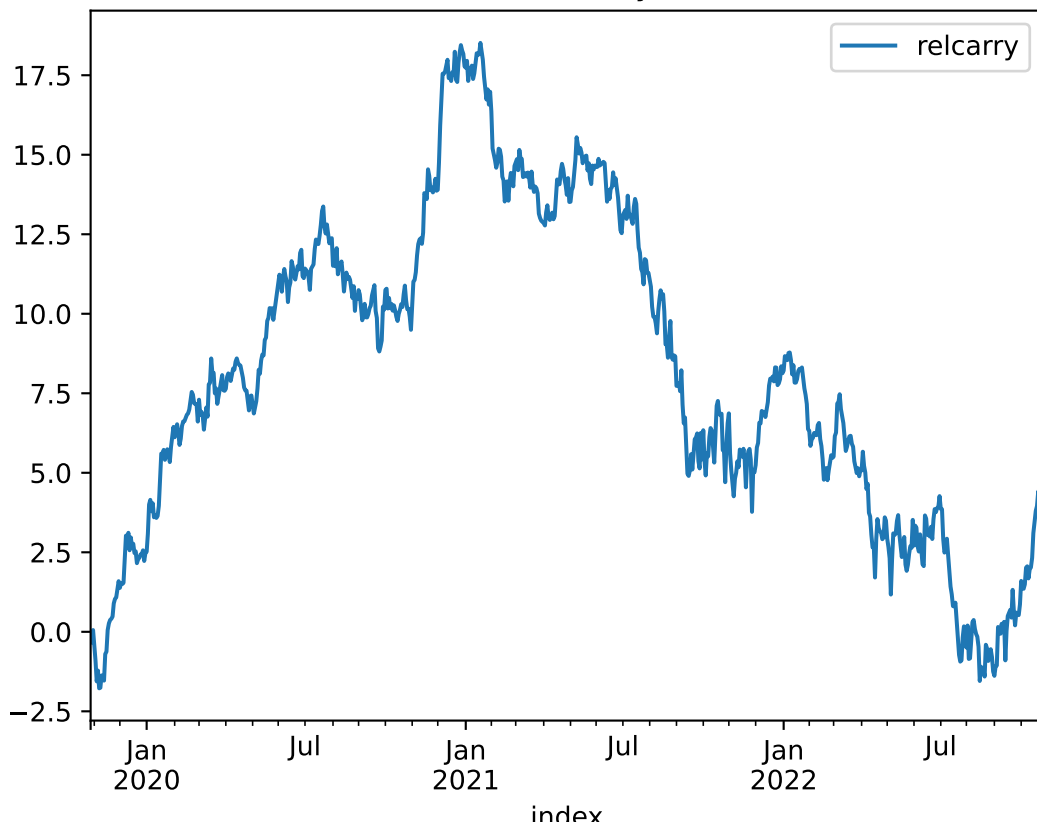
ann. mean {'relcarry': -4.192}  
ann. std {'relcarry': 7.18}  
ann. SR {'relcarry': -0.58}



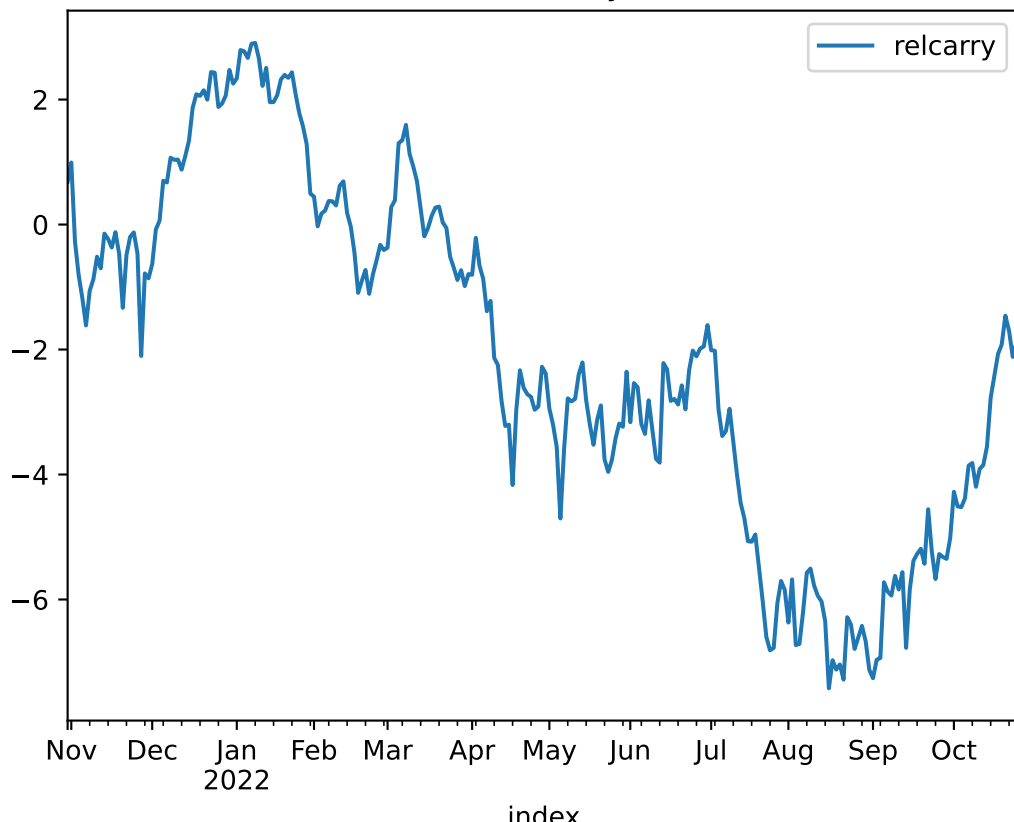
ann. mean {'relcarry': -1.23}  
ann. std {'relcarry': 7.374}  
ann. SR {'relcarry': -0.17}



