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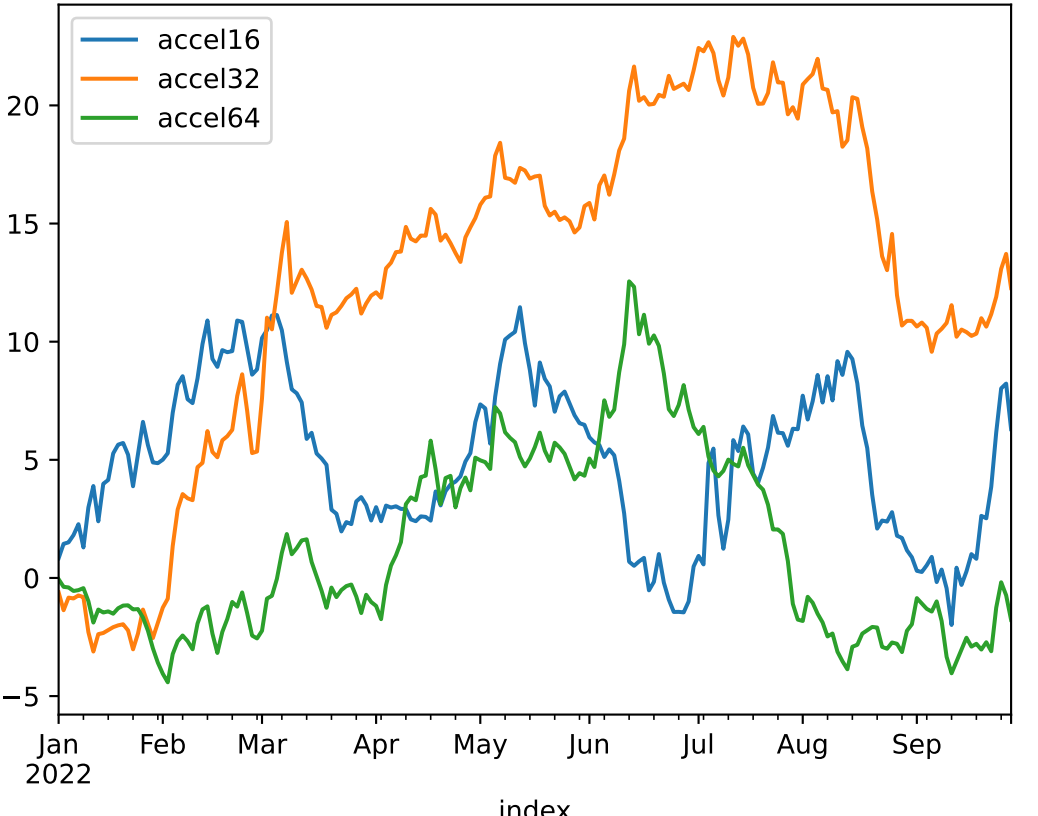

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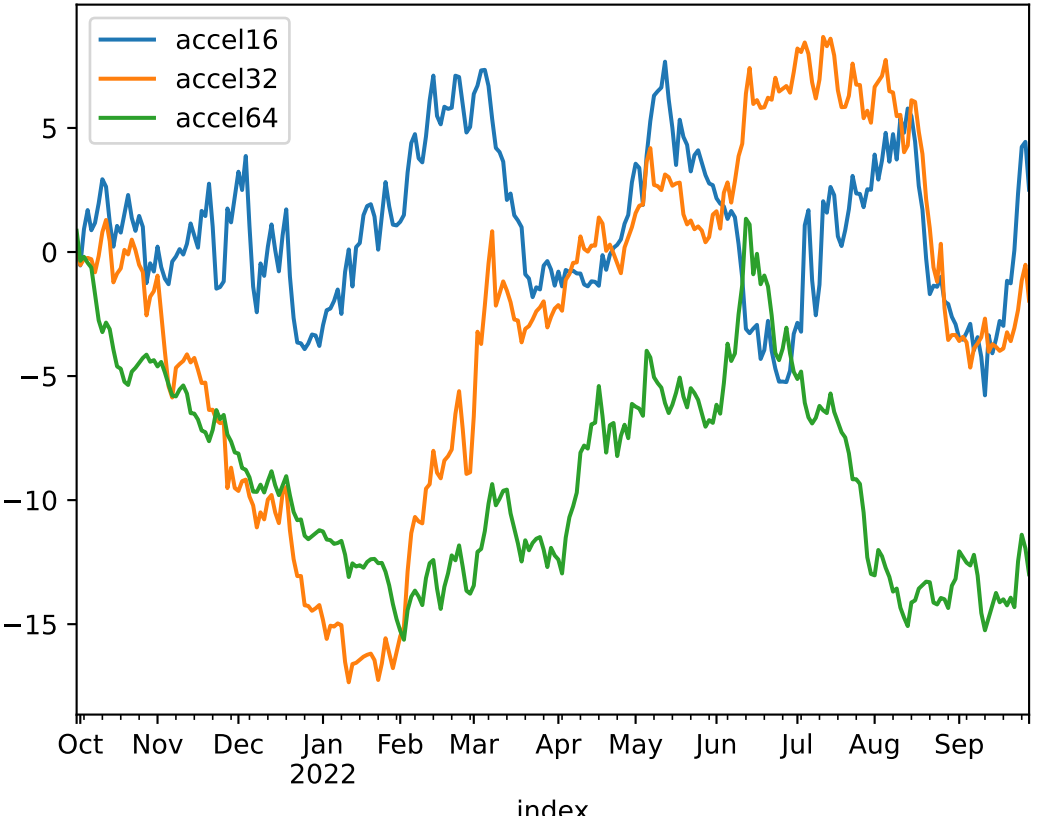

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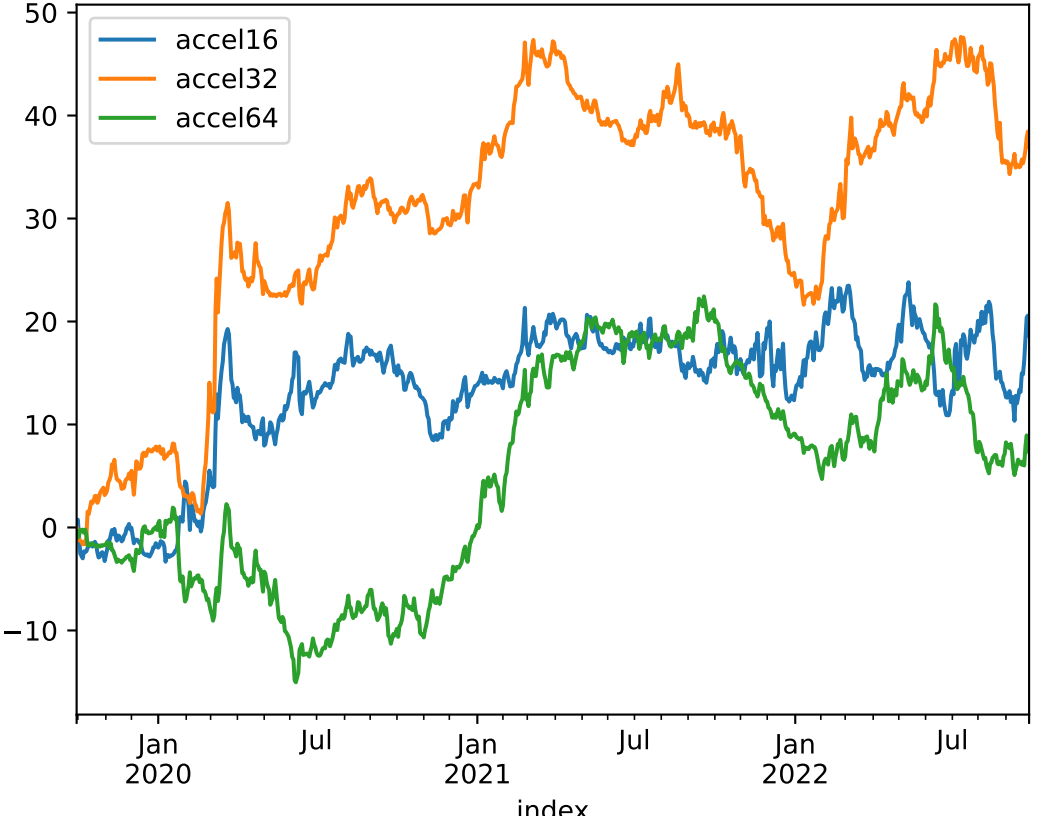

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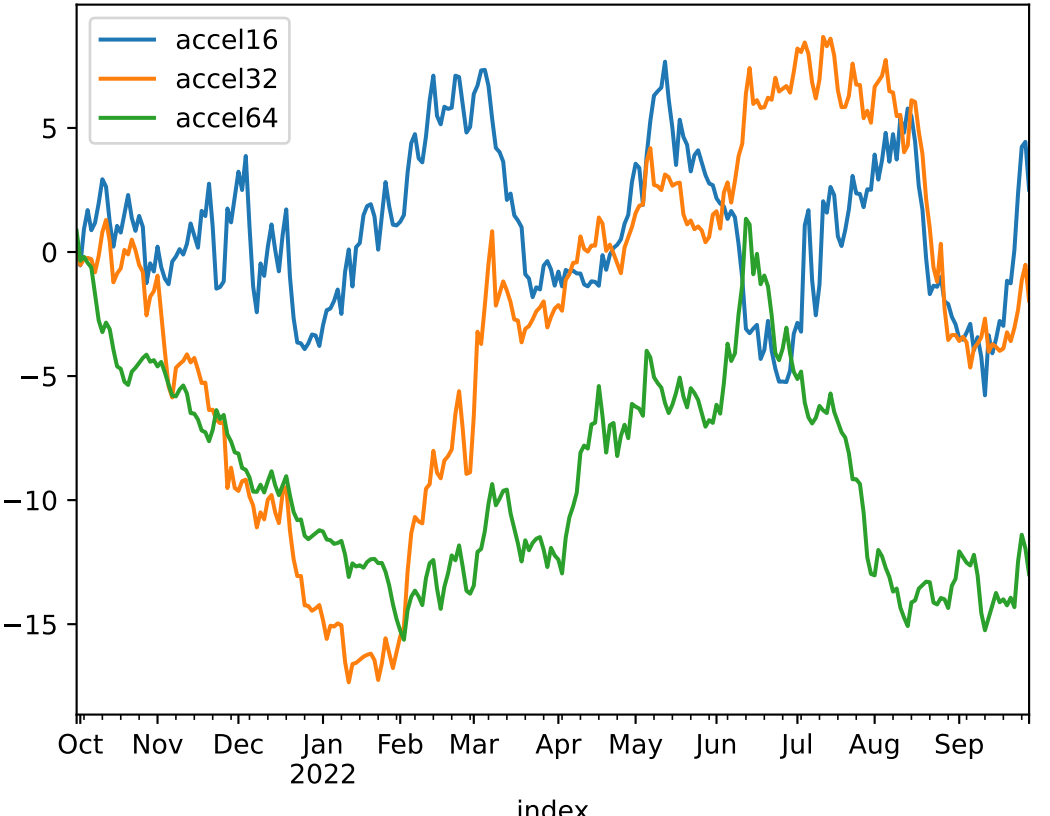

