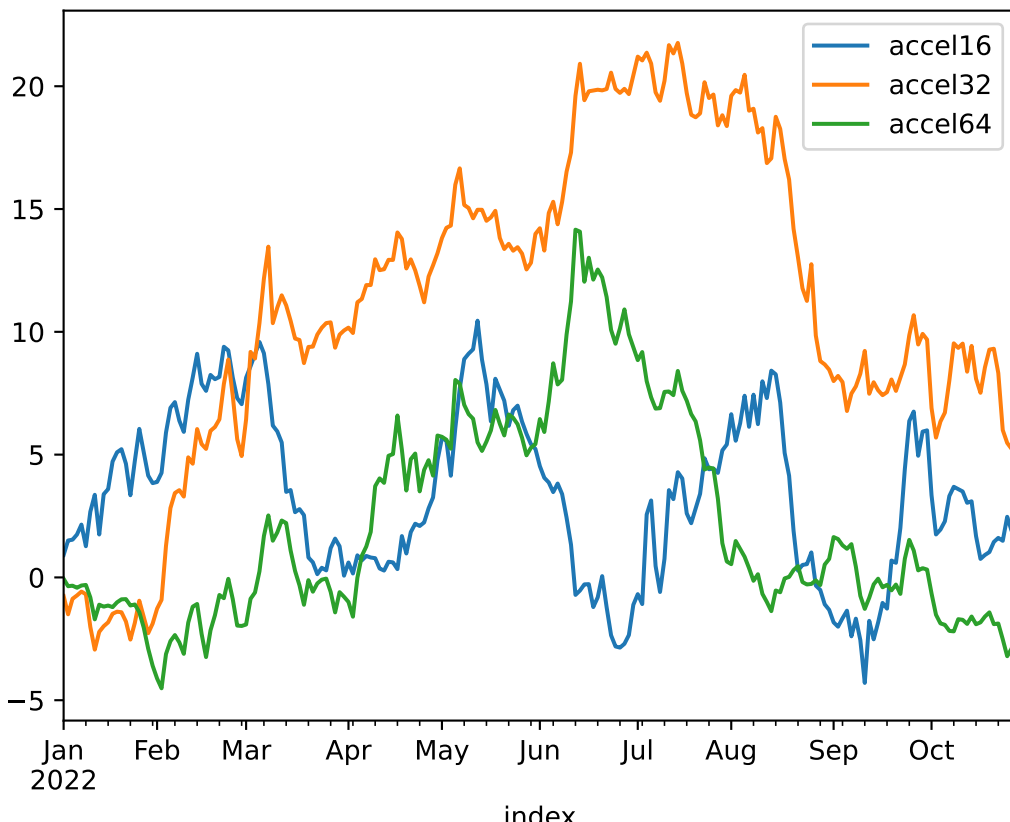
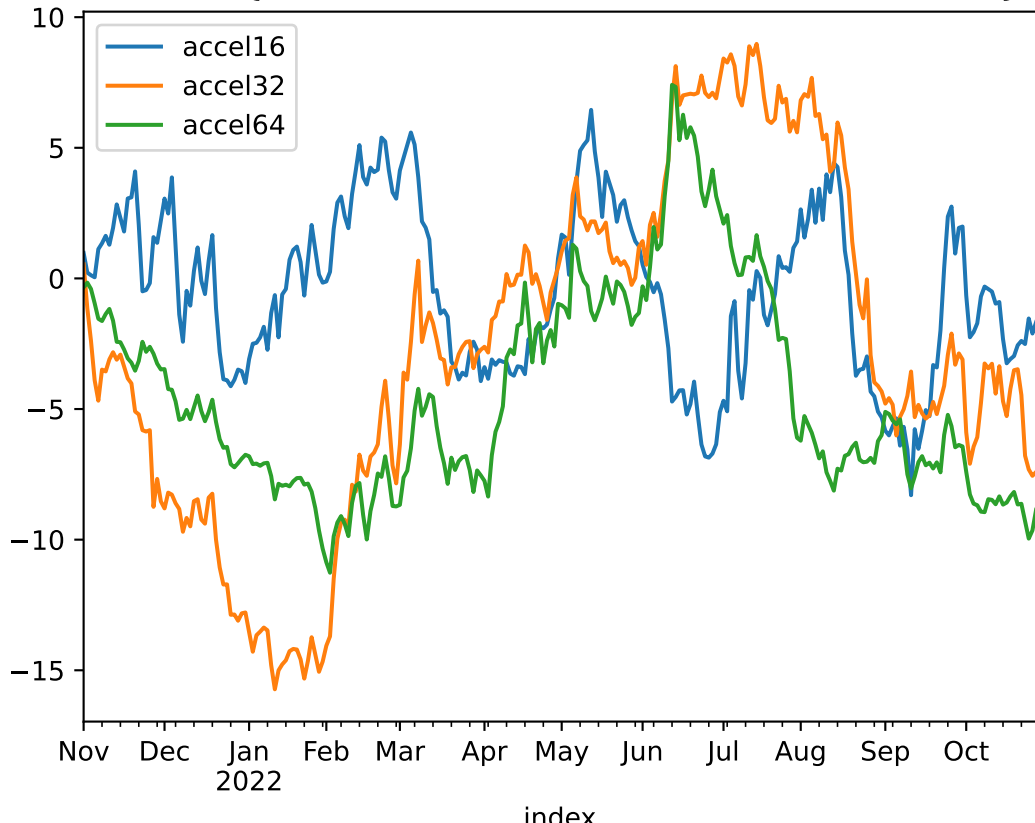


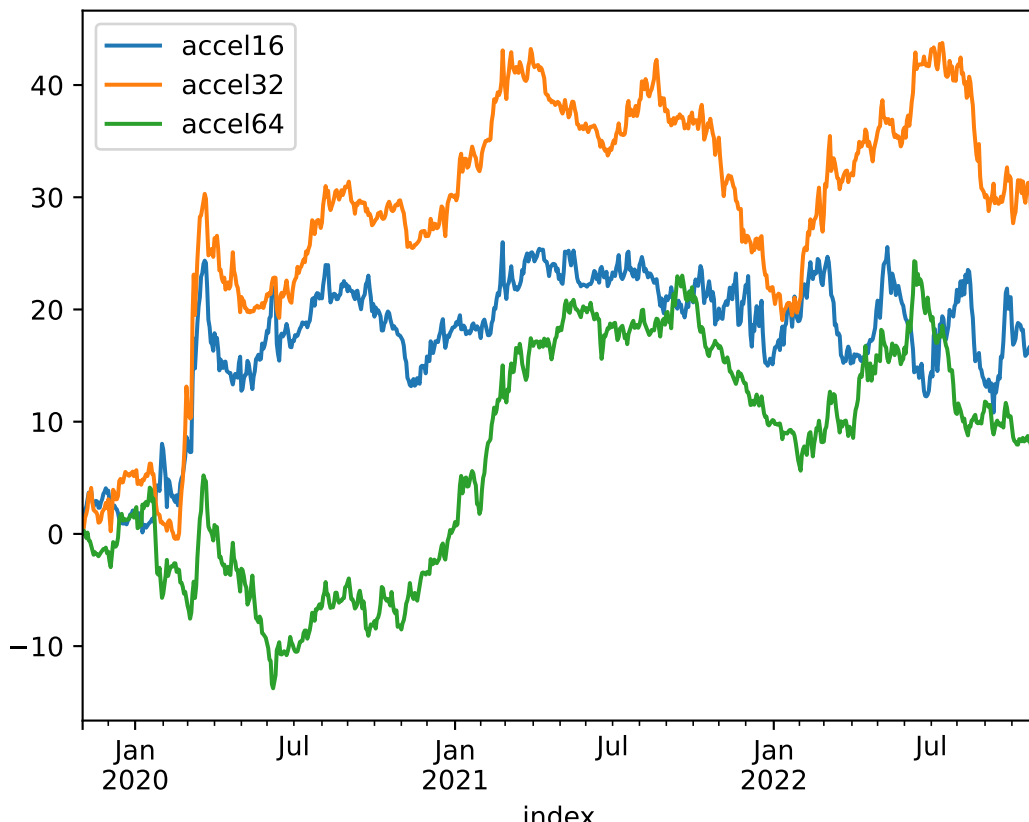
ann. mean {'accel16': 2.771, 'accel32': 6.403, 'accel64': -2.51}  
ann. std {'accel16': 16.042, 'accel32': 14.736, 'accel64': 12.264}  
ann. SR {'accel16': 0.17, 'accel32': 0.43, 'accel64': -0.2}



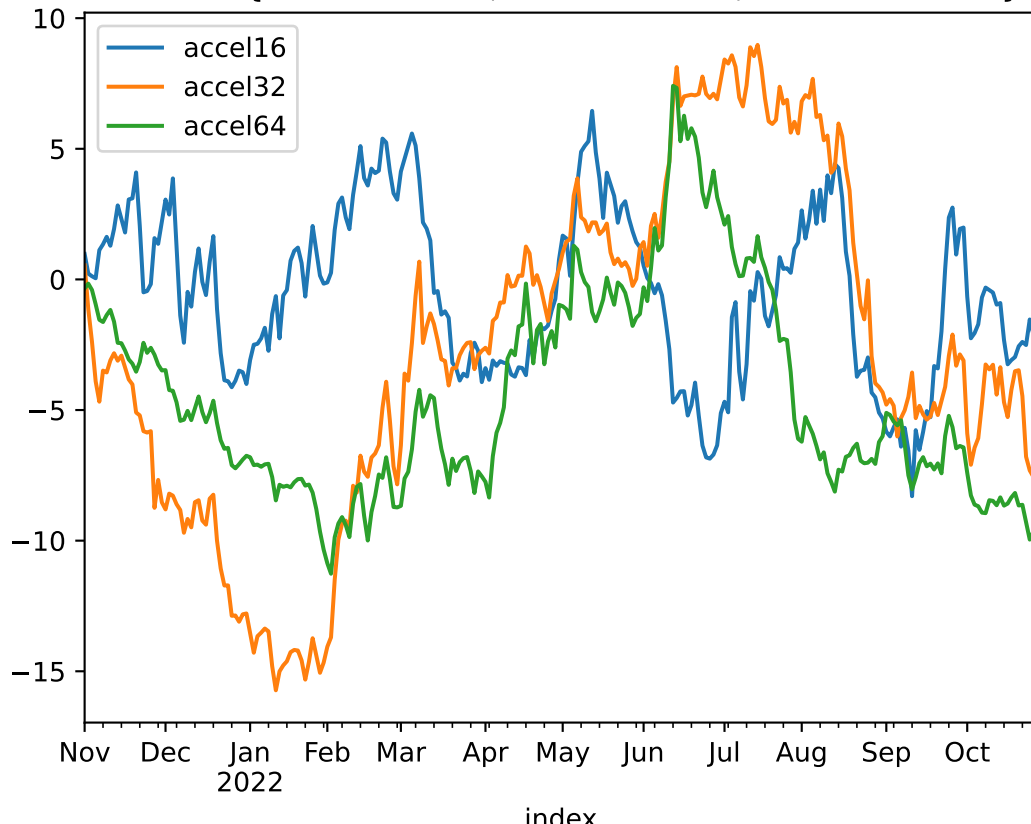
ann. mean {'accel16': -1.649, 'accel32': -7.296, 'accel64': -8.722}  
ann. std {'accel16': 16.583, 'accel32': 14.537, 'accel64': 11.48}  
ann. SR {'accel16': -0.1, 'accel32': -0.5, 'accel64': -0.76}



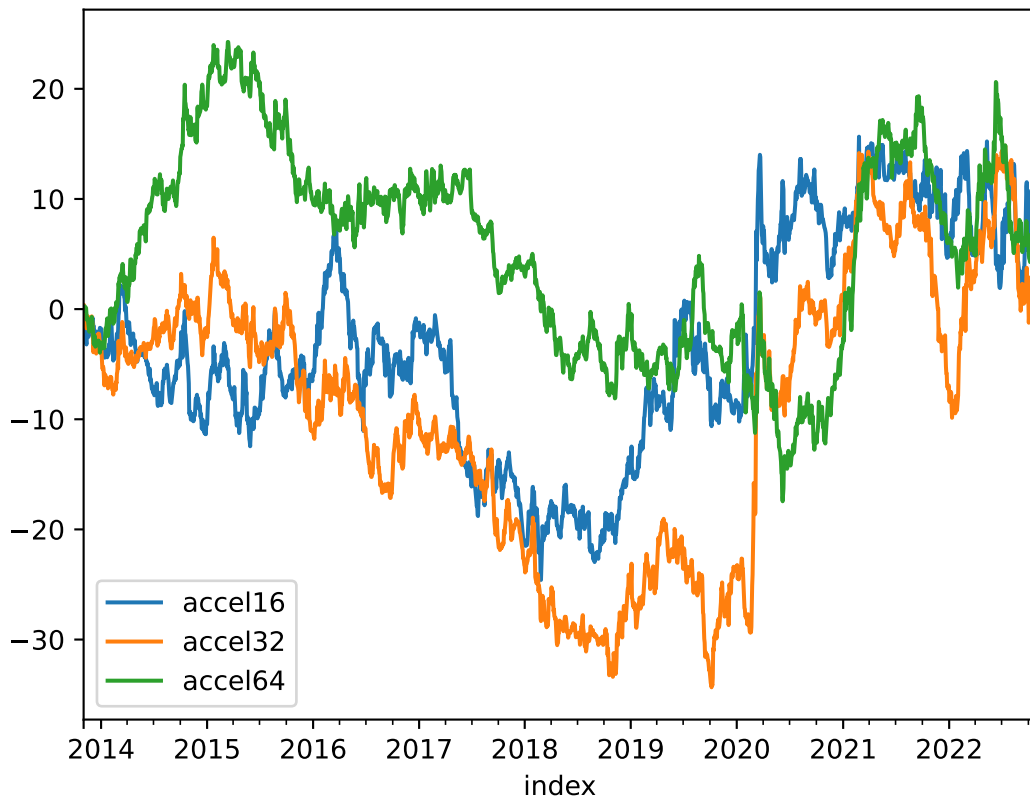
ann. mean {'accel16': 5.716, 'accel32': 8.971, 'accel64': 2.636}  
ann. std {'accel16': 14.511, 'accel32': 14.142, 'accel64': 11.74}  
ann. SR {'accel16': 0.39, 'accel32': 0.63, 'accel64': 0.22}



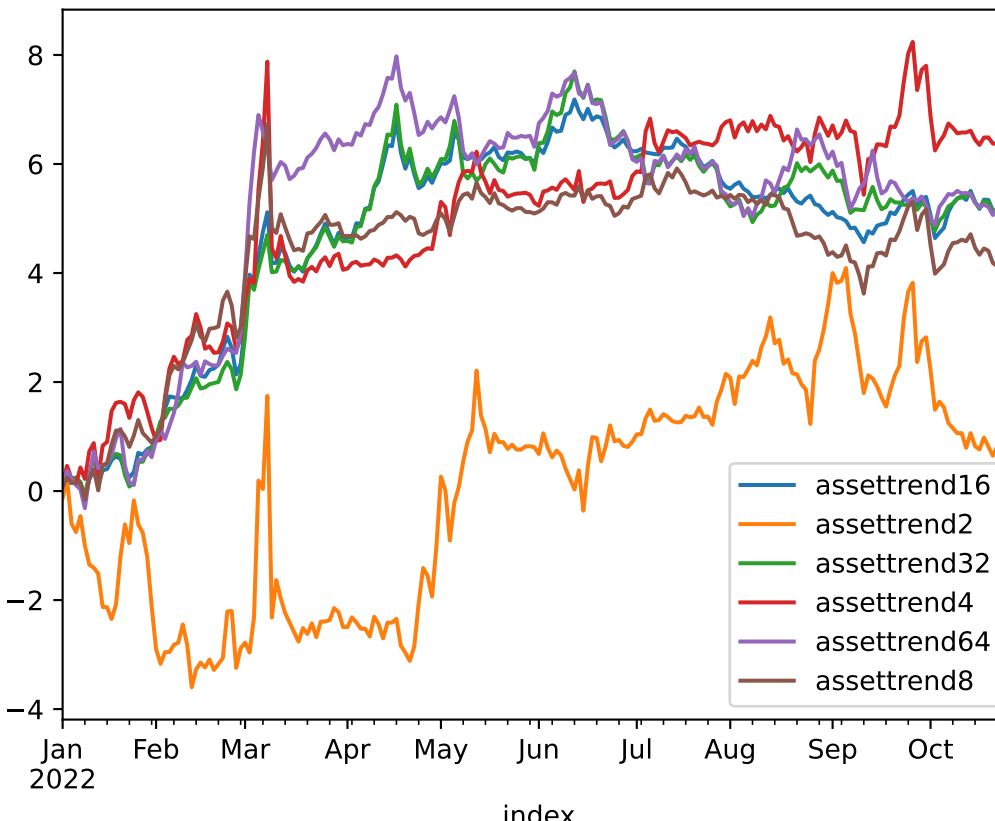
ann. mean {'accel16': -1.649, 'accel32': -7.296, 'accel64': -8.722}  
ann. std {'accel16': 16.583, 'accel32': 14.537, 'accel64': 11.48}  
ann. SR {'accel16': -0.1, 'accel32': -0.5, 'accel64': -0.76}

