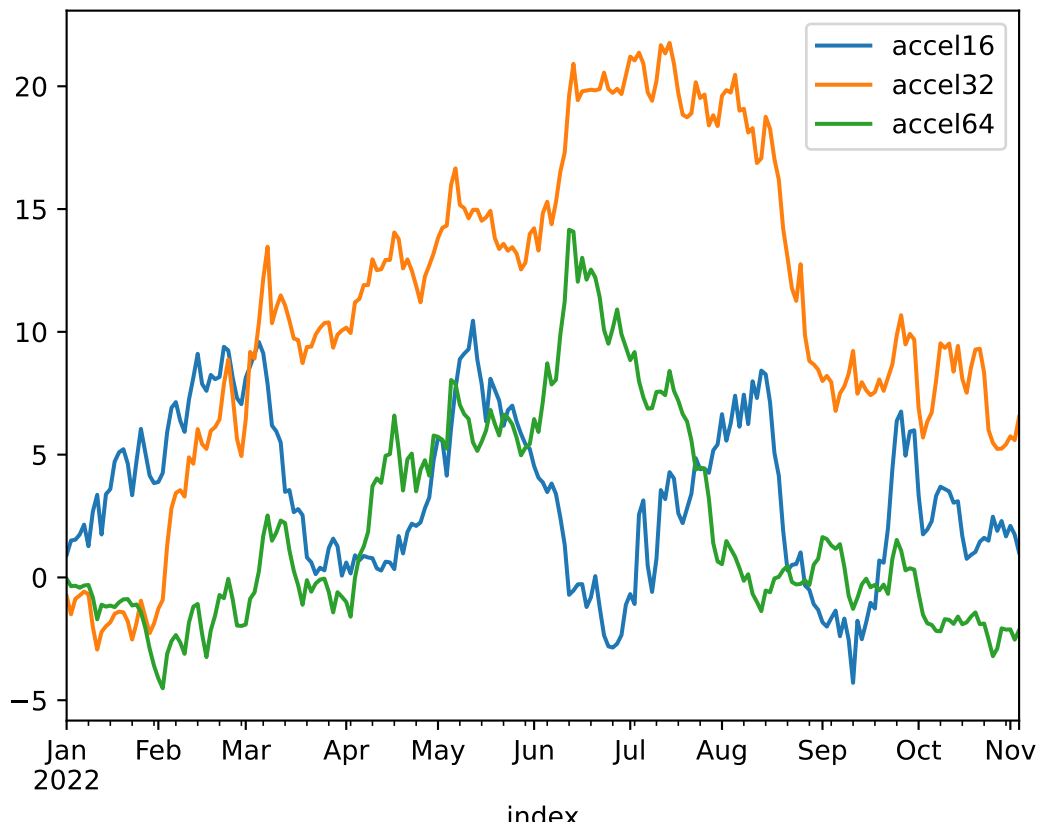
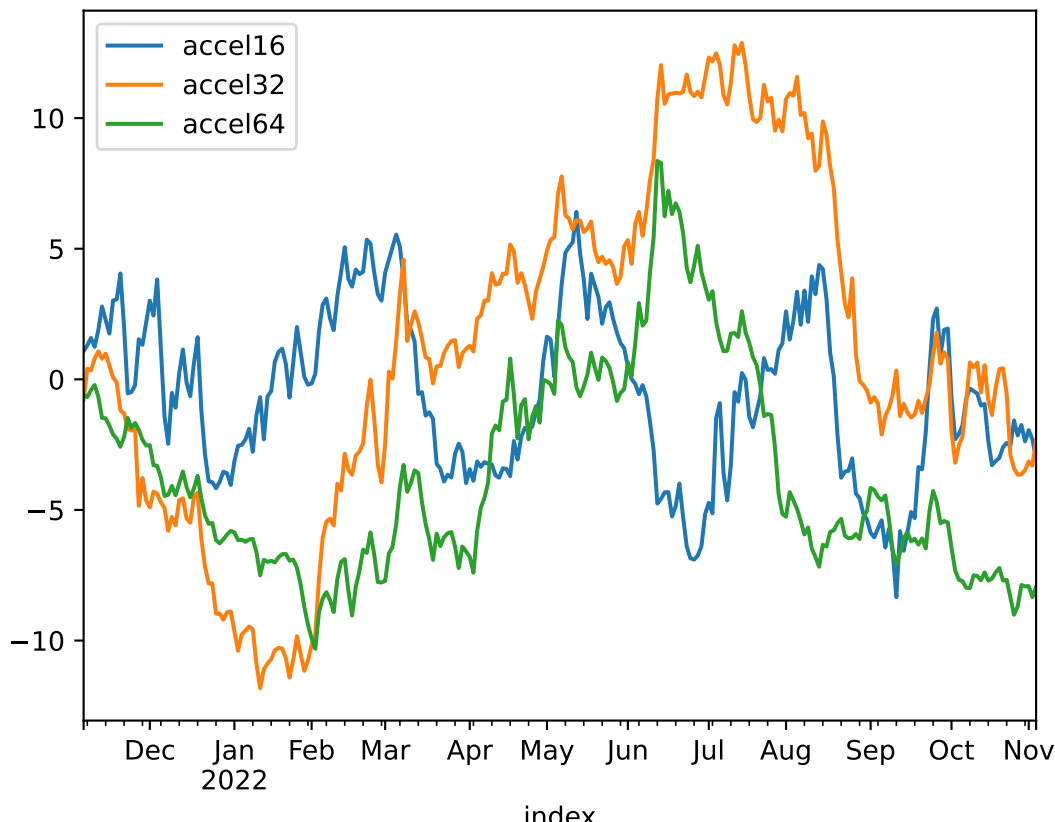


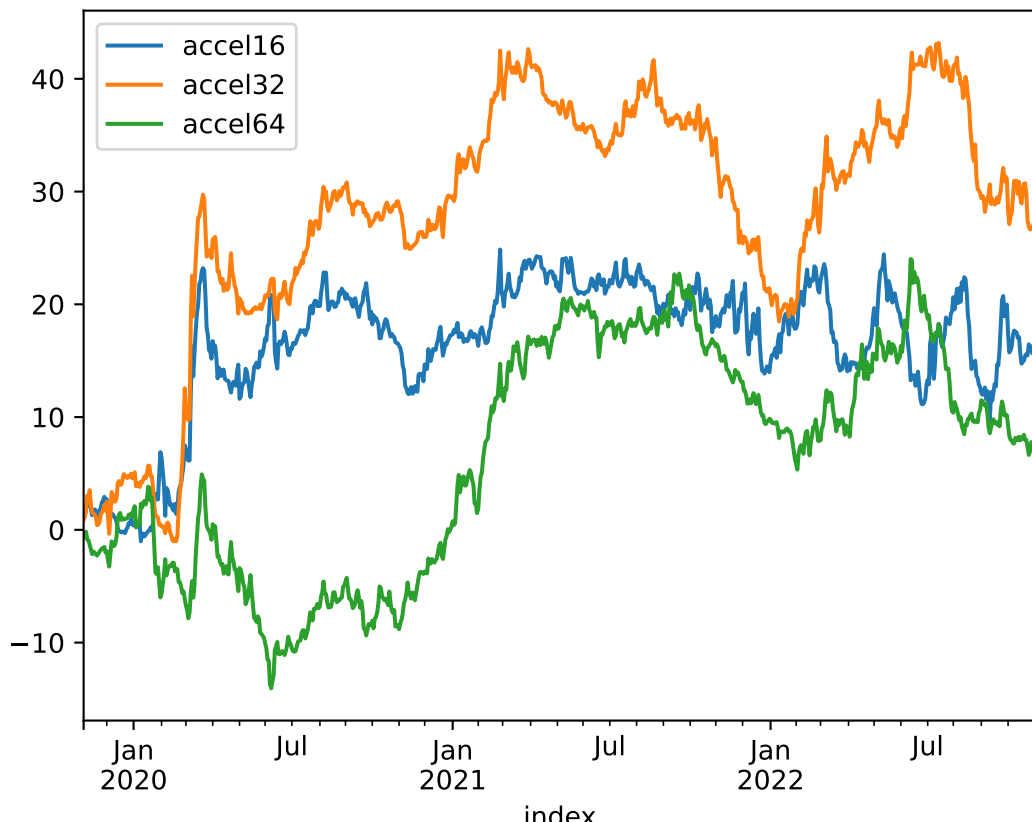
ann. mean {'accel16': 1.188, 'accel32': 7.646, 'accel64': -2.511}
ann. std {'accel16': 15.939, 'accel32': 14.639, 'accel64': 12.17}
ann. SR {'accel16': 0.07, 'accel32': 0.52, 'accel64': -0.21}



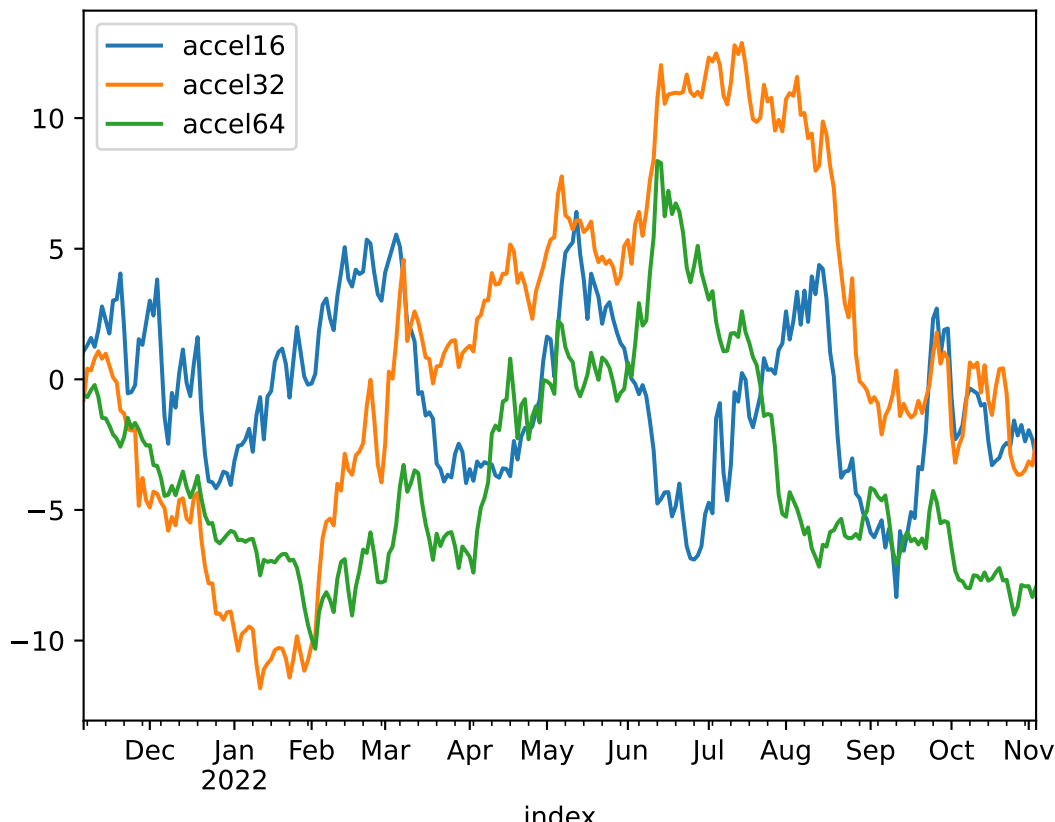
ann. mean {'accel16': -2.983, 'accel32': -2.311, 'accel64': -7.826}
ann. std {'accel16': 16.573, 'accel32': 14.341, 'accel64': 11.477}
ann. SR {'accel16': -0.18, 'accel32': -0.16, 'accel64': -0.68}



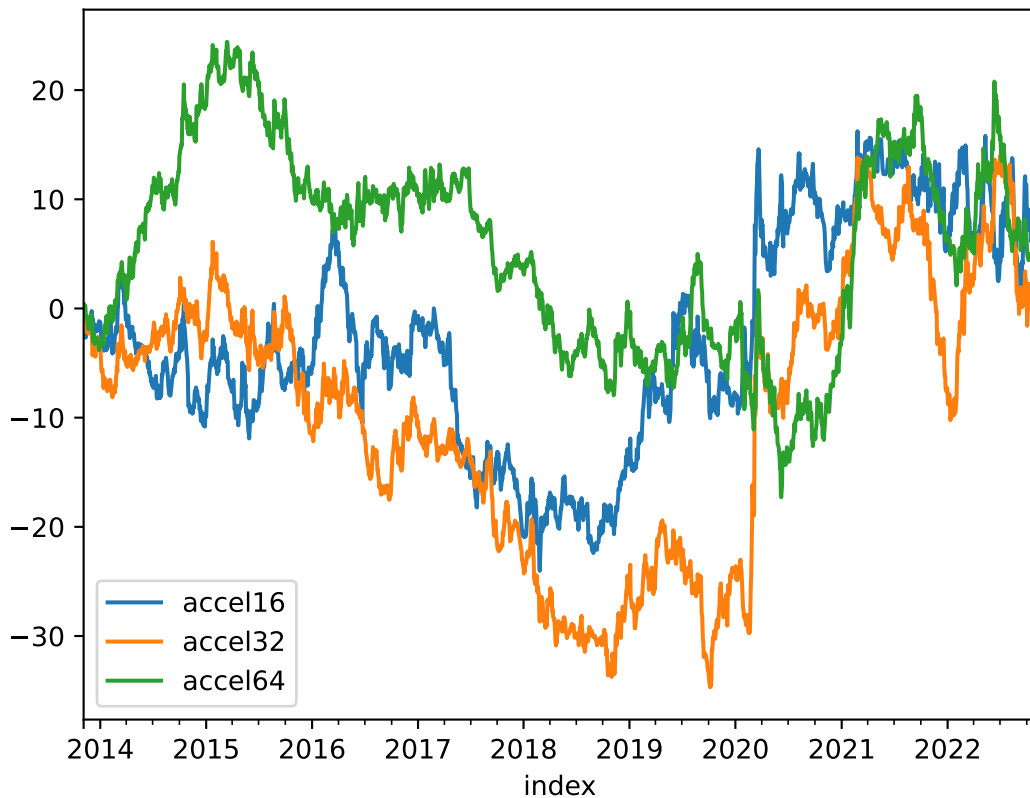
ann. mean {'accel16': 4.903, 'accel32': 9.141, 'accel64': 2.519}
ann. std {'accel16': 14.5, 'accel32': 14.133, 'accel64': 11.729}
ann. SR {'accel16': 0.34, 'accel32': 0.65, 'accel64': 0.21}



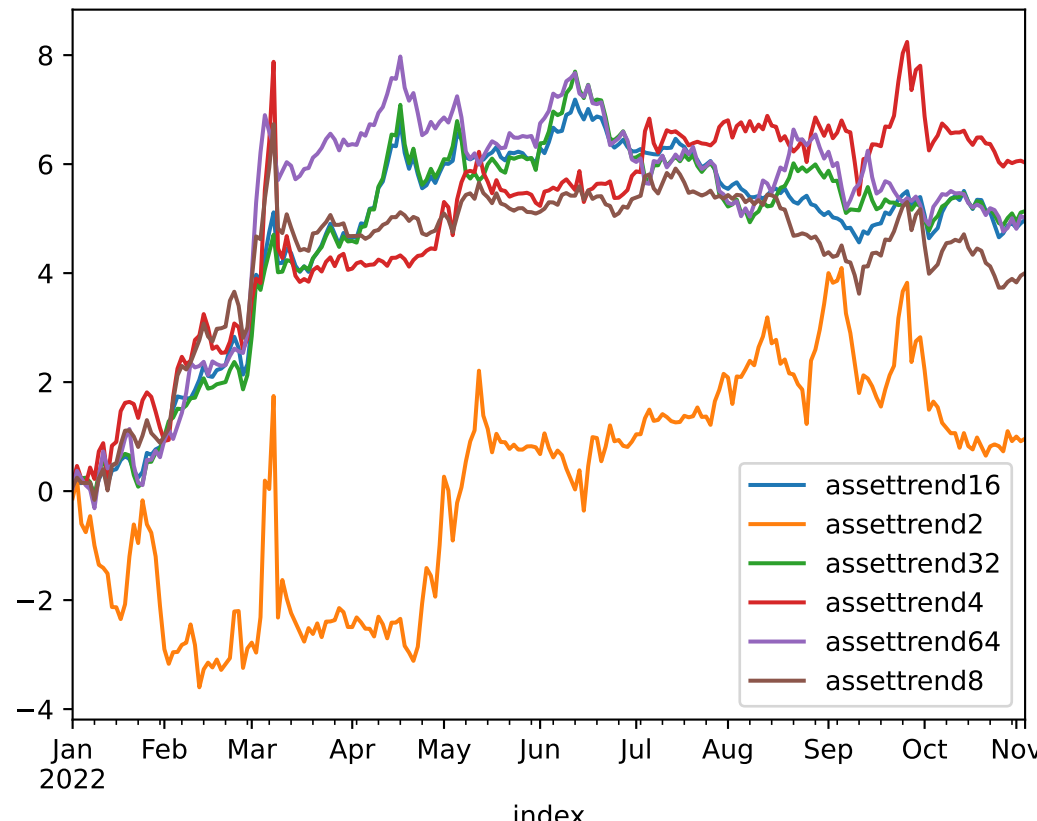
ann. mean {'accel16': -2.983, 'accel32': -2.311, 'accel64': -7.826}
ann. std {'accel16': 16.573, 'accel32': 14.341, 'accel64': 11.477}
ann. SR {'accel16': -0.18, 'accel32': -0.16, 'accel64': -0.68}