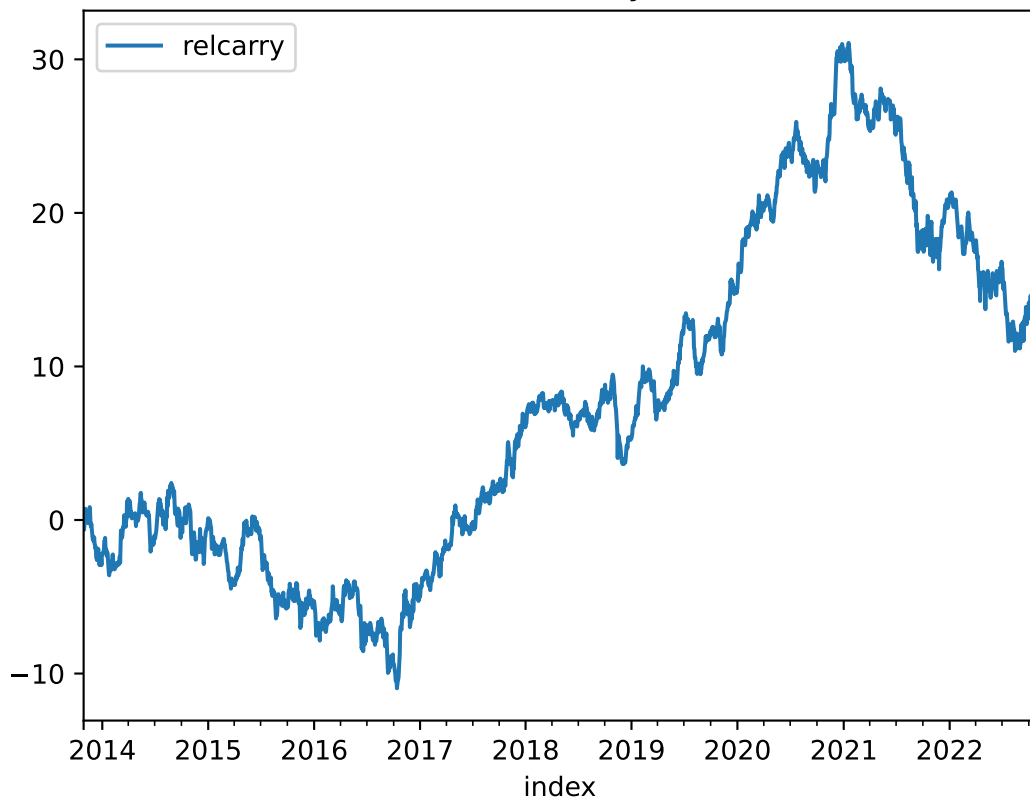
ann. mean {'relcarry': 1.513}  
ann. std {'relcarry': 6.777}  
ann. SR {'relcarry': 0.22}



ann. mean {'relcarry': -1.23}  
ann. std {'relcarry': 7.374}  
ann. SR {'relcarry': -0.17}