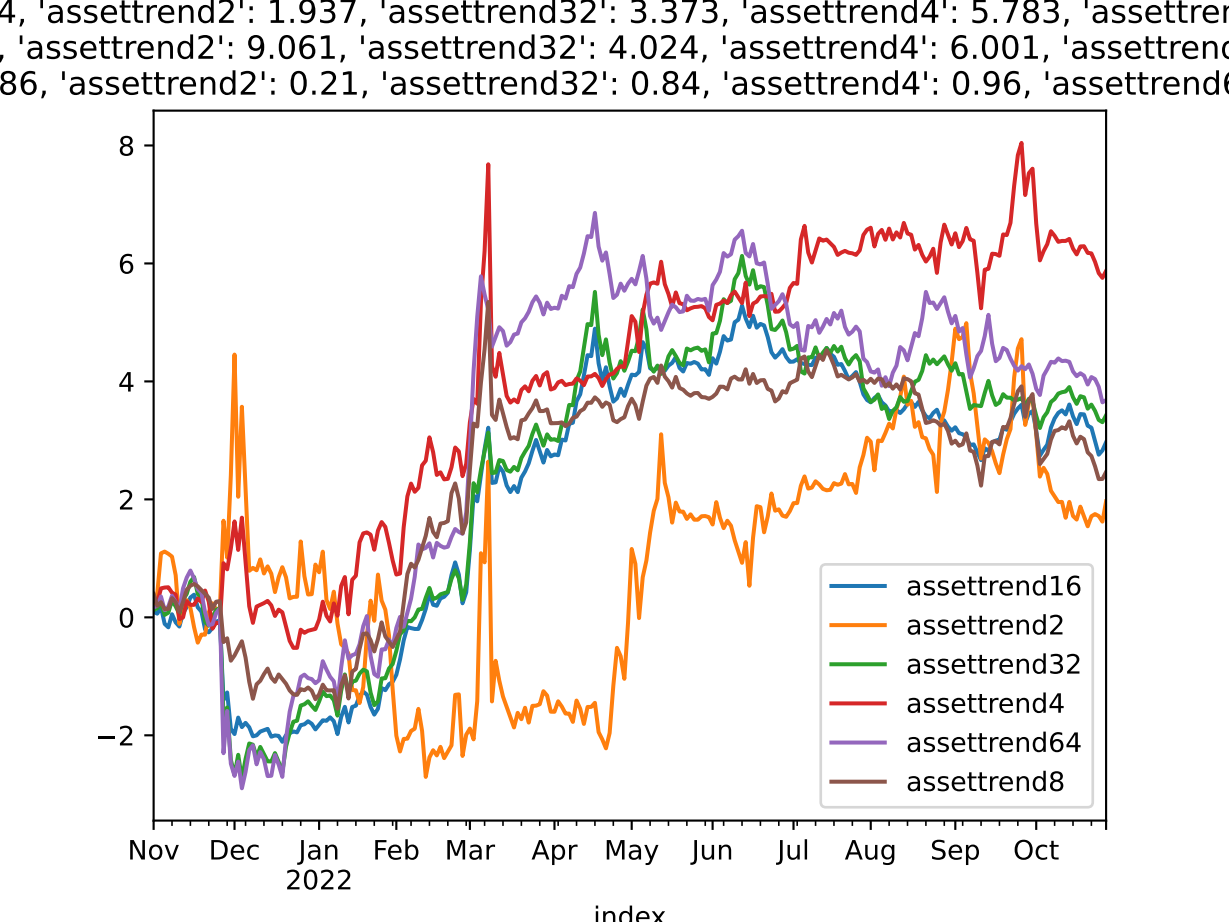


ann. mean {'accel16': 0.775, 'accel32': -0.169, 'accel64': 0.475}  
ann. std {'accel16': 11.912, 'accel32': 11.078, 'accel64': 9.646}  
ann. SR {'accel16': 0.07, 'accel32': -0.02, 'accel64': 0.05}

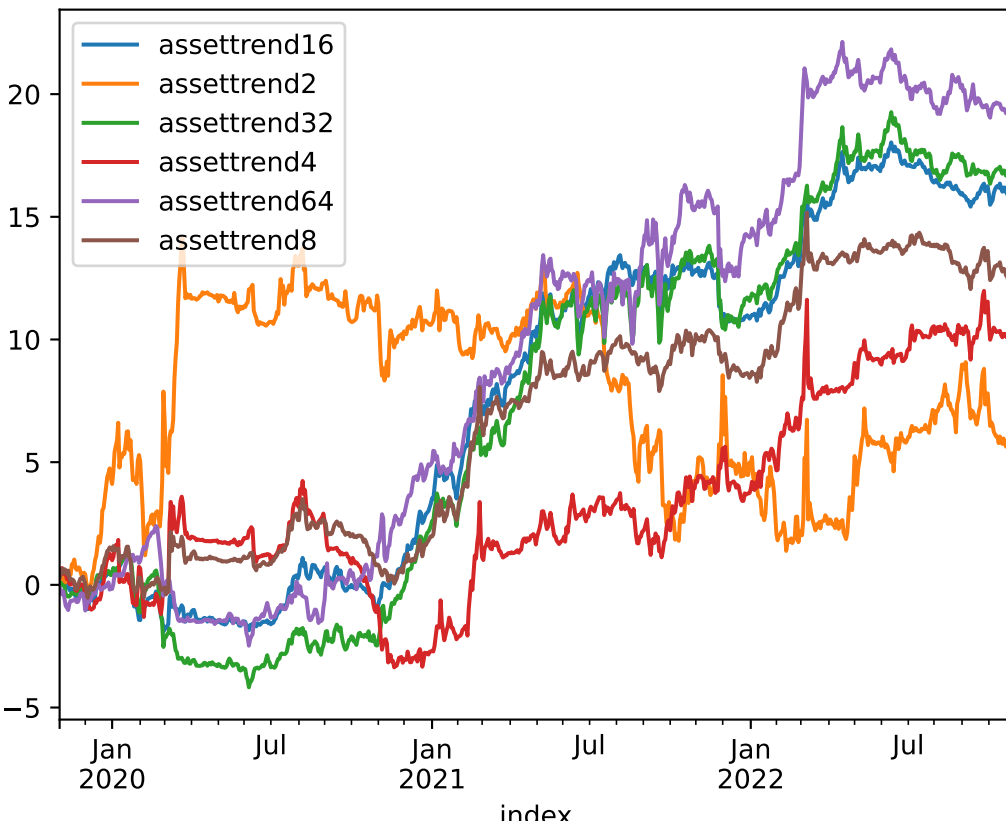


8, 'assettrend2': 1.277, 'assettrend32': 5.949, 'assettrend4': 7.227, 'assettrend64': 8.356, 'assettrend32': 3.533, 'assettrend4': 6.204, 'assettrend64': 1.16, 'assettrend8': 0.15, 'assettrend32': 1.68, 'assettrend4': 1.16, 'assettrend64': 1.16, 'assettrend8': 0.15

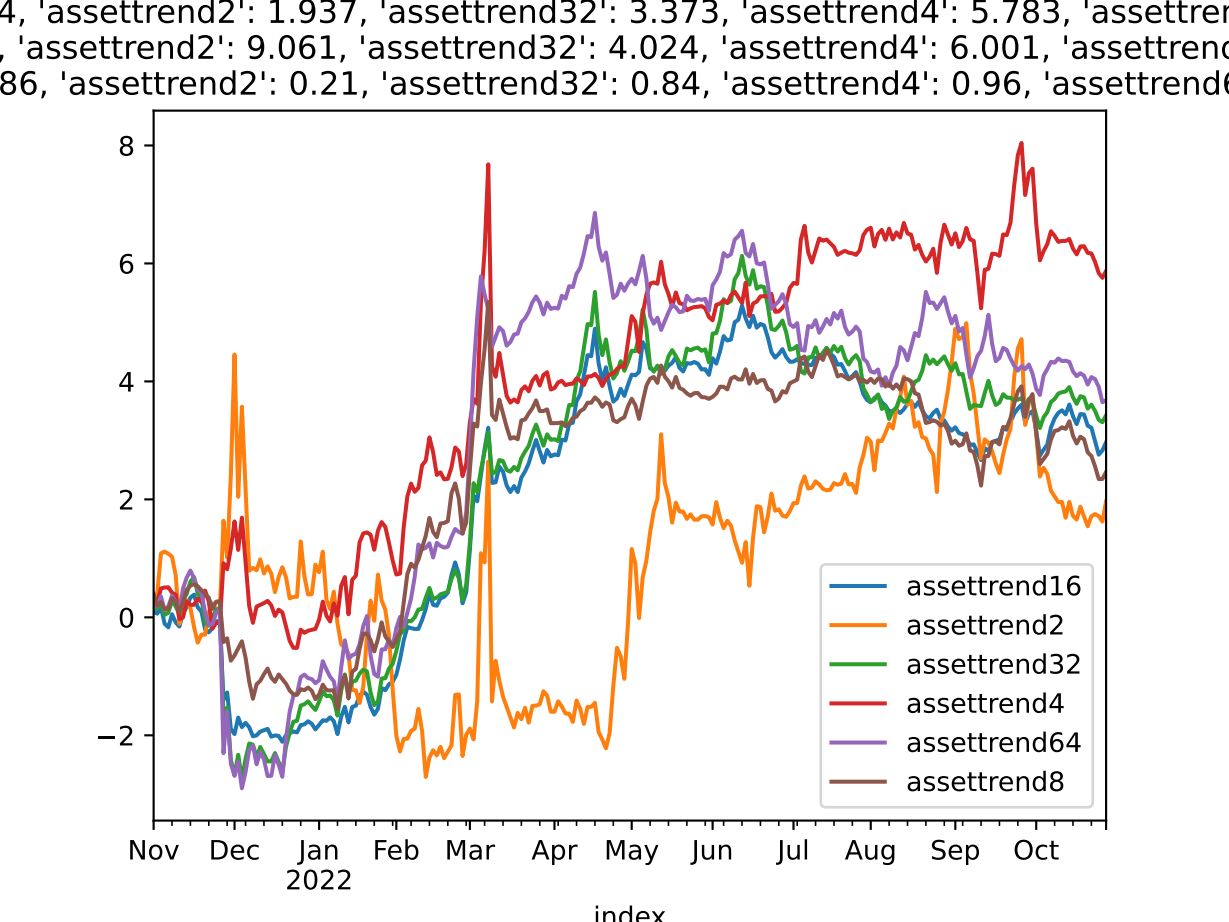




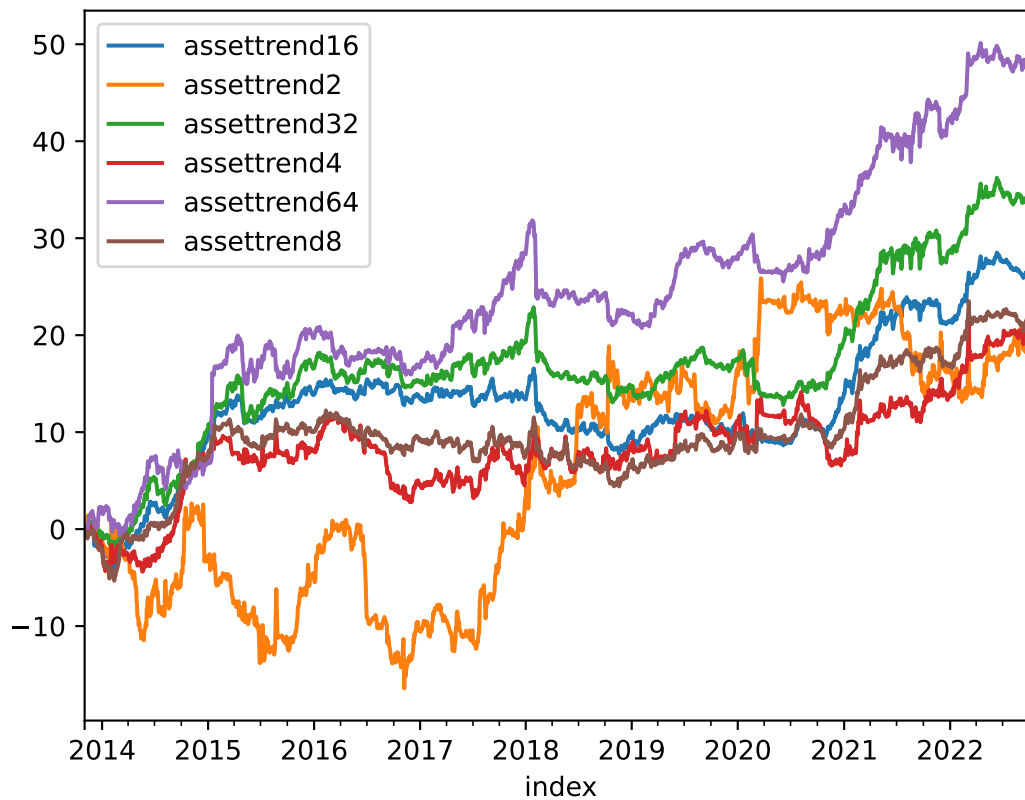
2, 'assettrend2': 1.985, 'assettrend32': 5.429, 'assettrend4': 3.216, 'assettrend  
, 'assettrend2': 7.897, 'assettrend32': 4.424, 'assettrend4': 5.471, 'assettrend  
42, 'assettrend2': 0.25, 'assettrend32': 1.23, 'assettrend4': 0.59, 'assettrend6

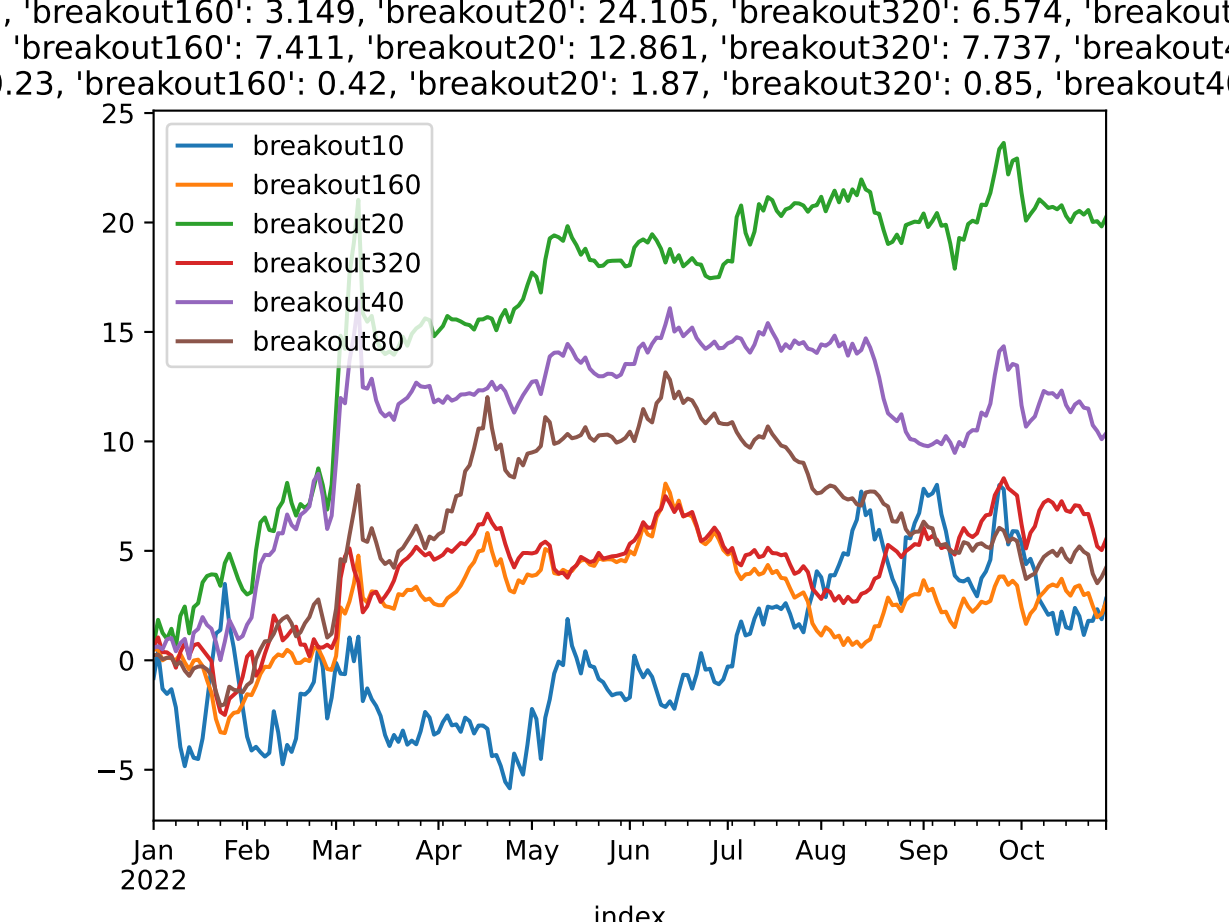




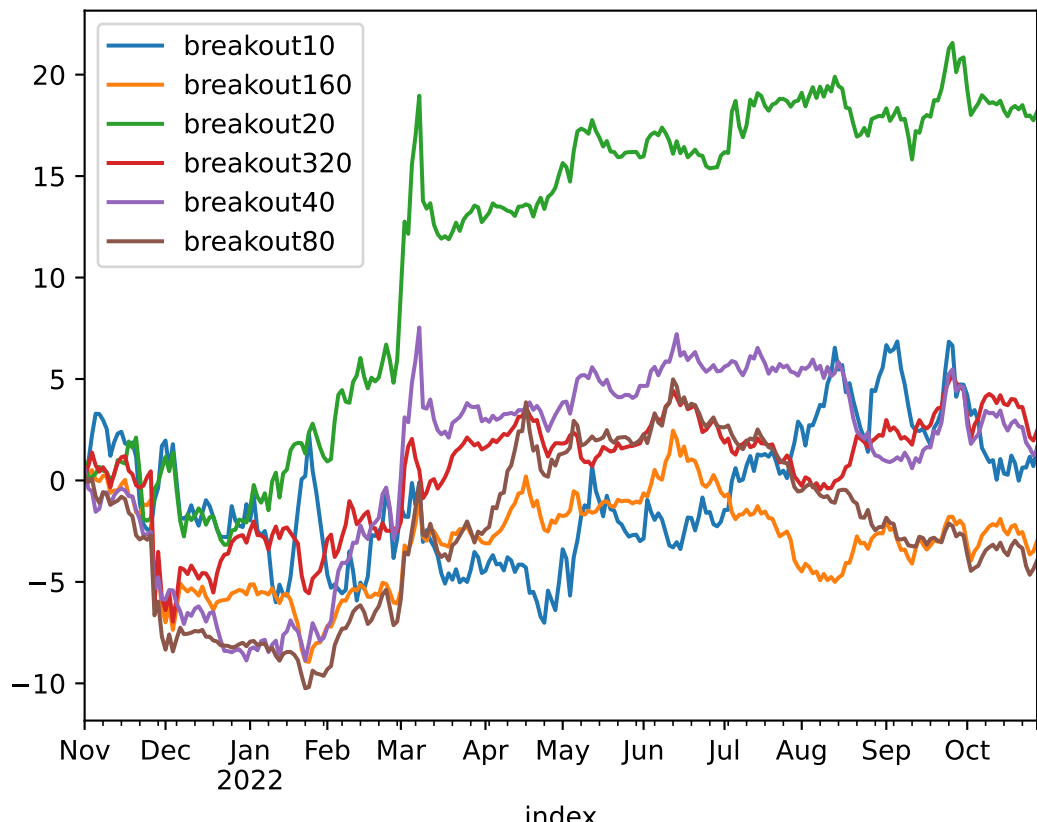


6, 'assettrend2': 1.942, 'assettrend32': 3.66, 'assettrend4': 2.151, 'assettrend5': 0.78  
31, 'assettrend2': 8.421, 'assettrend32': 3.802, 'assettrend4': 5.02, 'assettrend5': 0.78  
87, 'assettrend2': 0.23, 'assettrend32': 0.96, 'assettrend4': 0.43, 'assettrend5': 0.78