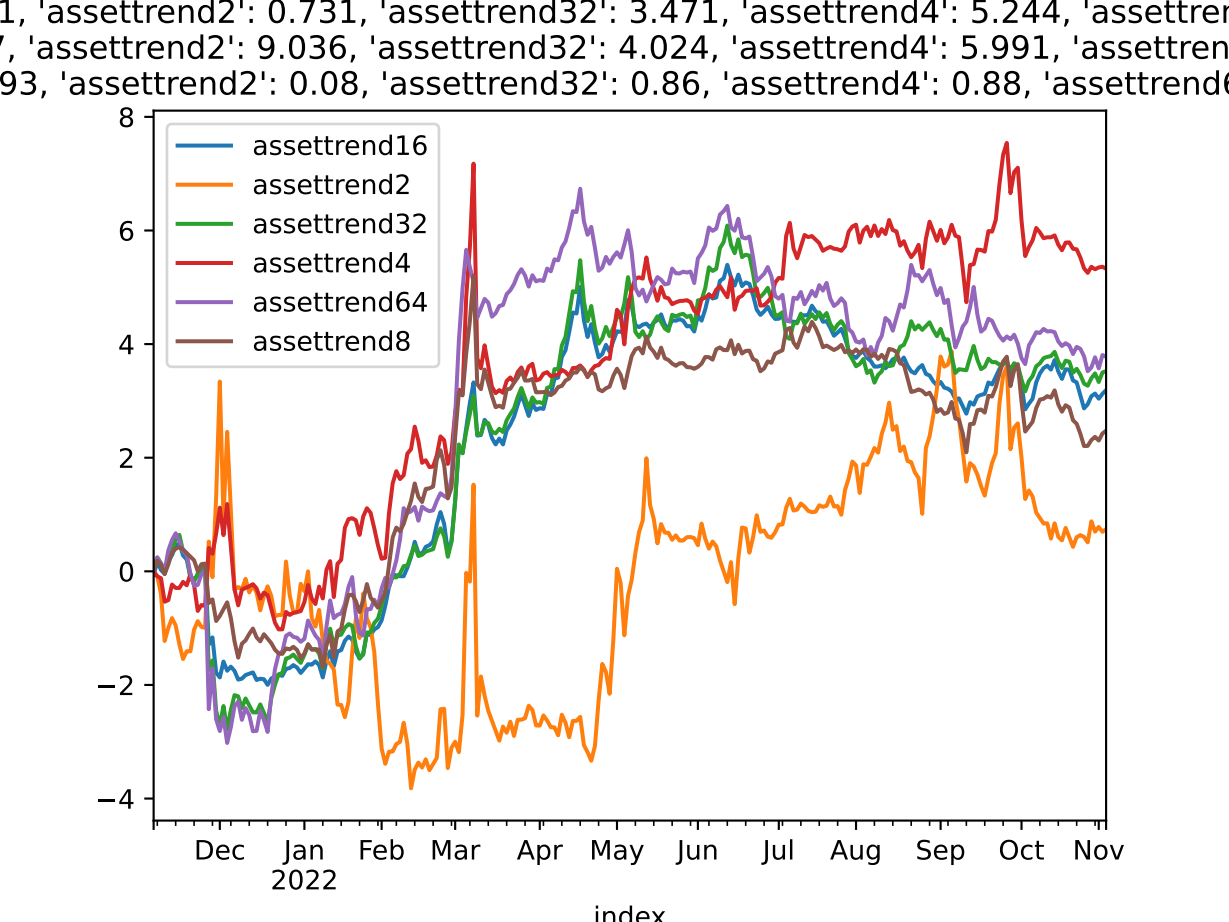


ann. mean {'accel16': 0.695, 'accel32': -0.081, 'accel64': 0.488}
ann. std {'accel16': 11.905, 'accel32': 11.078, 'accel64': 9.644}
ann. SR {'accel16': 0.06, 'accel32': -0.01, 'accel64': 0.05}

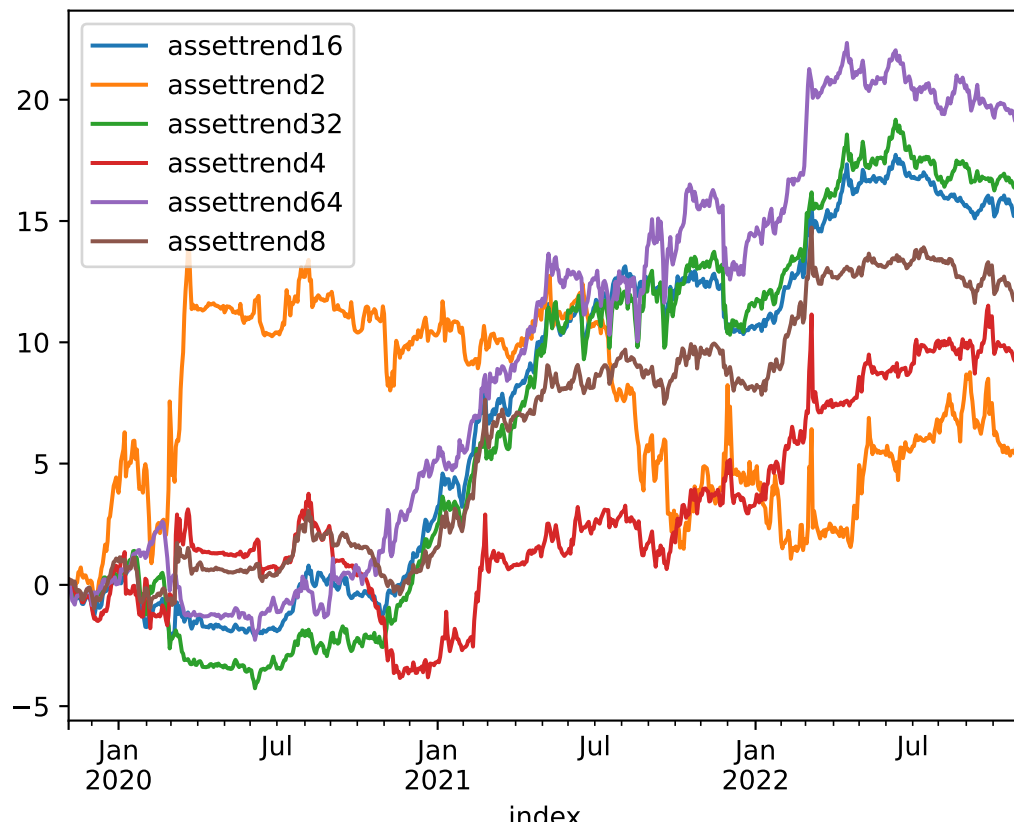


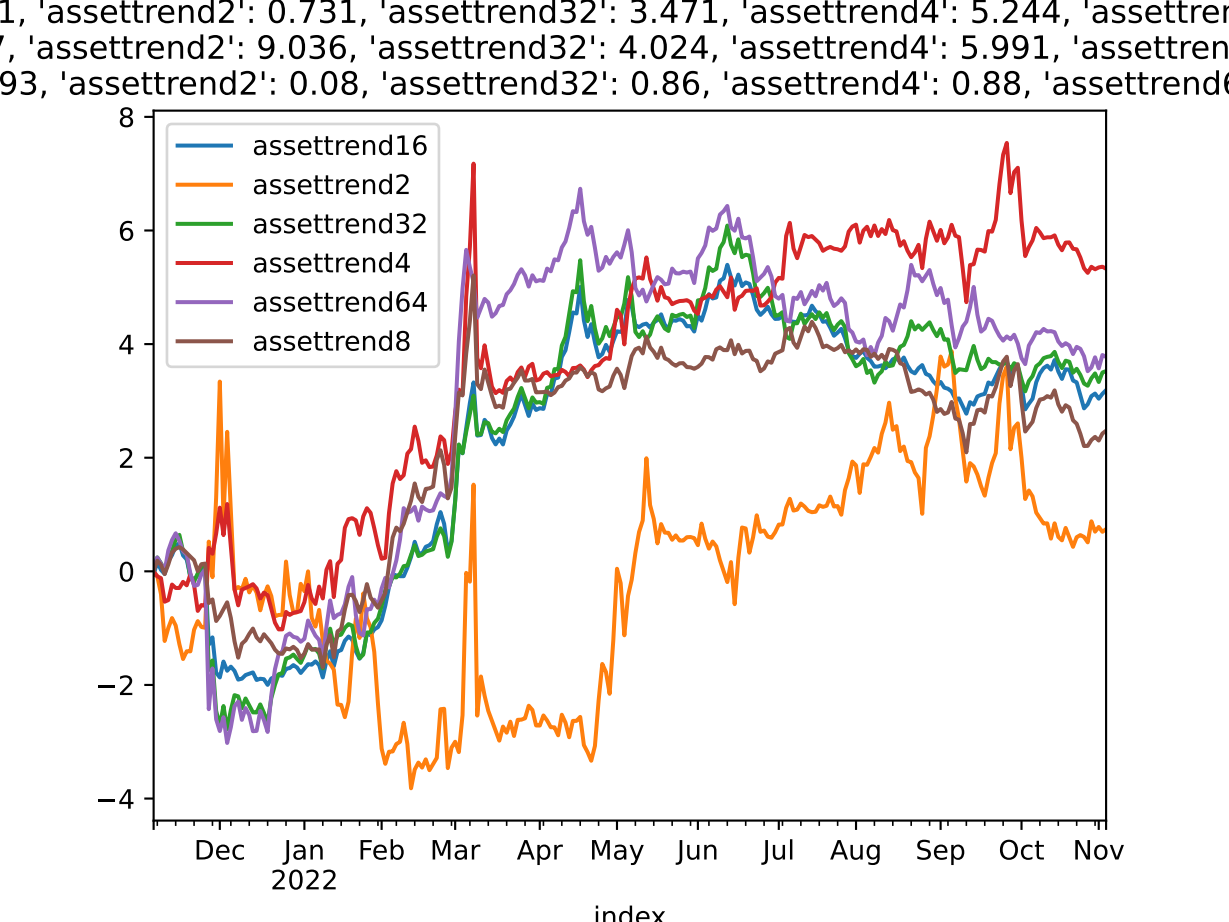
, 'assettrend2': 1.125, 'assettrend32': 6.005, 'assetrend4': 7.045, 'assetren
2, 'assetrend2': 8.284, 'assetrend32': 3.51, 'assetrend4': 6.148, 'assetrenc
82, 'assetrend2': 0.14, 'assetrend32': 1.71, 'assetrend4': 1.15, 'assetrend6



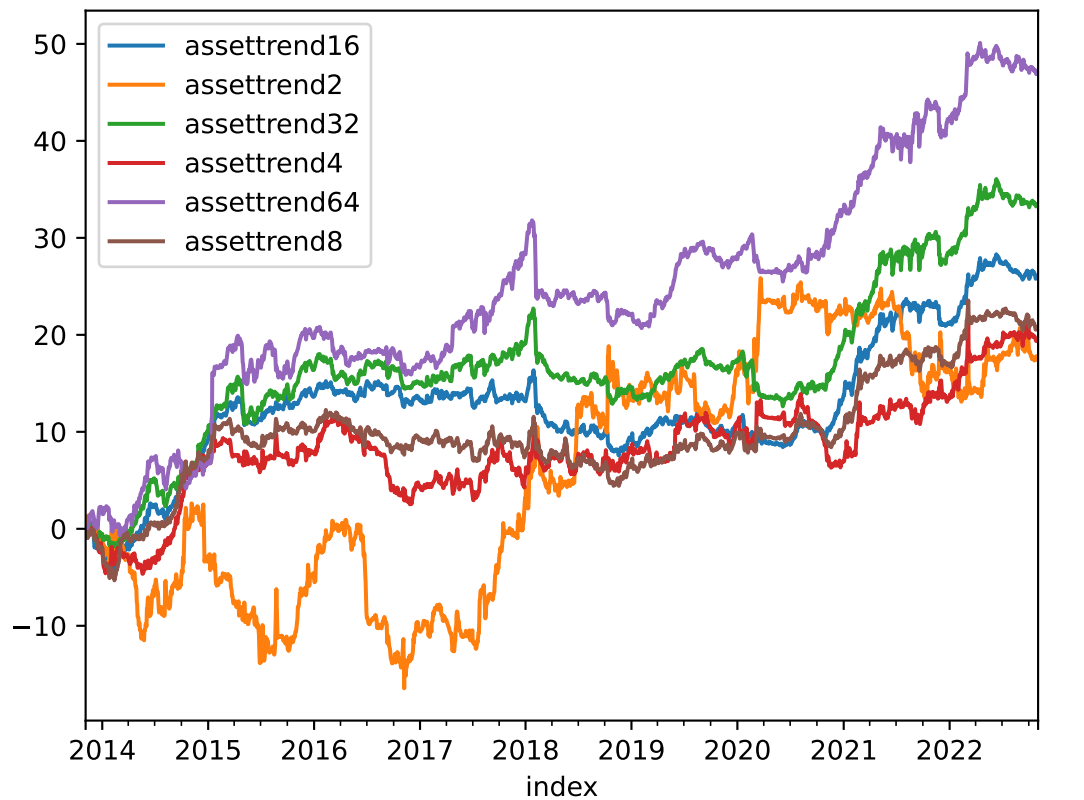


6, 'assettrend2': 1.843, 'assettrend32': 5.433, 'assettrend4': 3.04, 'assettrend6': 1.3, 'assettrend2': 7.887, 'assettrend32': 4.42, 'assettrend4': 5.46, 'assettrend6': 1.4, 'assettrend2': 0.23, 'assettrend32': 1.23, 'assettrend4': 0.56, 'assettrend6': 1.3

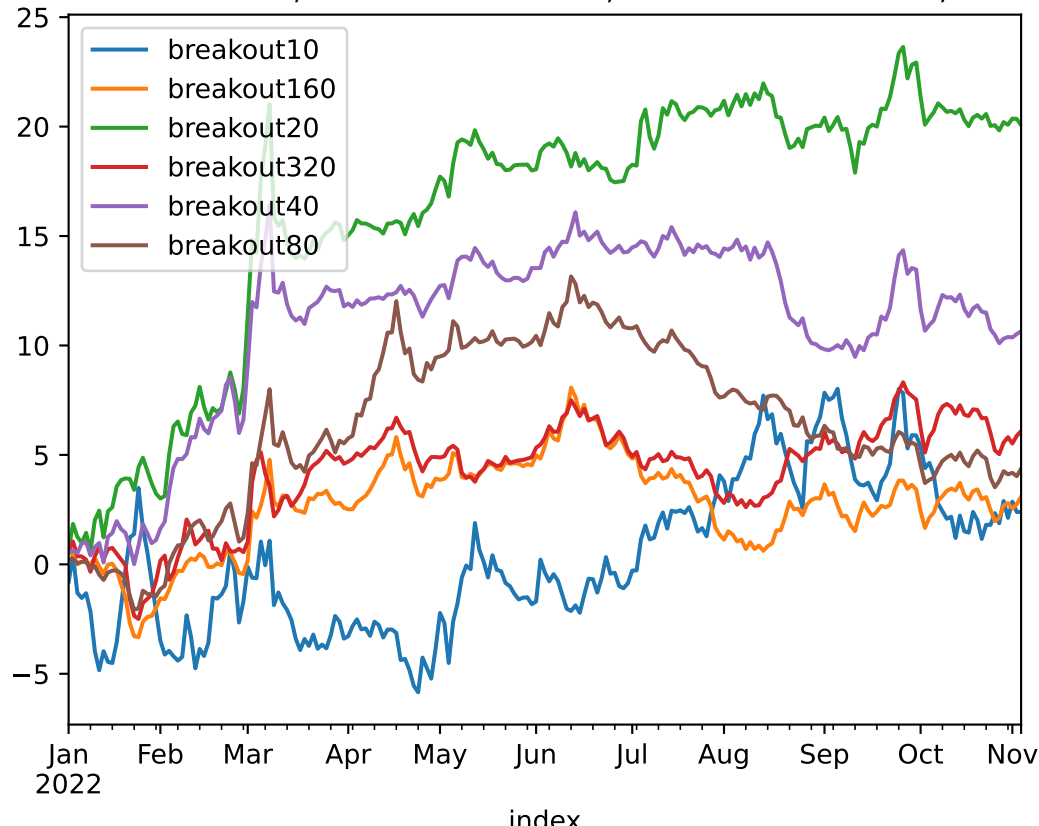




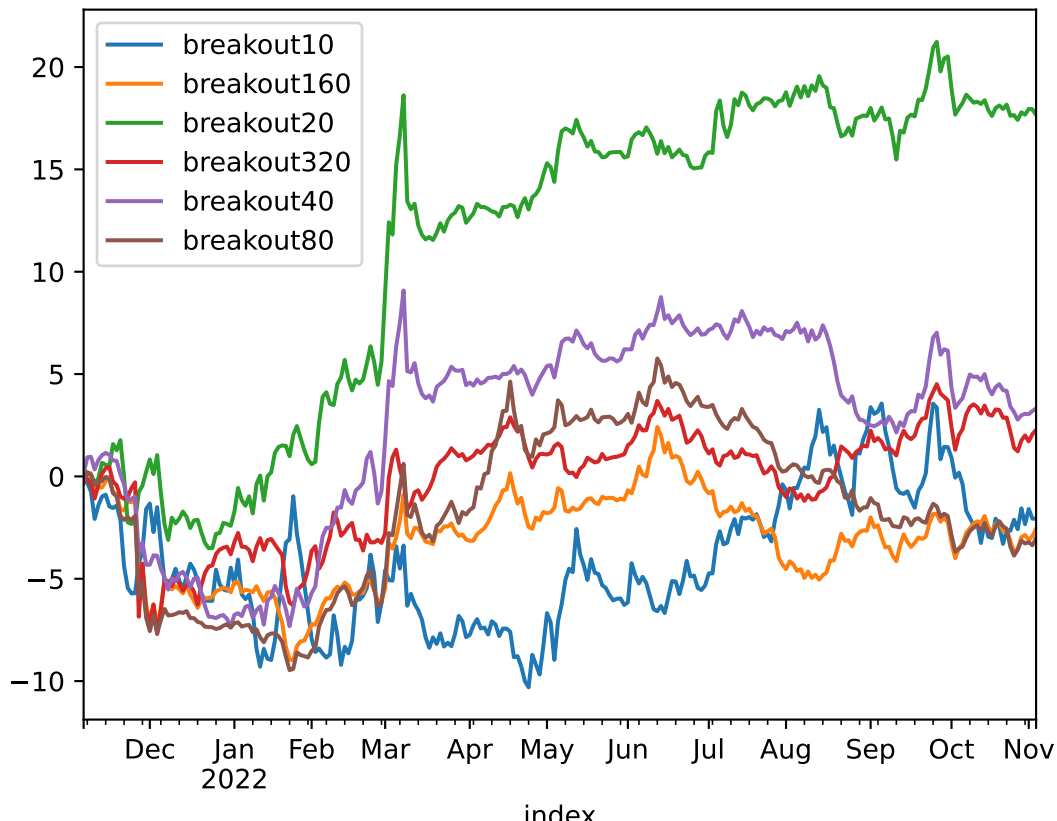
46, 'assettrend2': 1.926, 'assettrend32': 3.653, 'assettrend4': 2.12, 'assettr
, 'assettrend2': 8.417, 'assettrend32': 3.801, 'assettrend4': 5.017, 'assettr
87, 'assettrend2': 0.23, 'assettrend32': 0.96, 'assettrend4': 0.42, 'assettrend6