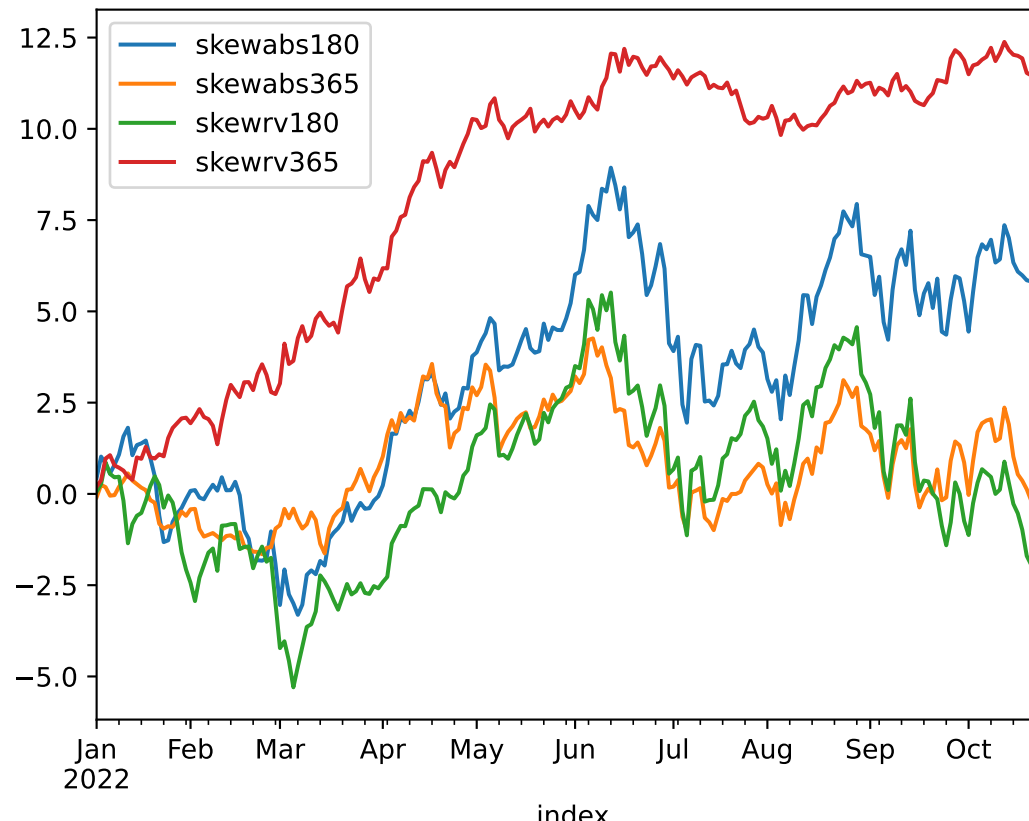


ann. mean {'relcarry': 1.873}  
ann. std {'relcarry': 6.007}  
ann. SR {'relcarry': 0.31}