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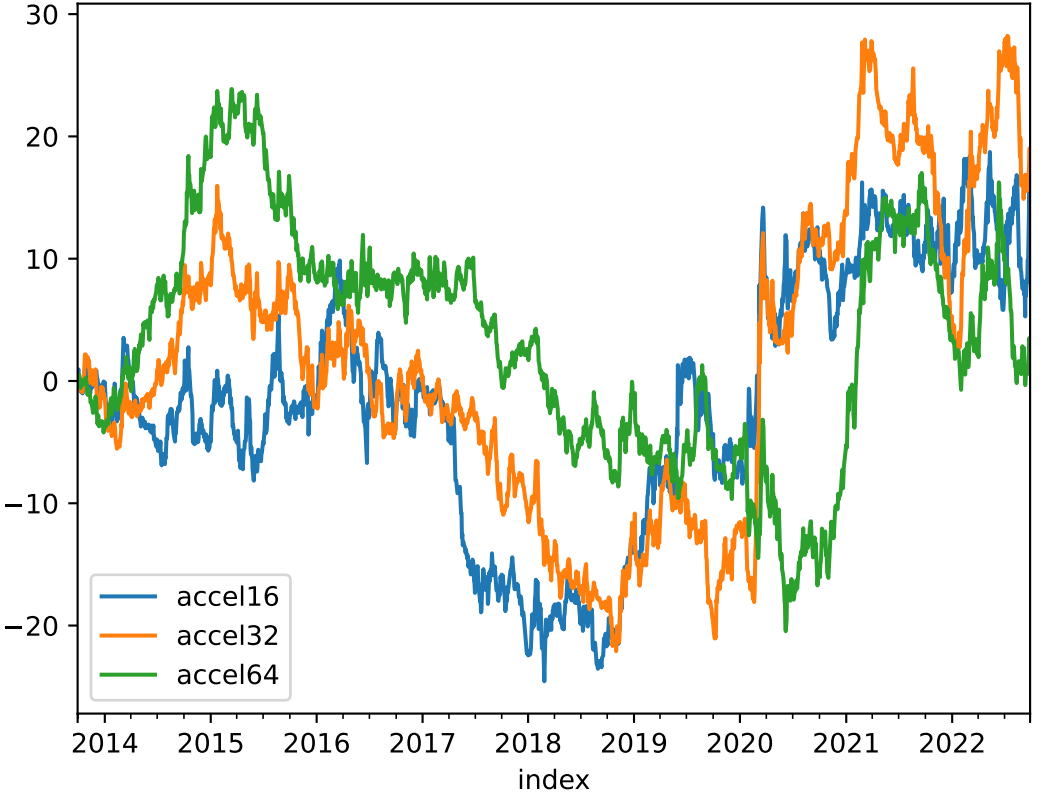

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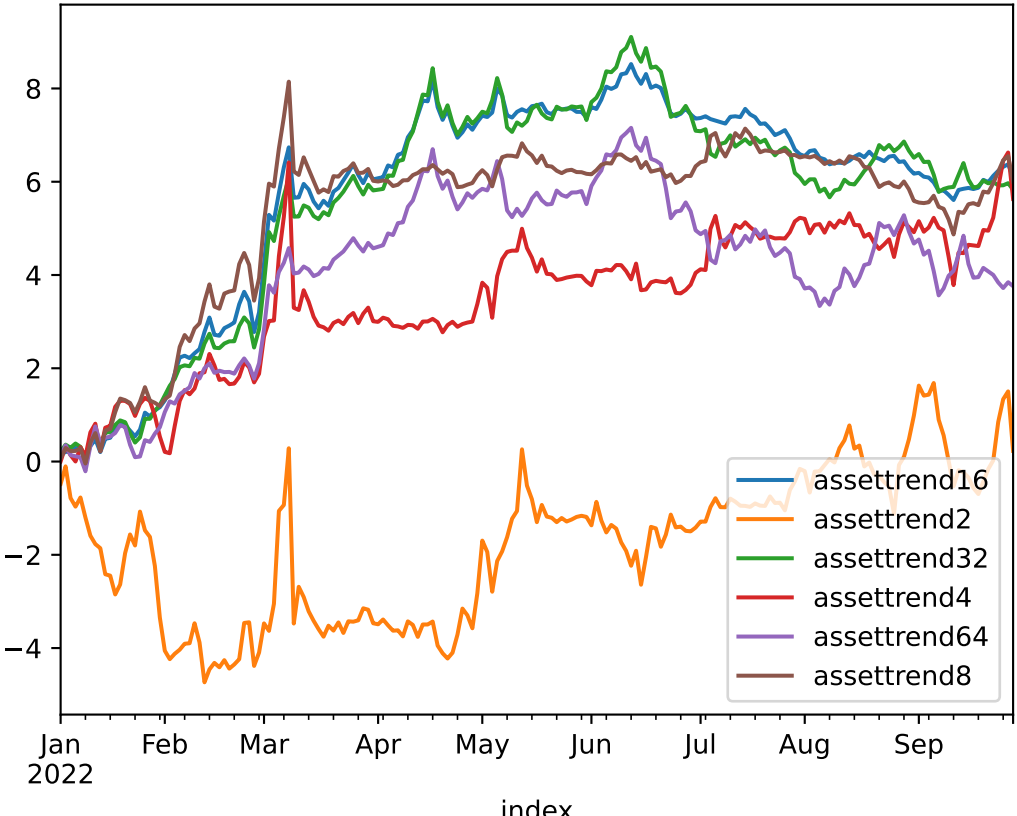

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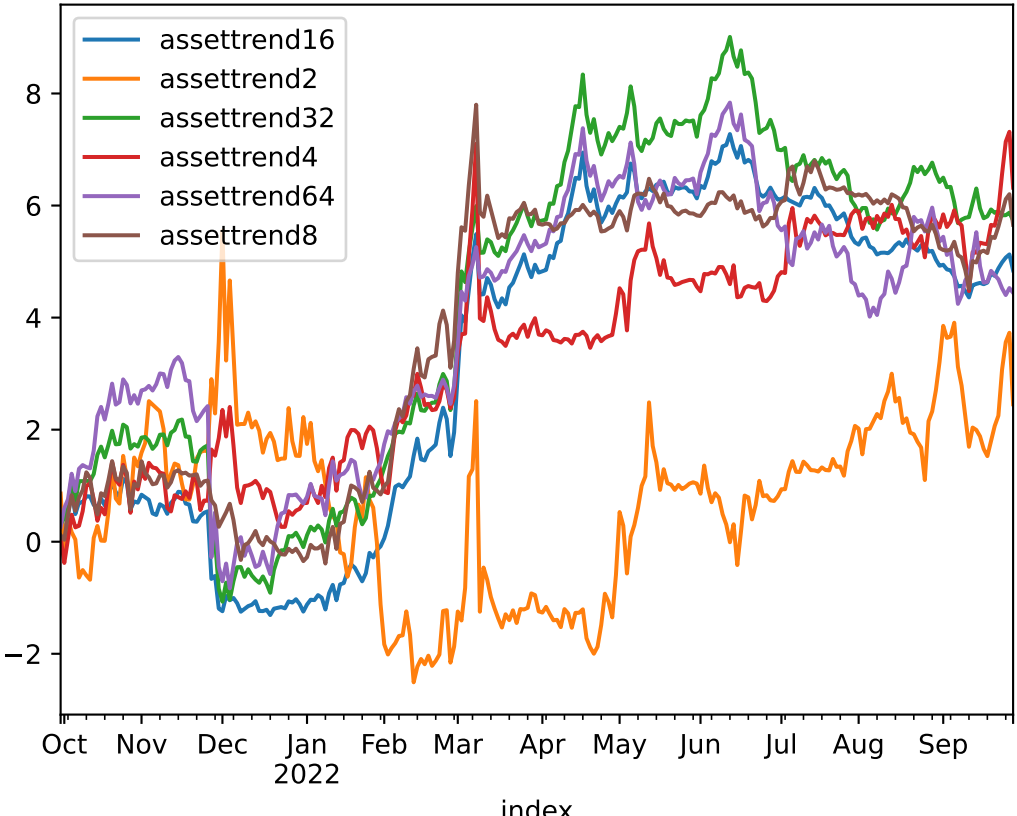