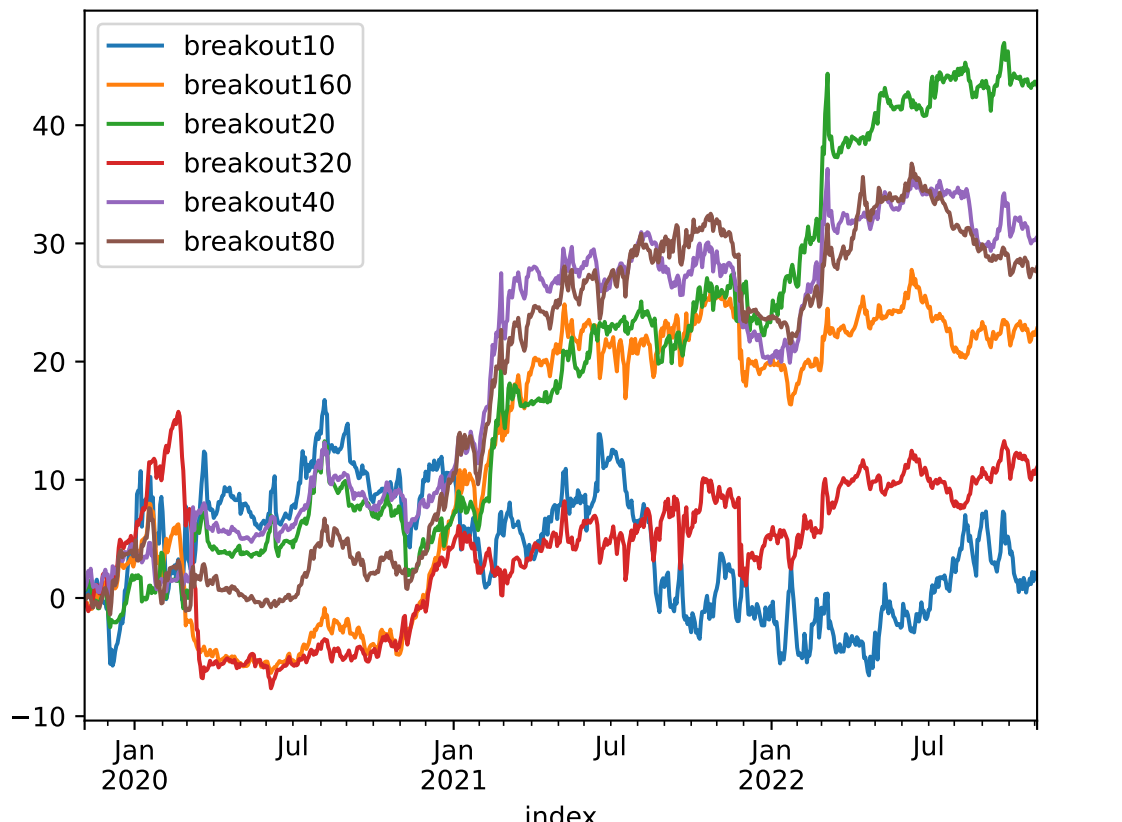
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19, 'breakout160': 0.49, 'breakout20': 1.84, 'breakout320': 0.93, 'breakout40': 1.84,
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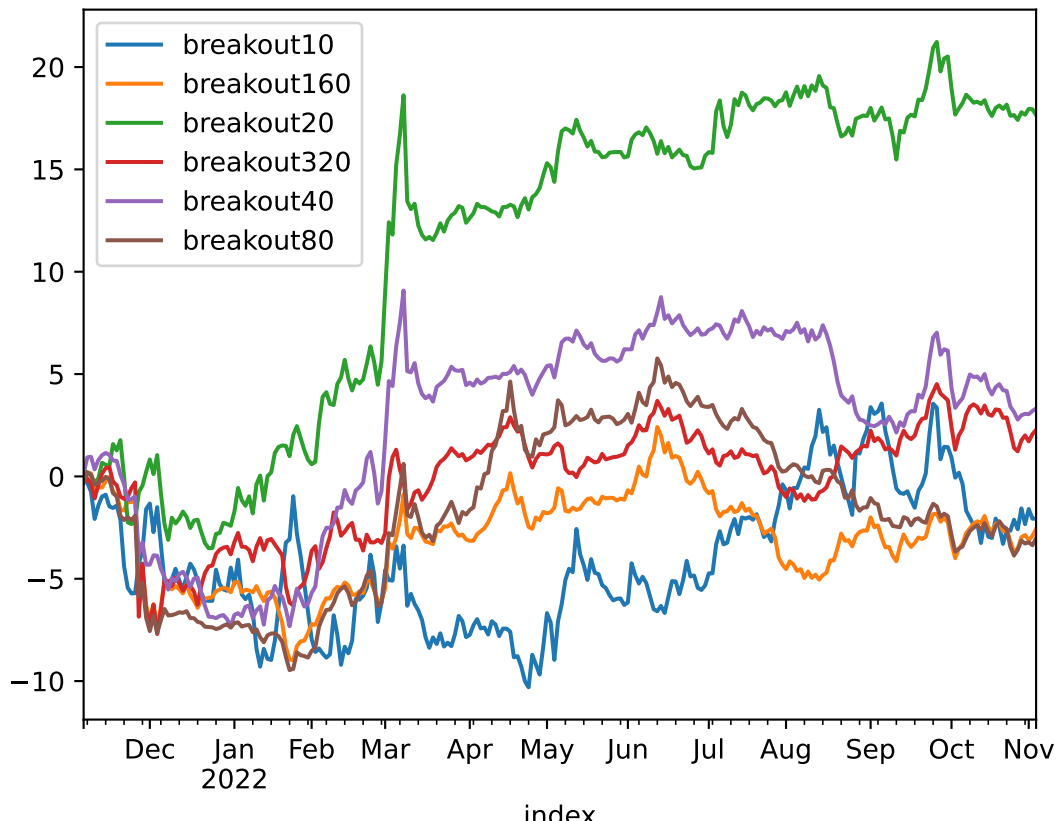
, 'breakout160': -2.521, 'breakout20': 17.383, 'breakout320': 2.245, 'breakout40': 8.644, 'breakout80': -0.29, 'breakout160': -0.29, 'breakout20': 1.37, 'breakout320': 0.21, 'breakout40': 0.21, 'breakout80': 0.21



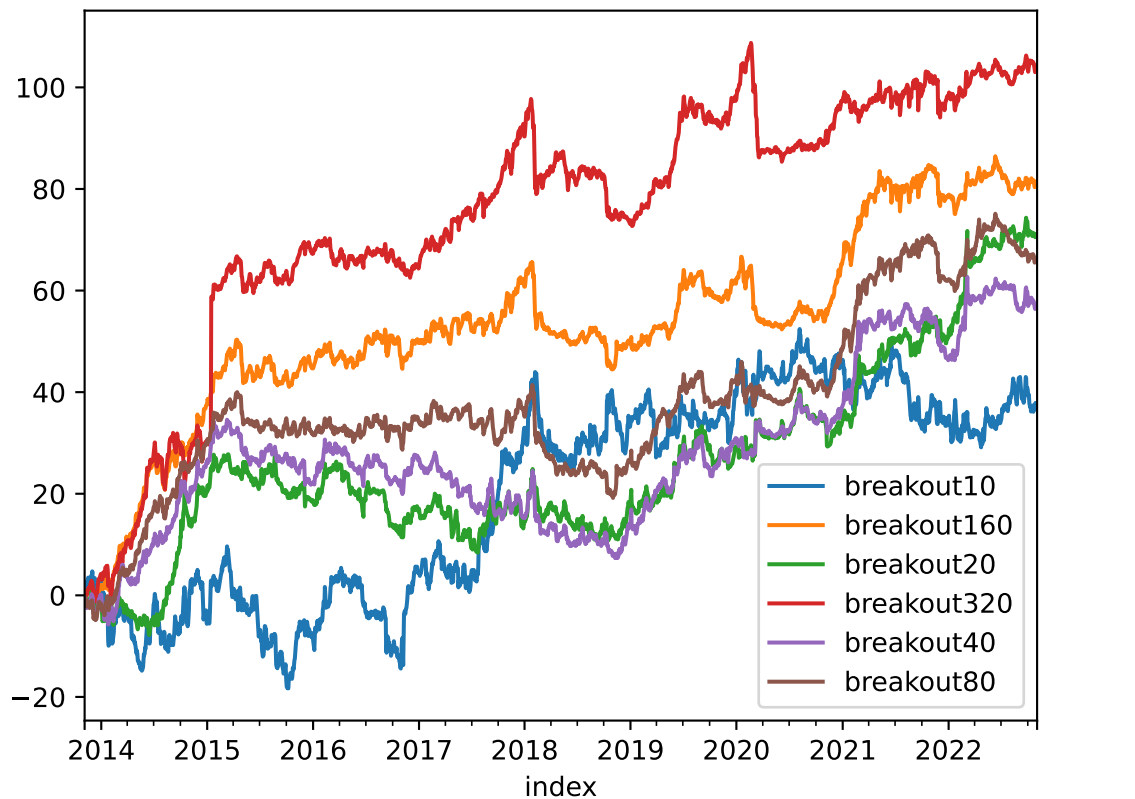
3, 'breakout160': 7.452, 'breakout20': 14.186, 'breakout320': 3.613, 'breakout40': 11.545, 'breakout80': 10.854, 'breakout160': 9.78, 'breakout20': 11.545, 'breakout320': 10.854, 'breakout40': 0.04, 'breakout160': 0.76, 'breakout20': 1.23, 'breakout320': 0.33, 'breakout40': 0.04, 'breakout80': 0.04



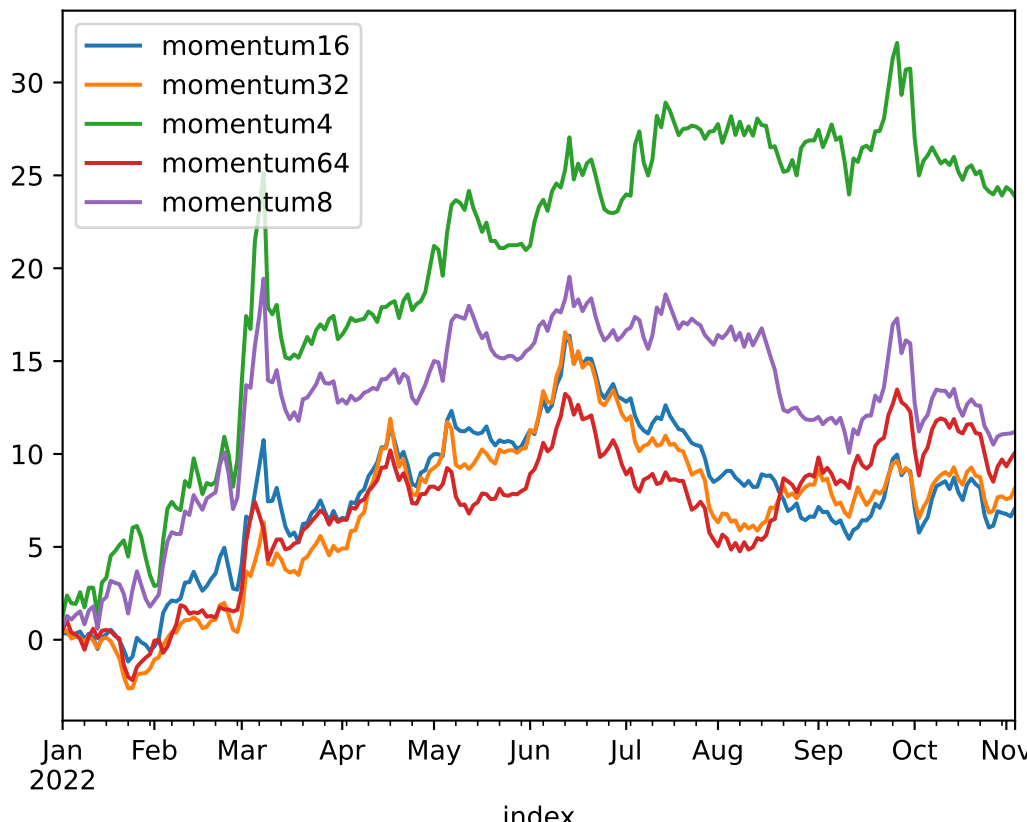
, 'breakout160': -2.521, 'breakout20': 17.383, 'breakout320': 2.245, 'breakout40': -0.14, 'breakout80': -0.29, 'breakout160': -0.29, 'breakout20': 1.37, 'breakout320': 0.21, 'breakout40': 0.21, 'breakout80': 0.21



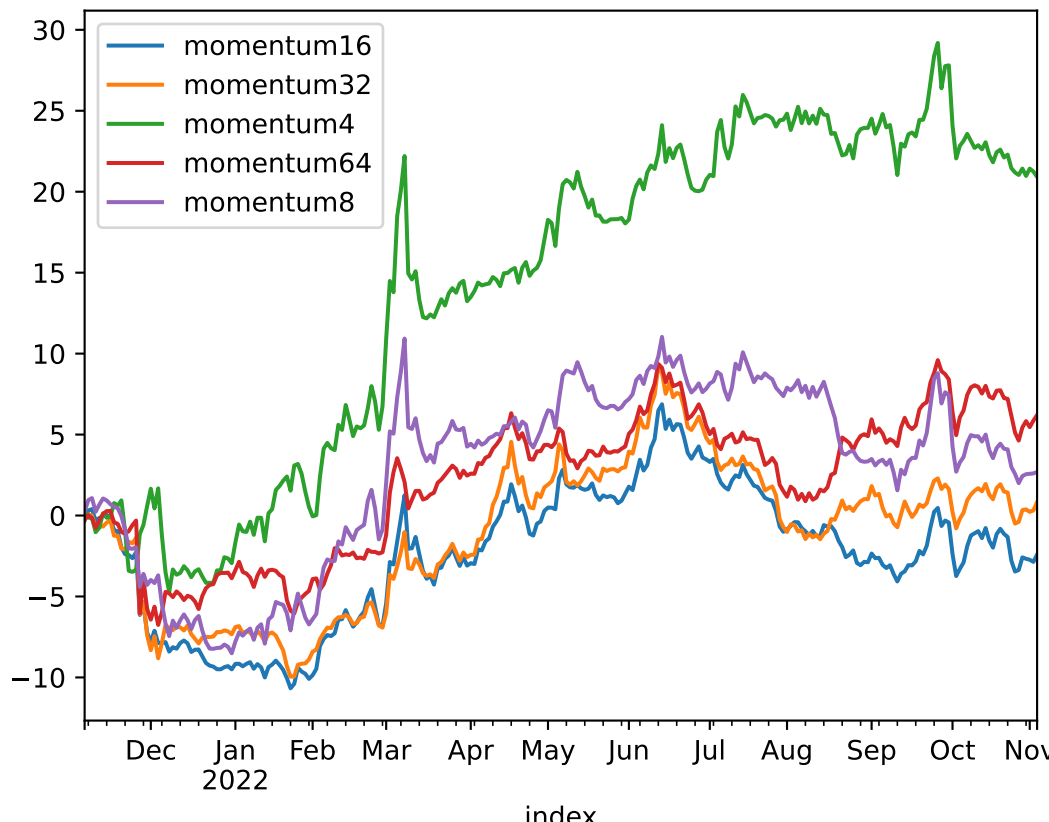
4, 'breakout160': 8.883, 'breakout20': 7.716, 'breakout320': 11.344, 'breakout
, 'breakout160': 9.23, 'breakout20': 11.192, 'breakout320': 13.839, 'breakout
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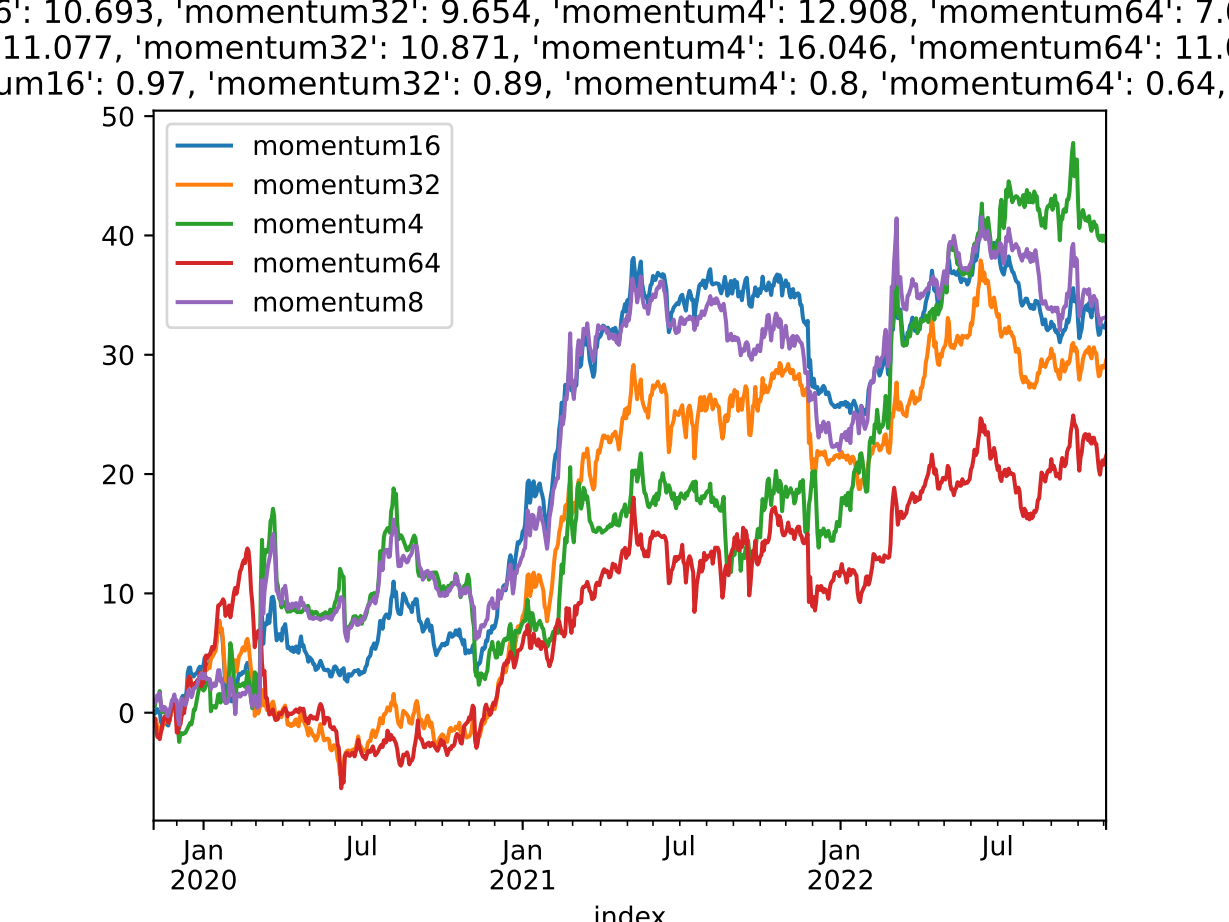