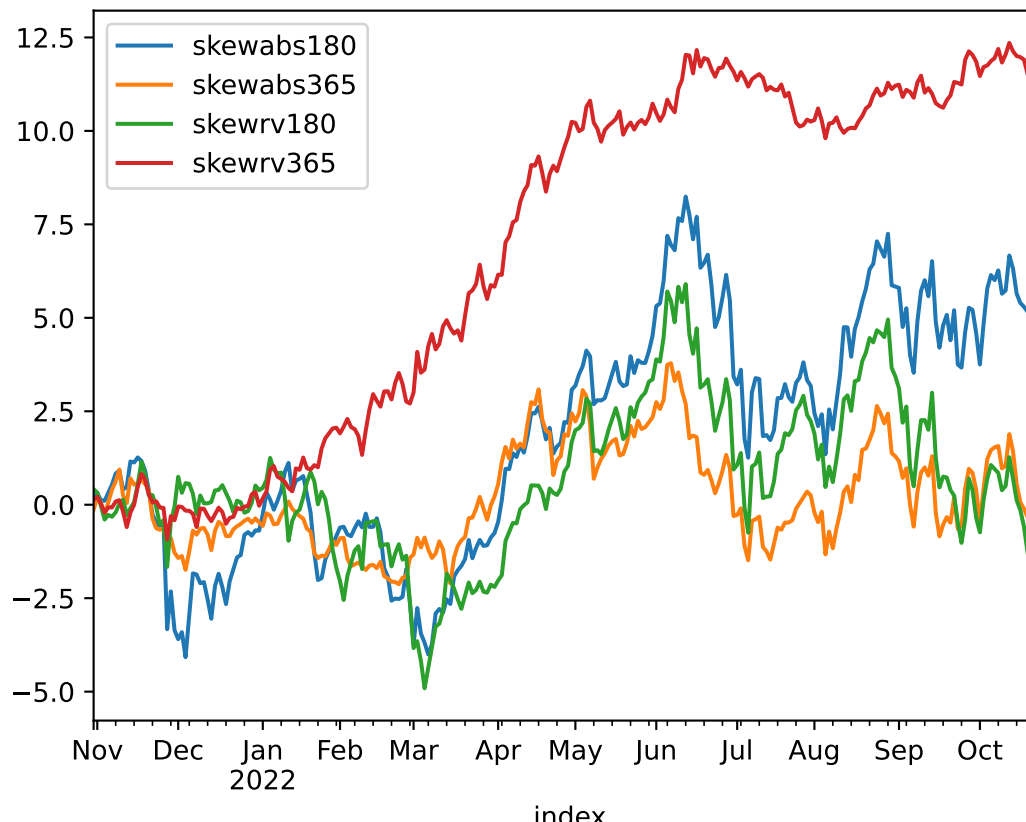




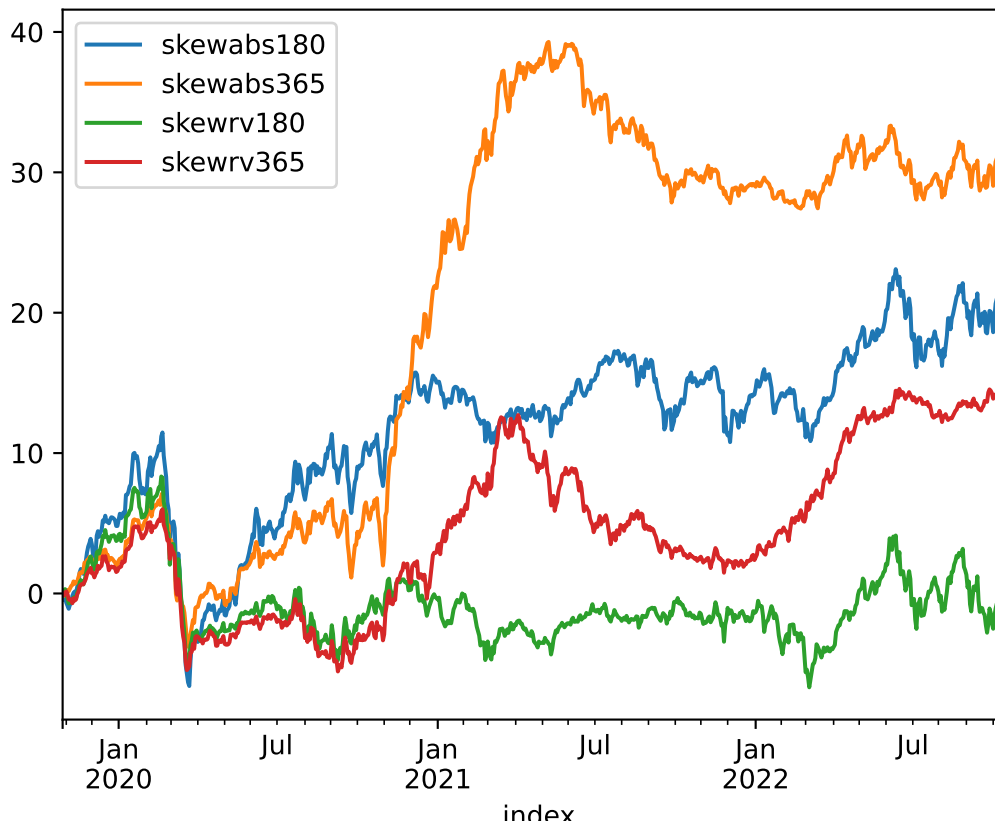
['skewabs180': 5.341, 'skewabs365': -0.898, 'skewrv180': -2.034, 'skewrv365': 1.034]  
I {'skewabs180': 9.753, 'skewabs365': 7.262, 'skewrv180': 9.299, 'skewrv365': -0.898]  
SR {'skewabs180': 0.55, 'skewabs365': -0.12, 'skewrv180': -0.22, 'skewrv365': 1.034]