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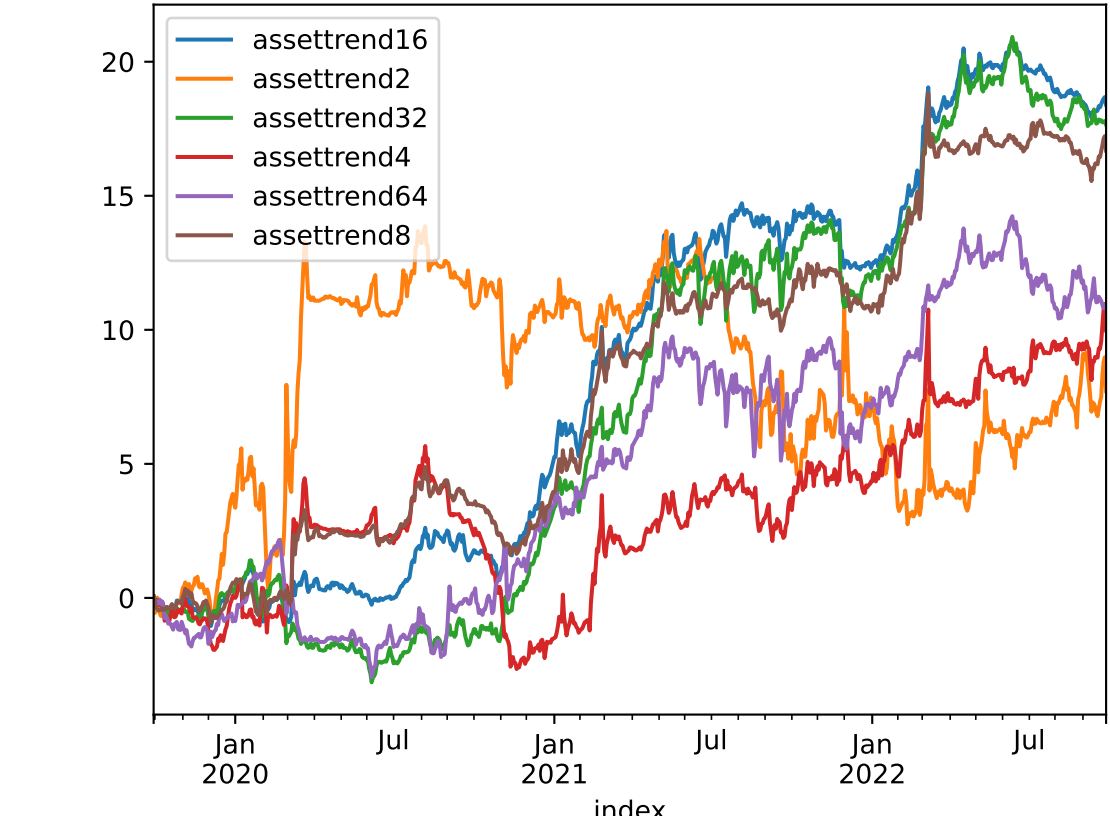

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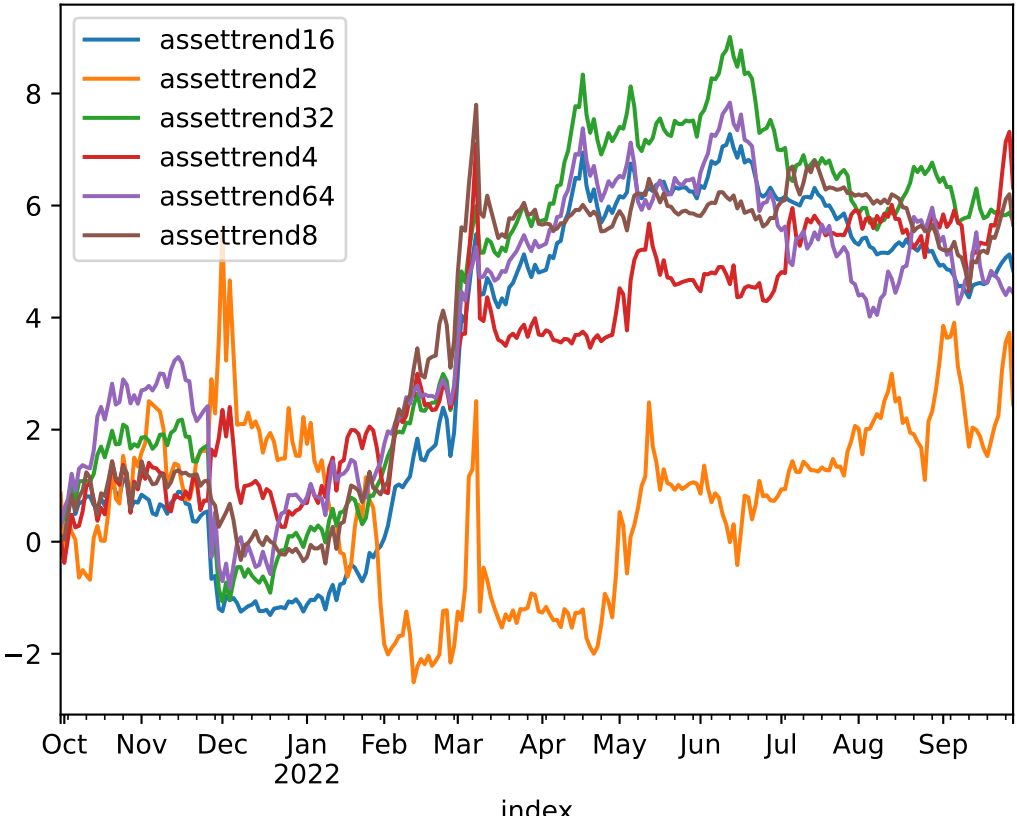

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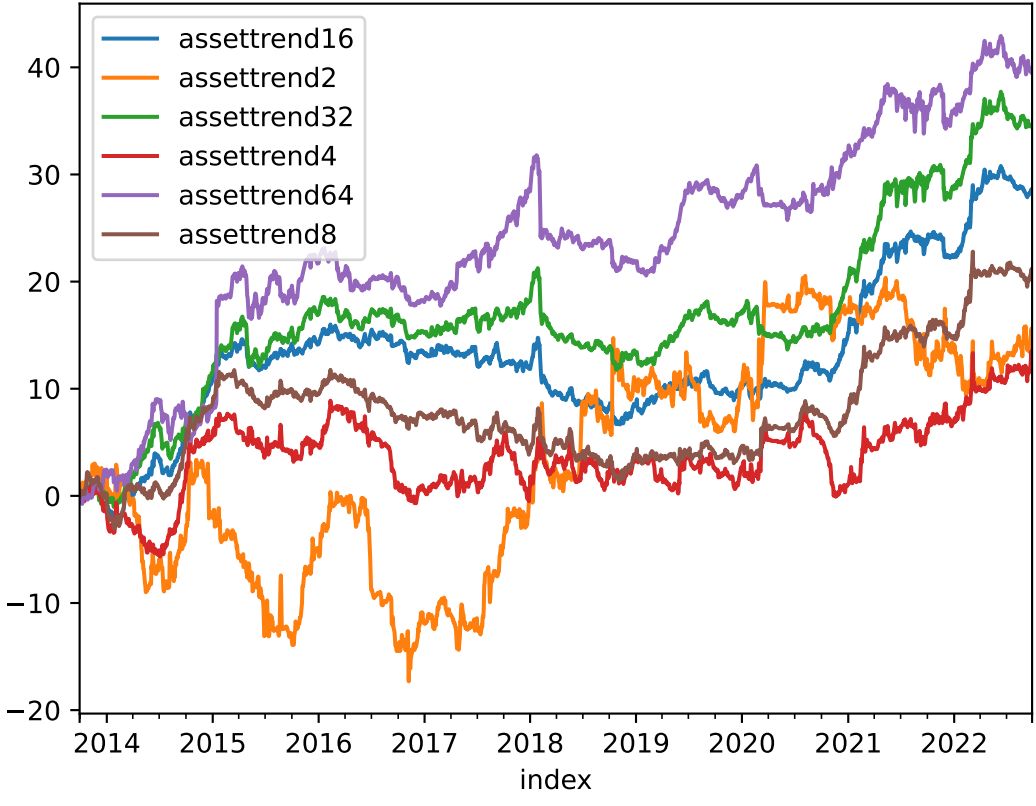

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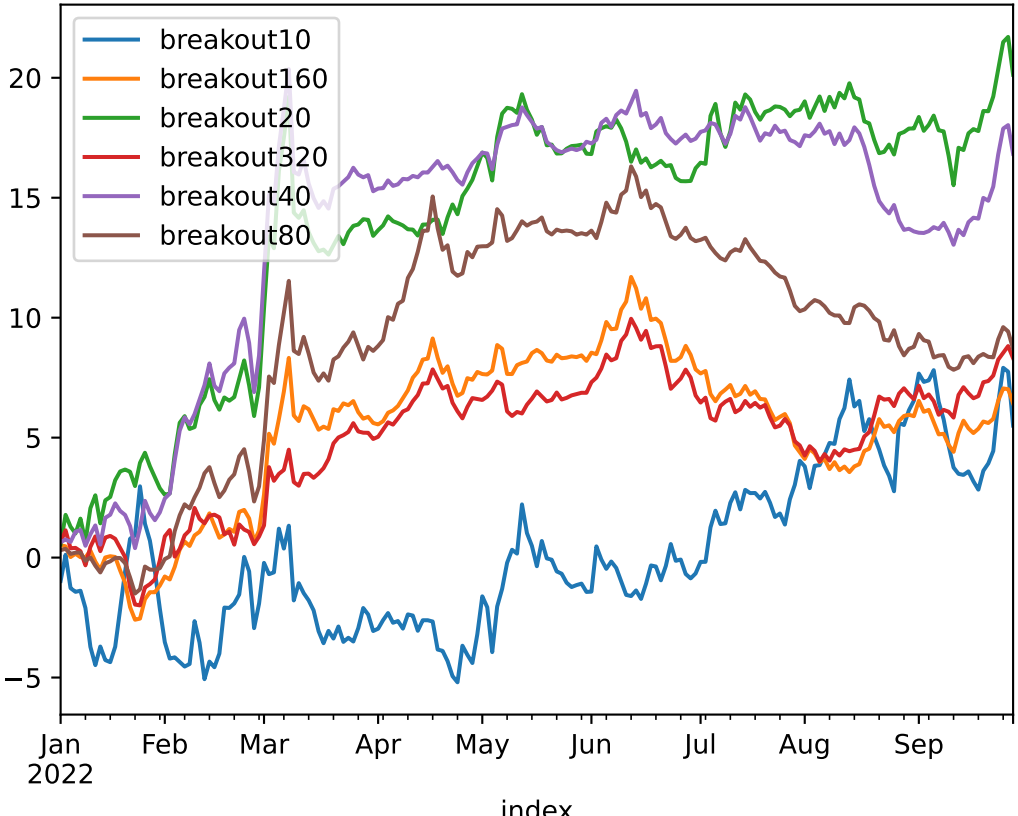