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5': 10.62, 'momentum32': 10.097, 'momentum4': 18.301, 'momentum64': 9.9
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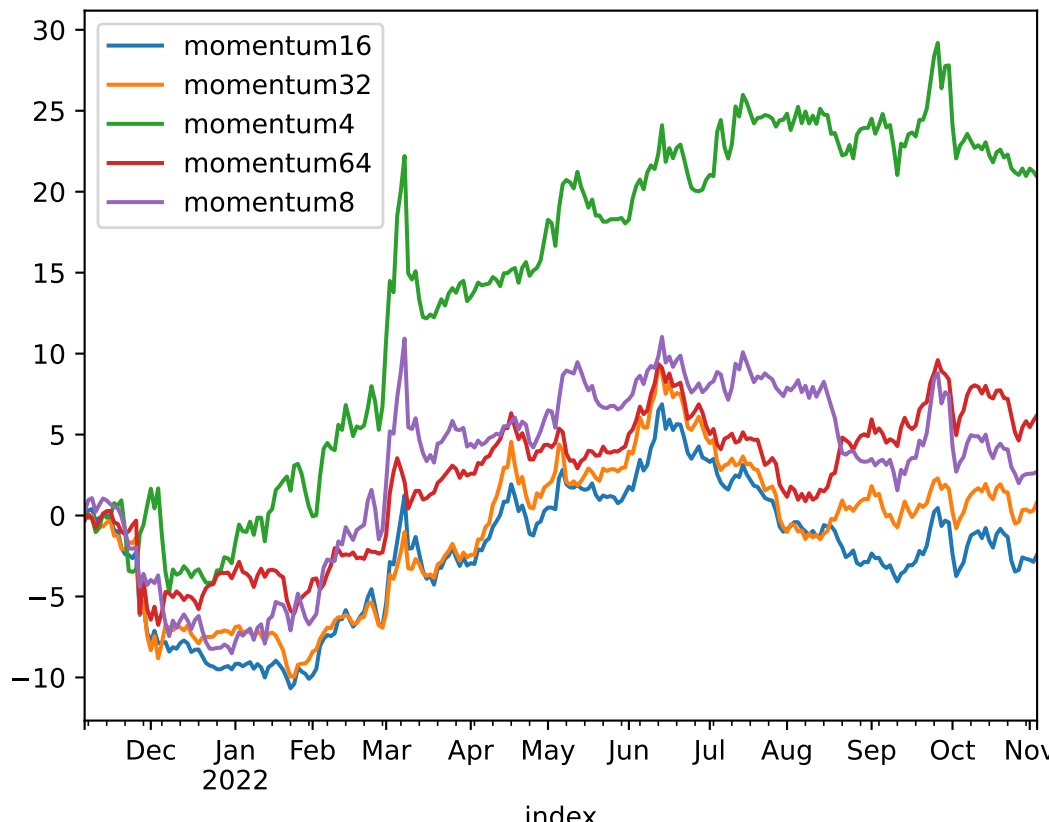


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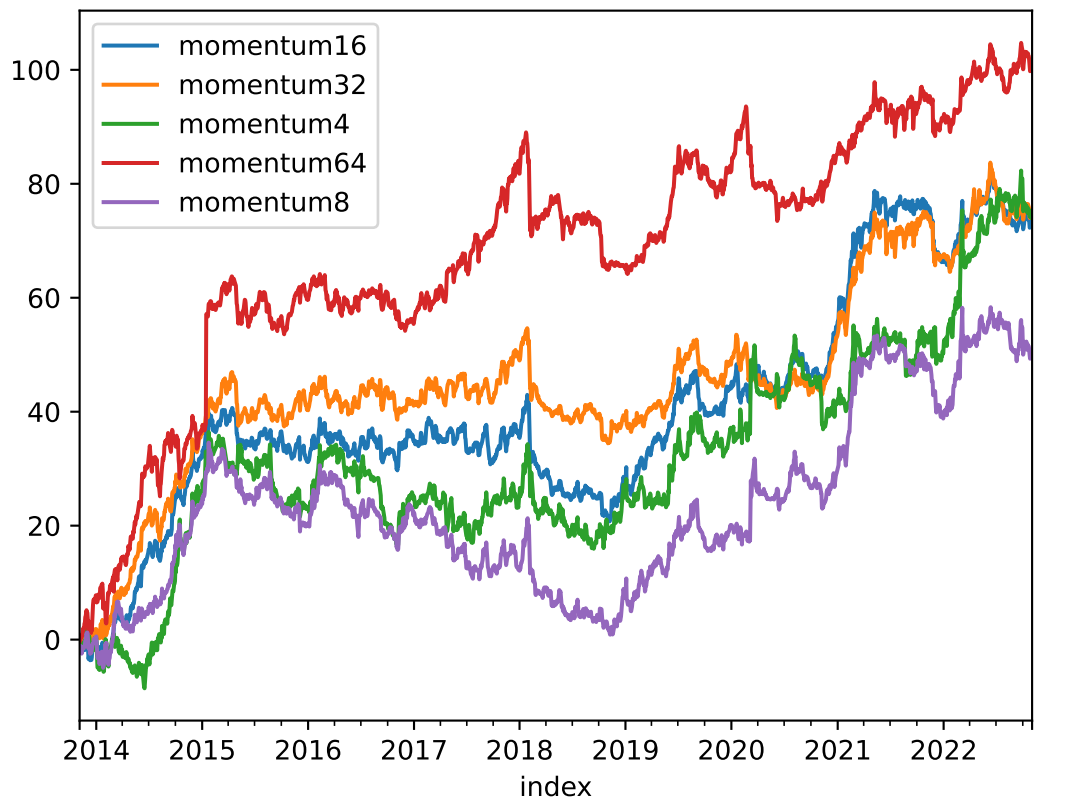




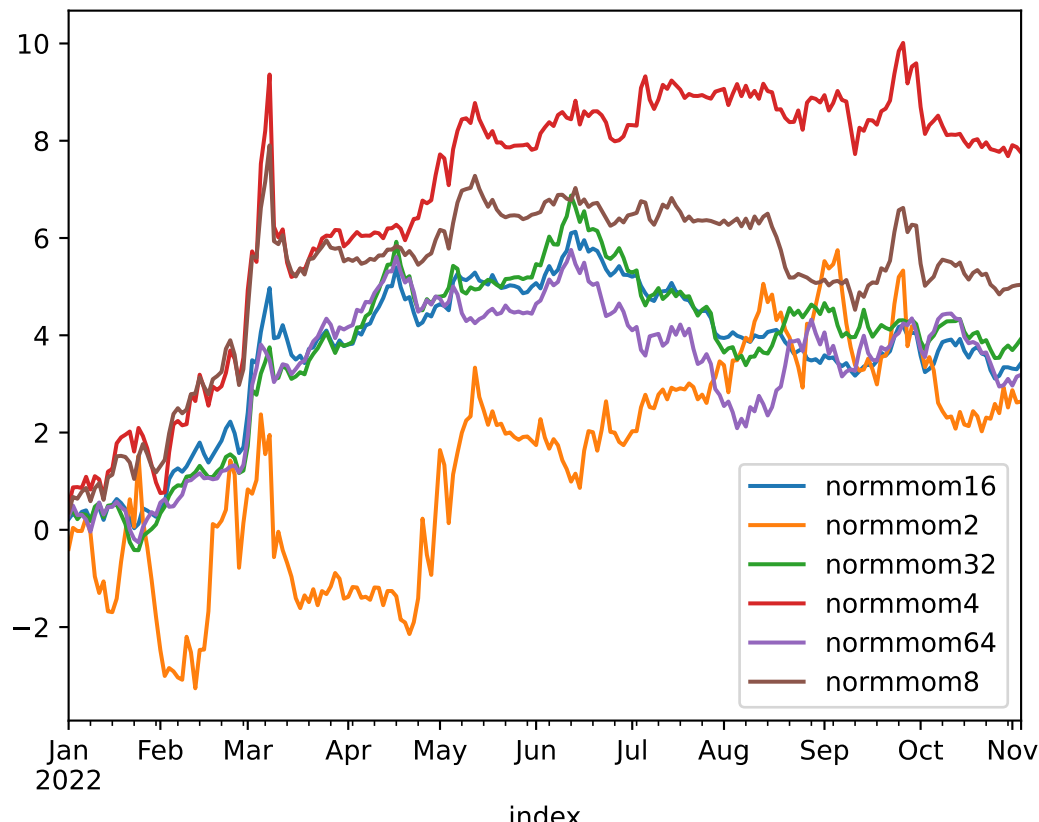
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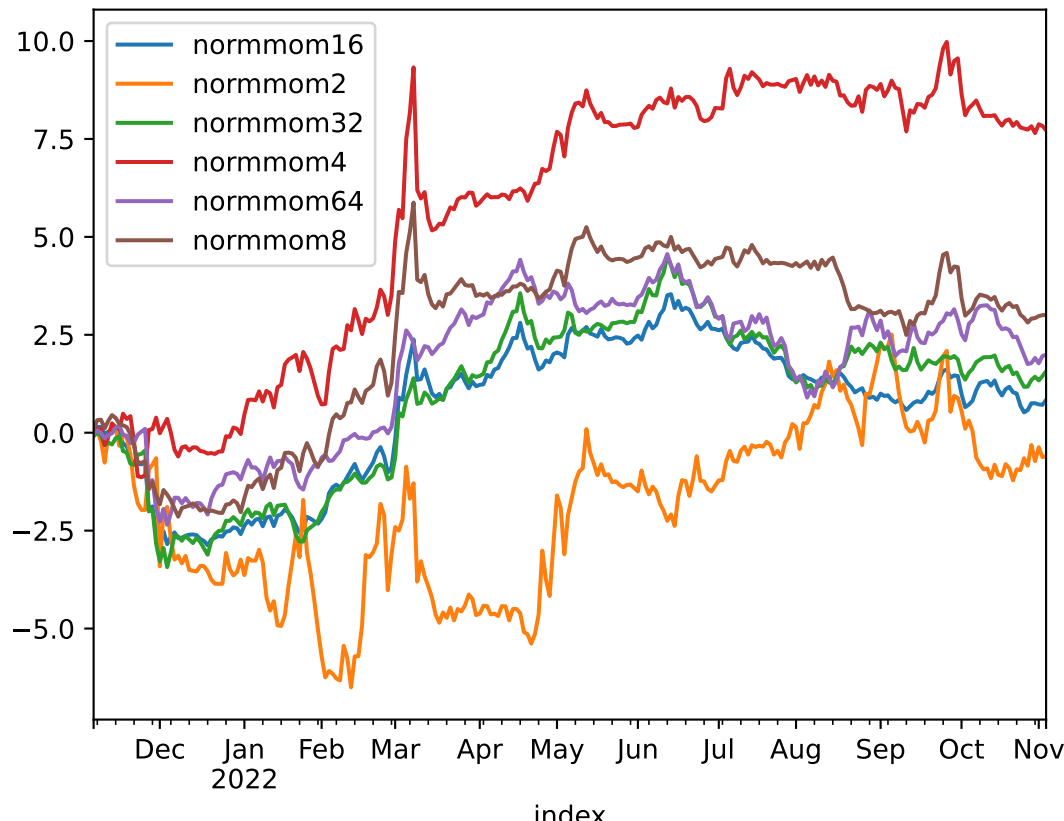
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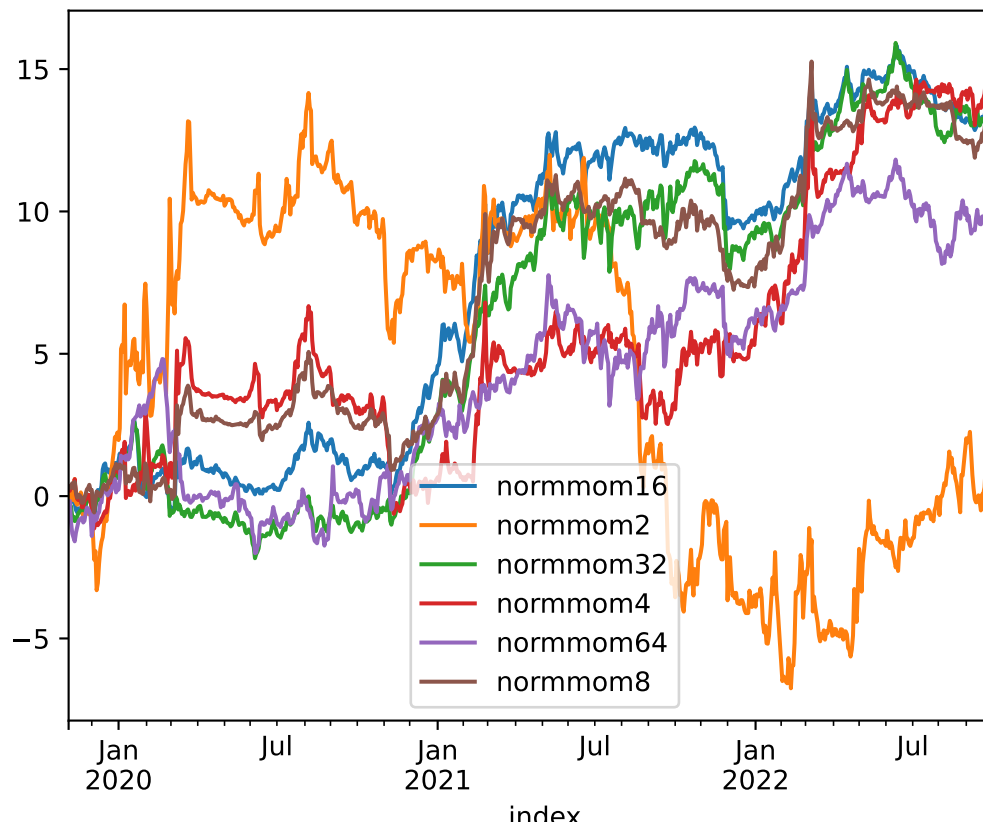
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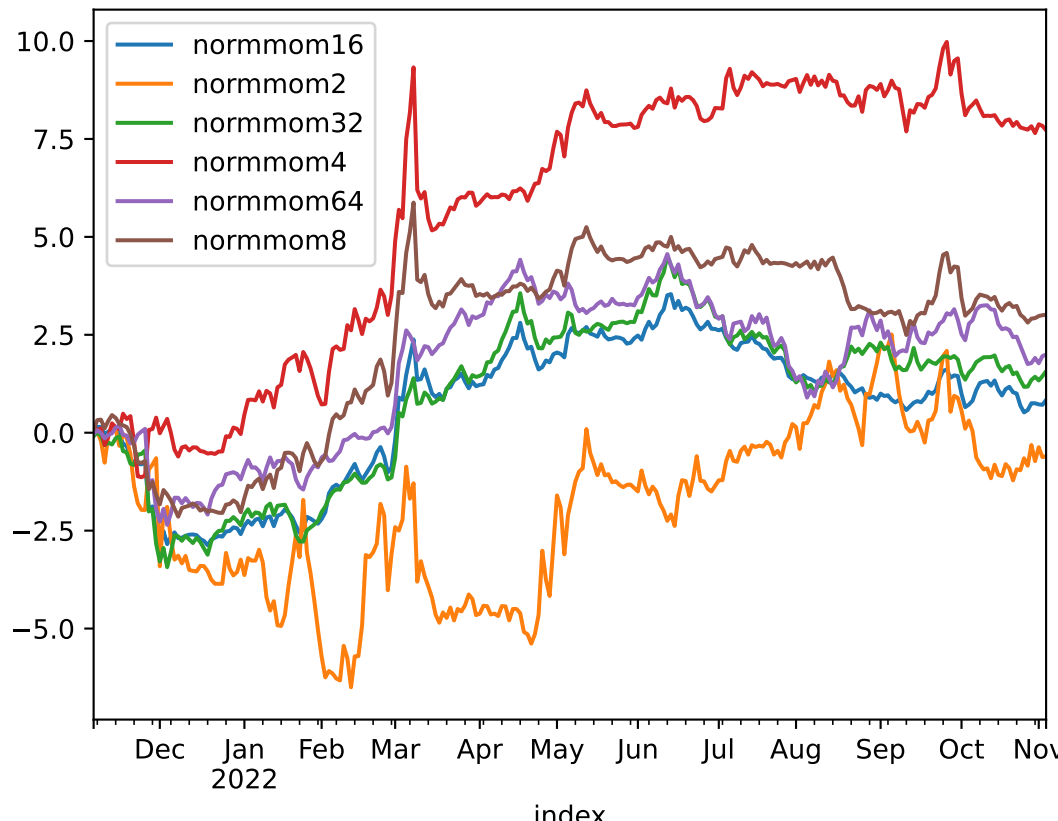
5, 'normmom2': -0.594, 'normmom32': 1.545, 'normmom4': 7.604, 'normmom6': 18.24
34, 'normmom2': 8.681, 'normmom32': 3.788, 'normmom4': 6.115, 'normmom6': 1.24
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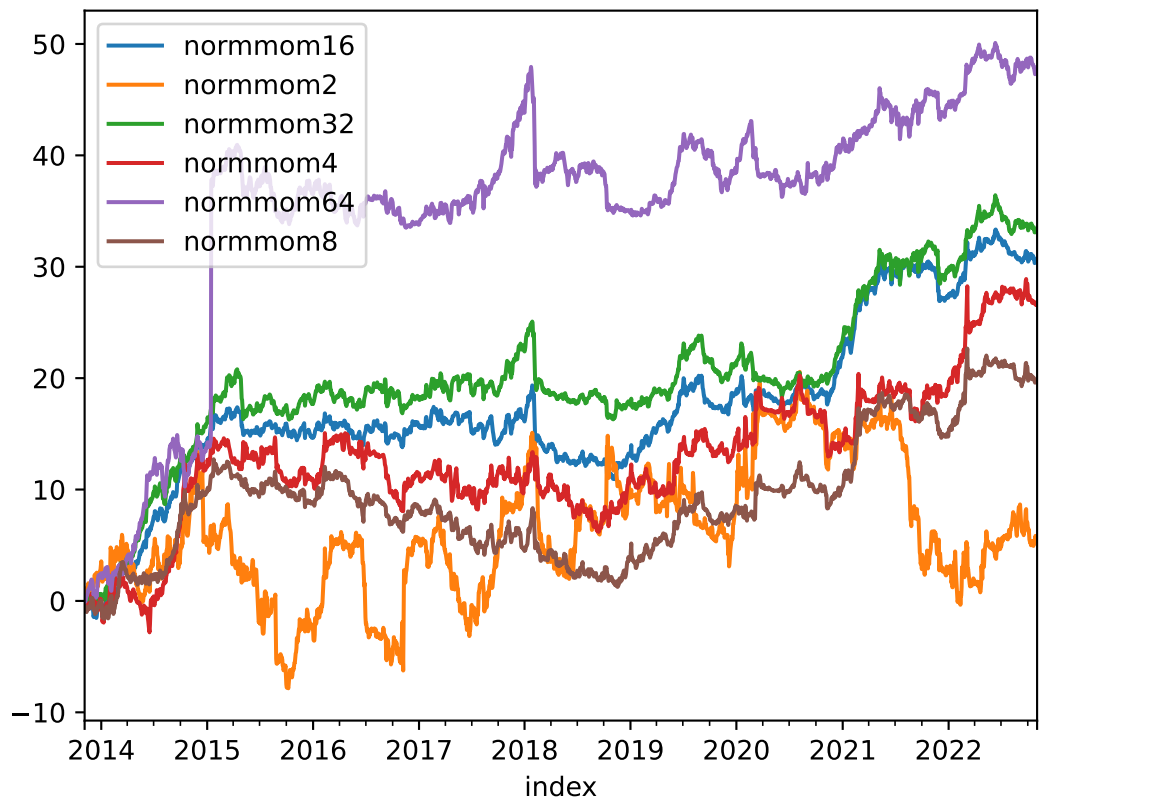
8, 'normmom2': -0.279, 'normmom32': 4.243, 'normmom4': 4.271, 'normmom6', 'normmom2': 8.951, 'normmom32': 4.059, 'normmom4': 5.924, 'normmom6', 15, 'normmom2': -0.03, 'normmom32': 1.05, 'normmom4': 0.72, 'normmom6