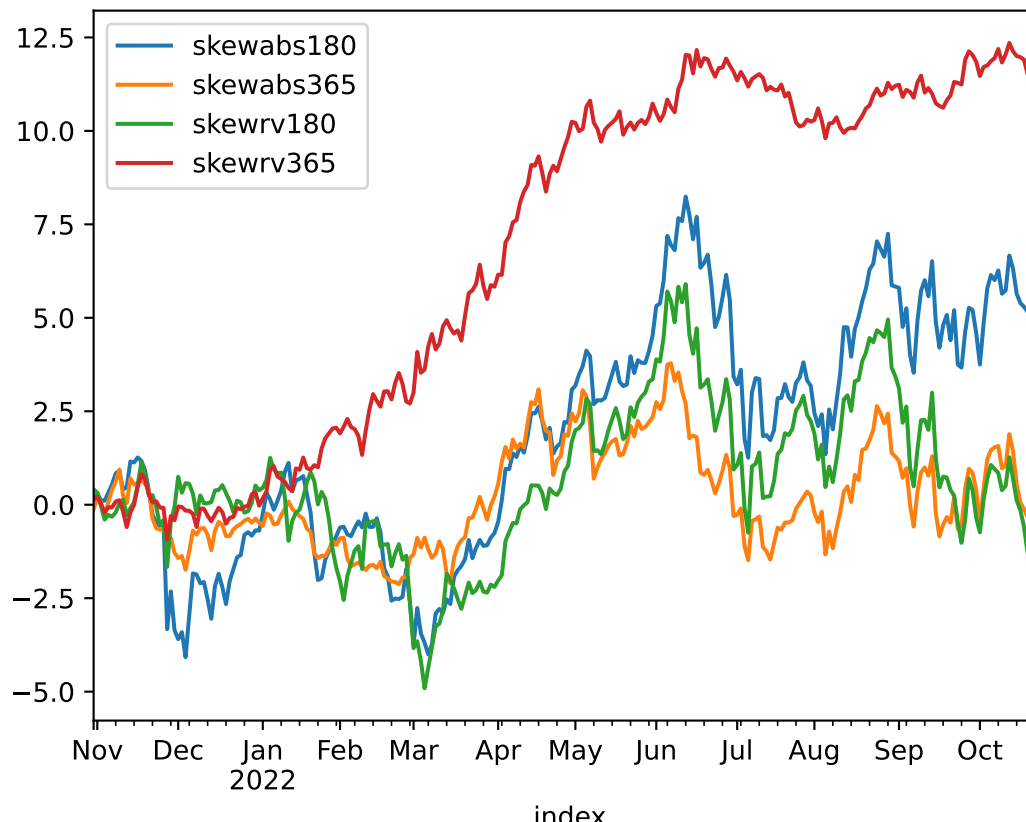
['skewabs180': 3.713, 'skewabs365': -1.207, 'skewrv180': -1.293, 'skewrv365': 1.293]  
I {'skewabs180': 9.801, 'skewabs365': 6.893, 'skewrv180': 8.868, 'skewrv365': 1.293]  
SR {'skewabs180': 0.38, 'skewabs365': -0.18, 'skewrv180': -0.15, 'skewrv365': 1.293]



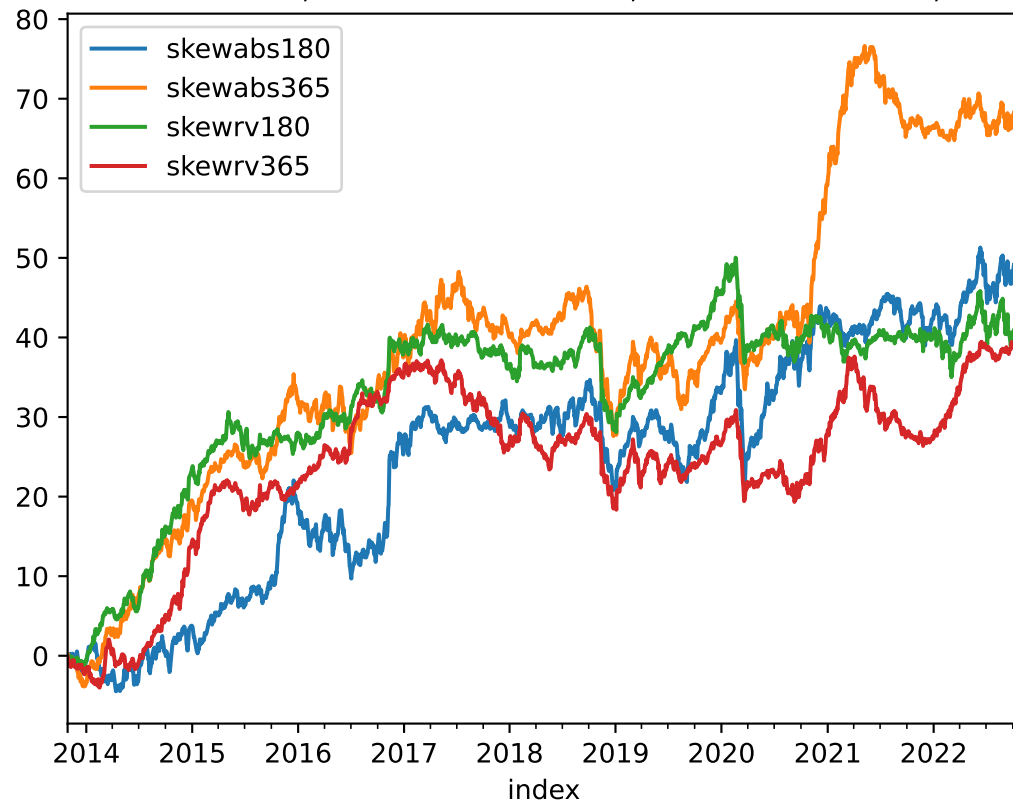
an {'skewabs180': 6.091, 'skewabs365': 9.258, 'skewrv180': -1.01, 'skewrv365': 7.658},  
l {'skewabs180': 9.407, 'skewabs365': 8.476, 'skewrv180': 7.658, 'skewrv365': 9.258},  
SR {'skewabs180': 0.65, 'skewabs365': 1.09, 'skewrv180': -0.13, 'skewrv365': 0.65}