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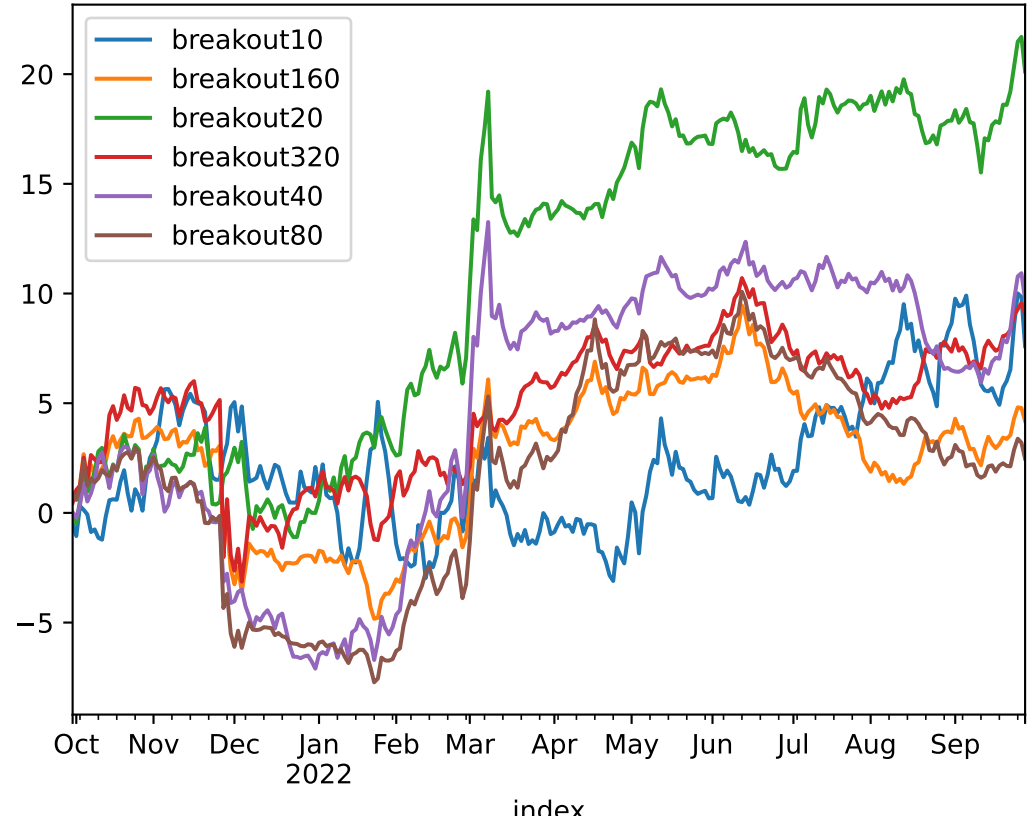

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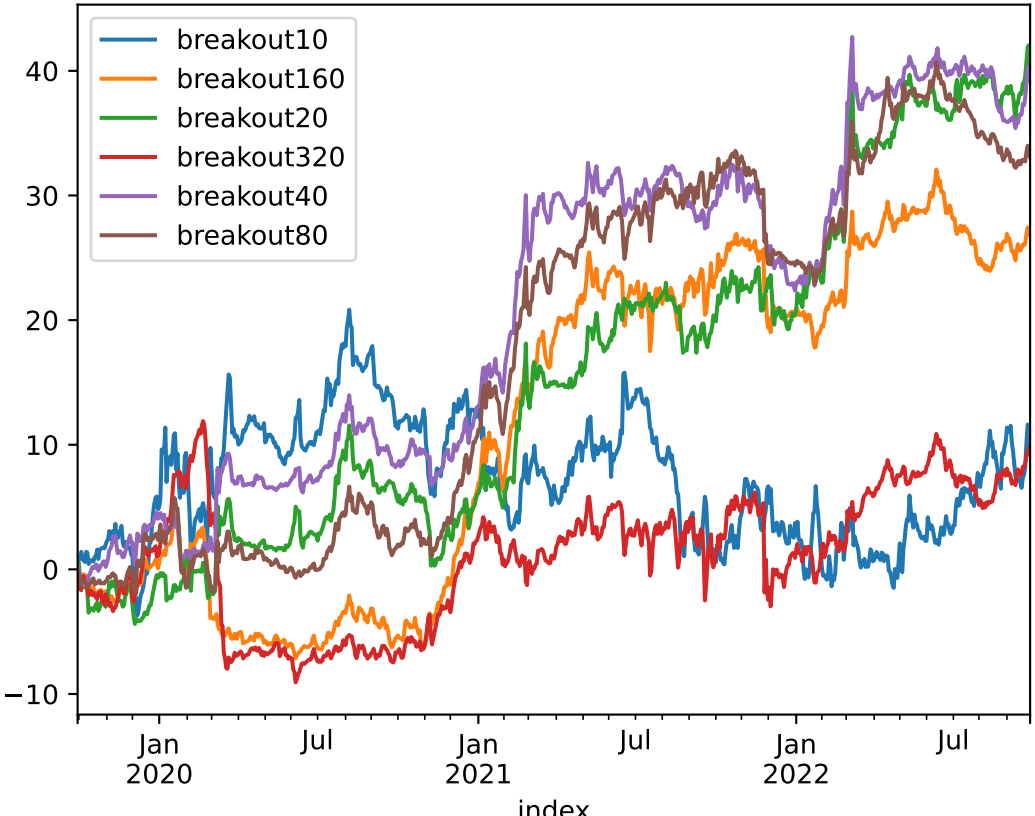

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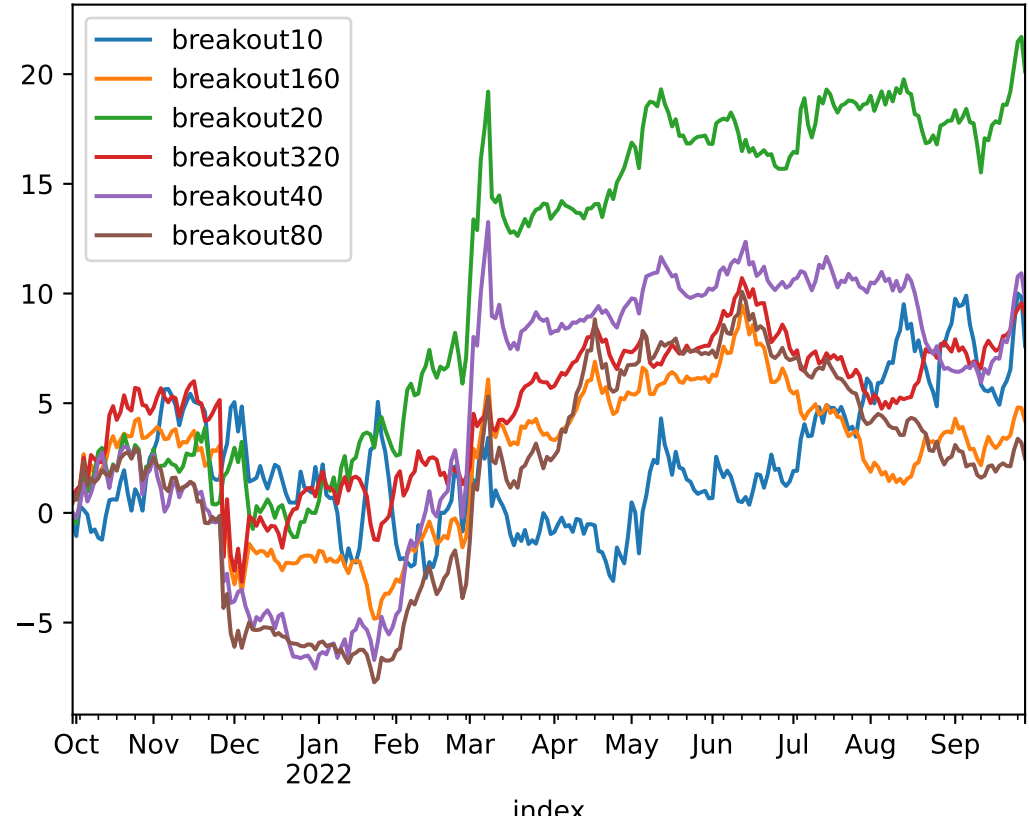

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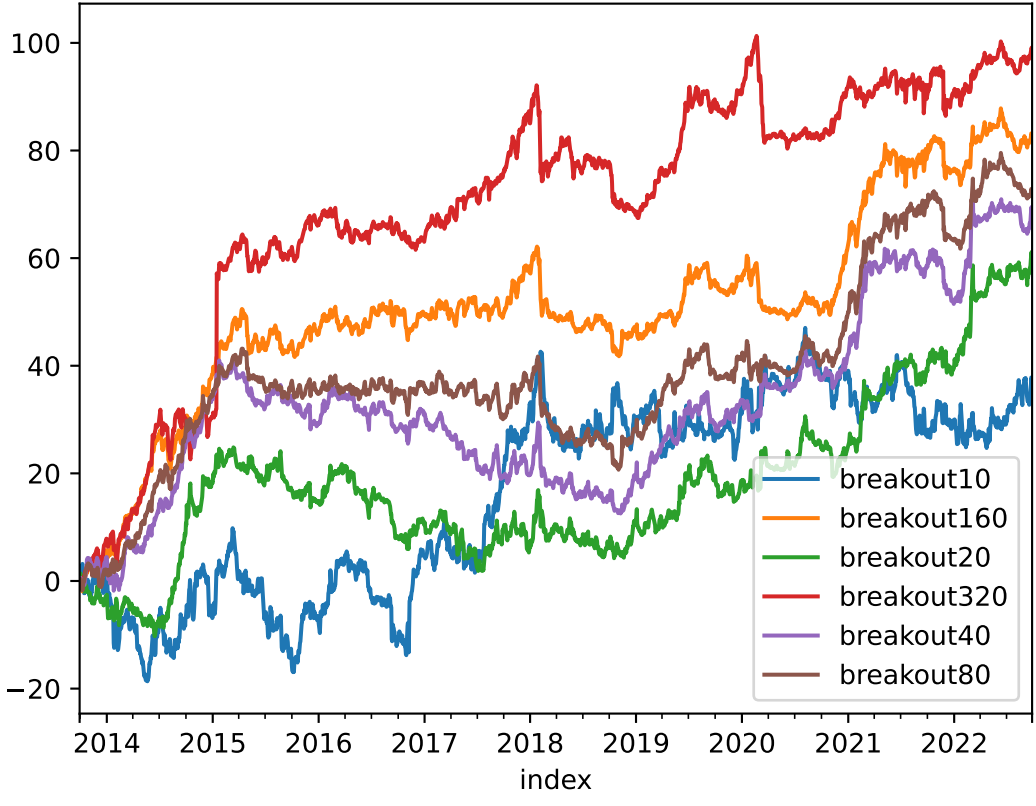