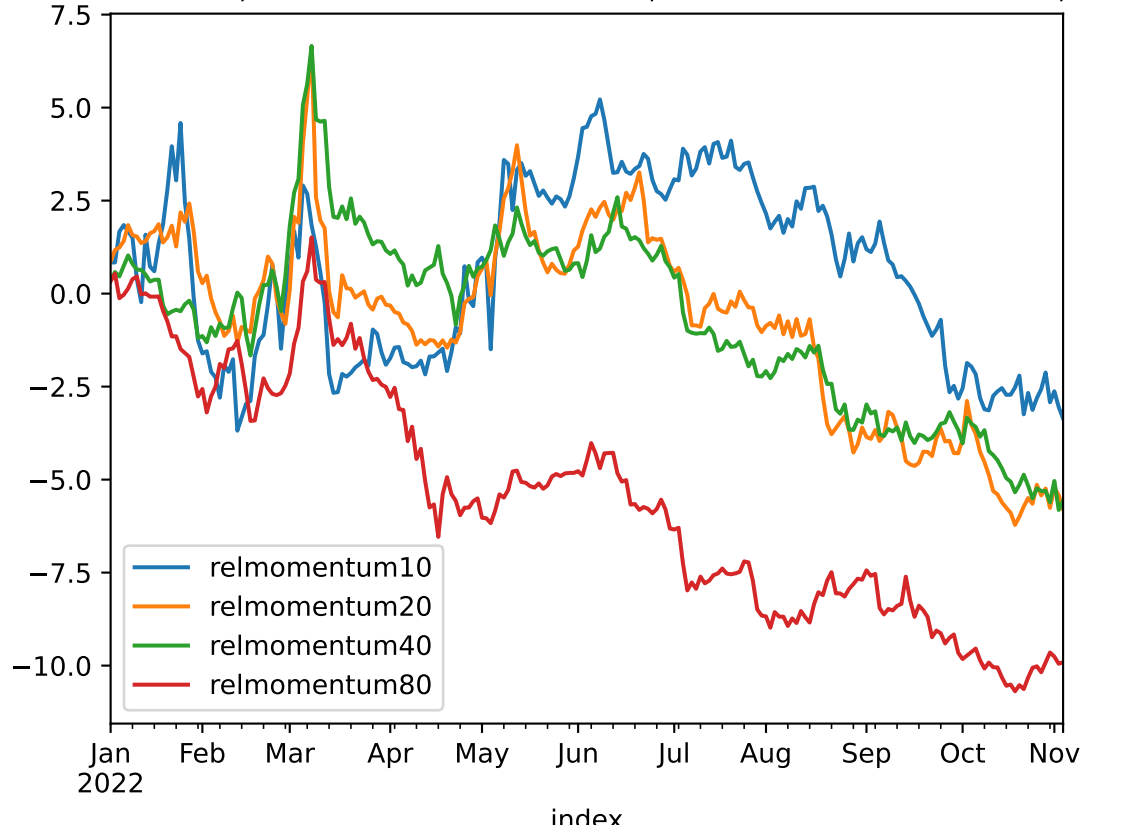
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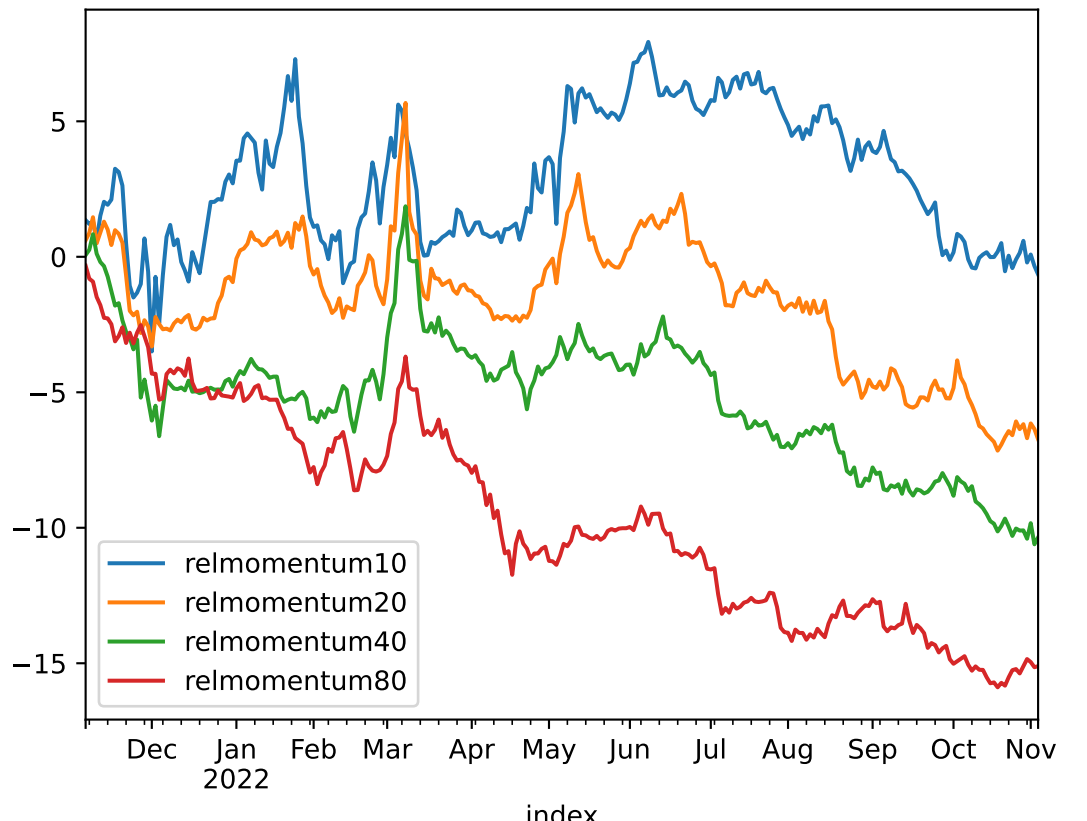
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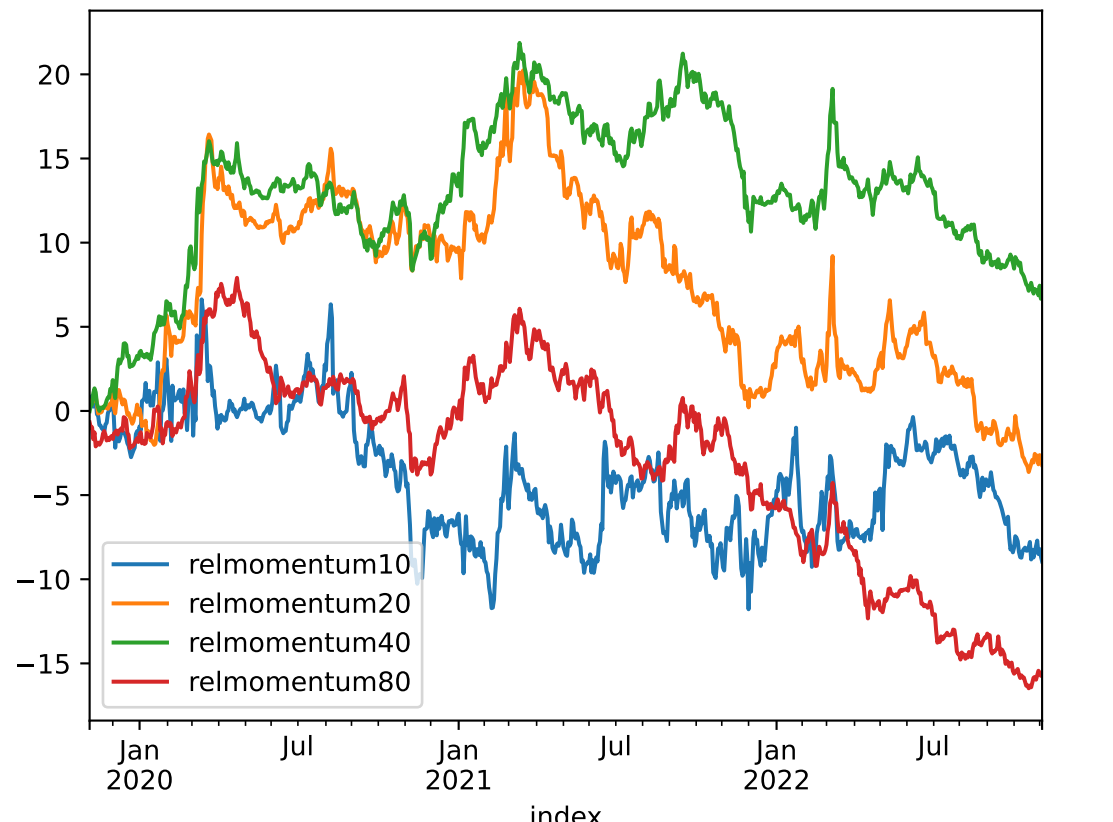
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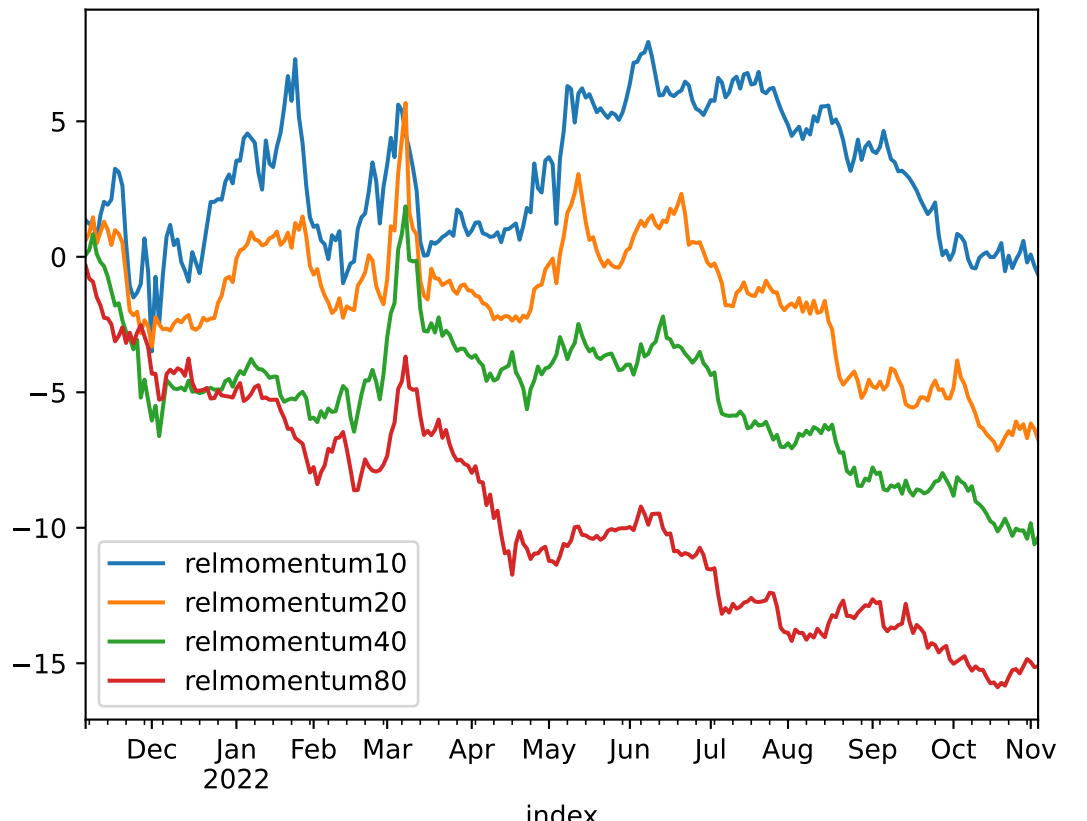
entum10': -0.64, 'relmomentum20': -6.627, 'relmomentum40': -10.198, 'relmomentum10': 11.861, 'relmomentum20': 8.734, 'relmomentum40': 7.278, 'relmomentum10': -0.05, 'relmomentum20': -0.76, 'relmomentum40': -1.4, 'relmomentum80': -1.4