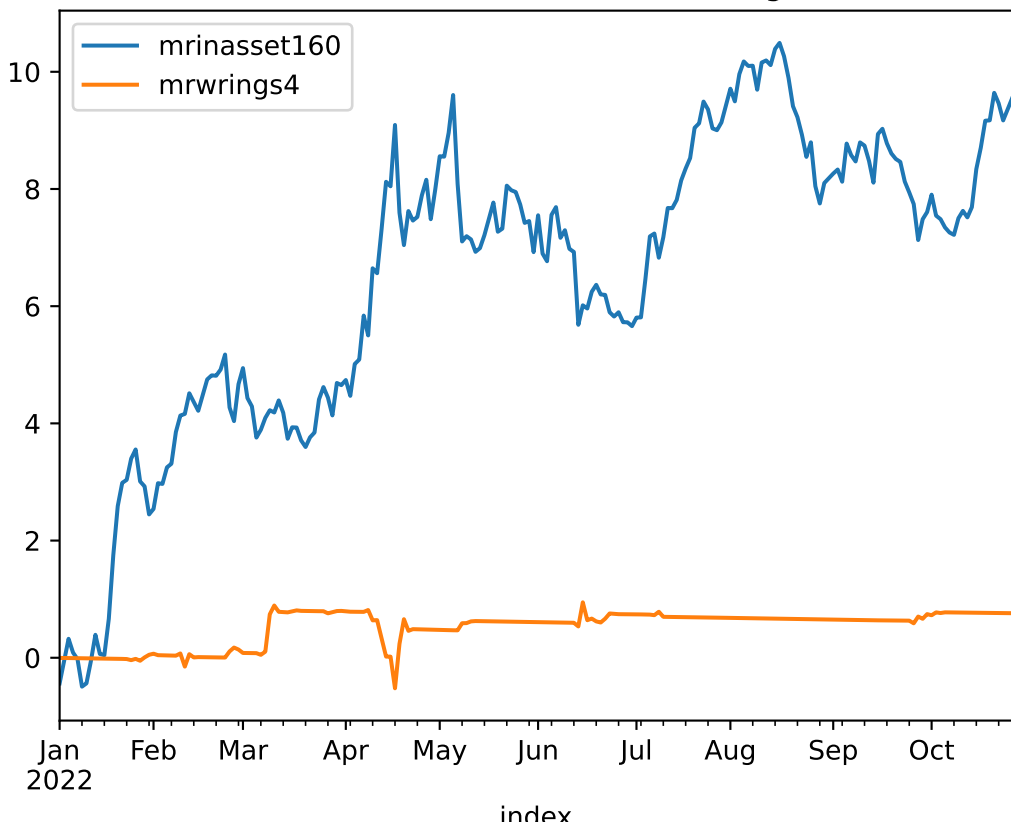
['skewabs180': 3.713, 'skewabs365': -1.207, 'skewrv180': -1.293, 'skewrv365': 1.293]  
I {'skewabs180': 9.801, 'skewabs365': 6.893, 'skewrv180': 8.868, 'skewrv365': 1.293]  
SR {'skewabs180': 0.38, 'skewabs365': -0.18, 'skewrv180': -0.15, 'skewrv365': 1.293]