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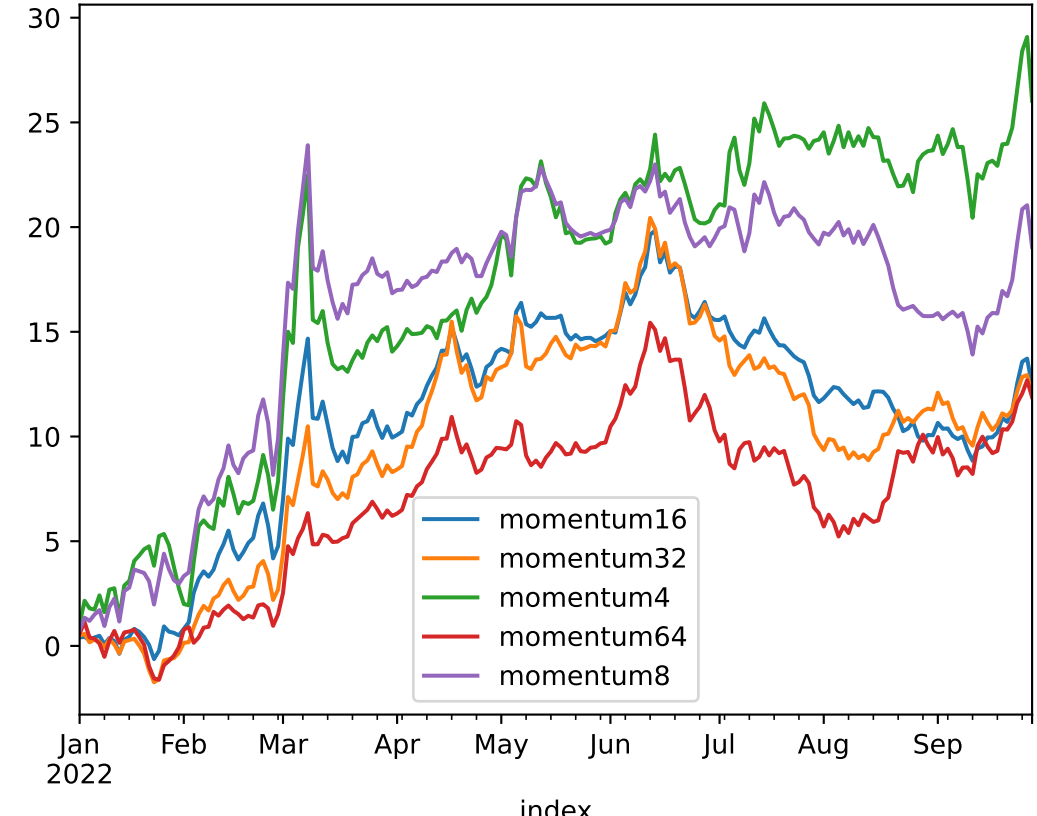

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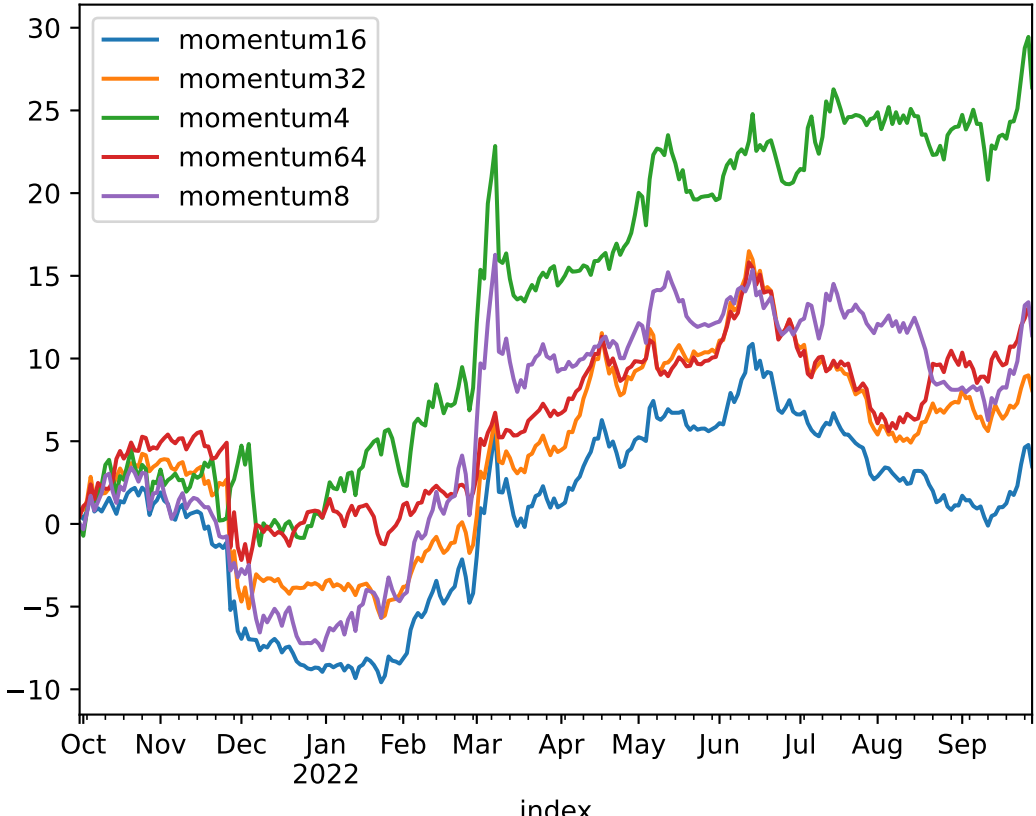

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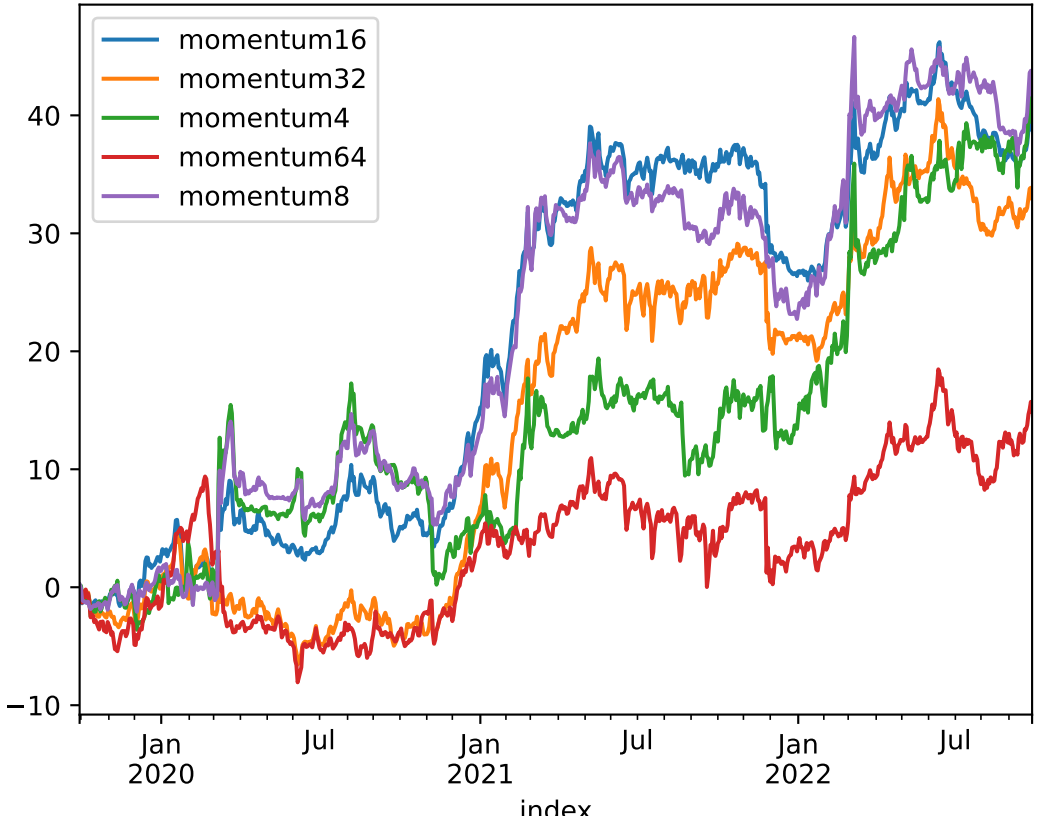

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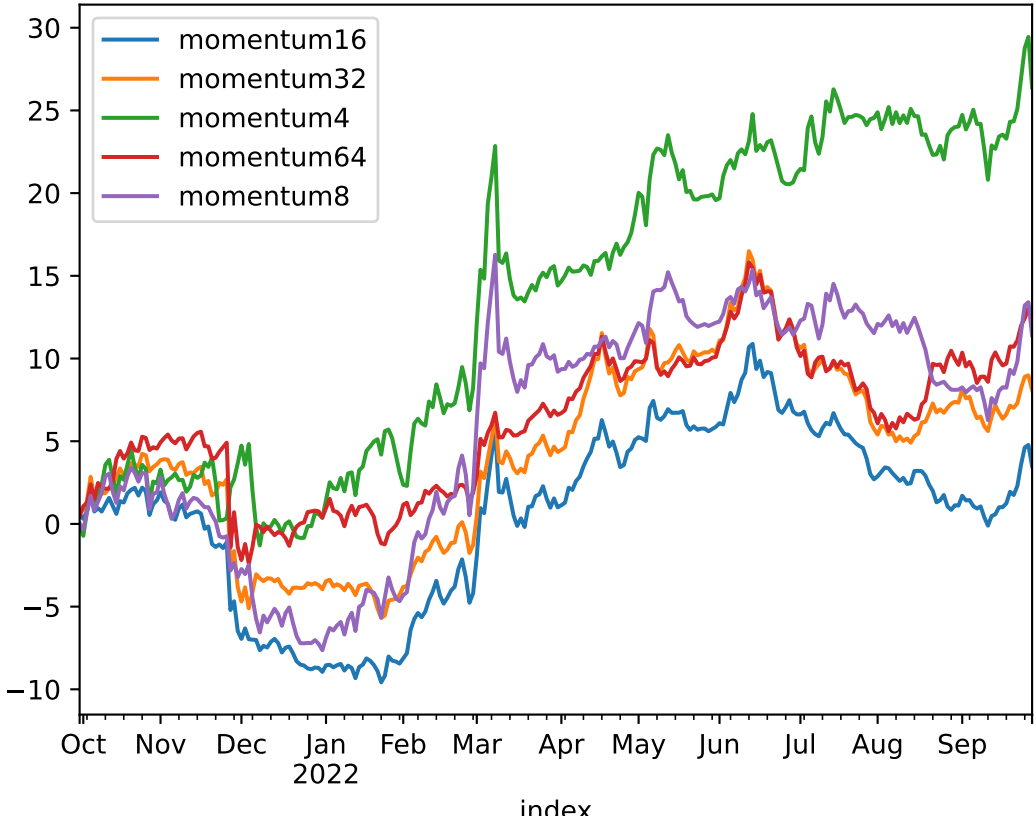