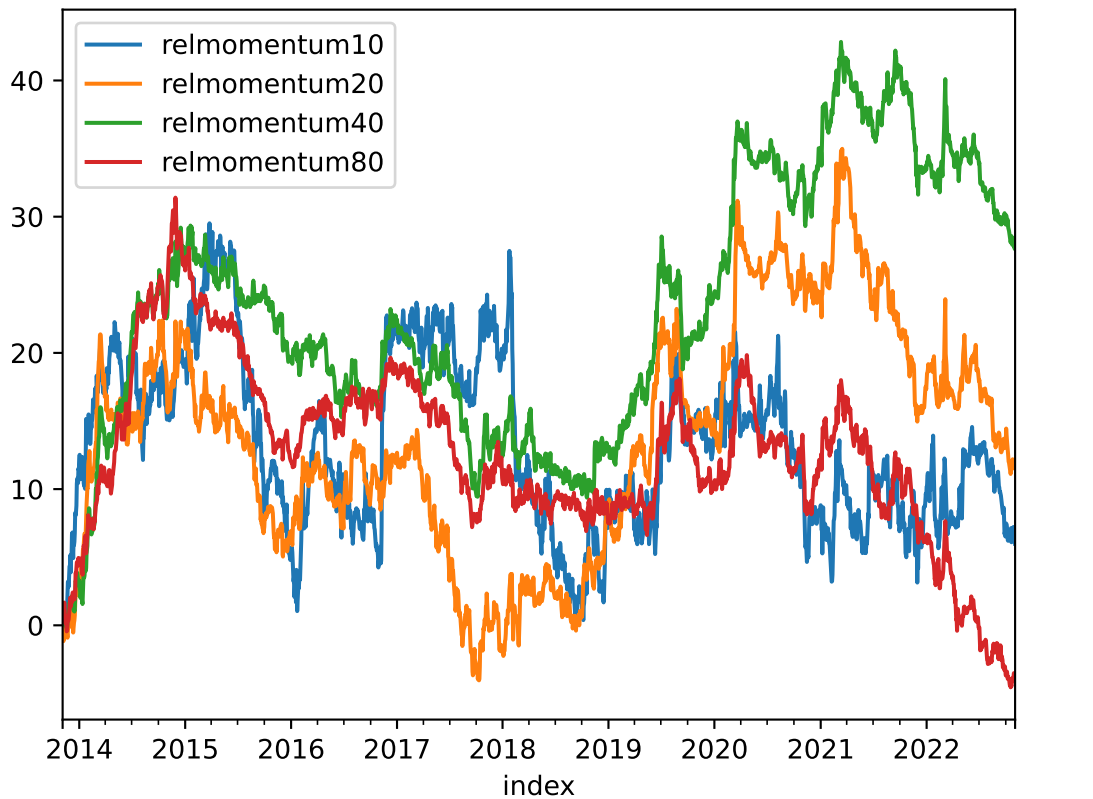
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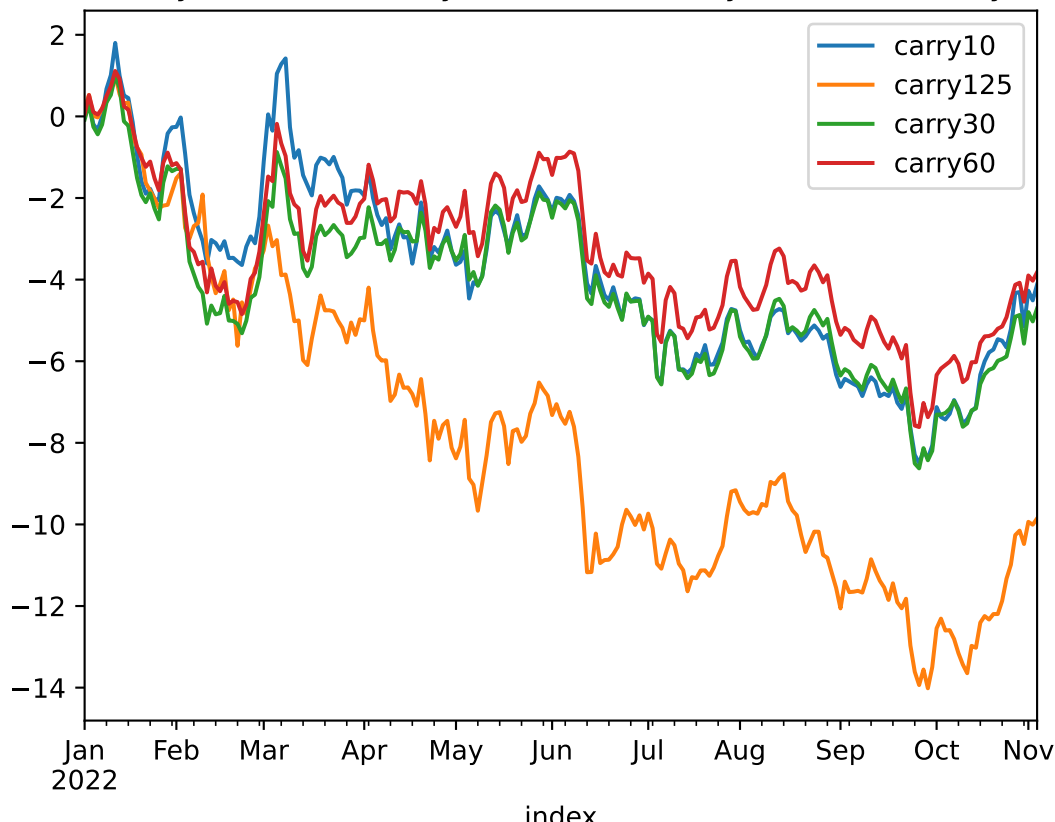
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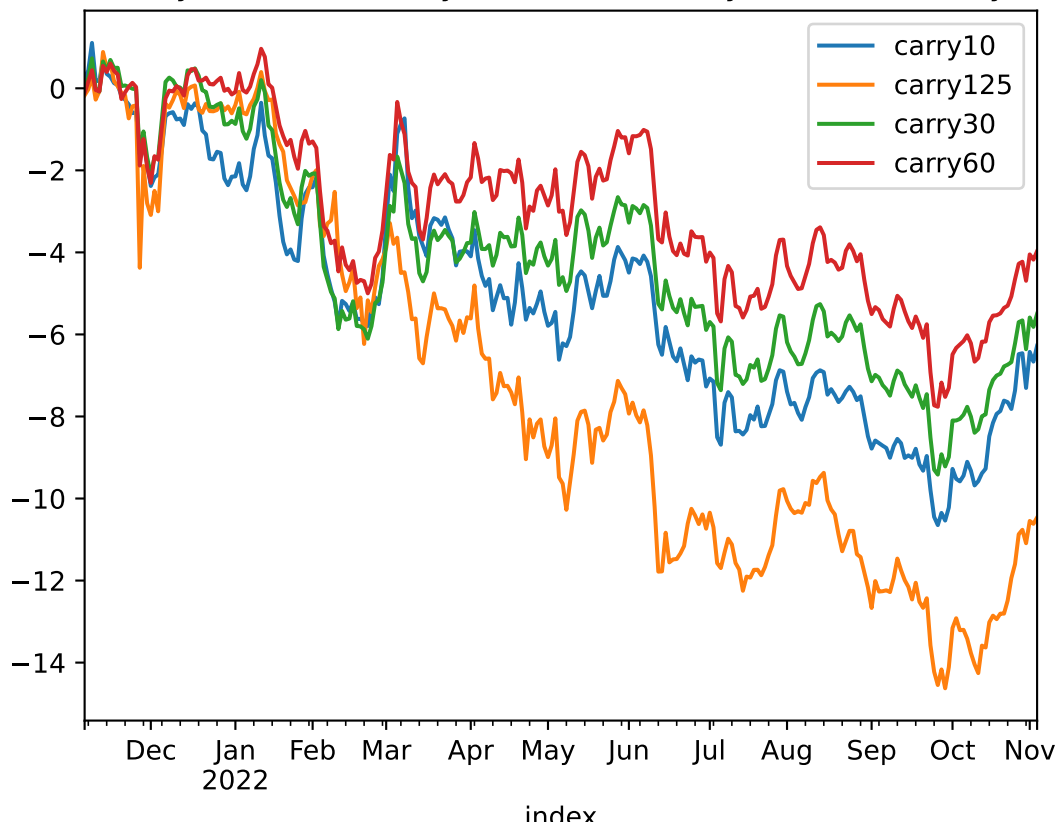
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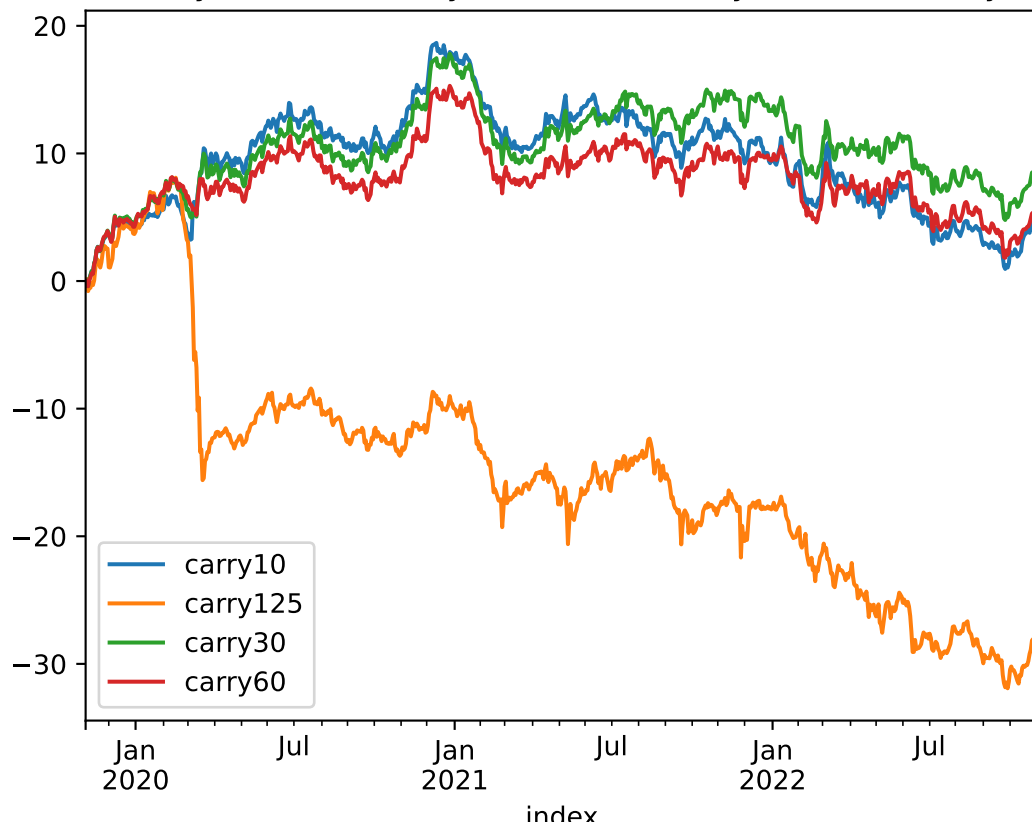
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ann. std {'carry10': 7.422, 'carry125': 7.819, 'carry30': 6.995, 'carry60': 7.01,
ann. SR {'carry10': -0.65, 'carry125': -1.47, 'carry30': -0.79, 'carry60': -0.64



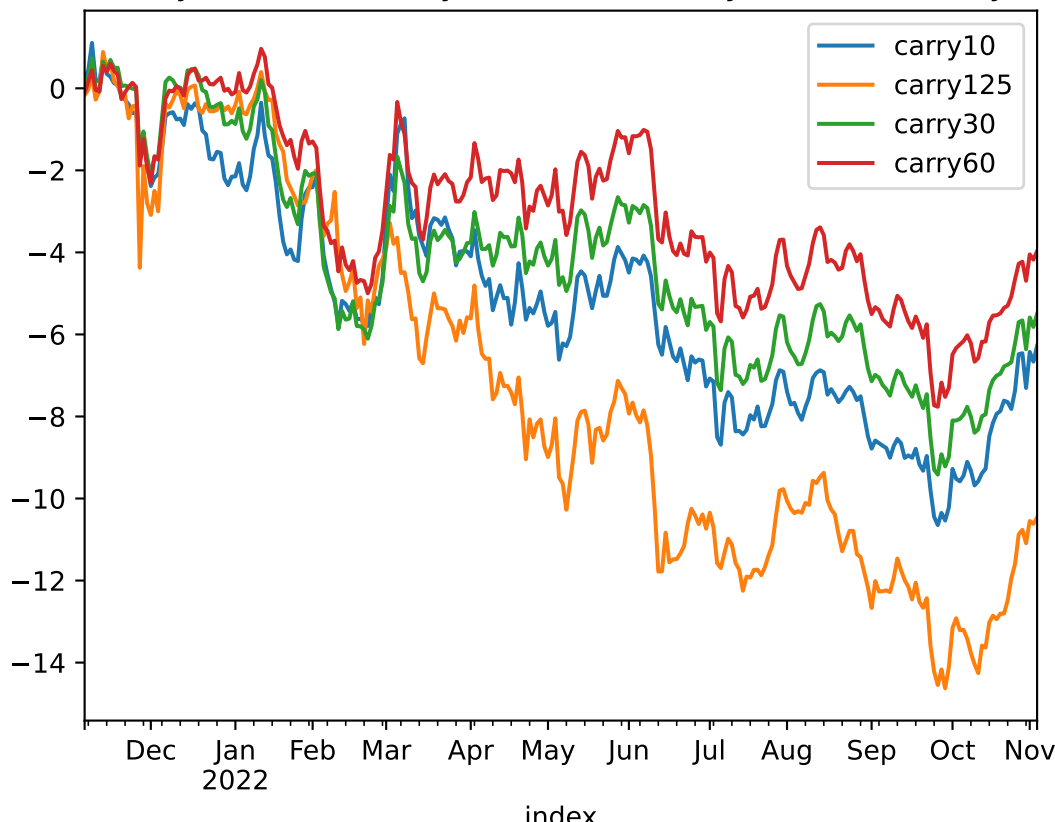
i. mean {'carry10': -6.18, 'carry125': -10.302, 'carry30': -5.414, 'carry60': -3.188, 'ann. std {'carry10': 7.24, 'carry125': 9.008, 'carry30': 7.001, 'carry60': 7.038, 'ann. SR {'carry10': -0.85, 'carry125': -1.14, 'carry30': -0.77, 'carry60': -0.56



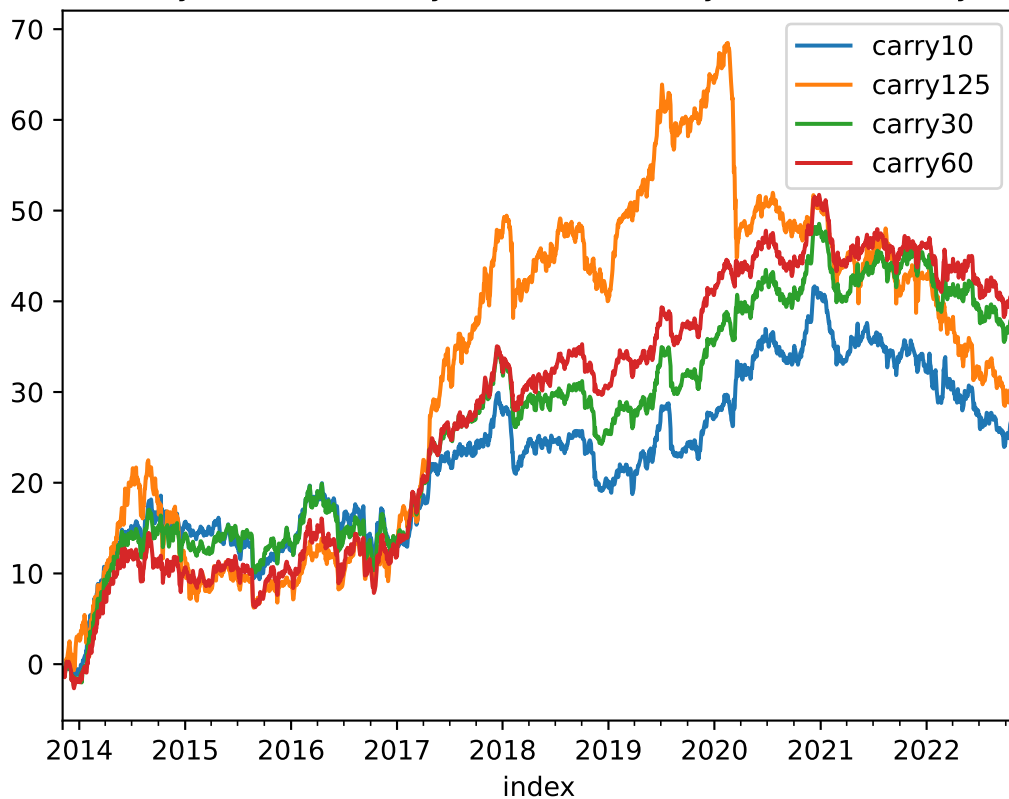
nn. mean {'carry10': 1.739, 'carry125': -9.073, 'carry30': 2.845, 'carry60': 1.8
ann. std {'carry10': 6.824, 'carry125': 9.493, 'carry30': 6.643, 'carry60': 6.58
ann. SR {'carry10': 0.25, 'carry125': -0.96, 'carry30': 0.43, 'carry60': 0.28}



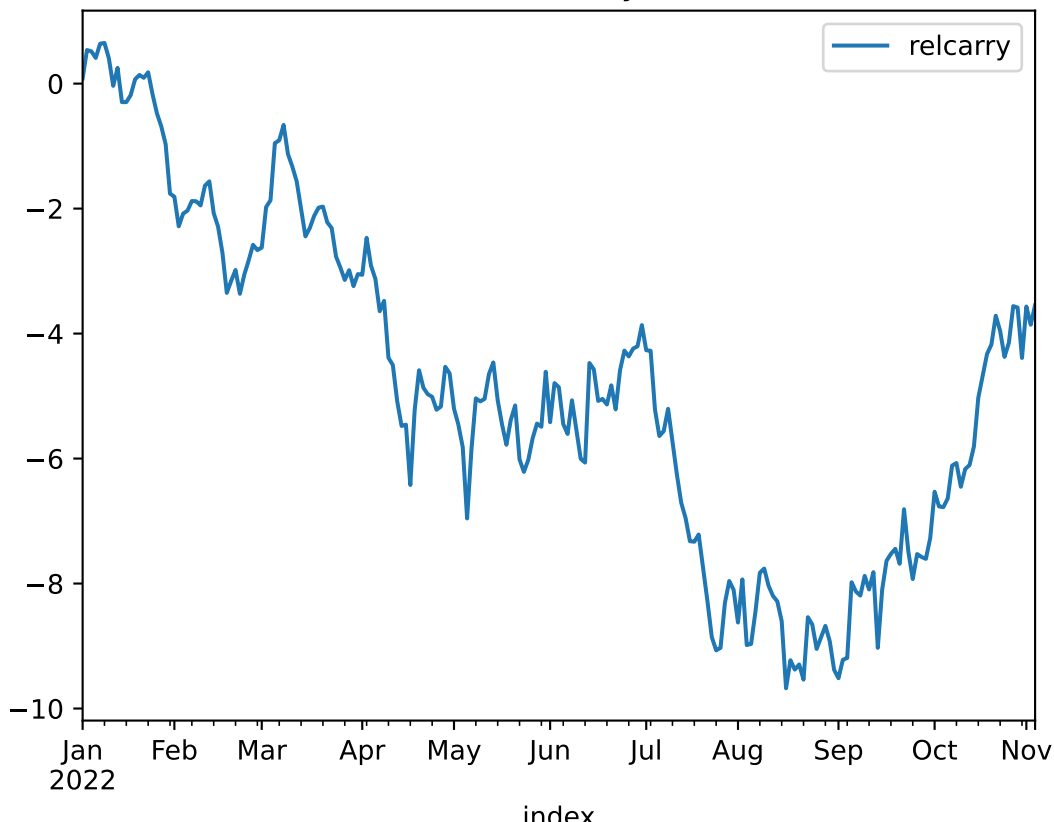
i. mean {'carry10': -6.18, 'carry125': -10.302, 'carry30': -5.414, 'carry60': -3.188, 'ann. std {'carry10': 7.24, 'carry125': 9.008, 'carry30': 7.001, 'carry60': 7.038, 'ann. SR {'carry10': -0.85, 'carry125': -1.14, 'carry30': -0.77, 'carry60': -0.56



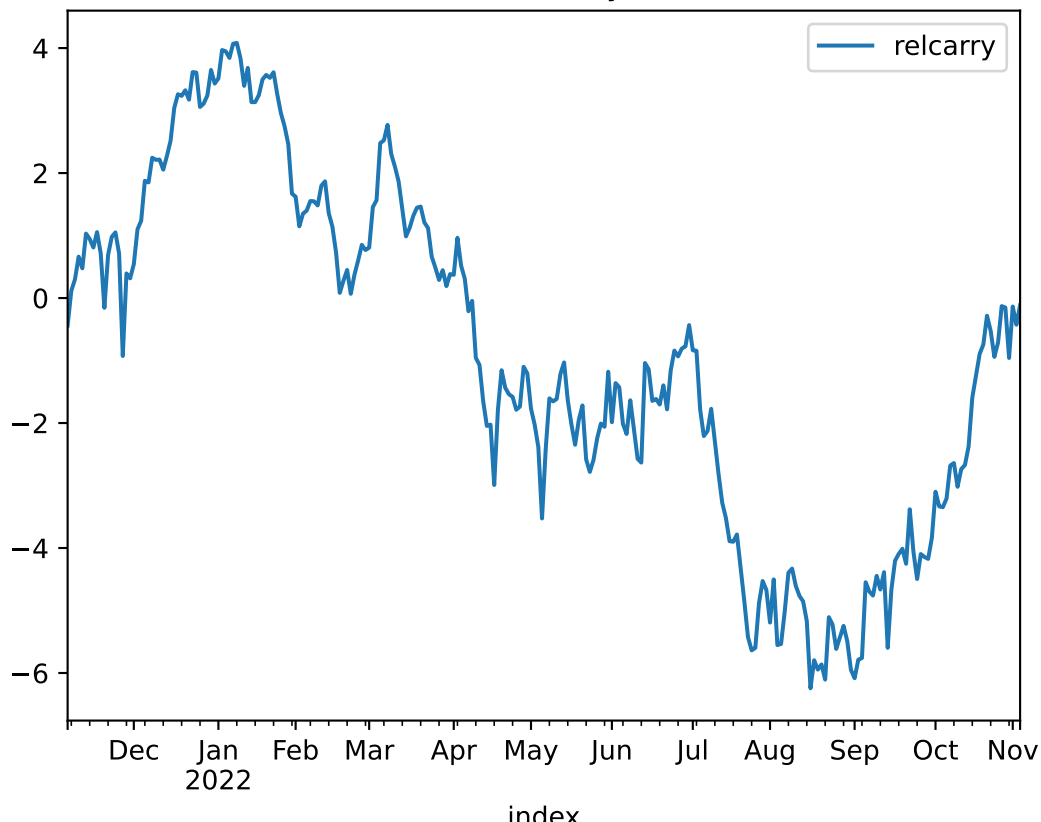
nn. mean {'carry10': 3.087, 'carry125': 3.558, 'carry30': 4.299, 'carry60': 4.5
ann. std {'carry10': 6.447, 'carry125': 9.073, 'carry30': 6.534, 'carry60': 6.47
ann. SR {'carry10': 0.48, 'carry125': 0.39, 'carry30': 0.66, 'carry60': 0.71}