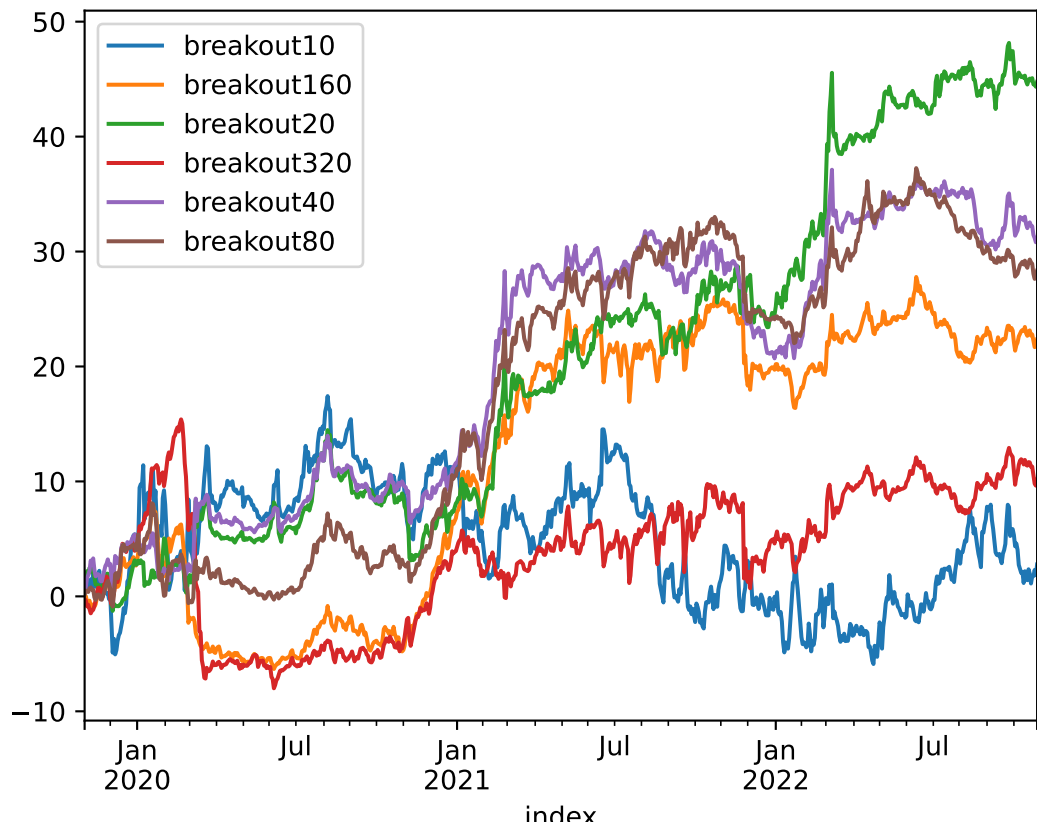




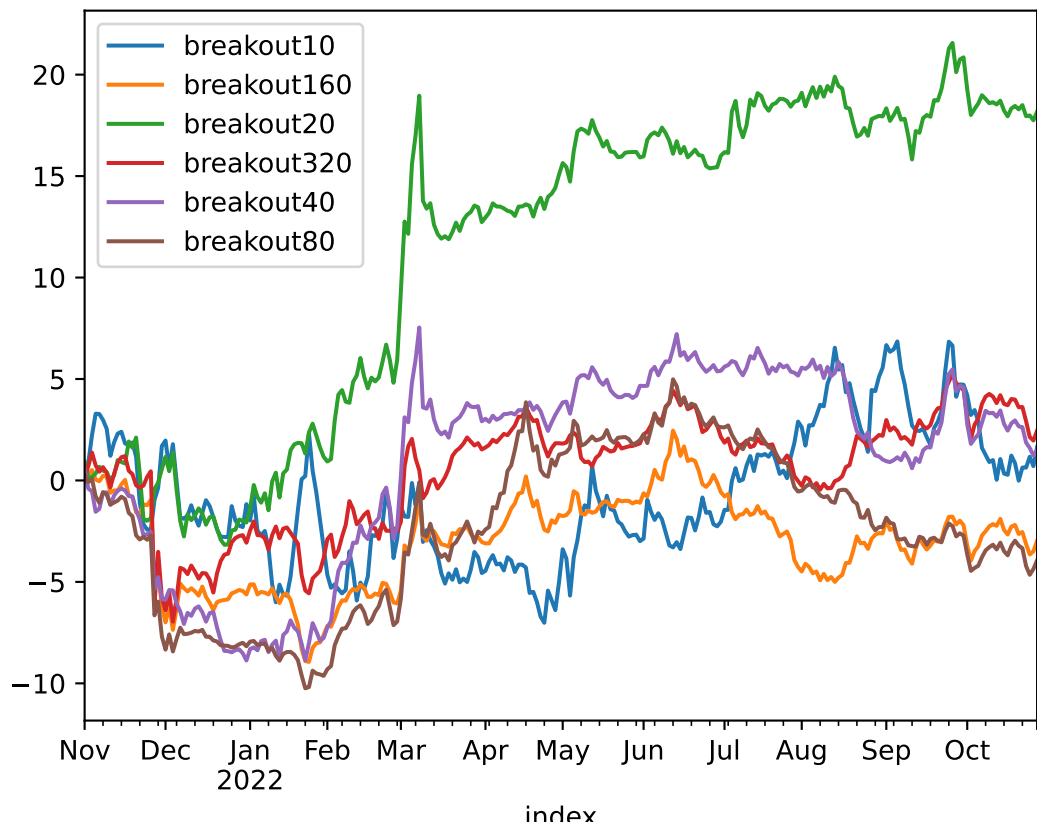
, 'breakout160': -2.927, 'breakout20': 17.892, 'breakout320': 2.415, 'breakout40': 8.645, 'breakout80': 12.779, 'breakout160': 10.832, 'breakout20': 11, 'breakout160': -0.34, 'breakout20': 1.4, 'breakout320': 0.22, 'breakout40':



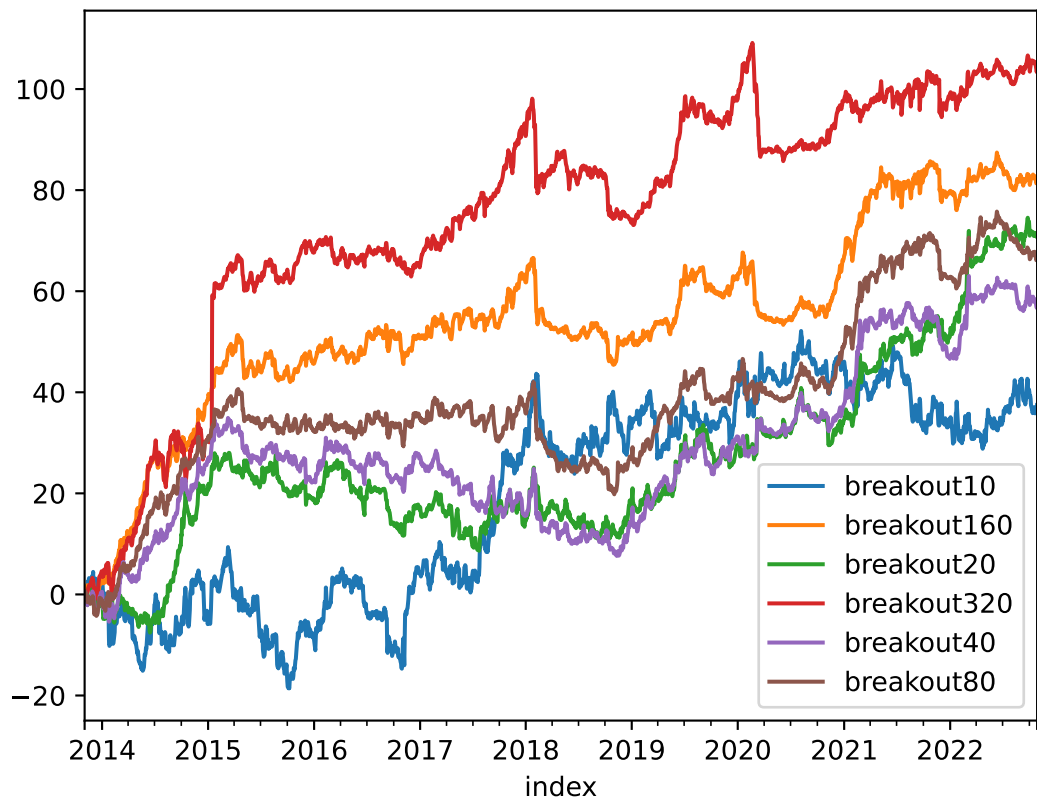
, 'breakout160': 7.329, 'breakout20': 14.672, 'breakout320': 3.317, 'breakout  
'breakout160': 9.789, 'breakout20': 11.566, 'breakout320': 10.863, 'breakout  
06, 'breakout160': 0.75, 'breakout20': 1.27, 'breakout320': 0.31, 'breakout40



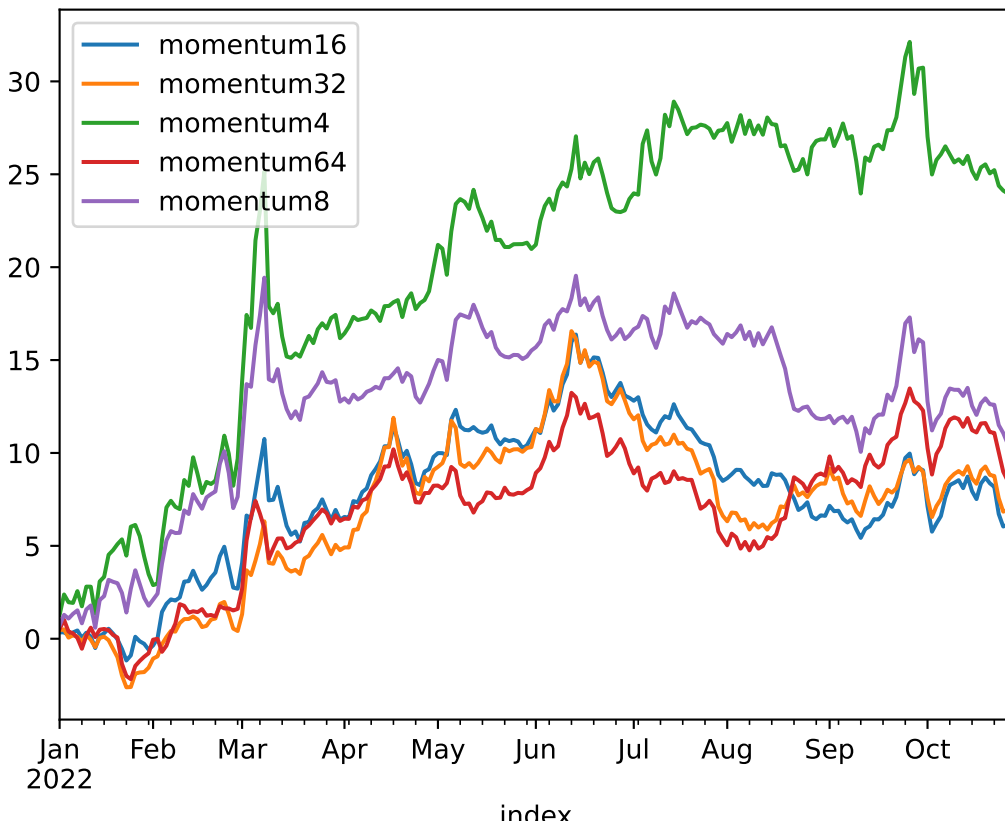
, 'breakout160': -2.927, 'breakout20': 17.892, 'breakout320': 2.415, 'breakout40': 8.645, 'breakout80': 12.779, 'breakout160': 10.832, 'breakout20': 11, 'breakout160': -0.34, 'breakout20': 1.4, 'breakout320': 0.22, 'breakout40': 0.22, 'breakout80': 0.22



, 'breakout160': 8.949, 'breakout20': 7.764, 'breakout320': 11.333, 'breakout  
'breakout160': 9.235, 'breakout20': 11.196, 'breakout320': 13.845, 'breakou  
26, 'breakout160': 0.97, 'breakout20': 0.69, 'breakout320': 0.82, 'breakout40

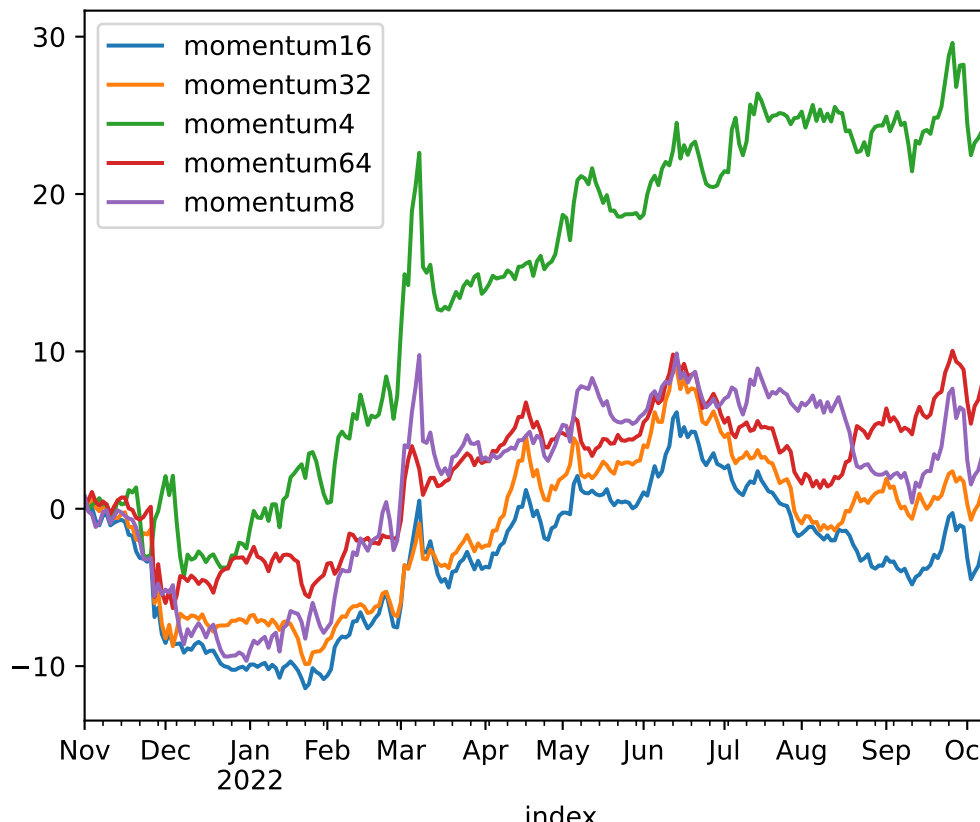


16': 8.2, 'momentum32': 9.115, 'momentum4': 29.032, 'momentum64': 11.0  
10.704, 'momentum32': 10.174, 'momentum4': 18.448, 'momentum64': 9.6  
um16': 0.77, 'momentum32': 0.9, 'momentum4': 1.57, 'momentum64': 1.14,

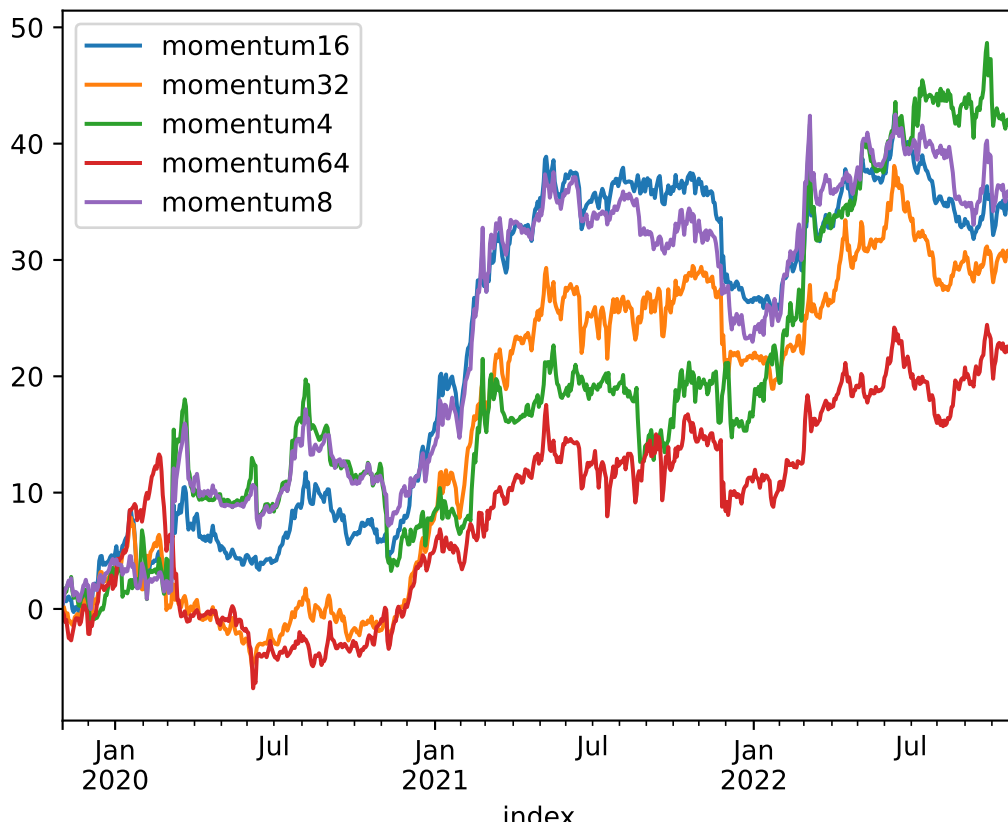




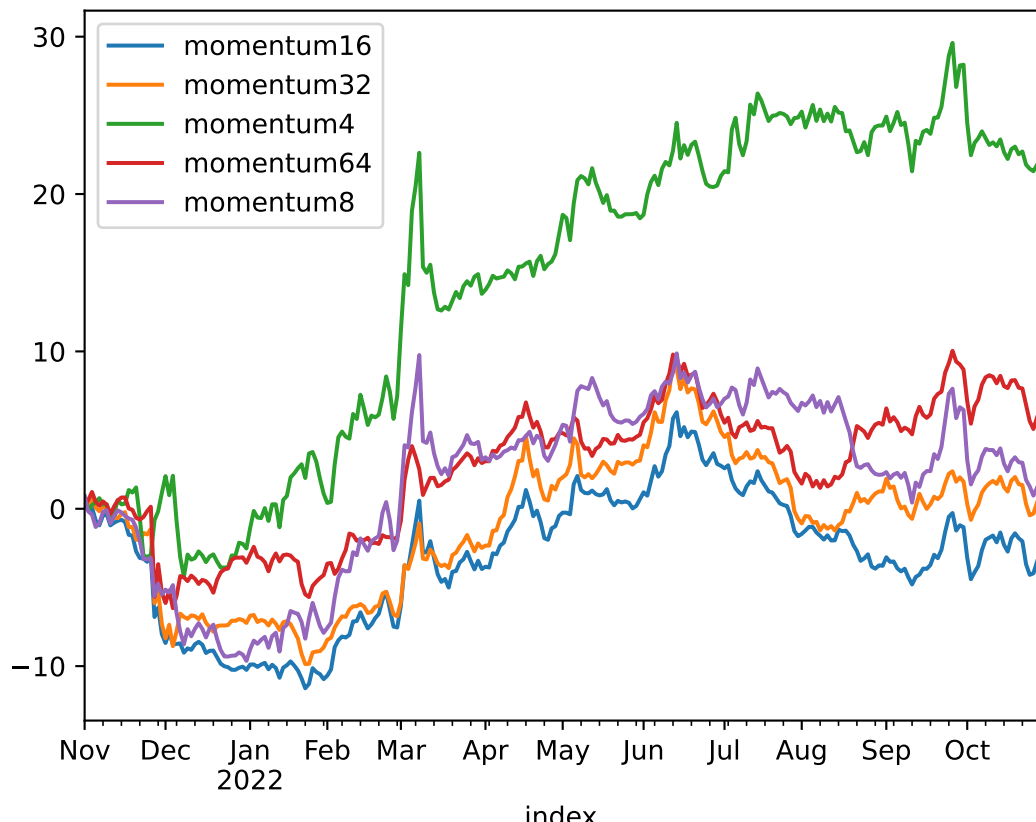
'momentum16': -3.3, 'momentum32': 0.394, 'momentum4': 21.525, 'momentum64': 5.7  
'momentum16': 10.941, 'momentum32': 11.058, 'momentum4': 18.051, 'momentum64': 11.1  
'momentum16': -0.3, 'momentum32': 0.04, 'momentum4': 1.19, 'momentum64': 0.51