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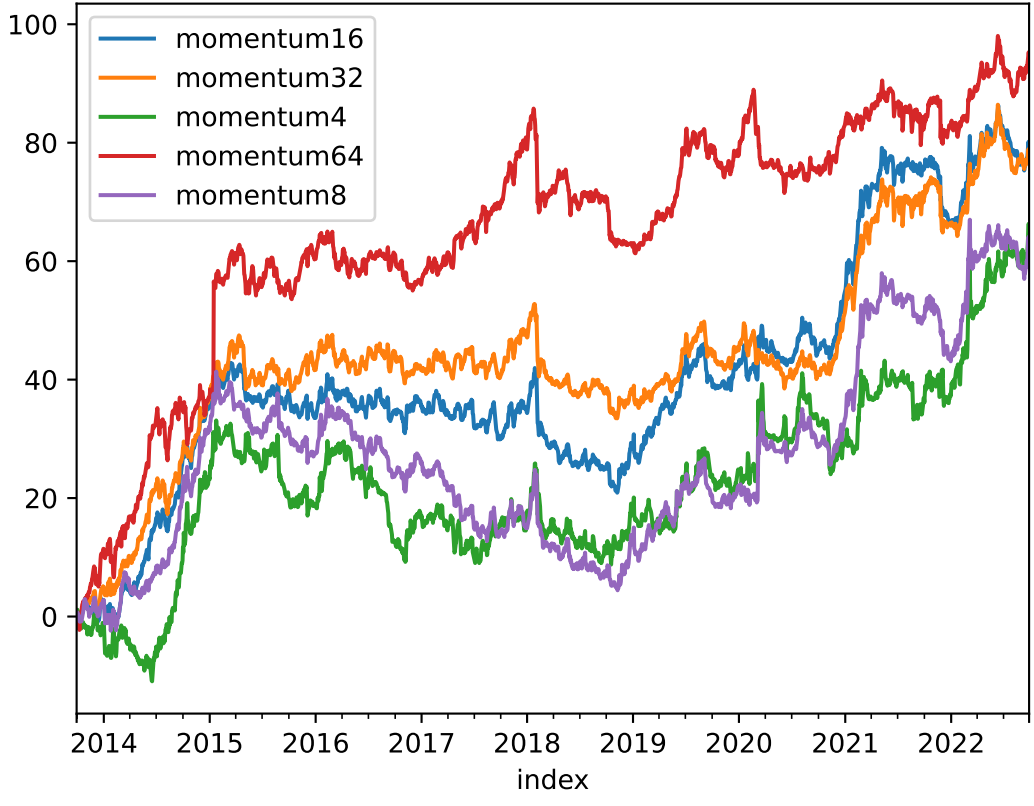

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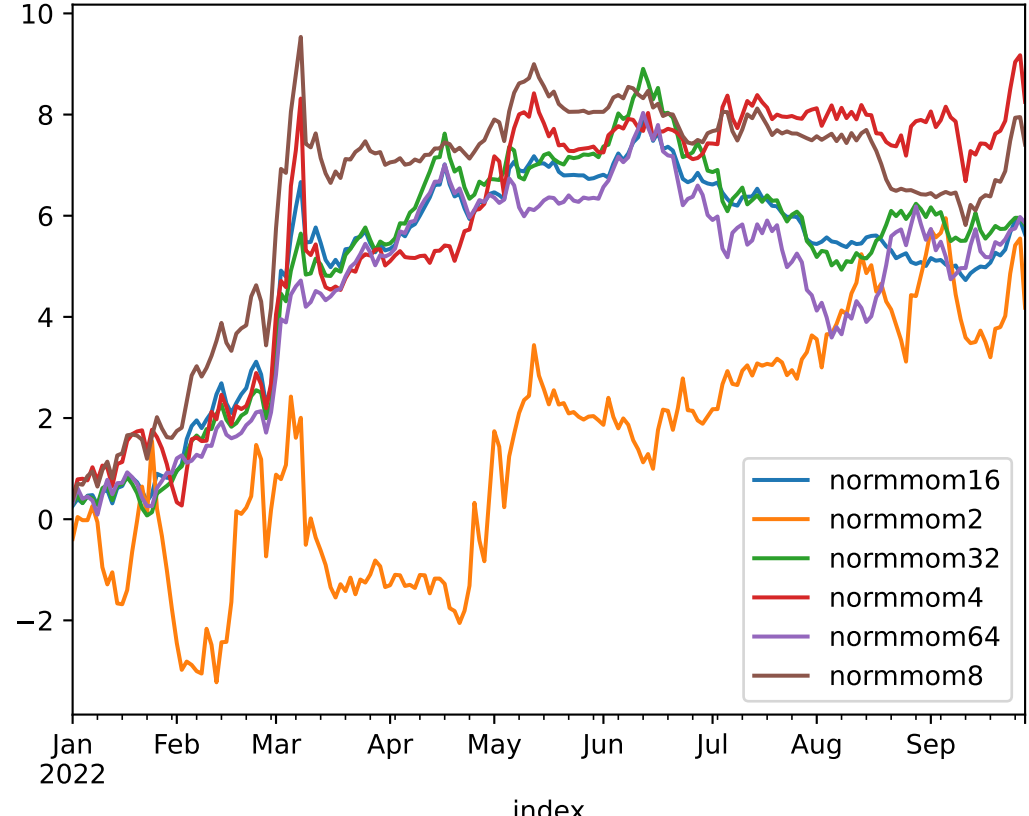

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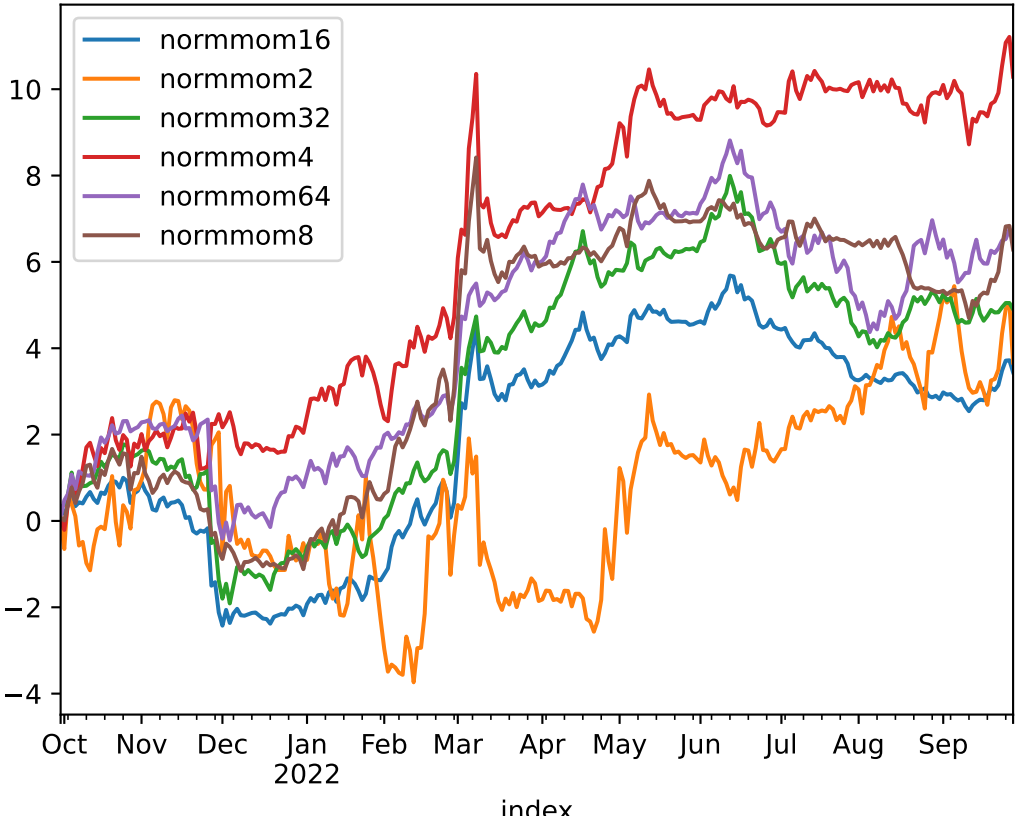