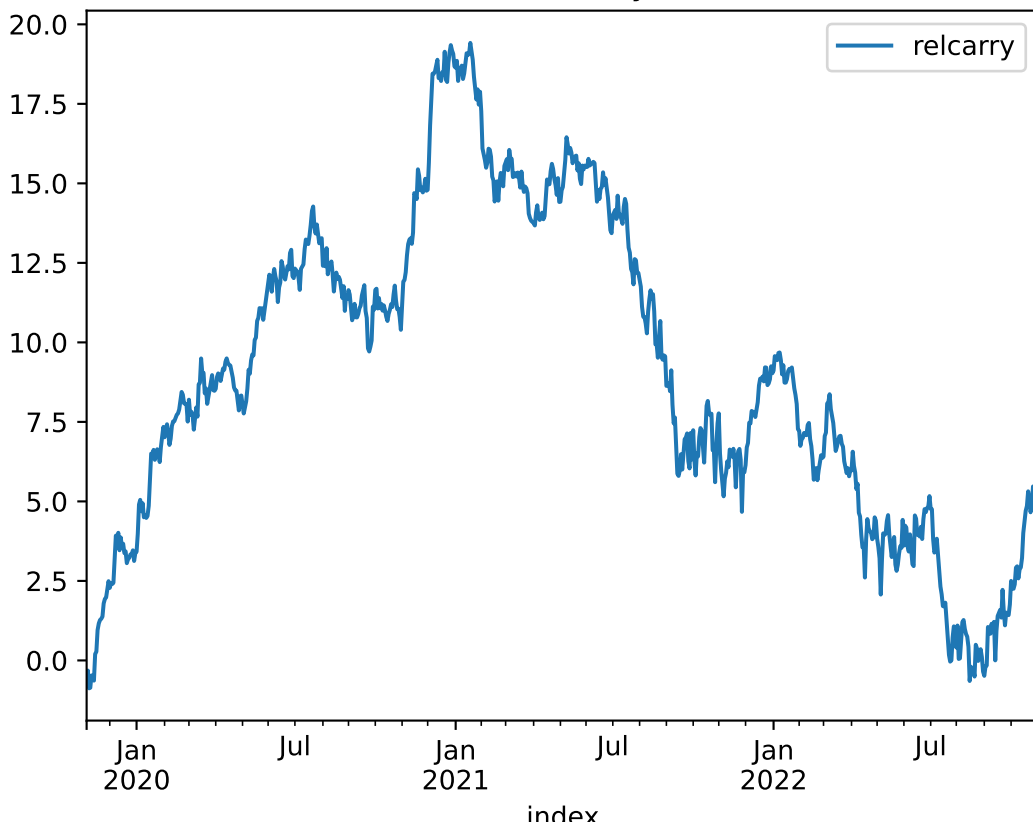
ann. mean {'relcarry': -4.144}
ann. std {'relcarry': 7.216}
ann. SR {'relcarry': -0.57}



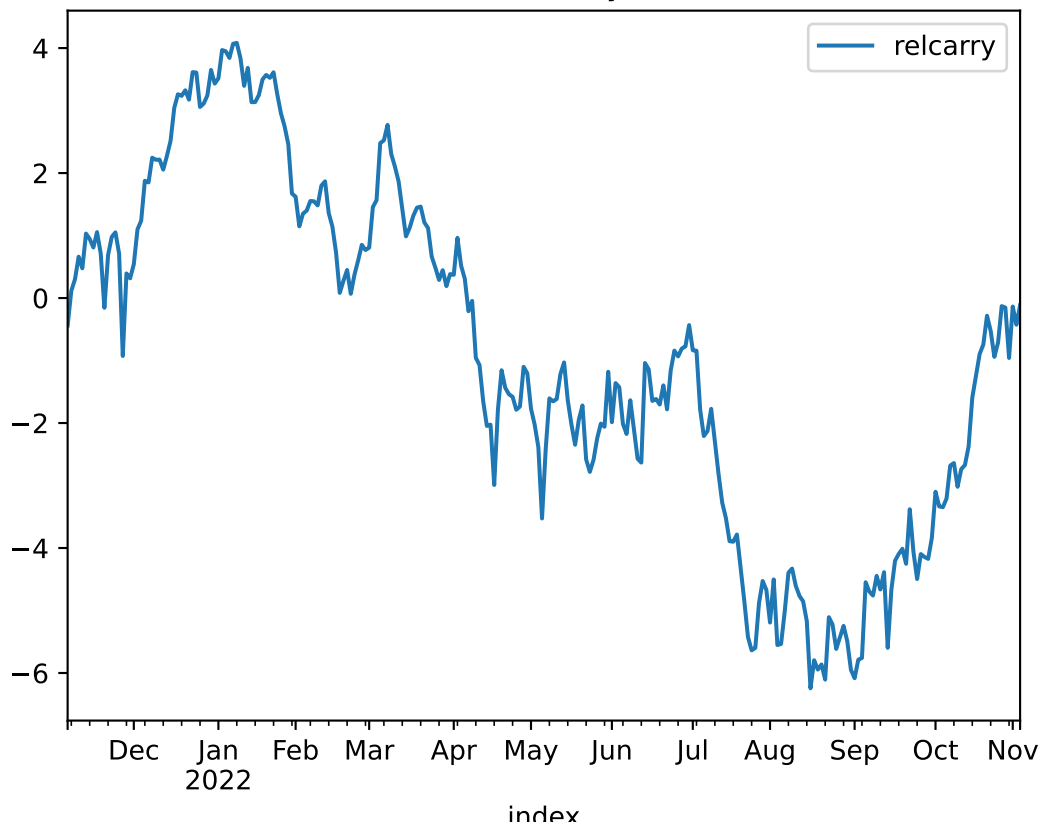
ann. mean {'relcarry': -0.112}
ann. std {'relcarry': 7.298}
ann. SR {'relcarry': -0.02}



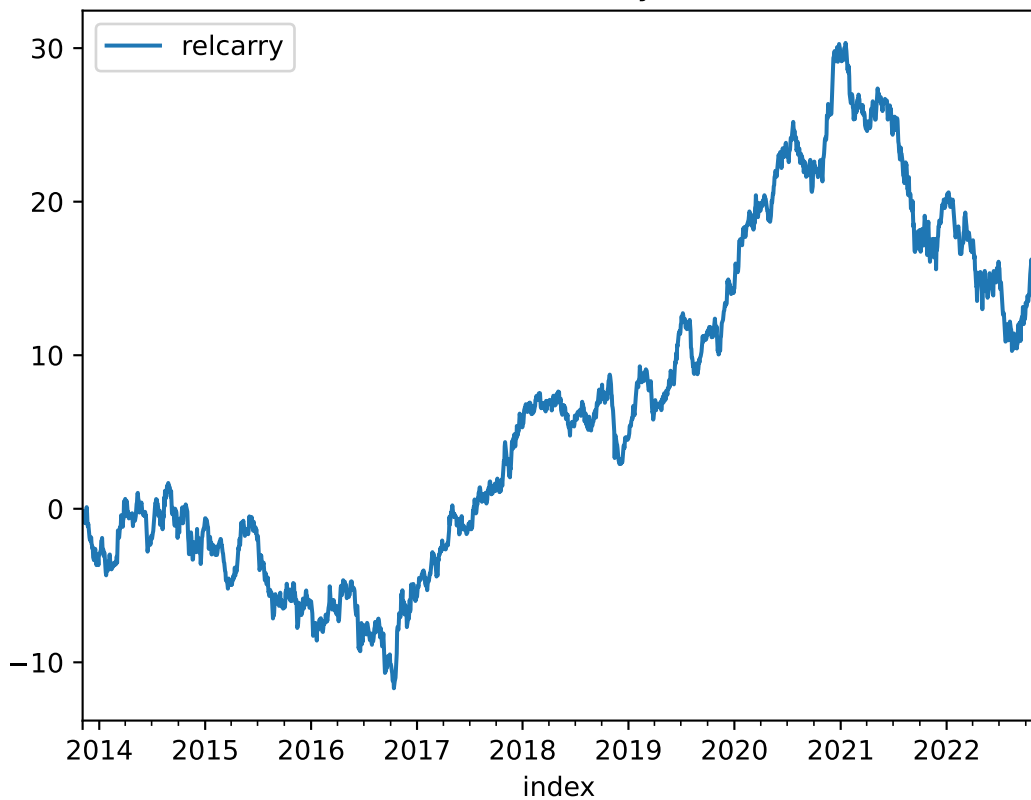
ann. mean {'relcarry': 1.793}
ann. std {'relcarry': 6.795}
ann. SR {'relcarry': 0.26}



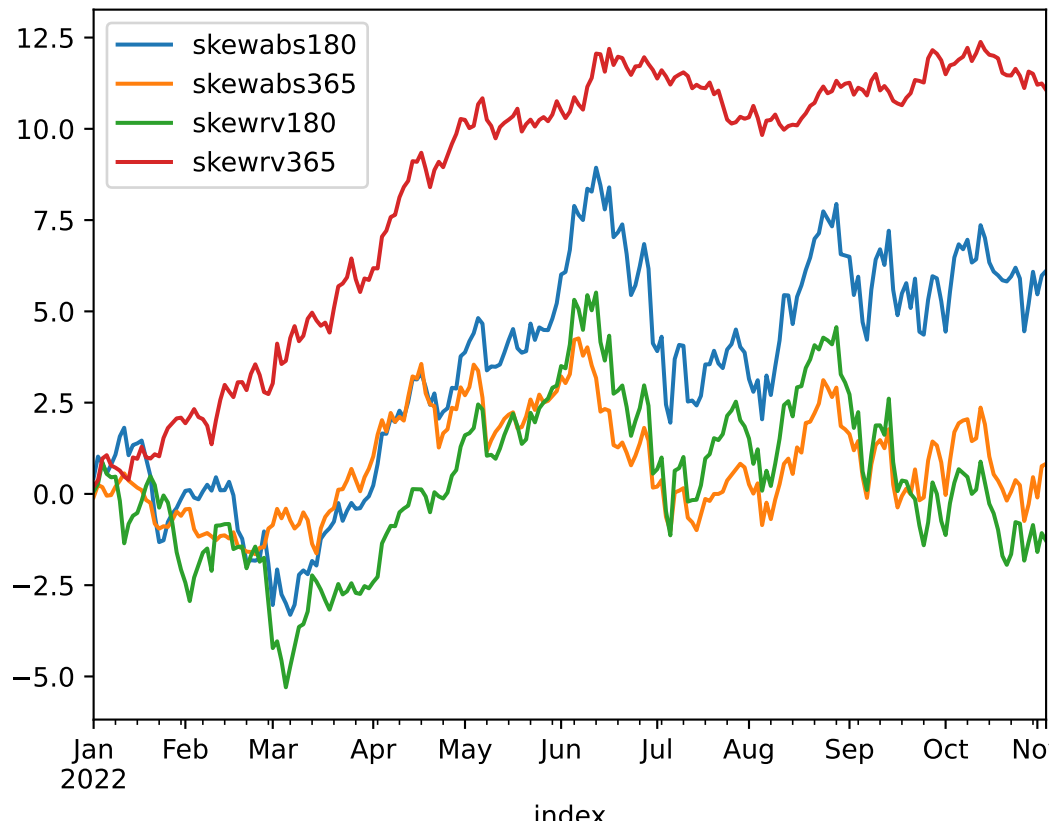
ann. mean {'relcarry': -0.112}
ann. std {'relcarry': 7.298}
ann. SR {'relcarry': -0.02}



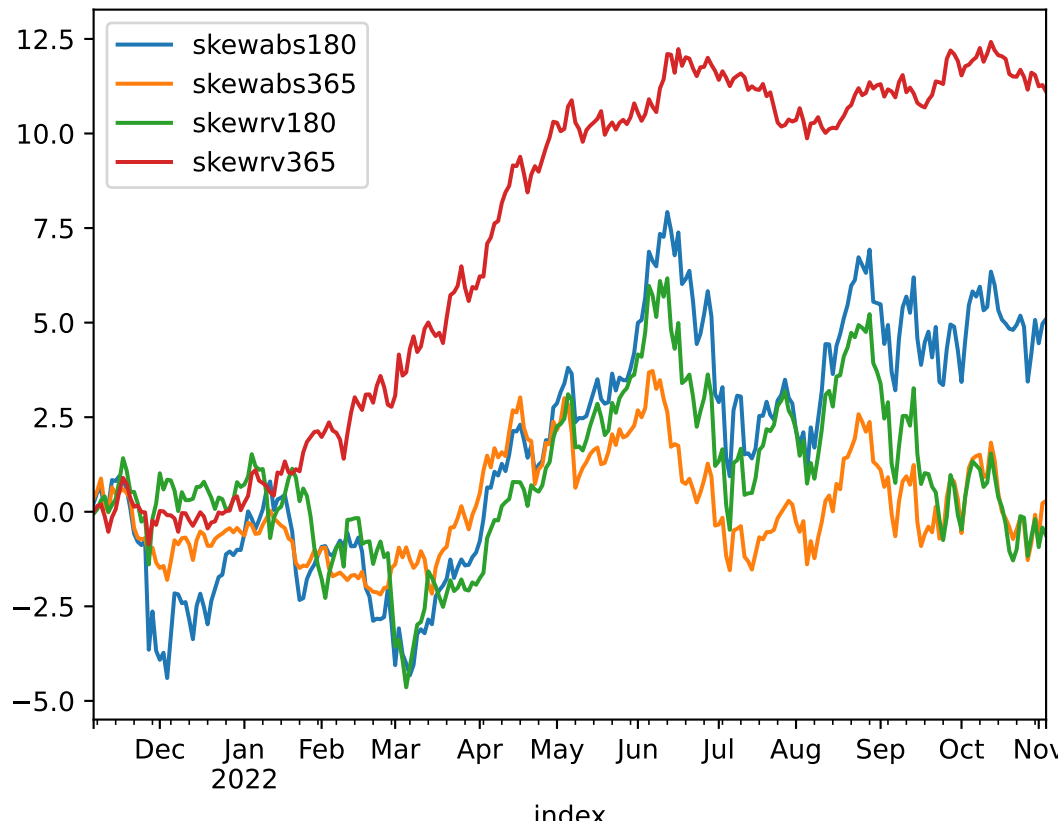
ann. mean {'relcarry': 1.789}
ann. std {'relcarry': 6.012}
ann. SR {'relcarry': 0.3}



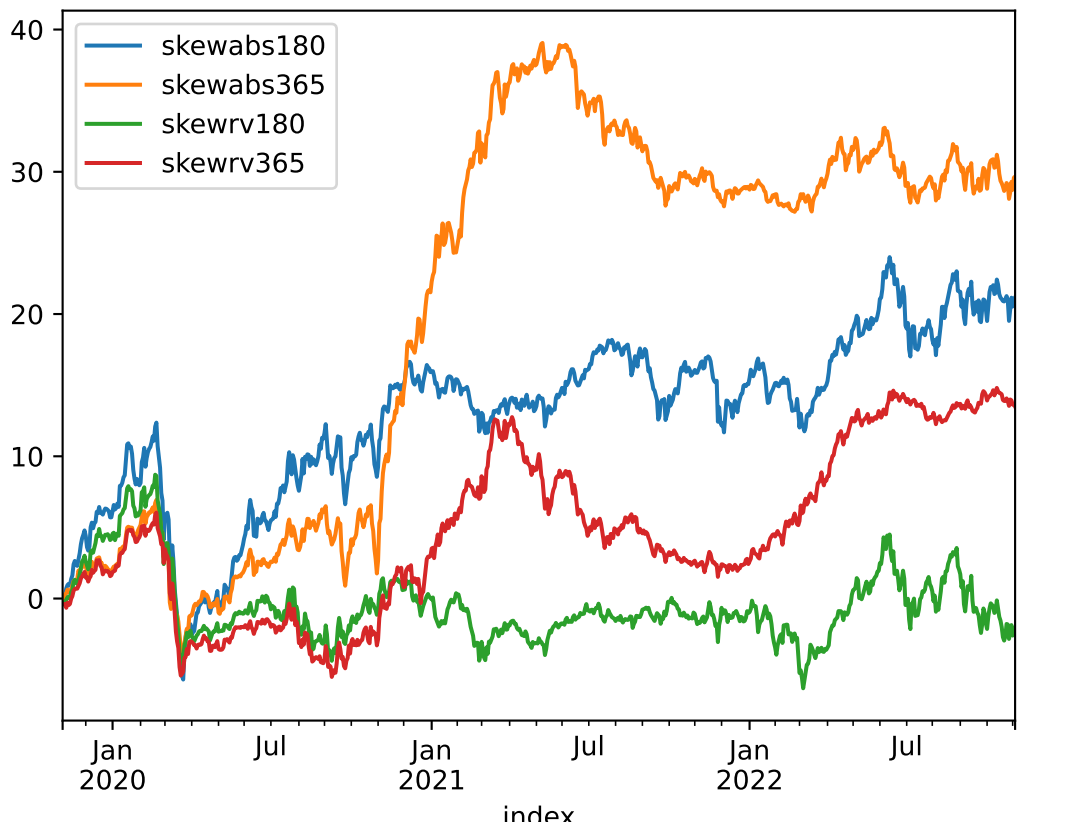
SR {'skewabs180': 0.73, 'skewabs365': 0.13, 'skewrv180': -0.16, 'skewrv365': 0.01}