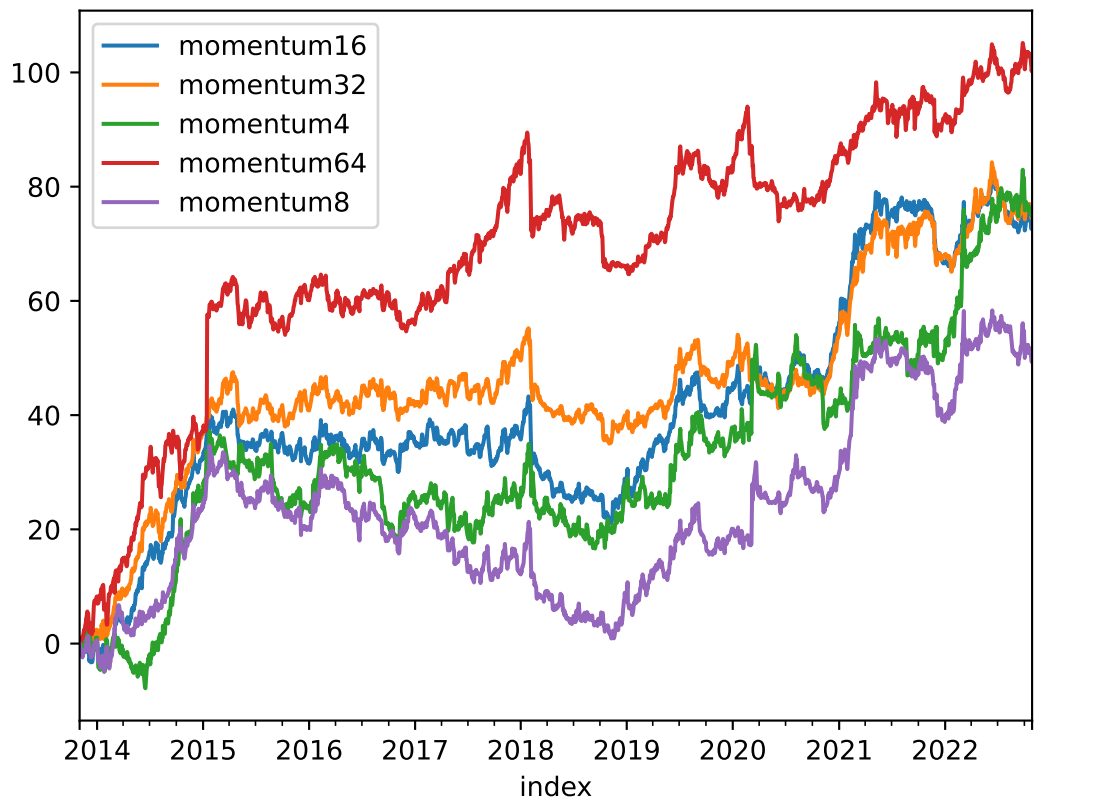
5': 10.903, 'momentum32': 9.567, 'momentum4': 13.412, 'momentum64': 6.6  
11.091, 'momentum32': 10.88, 'momentum4': 16.064, 'momentum64': 11.0  
um16': 0.98, 'momentum32': 0.88, 'momentum4': 0.83, 'momentum64': 0.6,



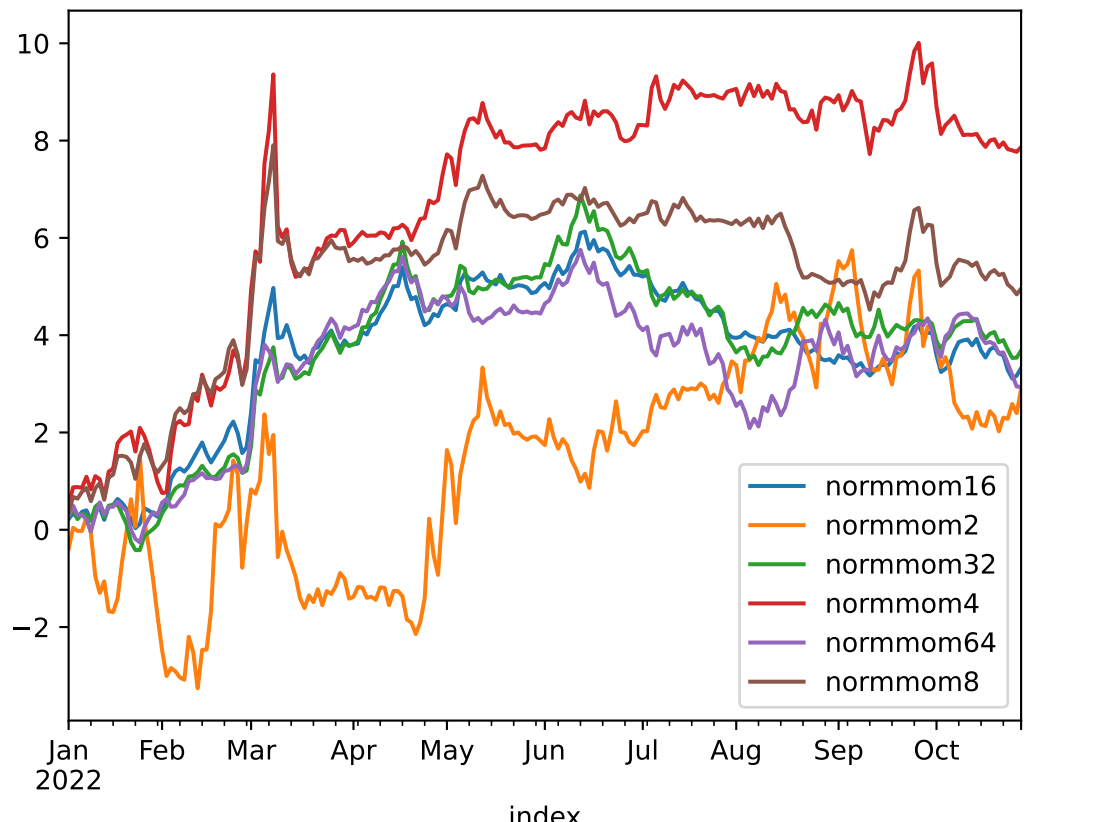
'momentum16': -3.3, 'momentum32': 0.394, 'momentum4': 21.525, 'momentum64': 5.7  
'momentum16': 10.941, 'momentum32': 11.058, 'momentum4': 18.051, 'momentum64': 11.1  
'momentum16': -0.3, 'momentum32': 0.04, 'momentum4': 1.19, 'momentum64': 0.51

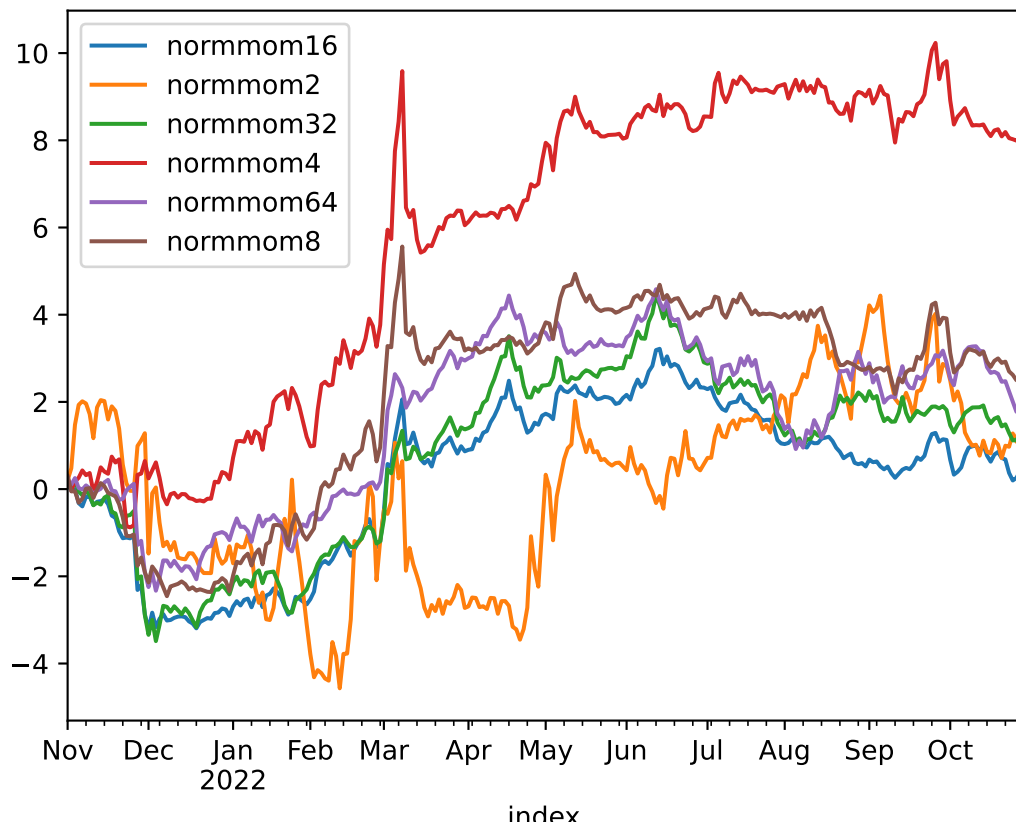


momentum16': 8.016, 'momentum32': 8.225, 'momentum4': 8.208, 'momentum64': 11.1  
'momentum32': 9.61, 'momentum4': 13.842, 'momentum64': 12.41  
'momentum16': 0.81, 'momentum32': 0.86, 'momentum4': 0.59, 'momentum64': 0.89

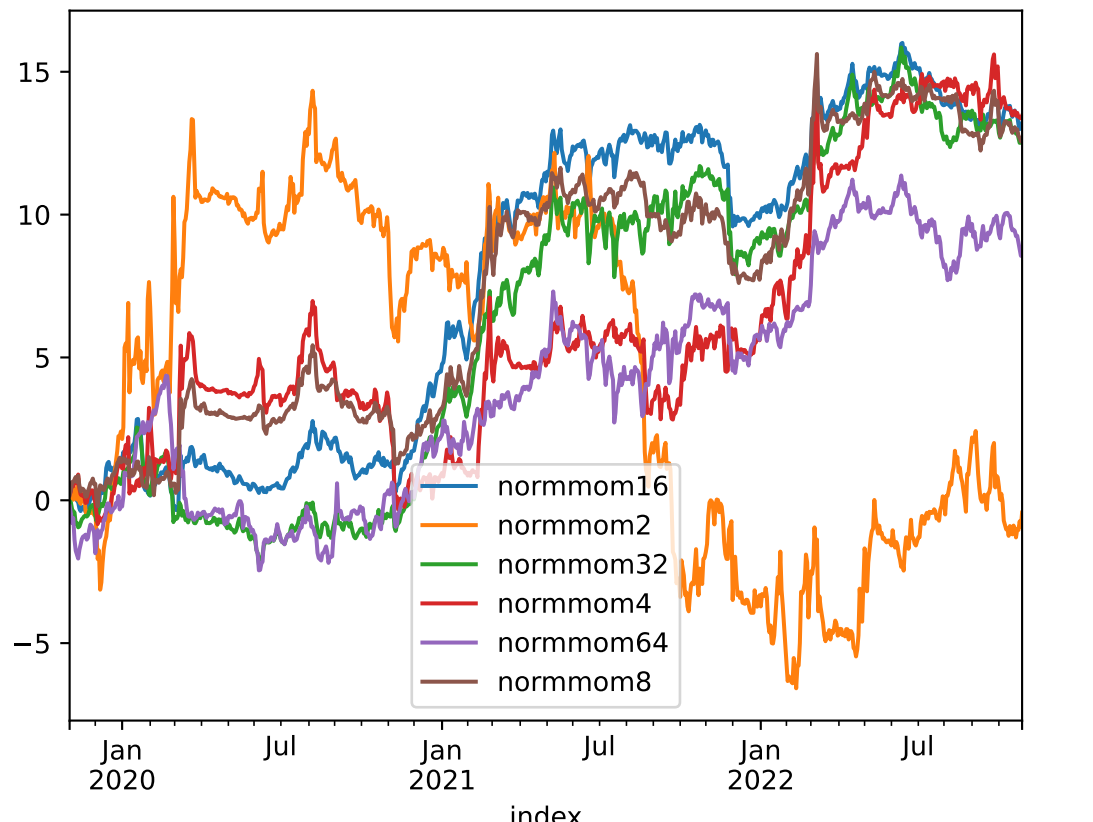


6, 'normmom2': 3.441, 'normmom32': 4.387, 'normmom4': 9.367, 'normmom8': 1.19, 'normmom2': 8.524, 'normmom32': 3.368, 'normmom4': 6.337, 'normmom8': 1.19, 'normmom2': 0.4, 'normmom32': 1.3, 'normmom4': 1.48, 'normmom64': 1.19

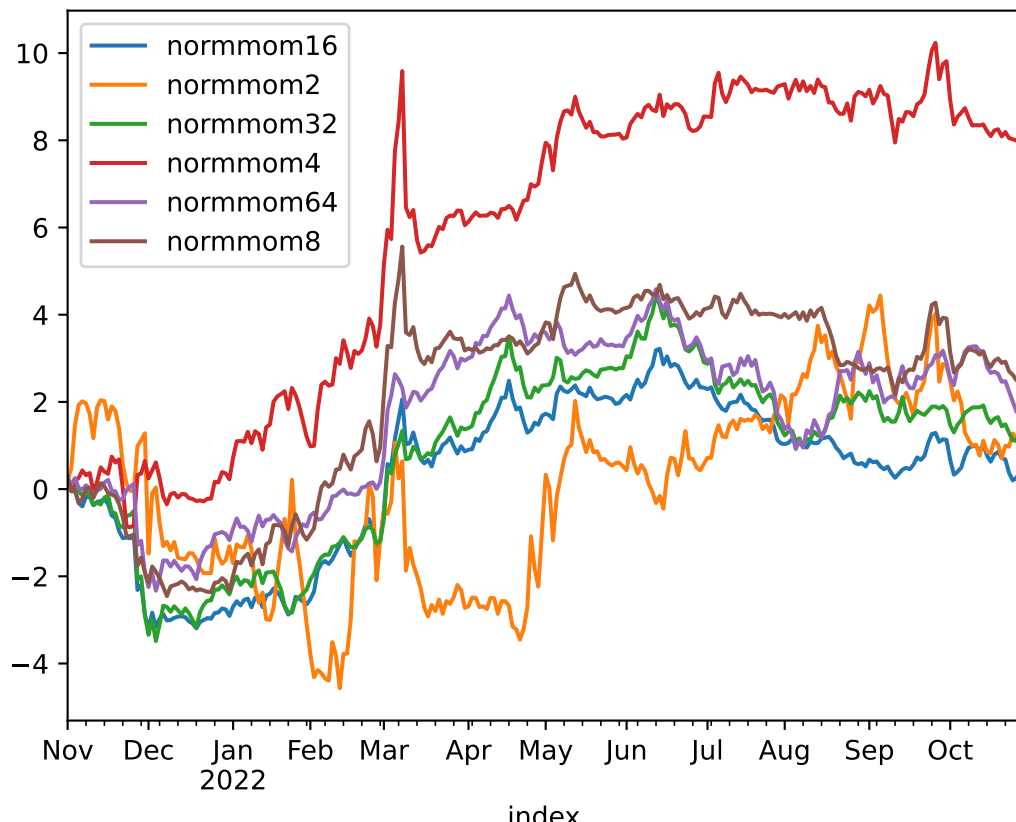


[illegible]

9, 'normmom2': -0.142, 'normmom32': 4.151, 'normmom4': 4.414, 'normmom6': 1.02  
15, 'normmom2': 8.955, 'normmom32': 4.063, 'normmom4': 5.929, 'normmom6': 1.02  
16, 'normmom2': -0.02, 'normmom32': 1.02, 'normmom4': 0.74, 'normmom6': 1.02