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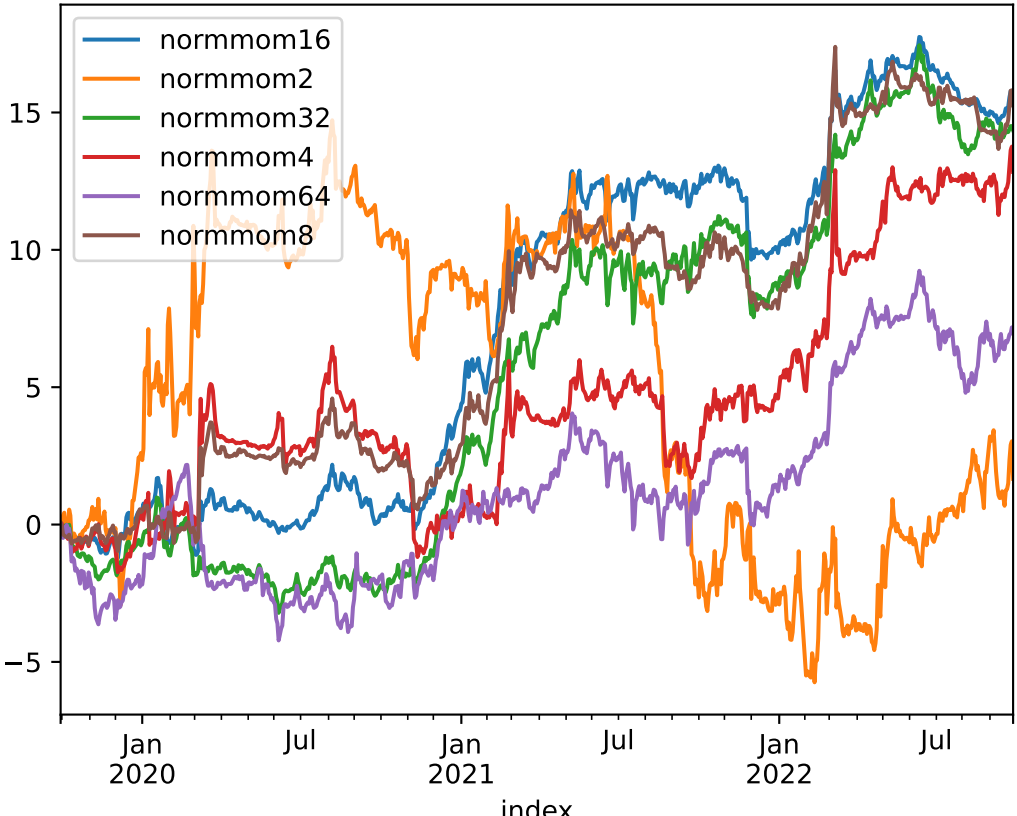

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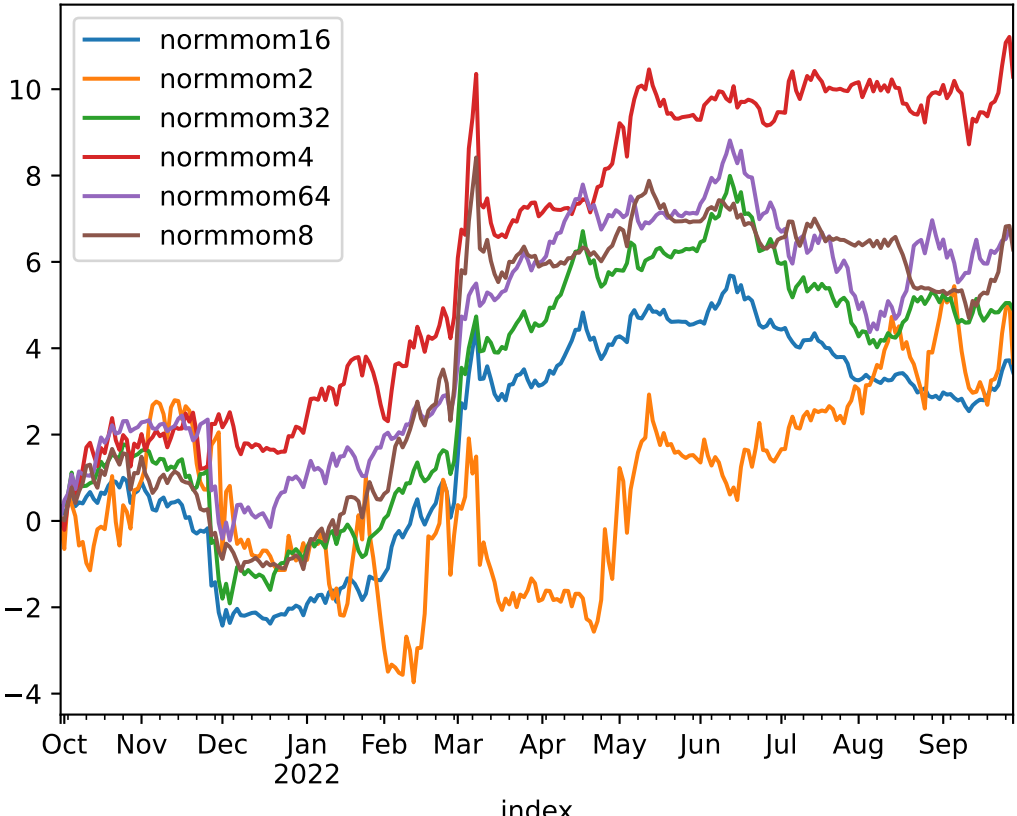

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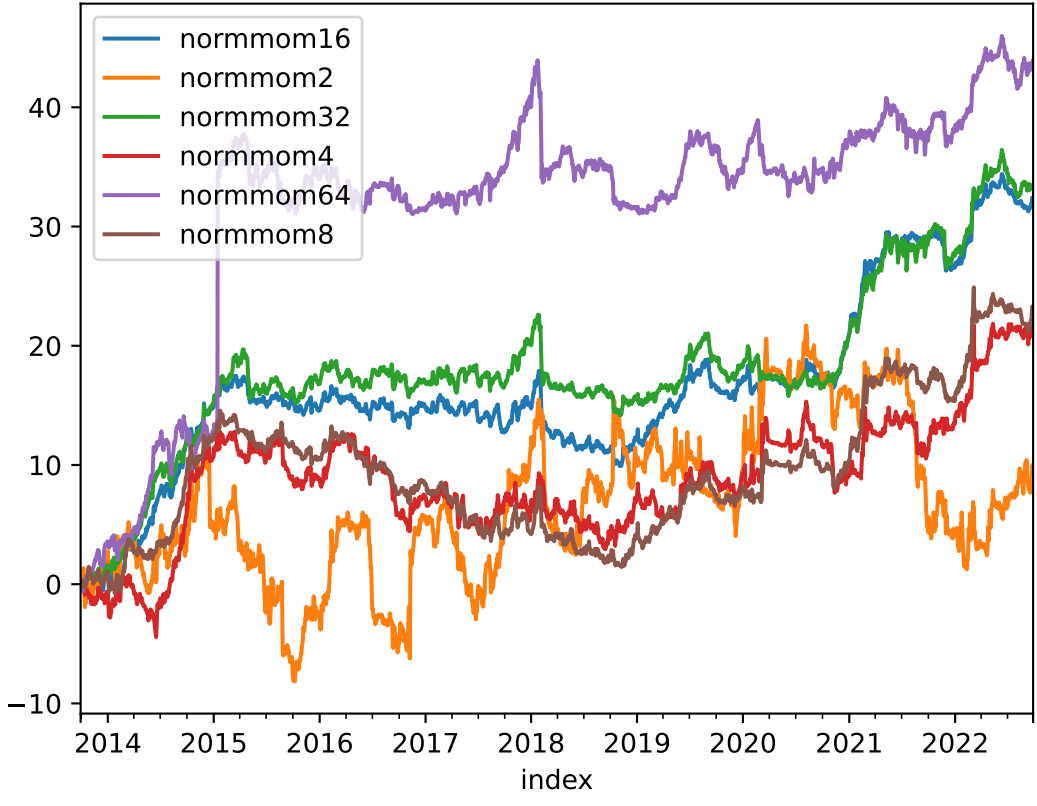

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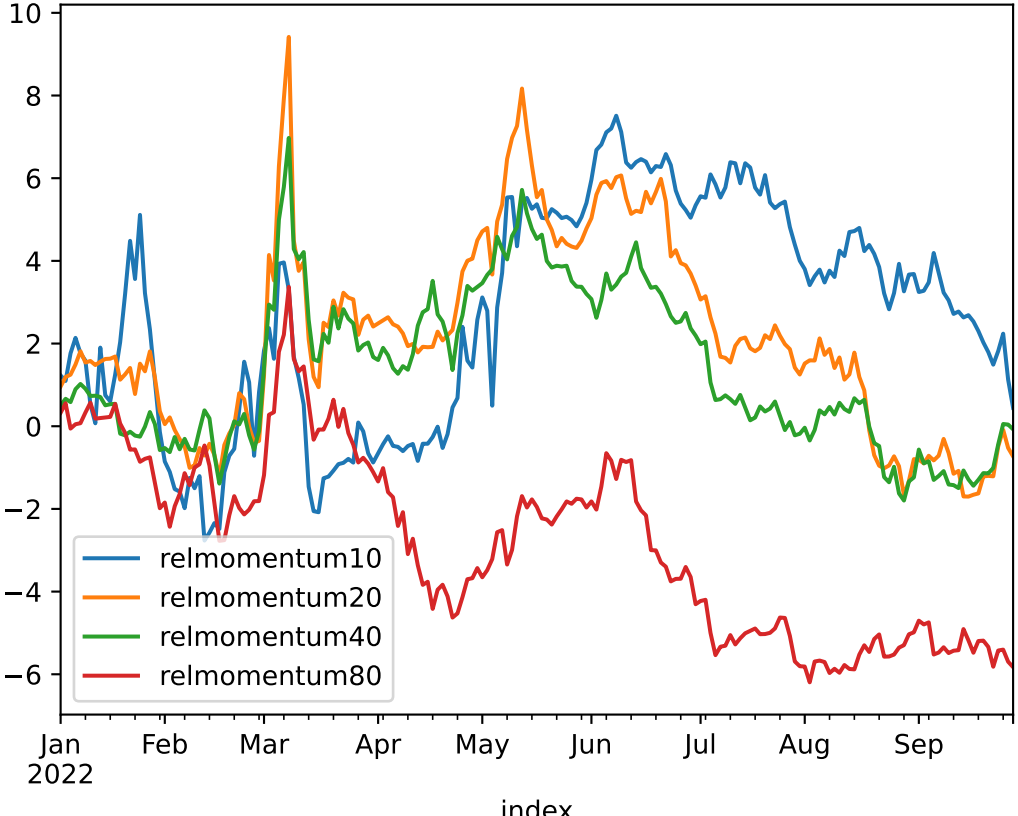