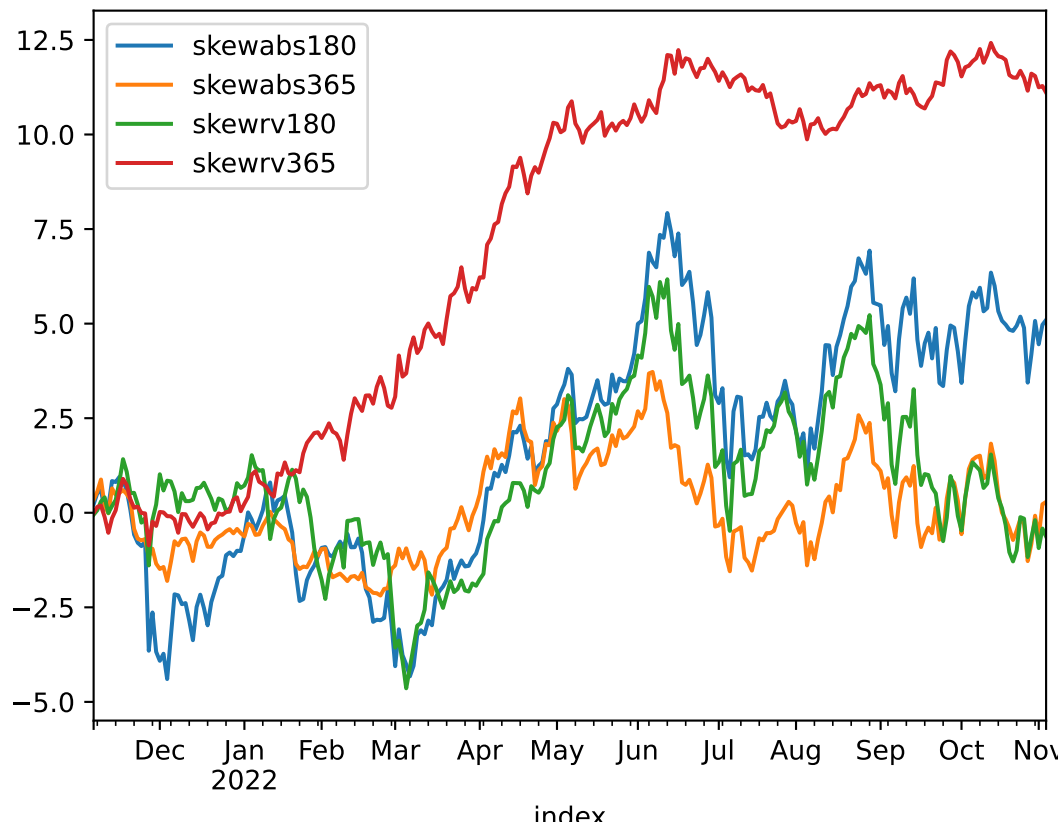
SR {'skewabs180': 0.51, 'skewabs365': 0.04, 'skewrv180': -0.07, 'skewrv365': 0.01}



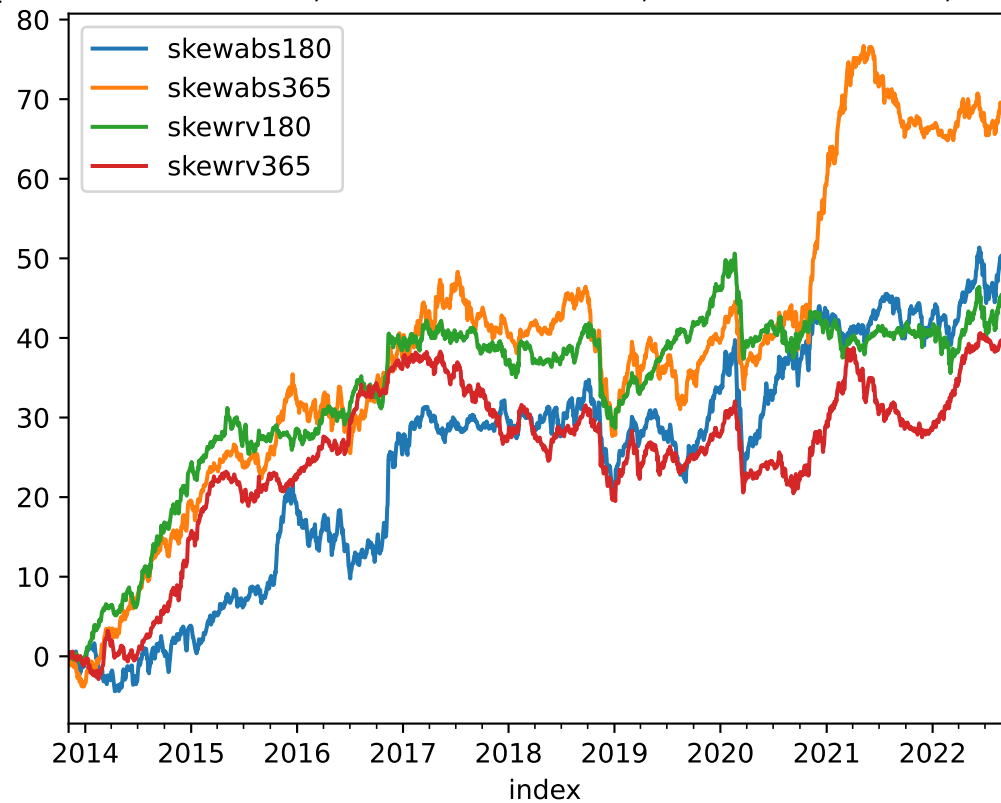
n {'skewabs180': 6.923, 'skewabs365': 9.697, 'skewrv180': -0.751, 'skewrv365': 9.697,
d {'skewabs180': 9.433, 'skewabs365': 8.504, 'skewrv180': 7.683, 'skewrv365': 9.697,
SR {'skewabs180': 0.73, 'skewabs365': 1.14, 'skewrv180': -0.1, 'skewrv365': 9.697}



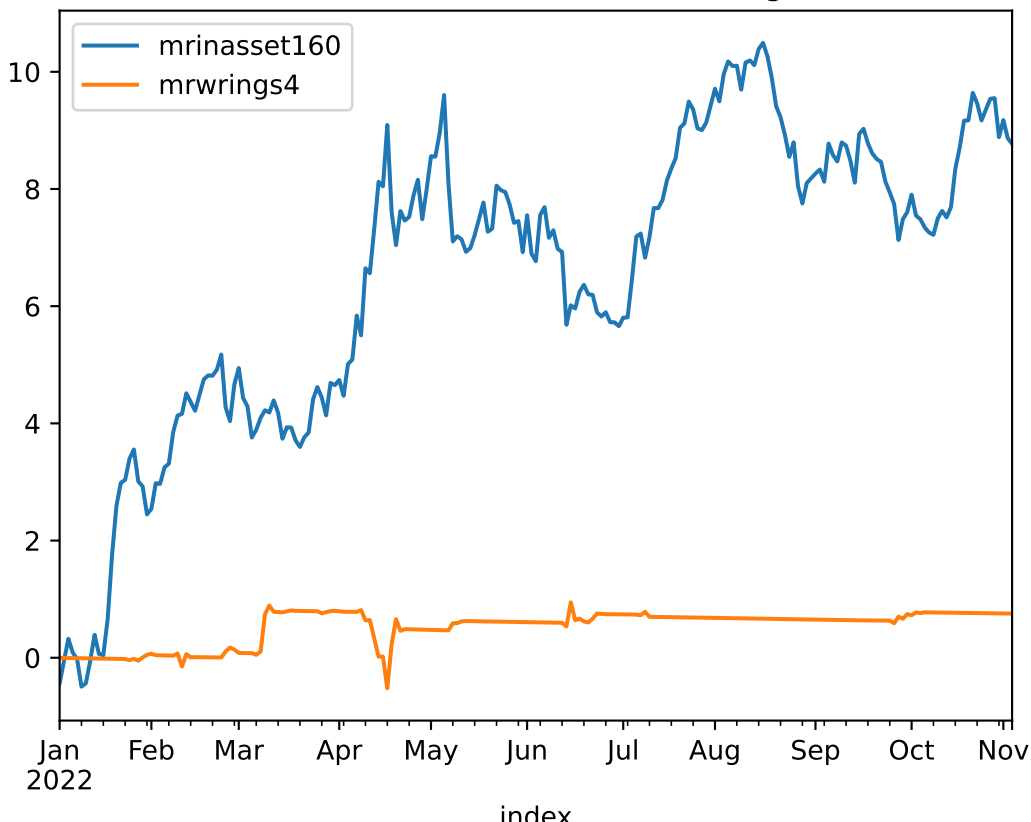
SR {'skewabs180': 0.51, 'skewabs365': 0.04, 'skewrv180': -0.07, 'skewrv365': 0.01}



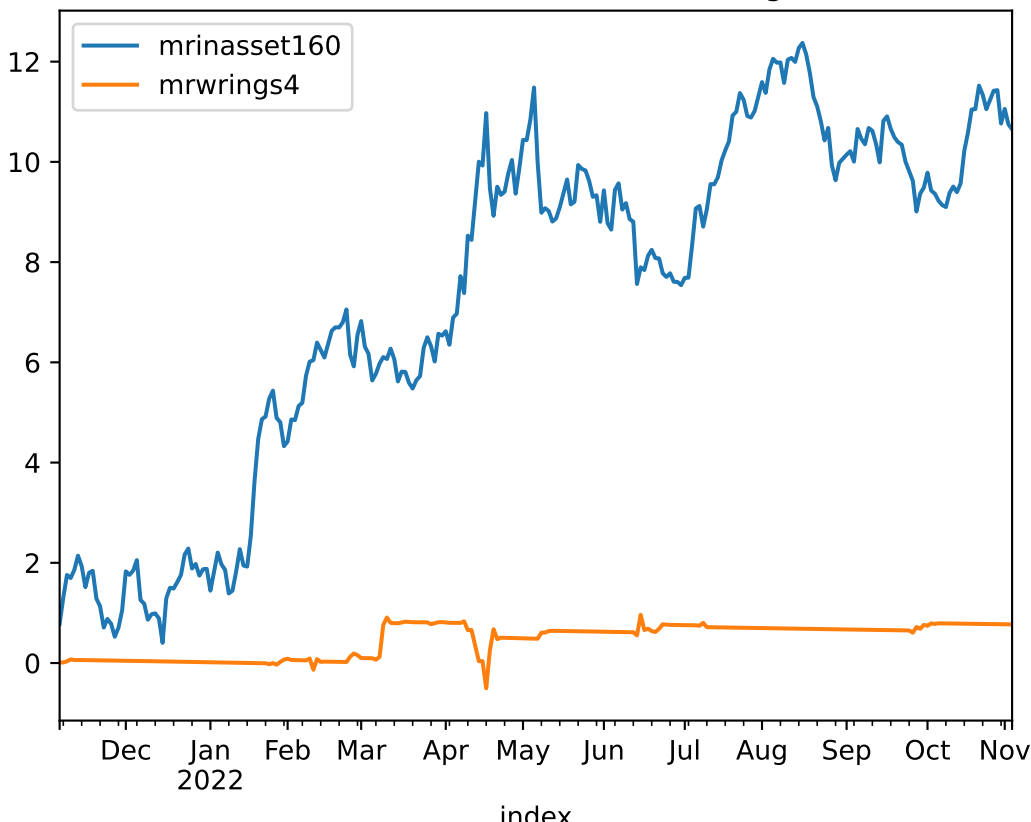
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an {'skewabs180': 5.293, 'skewabs365': 7.337, 'skewrv180': 4.318, 'skewrv365': 6.592}
d {'skewabs180': 8.111, 'skewabs365': 8.026, 'skewrv180': 6.592, 'skewrv365': 6.592}
SR {'skewabs180': 0.65, 'skewabs365': 0.91, 'skewrv180': 0.65, 'skewrv365': 0.91}
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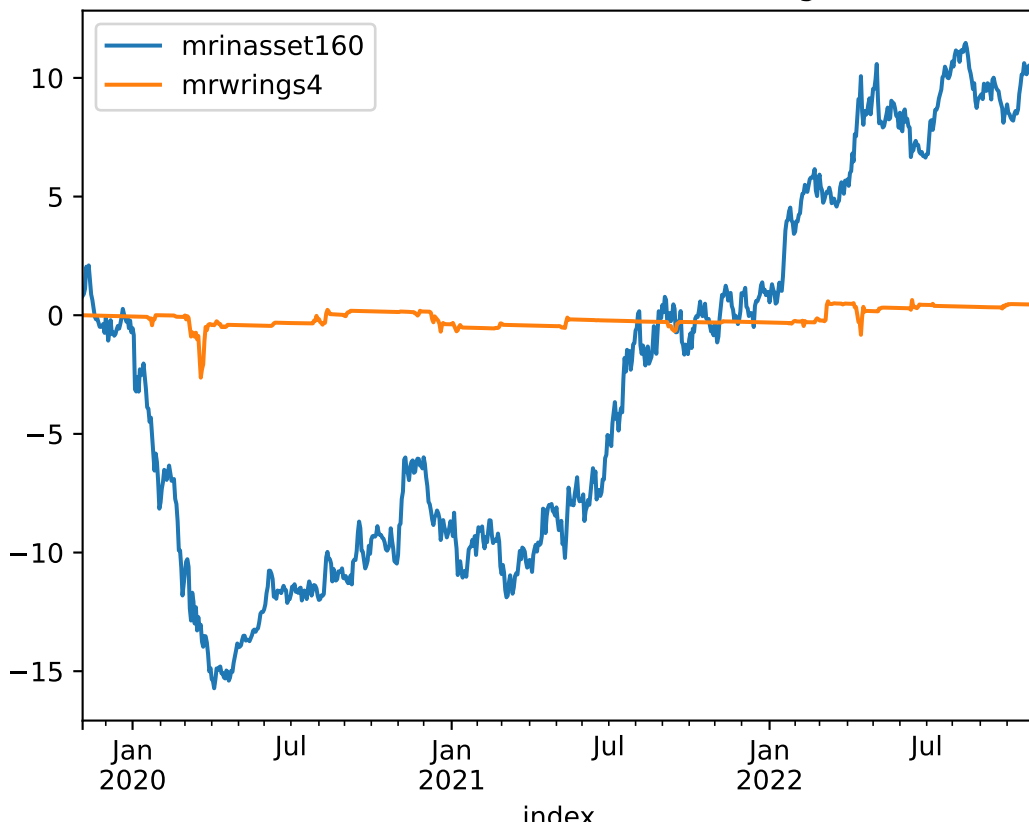
ann. mean {'mrinasset160': 10.251, 'mrwrings4': 0.882}
ann. std {'mrinasset160': 6.458, 'mrwrings4': 1.614}
ann. SR {'mrinasset160': 1.59, 'mrwrings4': 0.55}



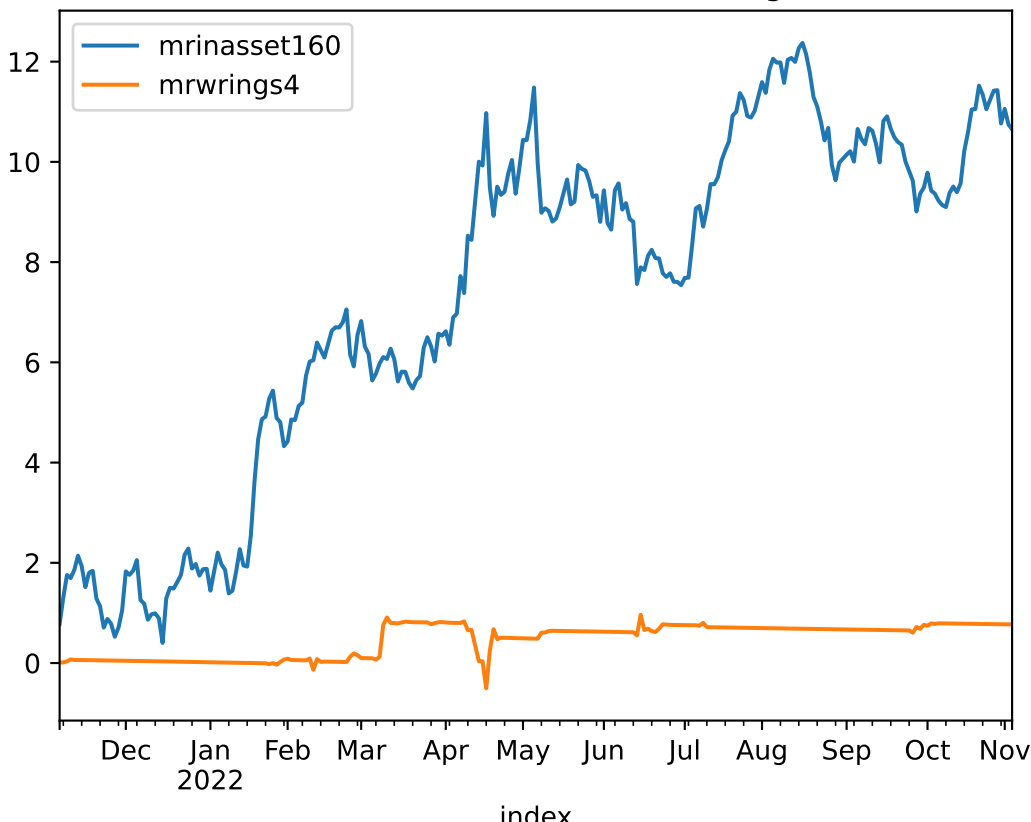
ann. mean {'mrinasset160': 10.486, 'mrwrings4': 0.759}
ann. std {'mrinasset160': 6.34, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.65, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': 3.188, 'mrwrings4': 0.147}
ann. std {'mrinasset160': 7.133, 'mrwrings4': 1.535}
ann. SR {'mrinasset160': 0.45, 'mrwrings4': 0.1}



ann. mean {'mrinasset160': 10.486, 'mrwrings4': 0.759}
ann. std {'mrinasset160': 6.34, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.65, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': -1.015, 'mrwrings4': 0.038}
ann. std {'mrinasset160': 6.538, 'mrwrings4': 0.942}
ann. SR {'mrinasset160': -0.16, 'mrwrings4': 0.04}