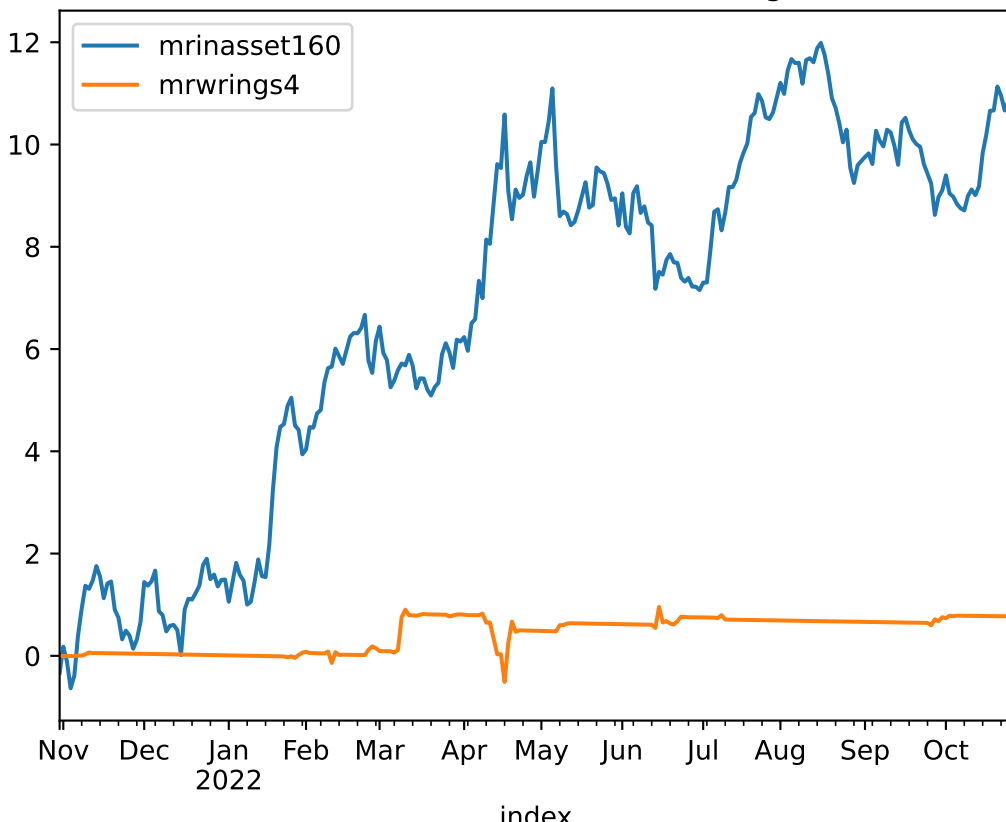
SR {'skewabs180': 0.63, 'skewabs365': 0.89, 'skewrv180': 0.64, 'skewrv365': 0.89}



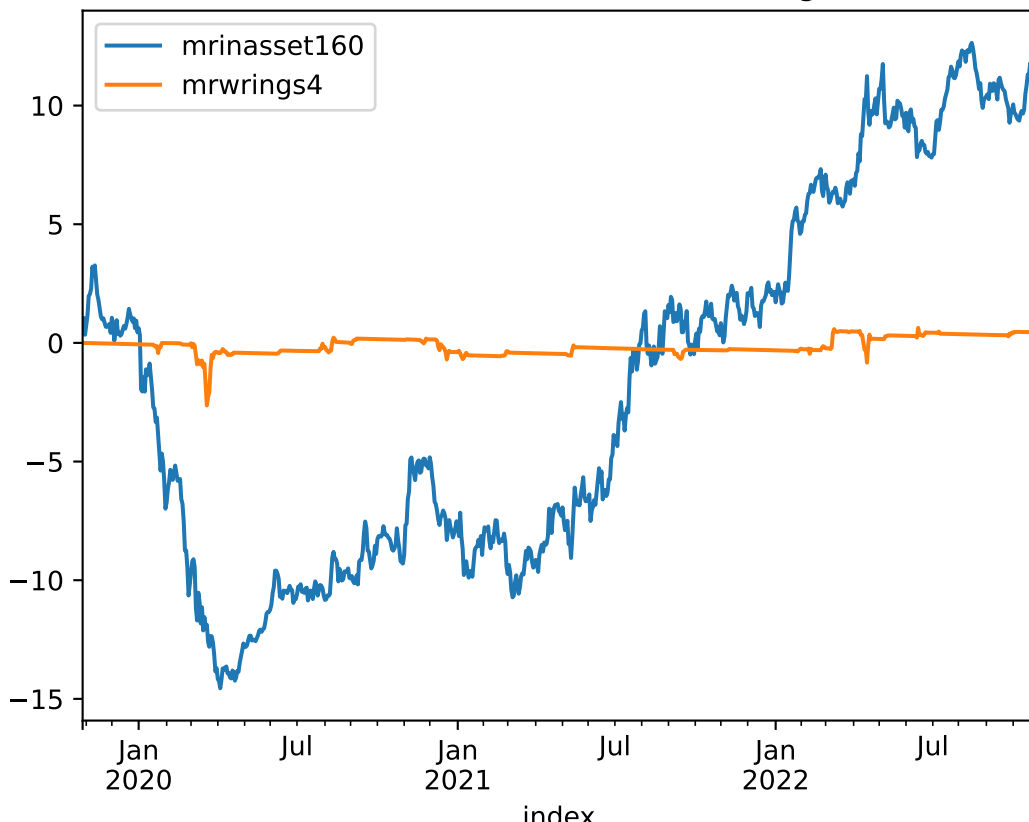
ann. mean {'mrinasset160': 11.42, 'mrwrings4': 0.91}  
ann. std {'mrinasset160': 6.469, 'mrwrings4': 1.633}  
ann. SR {'mrinasset160': 1.77, 'mrwrings4': 0.56}