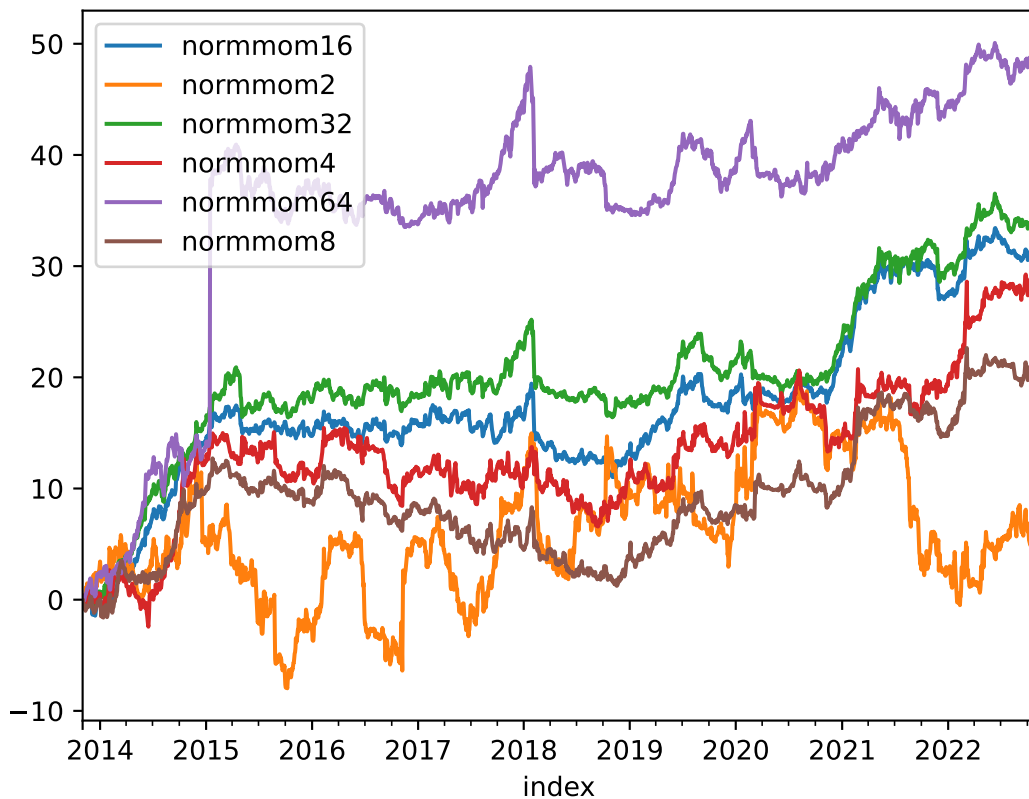


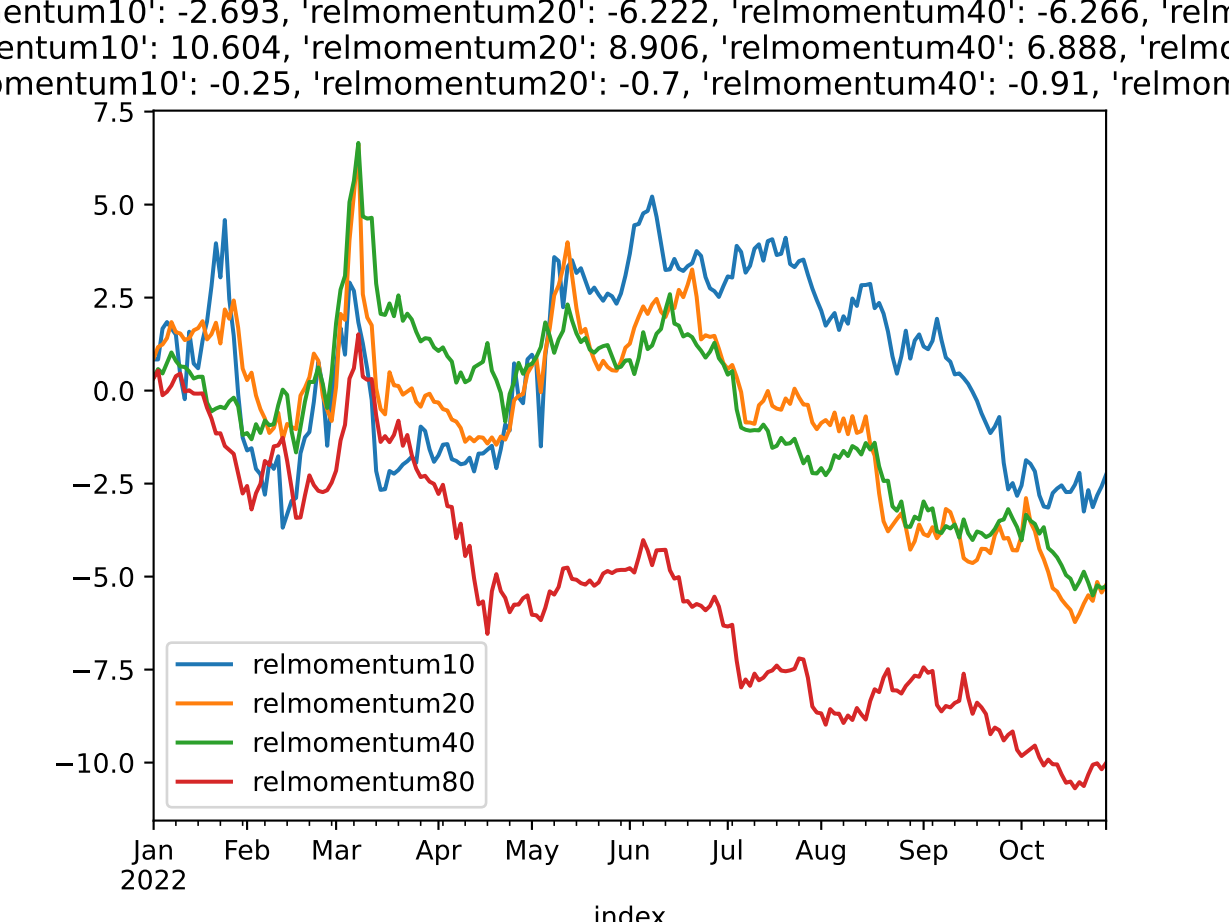
0.08, 'normmom2': 1.556, 'normmom32': 1.25, 'normmom4': 7.968, 'normmom6': 0.12, 'normmom8': 0.12, 'normmom2': 8.733, 'normmom32': 3.792, 'normmom4': 6.123, 'normmom6': 0.12, 'normmom8': 0.18, 'normmom32': 0.33, 'normmom4': 1.3, 'normmom6':



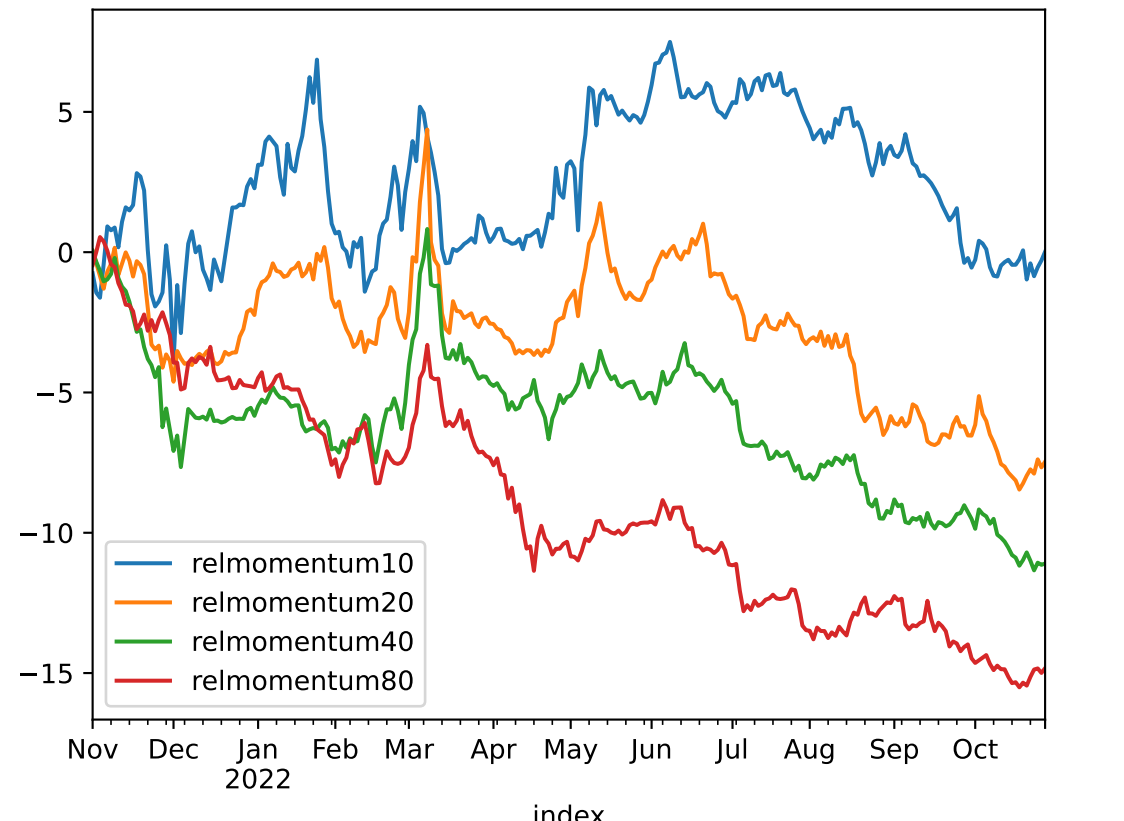


2, 'normmom2': 0.617, 'normmom32': 3.638, 'normmom4': 2.958, 'normmom  
, 'normmom2': 9.179, 'normmom32': 3.805, 'normmom4': 5.521, 'normmom  
.93, 'normmom2': 0.07, 'normmom32': 0.96, 'normmom4': 0.54, 'normmom6

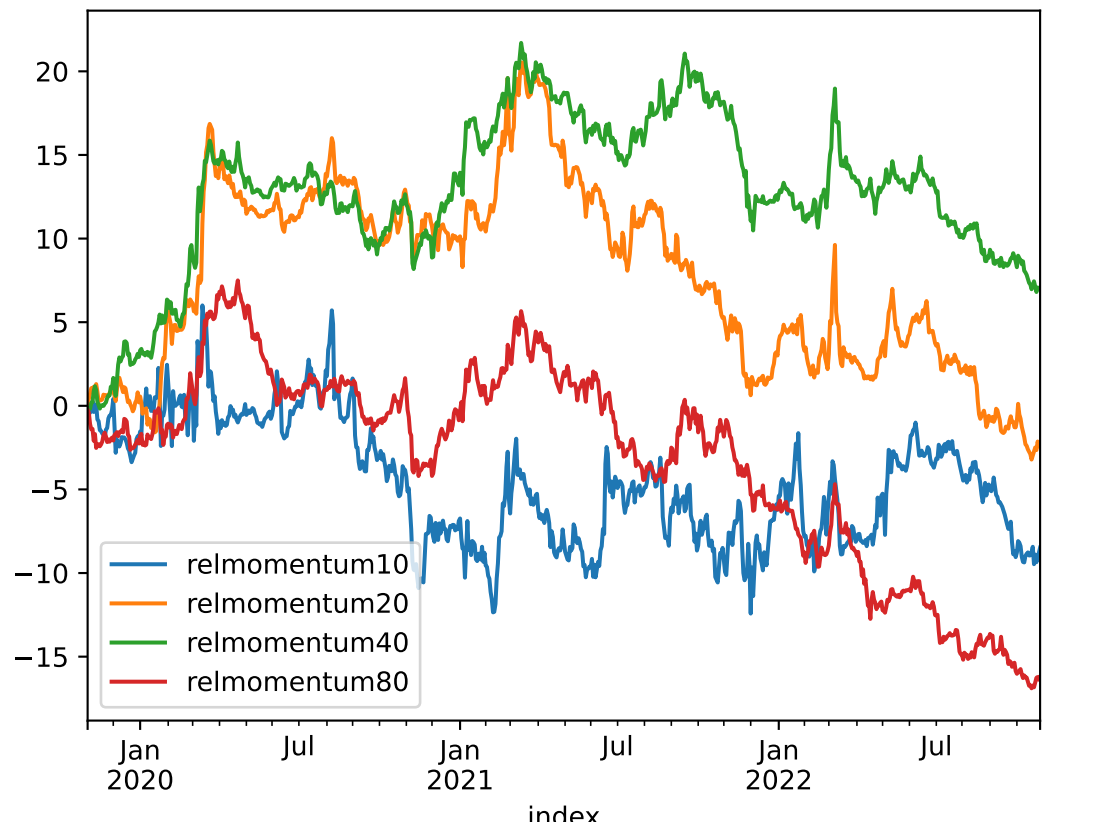




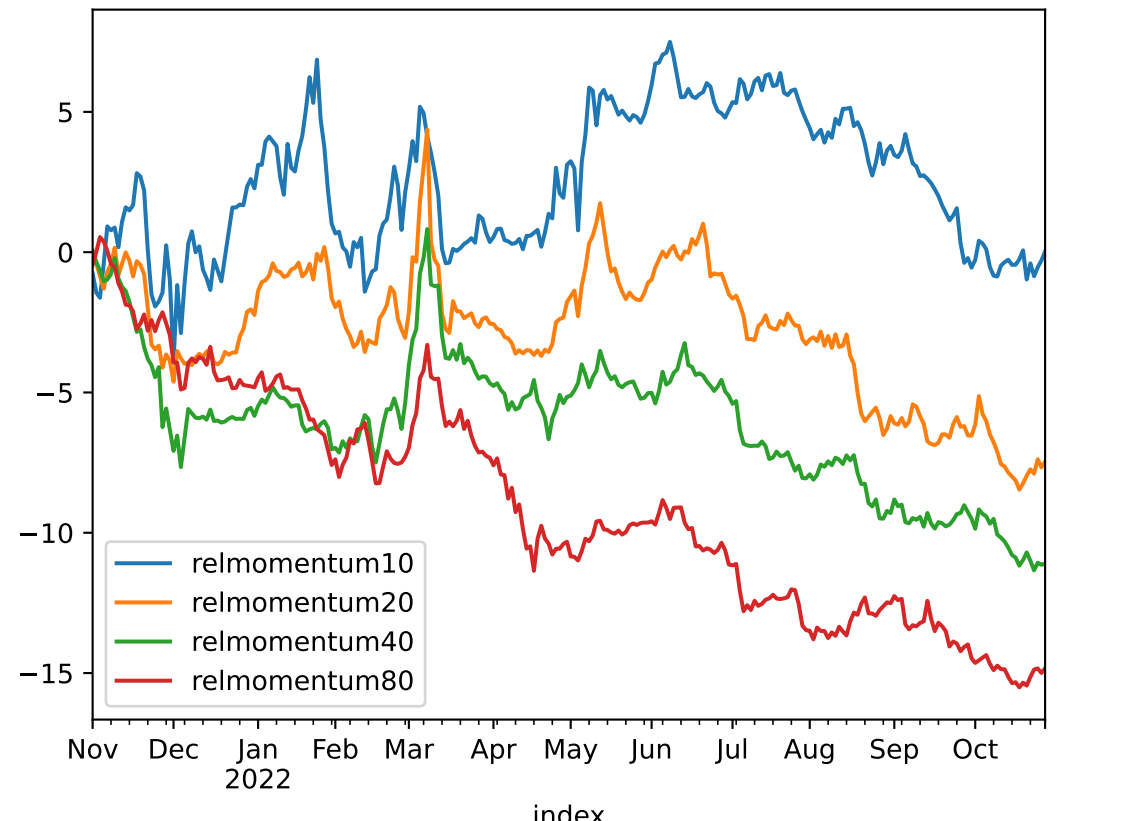
```
momentum10': 0.016, 'relmomentum20': -7.35, 'relmomentum40': -10.924, 'relmo
mentum10': 11.919, 'relmomentum20': 8.724, 'relmomentum40': 7.226, 'relmo
momentum10': 0.0, 'relmomentum20': -0.84, 'relmomentum40': -1.51, 'relmor
```



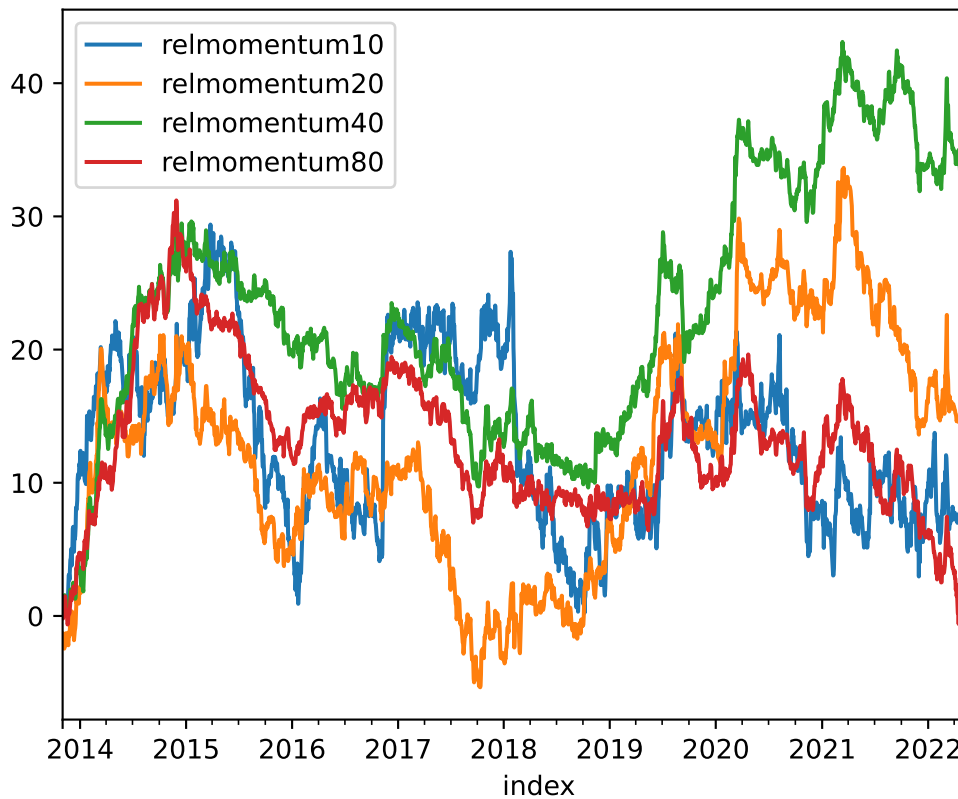
relmomentum10': -2.78, 'relmomentum20': -0.727, 'relmomentum40': 2.311, 'relmomentum80': 12.808, 'relmomentum10': 12.808, 'relmomentum20': 9.054, 'relmomentum40': 7.501, 'relmomentum80': -0.22, 'relmomentum10': -0.22, 'relmomentum20': -0.08, 'relmomentum40': 0.31, 'relmomentum80': 12.808



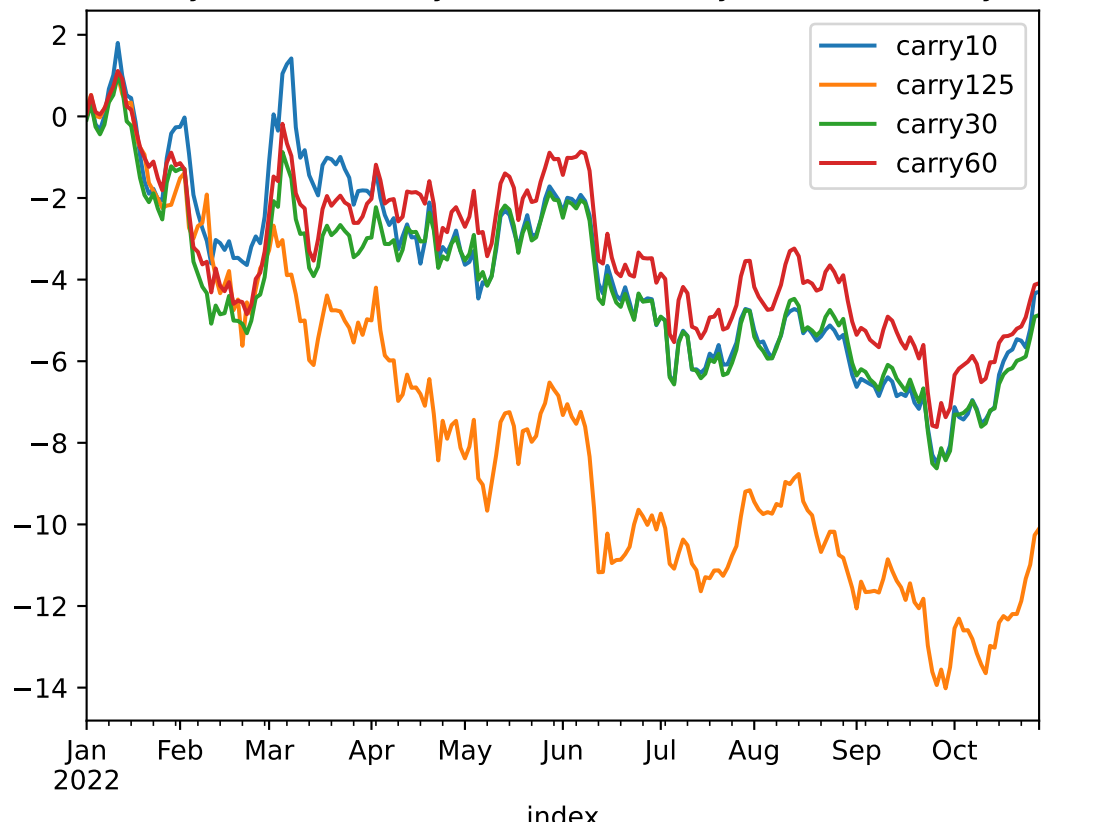
```
momentum10': 0.016, 'relmomentum20': -7.35, 'relmomentum40': -10.924, 'relmo
mentum10': 11.919, 'relmomentum20': 8.724, 'relmomentum40': 7.226, 'relmo
momentum10': 0.0, 'relmomentum20': -0.84, 'relmomentum40': -1.51, 'relmor
```



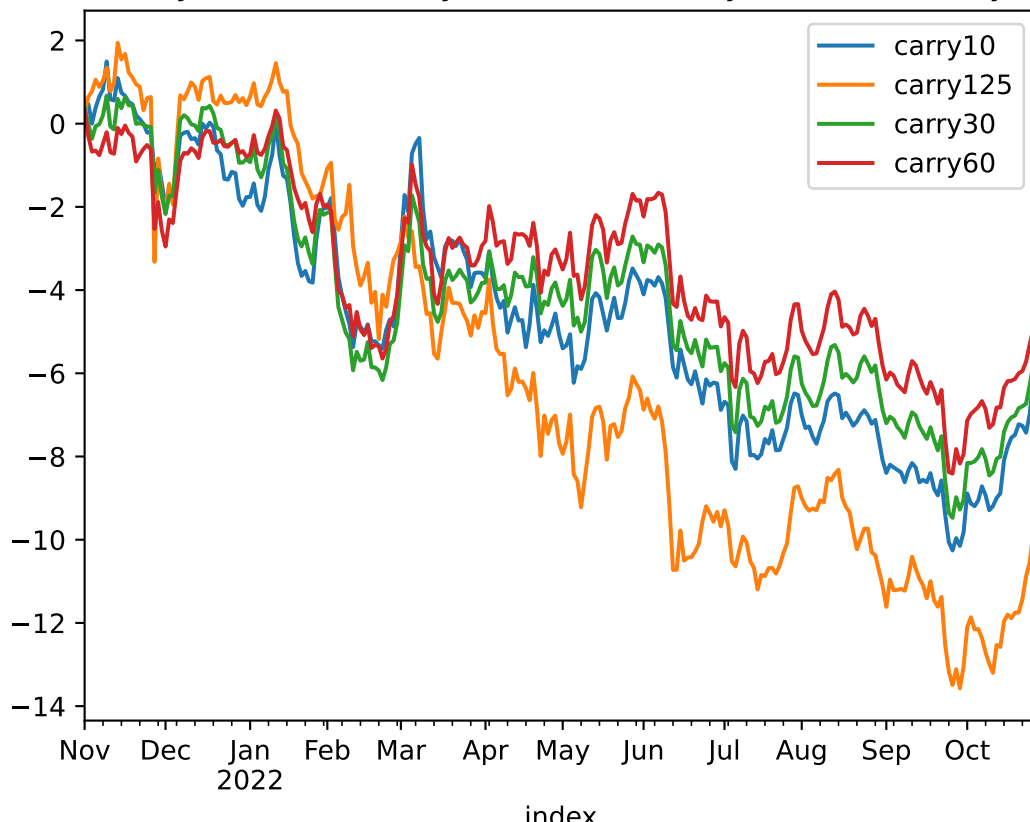
relmomentum10': 0.753, 'relmomentum20': 1.175, 'relmomentum40': 3.105, 'relmomentum80': 12.969, 'relmomentum10': 12.969, 'relmomentum20': 8.929, 'relmomentum40': 7.273, 'relmomentum80': 0.06, 'relmomentum10': 0.06, 'relmomentum20': 0.13, 'relmomentum40': 0.43, 'relmomentum80': 0.43



. mean {'carry10': -5.122, 'carry125': -12.031, 'carry30': -5.796, 'carry60': -4.796, 'carry125': -12.031, 'carry30': -5.796, 'carry60': -4.796}  
ann. std {'carry10': 7.354, 'carry125': 7.857, 'carry30': 6.953, 'carry60': 7.021, 'carry125': 7.857, 'carry30': 6.953, 'carry60': 7.021}  
ann. SR {'carry10': -0.7, 'carry125': -1.53, 'carry30': -0.83, 'carry60': -0.69}

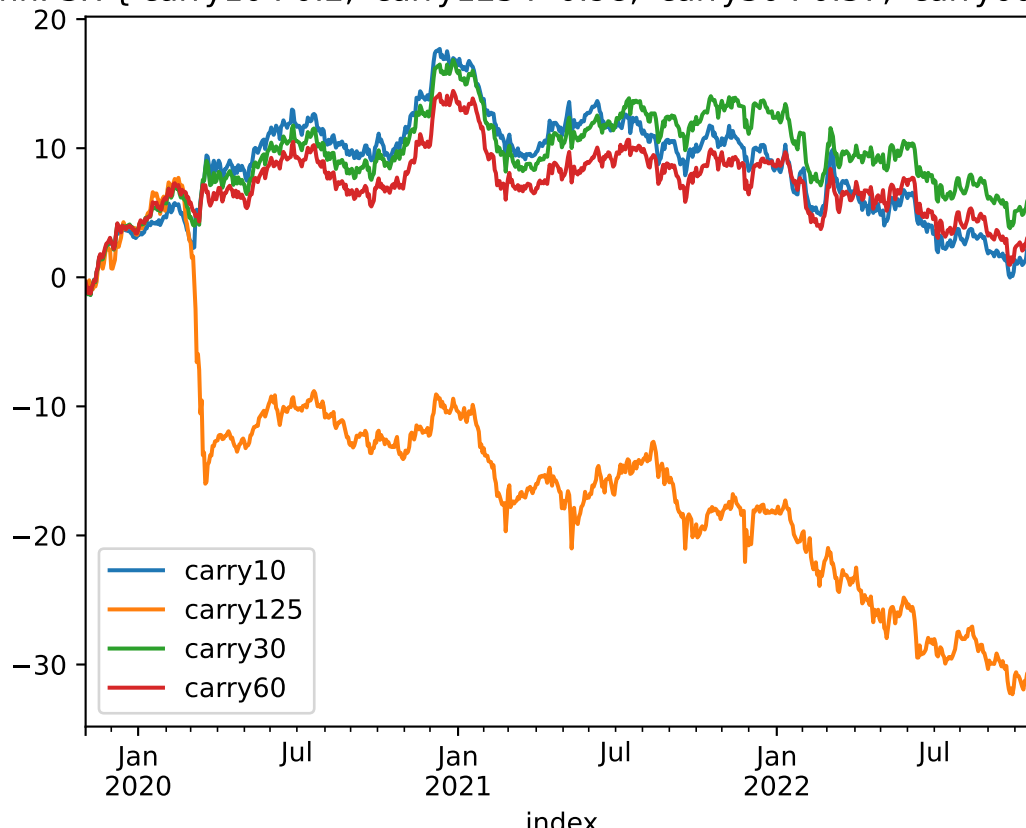


n. mean {'carry10': -5.973, 'carry125': -9.51, 'carry30': -5.628, 'carry60': -4.8  
ann. std {'carry10': 7.169, 'carry125': 9.006, 'carry30': 6.949, 'carry60': 7.03  
ann. SR {'carry10': -0.83, 'carry125': -1.06, 'carry30': -0.81, 'carry60': -0.68

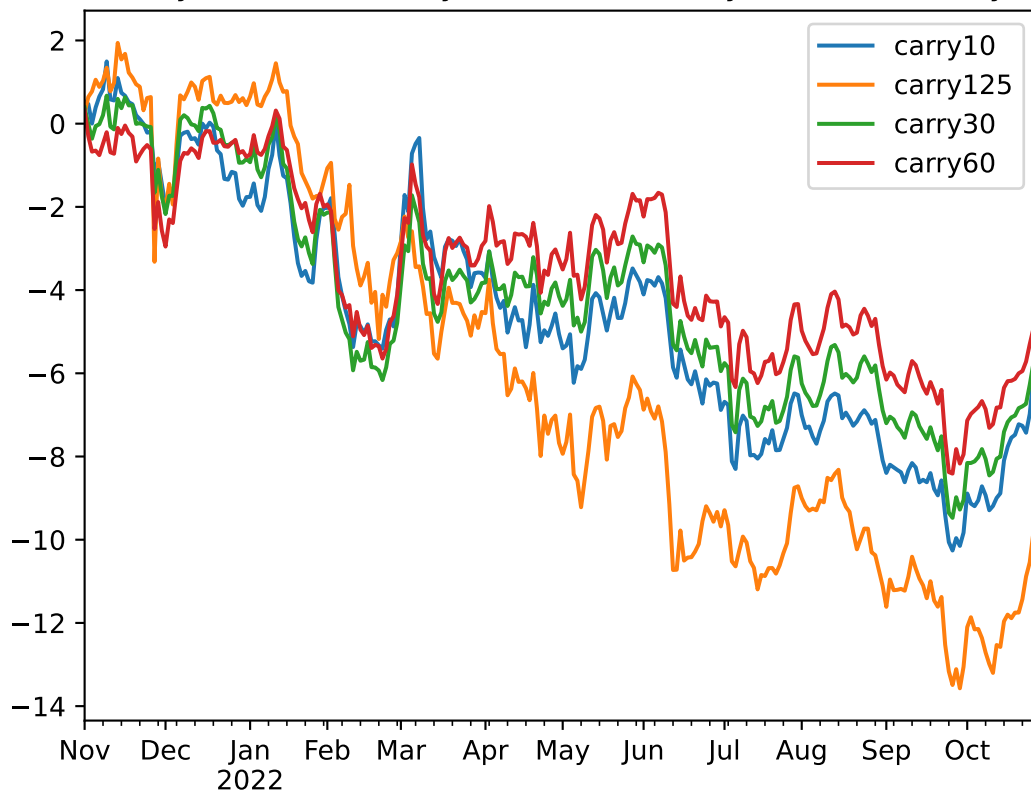




ann. mean {'carry10': 1.368, 'carry125': -9.307, 'carry30': 2.48, 'carry60': 1.4  
ann. std {'carry10': 6.804, 'carry125': 9.499, 'carry30': 6.634, 'carry60': 6.58  
ann. SR {'carry10': 0.2, 'carry125': -0.98, 'carry30': 0.37, 'carry60': 0.22}

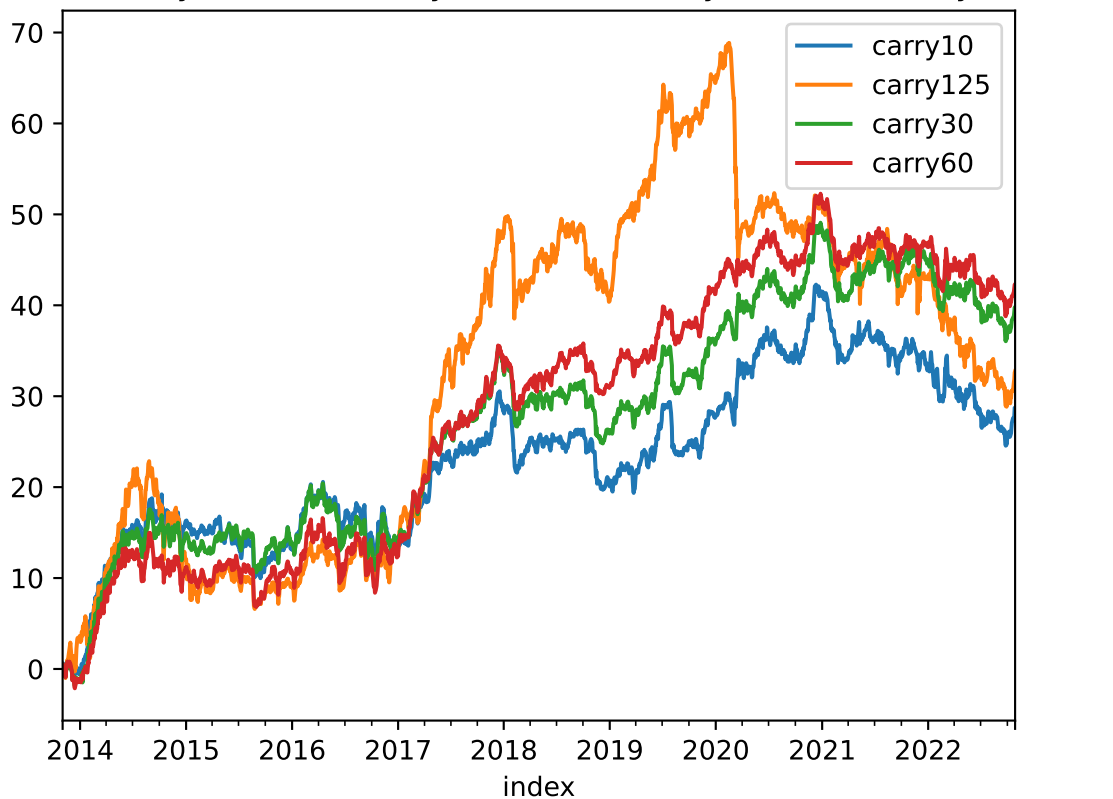


n. mean {'carry10': -5.973, 'carry125': -9.51, 'carry30': -5.628, 'carry60': -4.8  
ann. std {'carry10': 7.169, 'carry125': 9.006, 'carry30': 6.949, 'carry60': 7.03  
ann. SR {'carry10': -0.83, 'carry125': -1.06, 'carry30': -0.81, 'carry60': -0.68

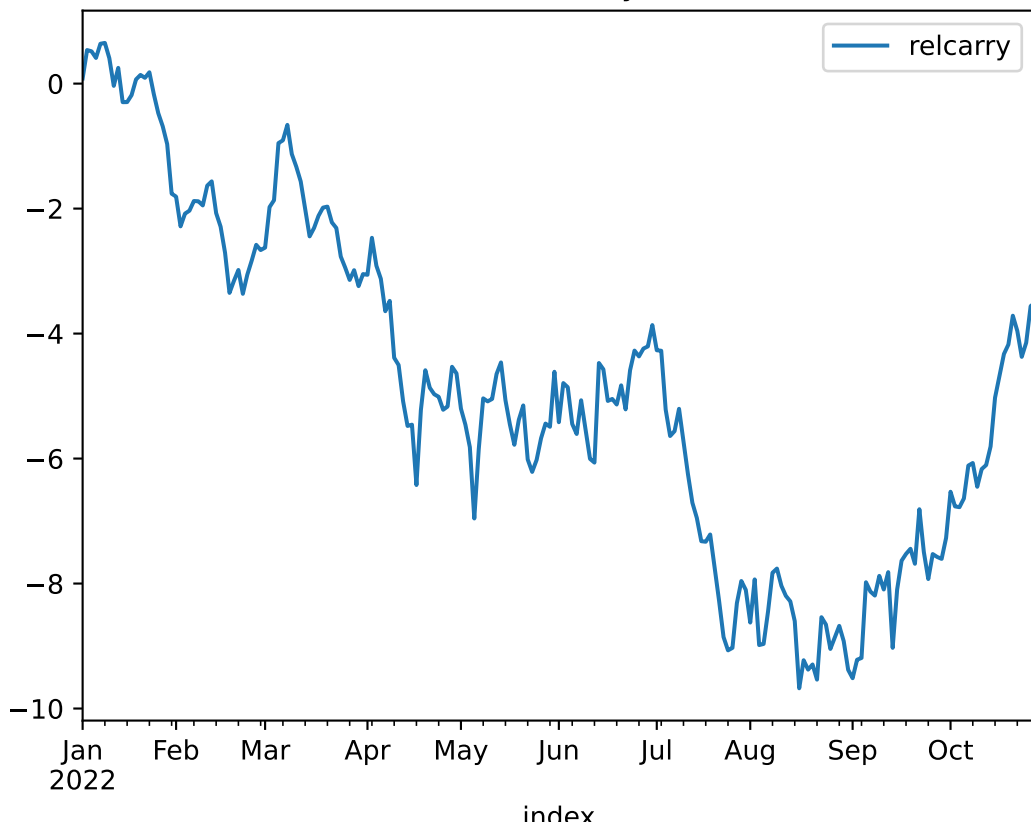


index

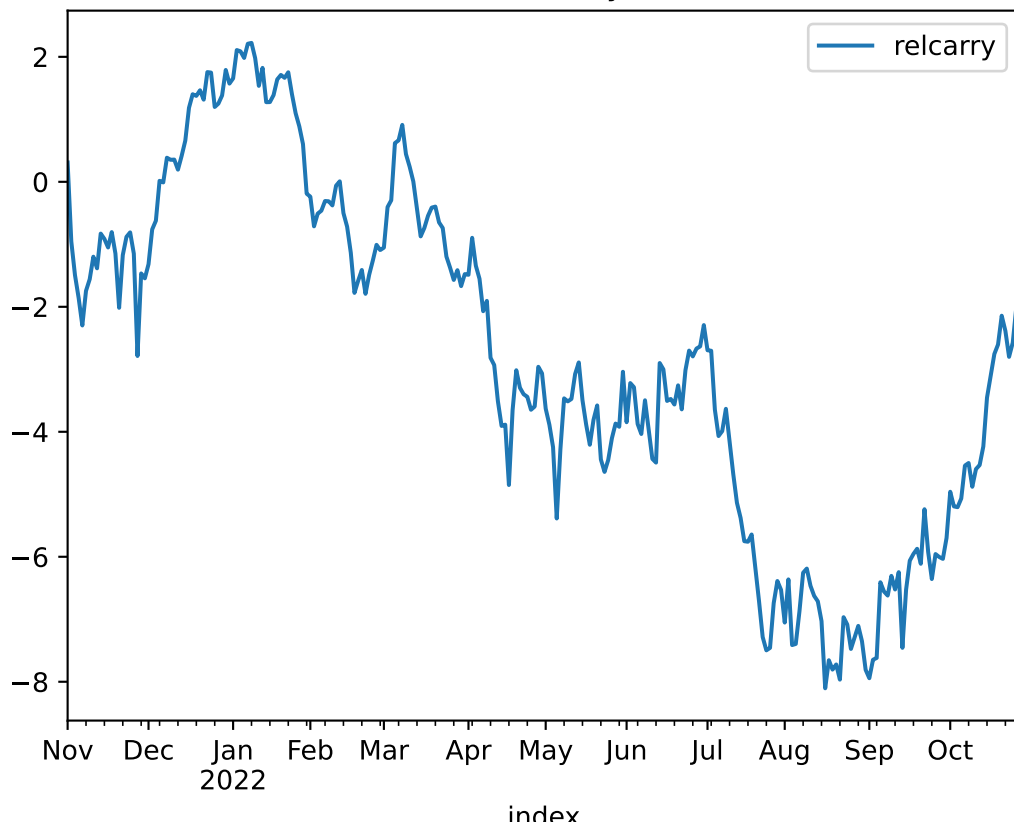
nn. mean {'carry10': 3.137, 'carry125': 3.575, 'carry30': 4.344, 'carry60': 4.6  
ann. std {'carry10': 6.439, 'carry125': 9.079, 'carry30': 6.531, 'carry60': 6.48  
ann. SR {'carry10': 0.49, 'carry125': 0.39, 'carry30': 0.67, 'carry60': 0.71}