ann. mean {'mrinasset160': 10.871, 'mrwrings4': 0.76}  
ann. std {'mrinasset160': 6.35, 'mrwrings4': 1.482}  
ann. SR {'mrinasset160': 1.71, 'mrwrings4': 0.51}

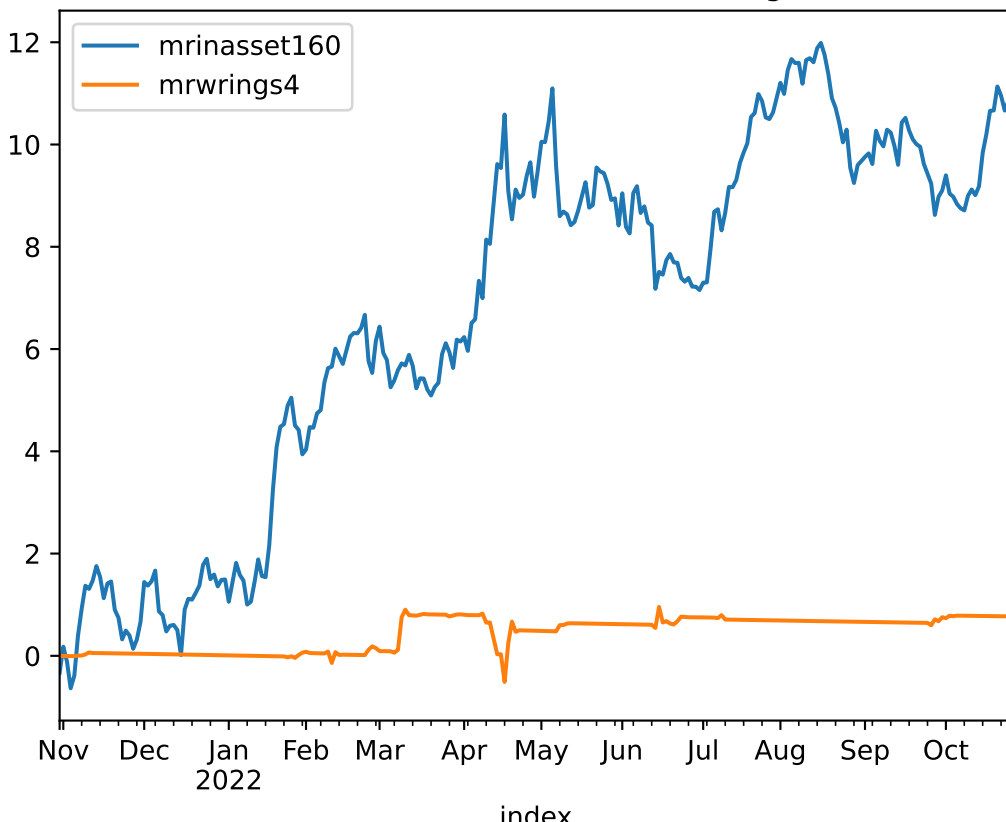


ann. mean {'mrinasset160': 3.823, 'mrwrings4': 0.147}  
ann. std {'mrinasset160': 7.15, 'mrwrings4': 1.535}  
ann. SR {'mrinasset160': 0.53, 'mrwrings4': 0.1}





ann. mean {'mrinasset160': 10.871, 'mrwrings4': 0.76}  
ann. std {'mrinasset160': 6.35, 'mrwrings4': 1.482}  
ann. SR {'mrinasset160': 1.71, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': -0.873, 'mrwrings4': 0.062}  
ann. std {'mrinasset160': 6.539, 'mrwrings4': 0.944}  
ann. SR {'mrinasset160': -0.13, 'mrwrings4': 0.07}