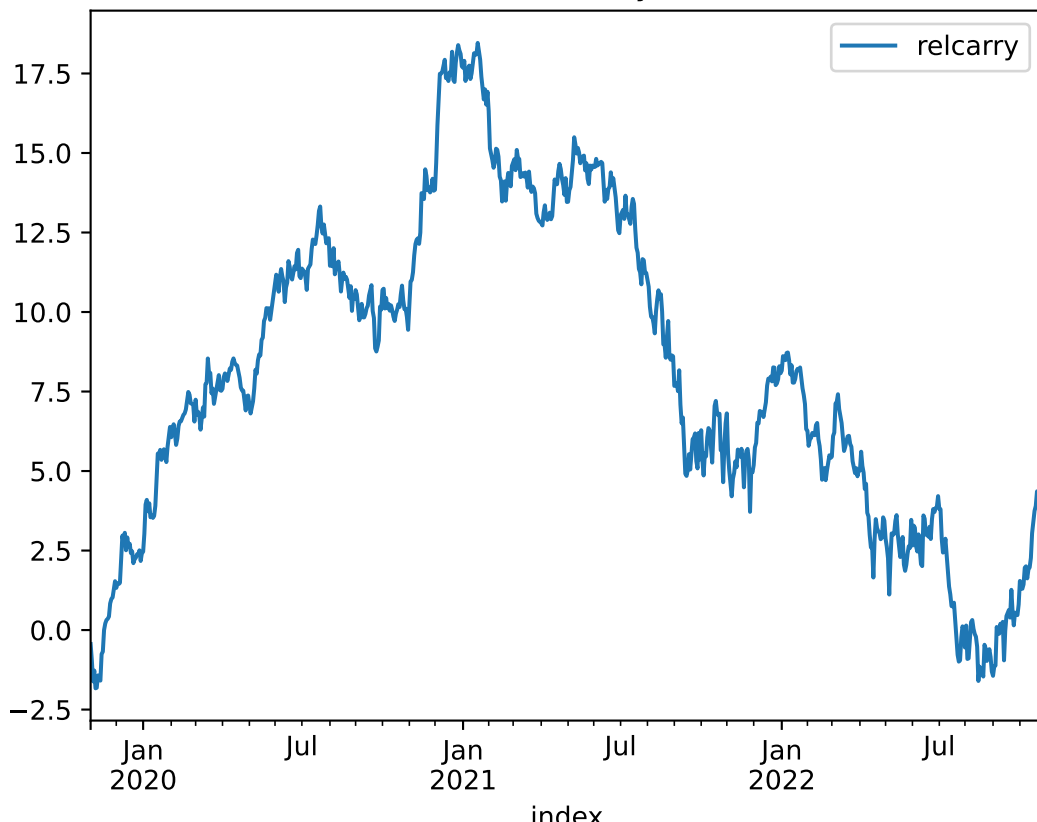
ann. mean {'relcarry': -4.177}  
ann. std {'relcarry': 7.158}  
ann. SR {'relcarry': -0.58}



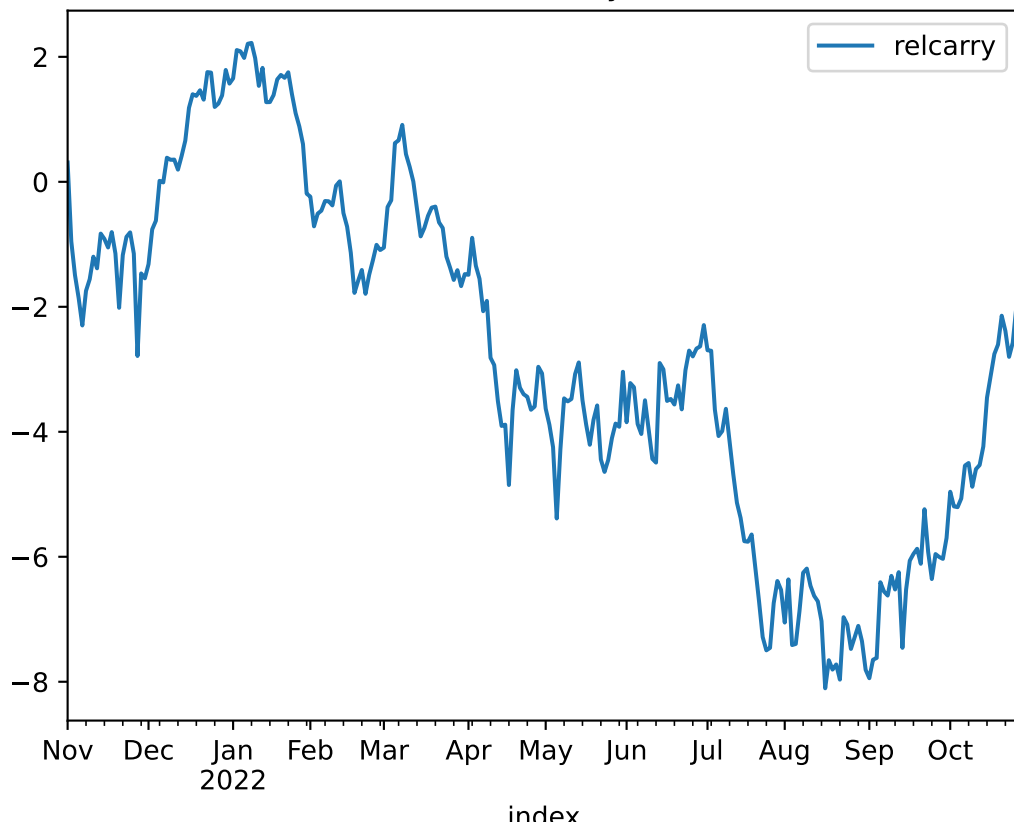
ann. mean {'relcarry': -1.907}  
ann. std {'relcarry': 7.338}  
ann. SR {'relcarry': -0.26}



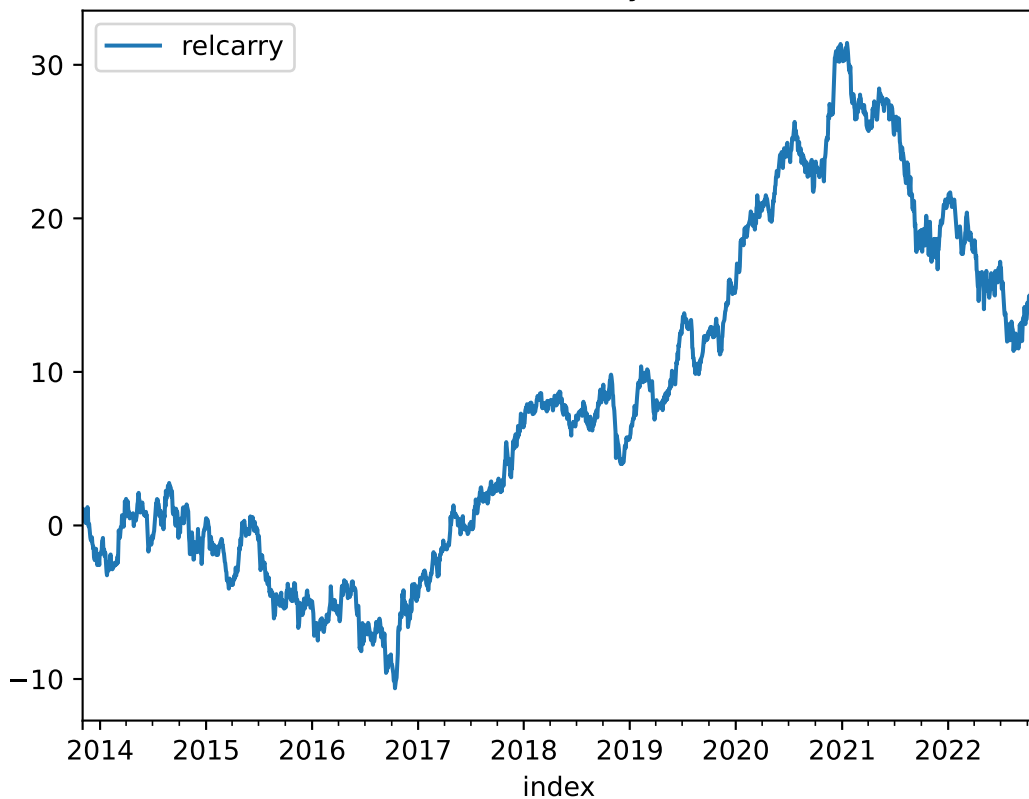
ann. mean {'relcarry': 1.497}  
ann. std {'relcarry': 6.779}  
ann. SR {'relcarry': 0.22}



ann. mean {'relcarry': -1.907}  
ann. std {'relcarry': 7.338}  
ann. SR {'relcarry': -0.26}

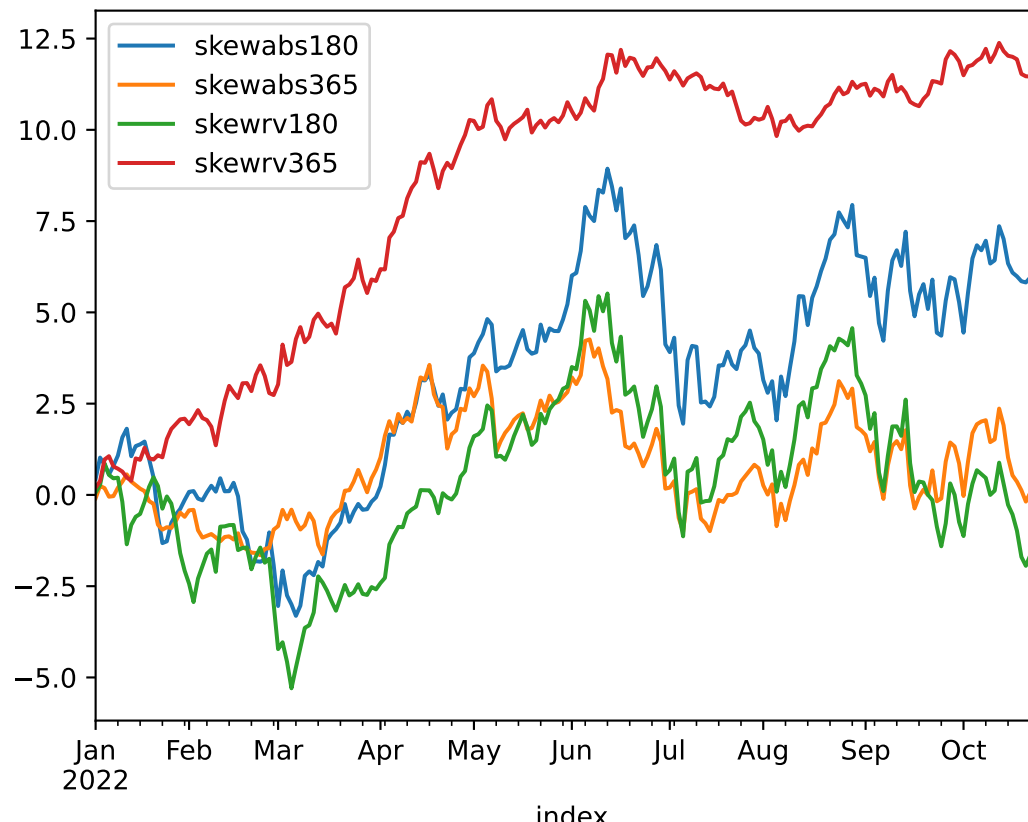


ann. mean {'relcarry': 1.913}  
ann. std {'relcarry': 6.006}  
ann. SR {'relcarry': 0.32}

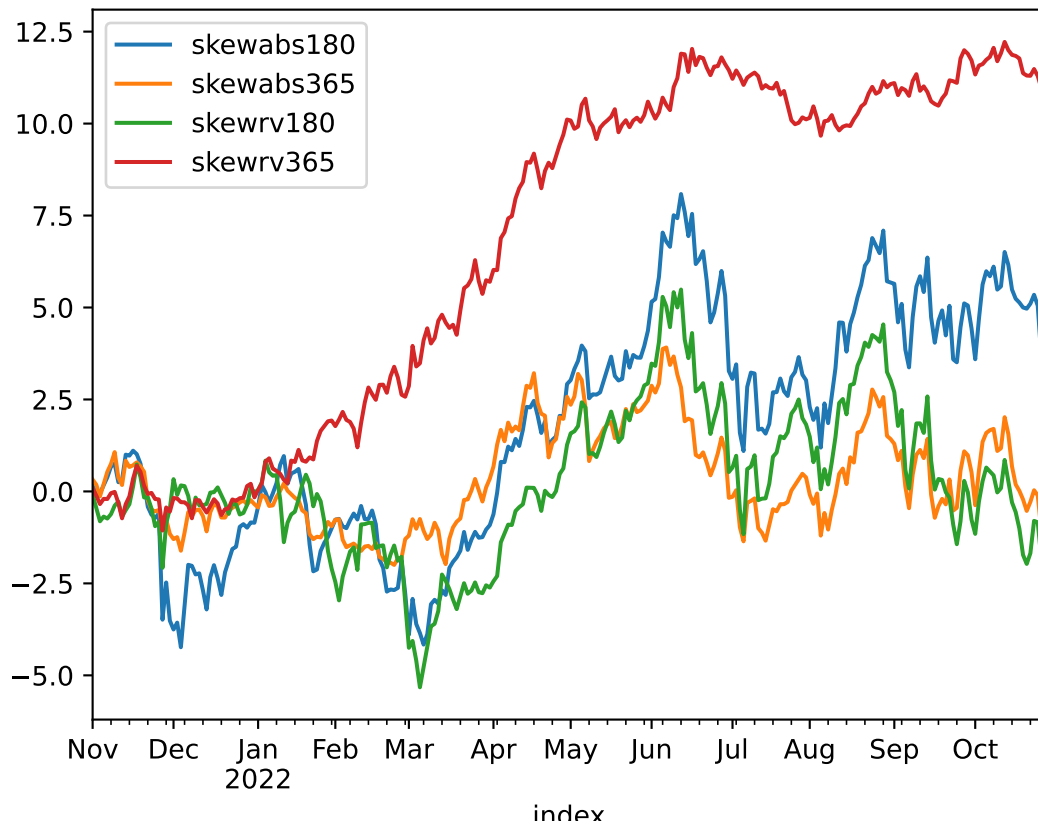




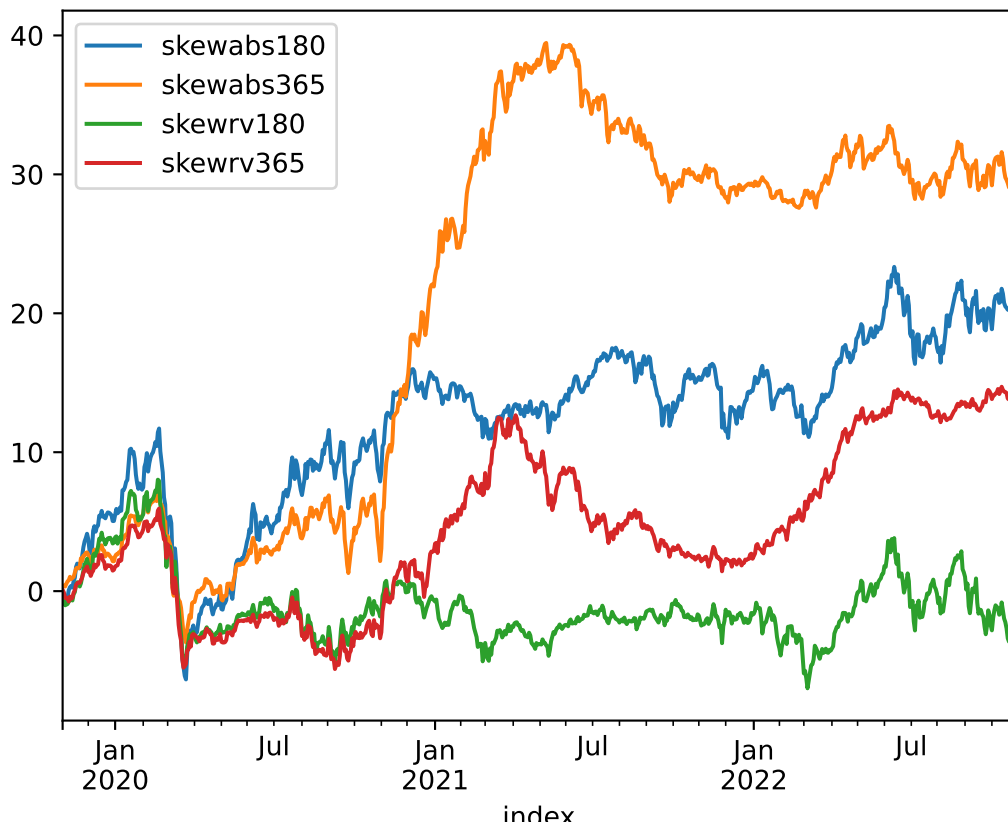
SR {'skewabs180': 0.64, 'skewabs365': -0.04, 'skewrv180': -0.17, 'skewrv365': 0.01}



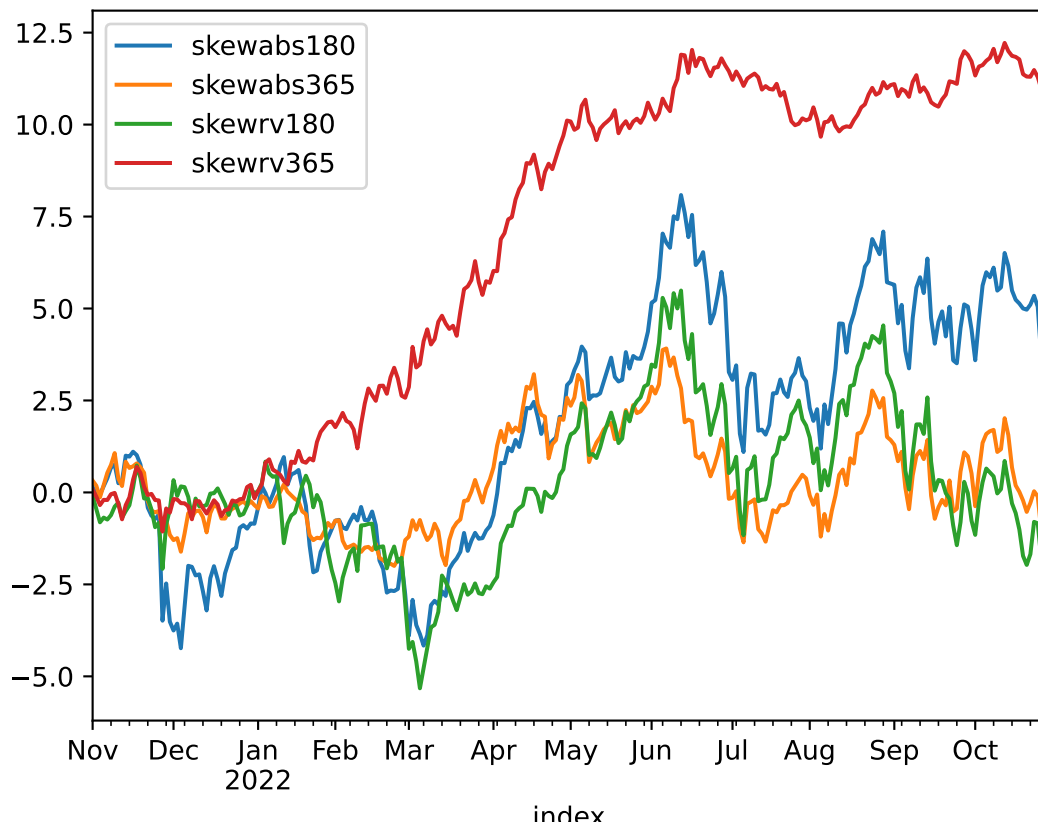
SR {'skewabs180': 0.44, 'skewabs365': -0.08, 'skewrv180': -0.15, 'skewrv365': 0.01}



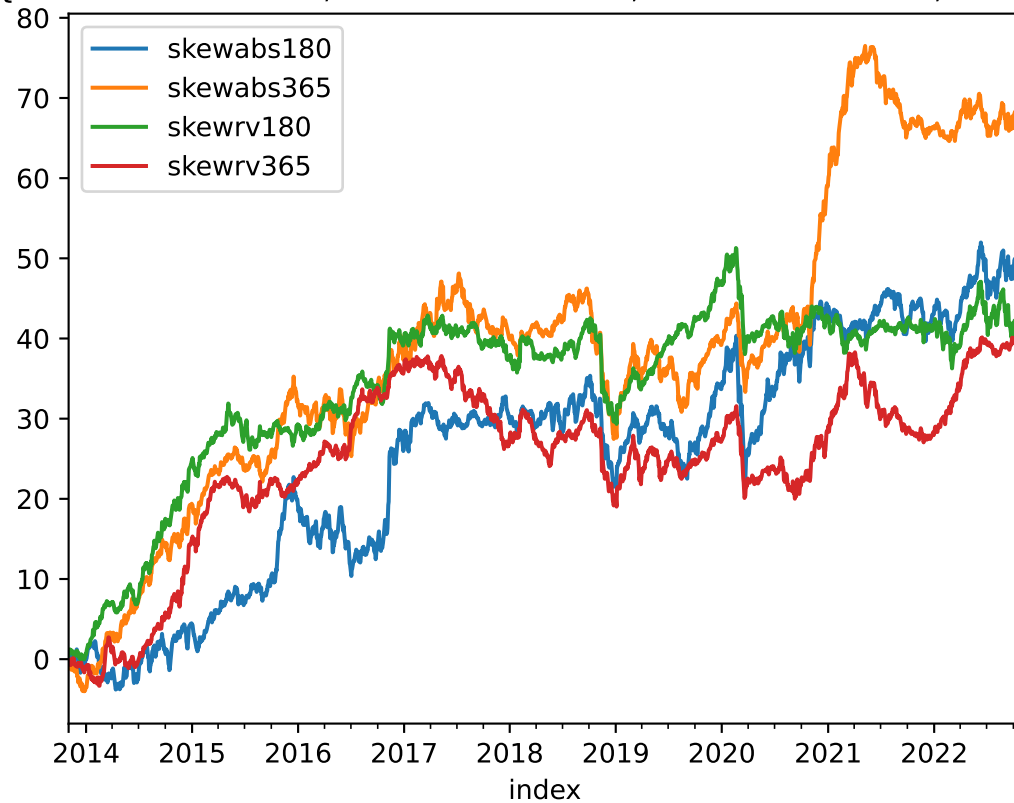
an {'skewabs180': 6.45, 'skewabs365': 9.503, 'skewrv180': -0.987, 'skewrv365': 0.987, 'skewabs180': 9.427, 'skewabs365': 8.488, 'skewrv180': 7.675, 'skewrv365': 0.987, 'skewabs180': 0.68, 'skewabs365': 1.12, 'skewrv180': -0.13, 'skewrv365': 0.987}



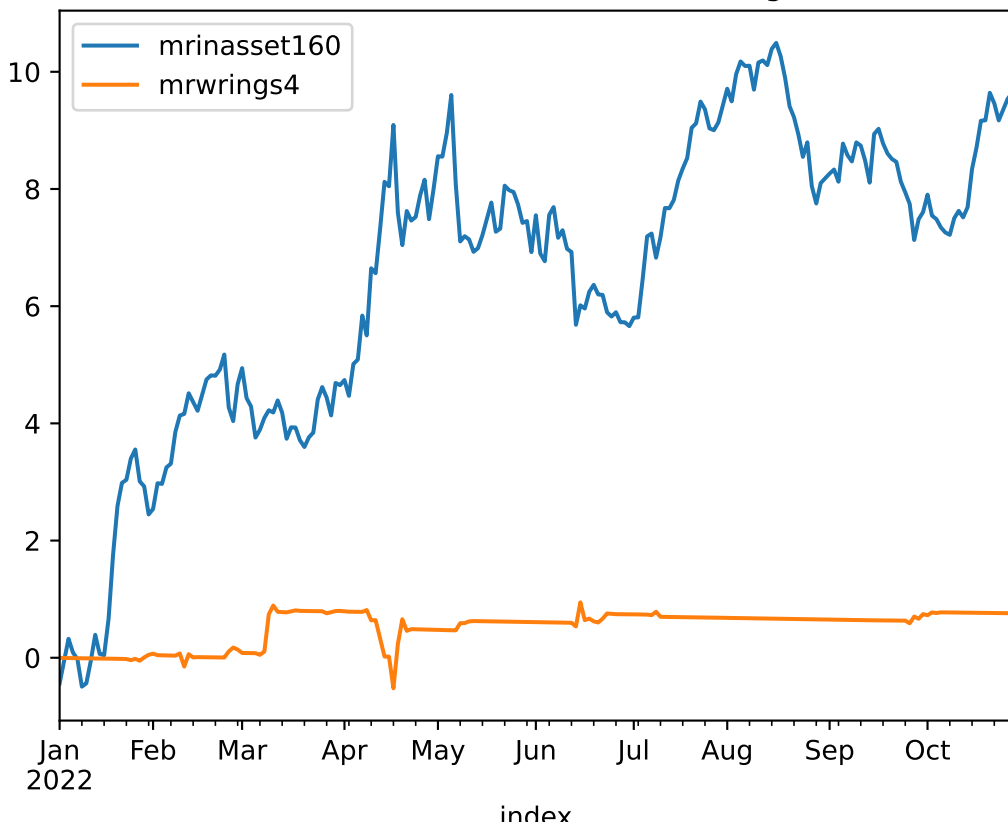
SR {'skewabs180': 0.44, 'skewabs365': -0.08, 'skewrv180': -0.15, 'skewrv365': 0.01}



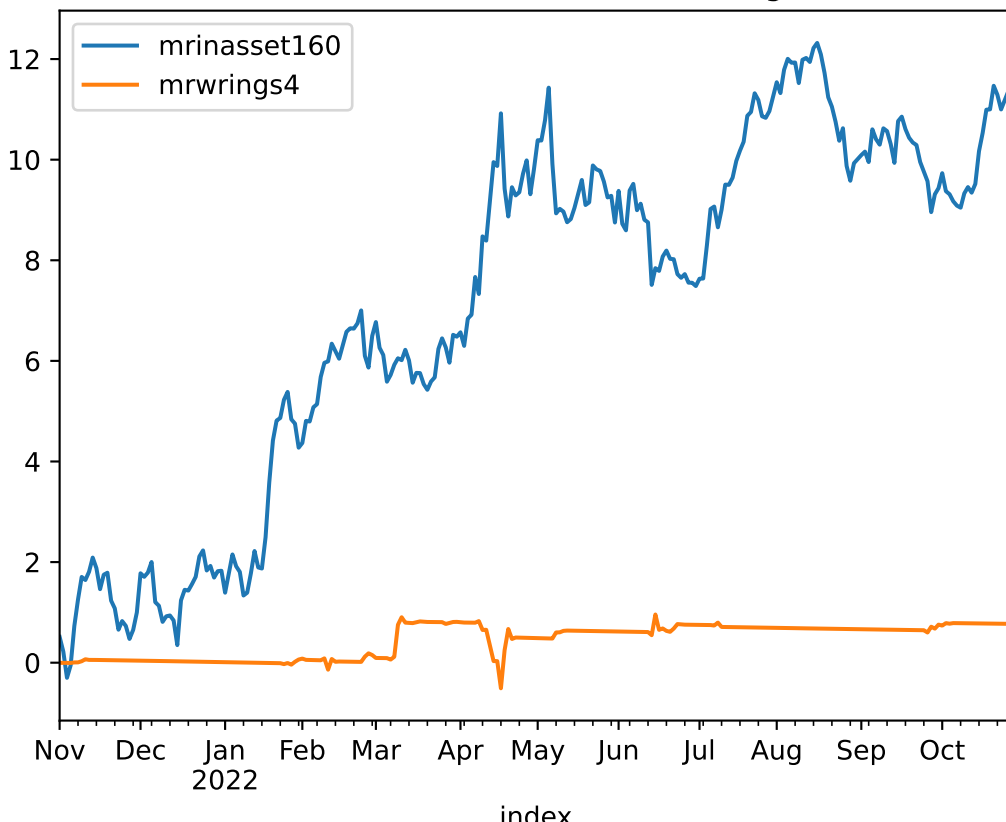
n. SR {'skewabs180': 0.65, 'skewabs365': 0.9, 'skewrv180': 0.67, 'skewrv365'



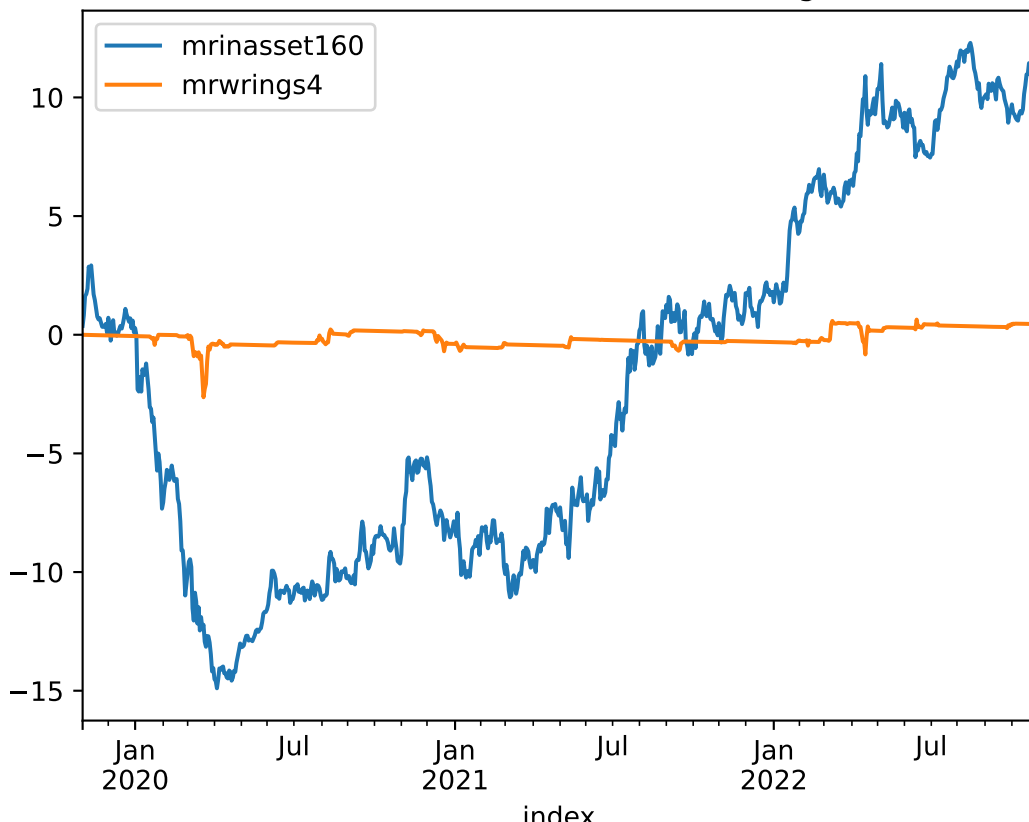
ann. mean {'mrinasset160': 11.474, 'mrwrings4': 0.904}  
ann. std {'mrinasset160': 6.454, 'mrwrings4': 1.629}  
ann. SR {'mrinasset160': 1.78, 'mrwrings4': 0.56}



ann. mean {'mrinasset160': 11.289, 'mrwrings4': 0.76}  
ann. std {'mrinasset160': 6.339, 'mrwrings4': 1.482}  
ann. SR {'mrinasset160': 1.78, 'mrwrings4': 0.51}

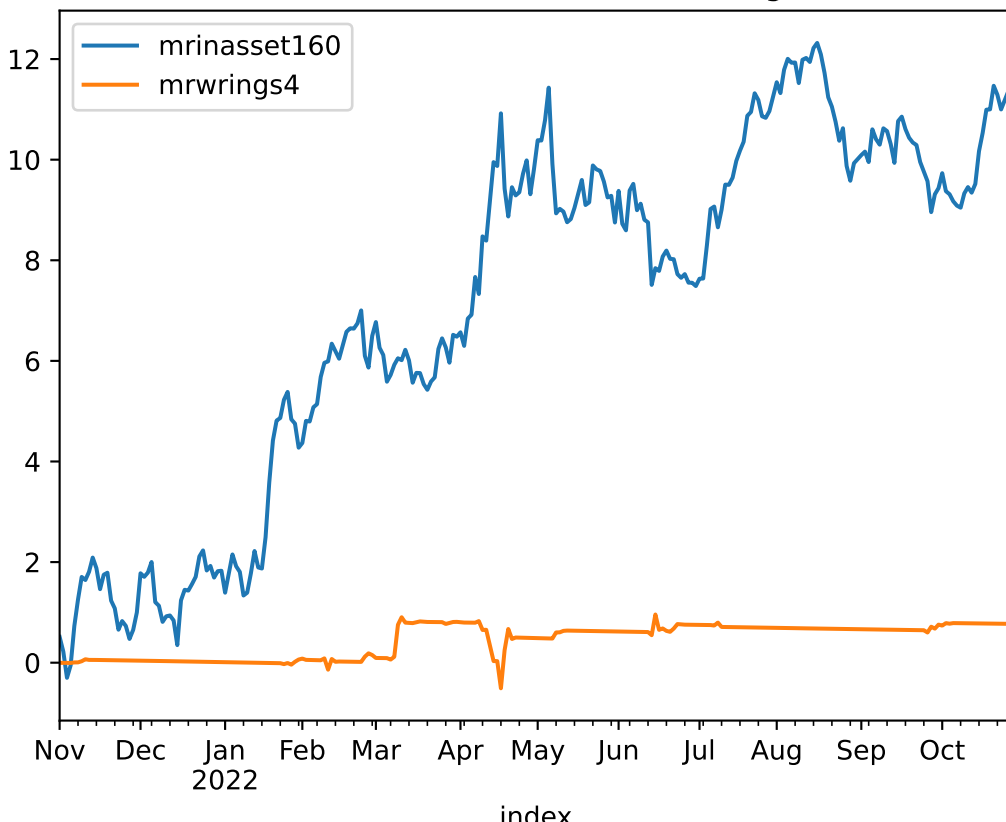


ann. mean {'mrinasset160': 3.75, 'mrwrings4': 0.148}  
ann. std {'mrinasset160': 7.135, 'mrwrings4': 1.537}  
ann. SR {'mrinasset160': 0.53, 'mrwrings4': 0.1}





ann. mean {'mrinasset160': 11.289, 'mrwrings4': 0.76}  
ann. std {'mrinasset160': 6.339, 'mrwrings4': 1.482}  
ann. SR {'mrinasset160': 1.78, 'mrwrings4': 0.51}



ann. mean {'mrinasset160': -0.974, 'mrwrings4': 0.04}  
ann. std {'mrinasset160': 6.538, 'mrwrings4': 0.942}  
ann. SR {'mrinasset160': -0.15, 'mrwrings4': 0.04}