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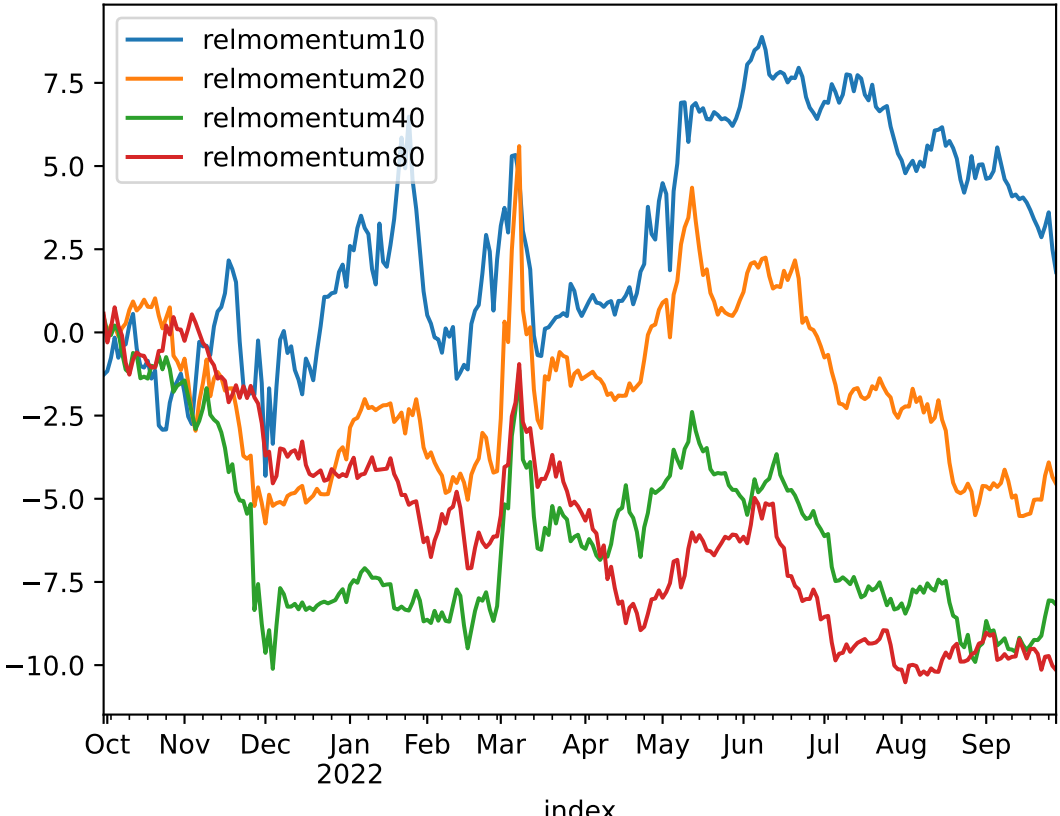

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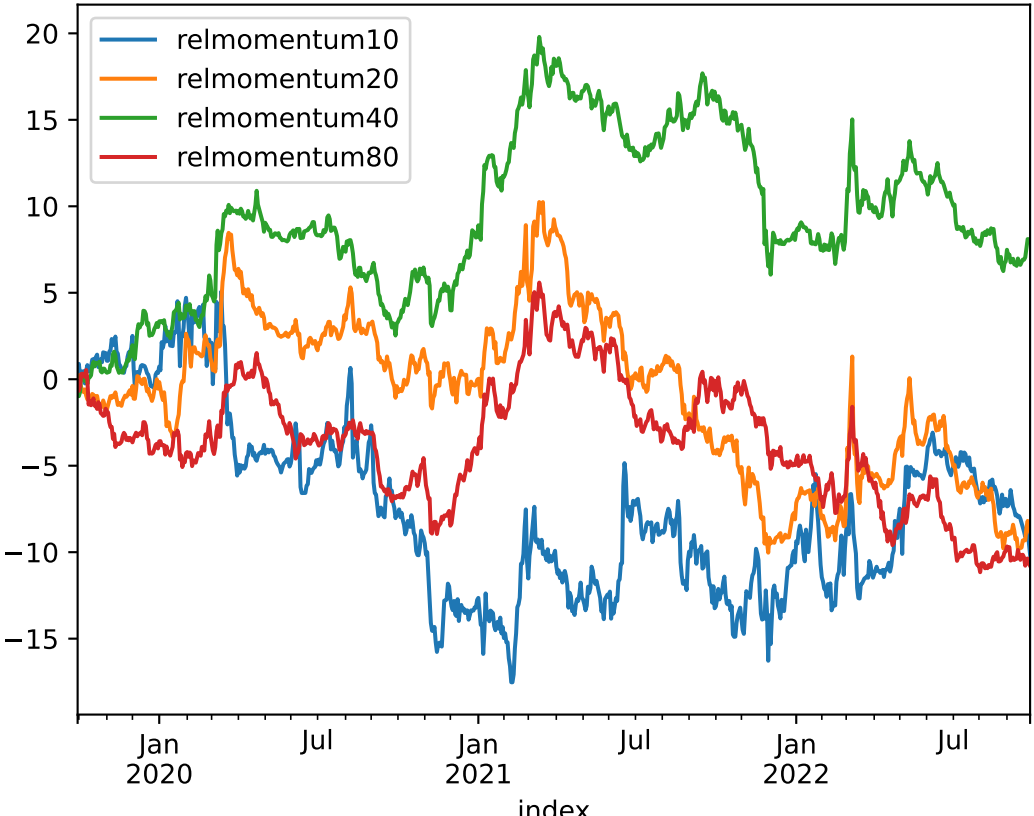

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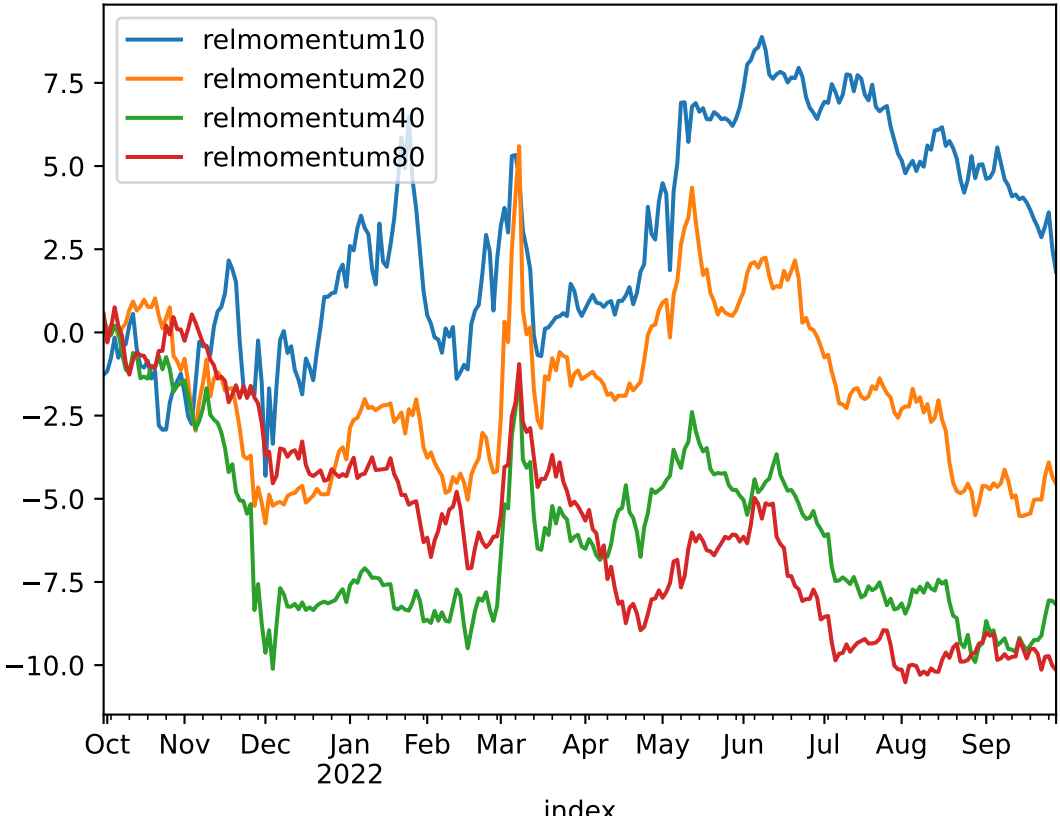

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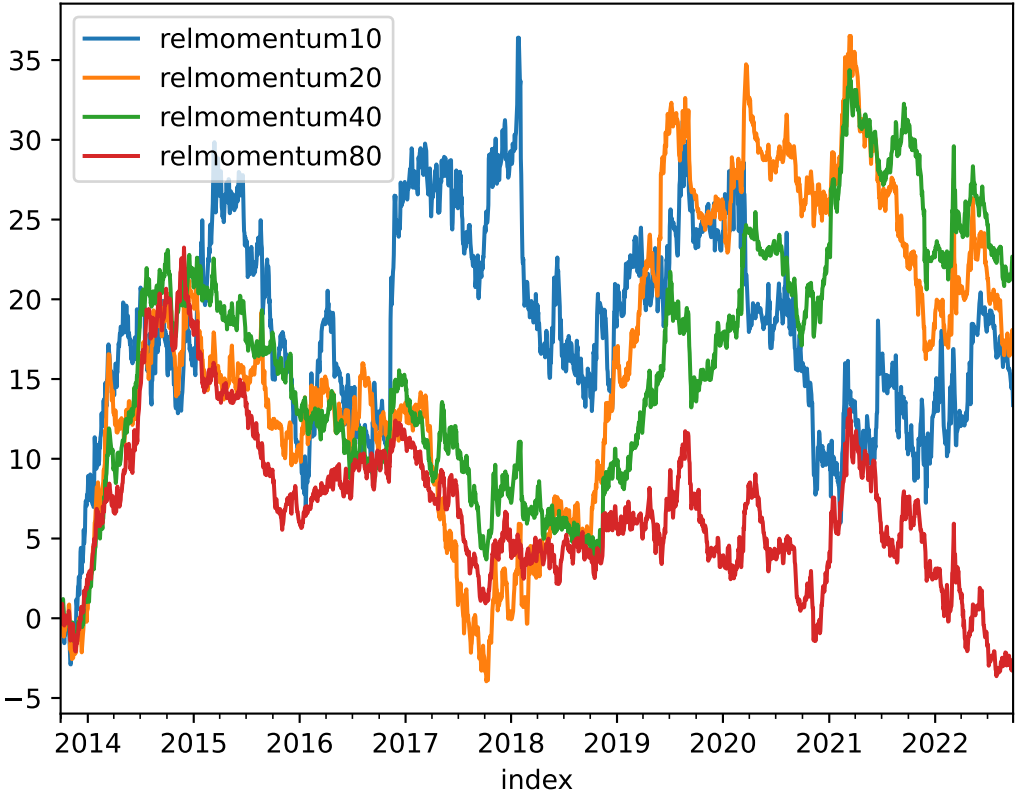

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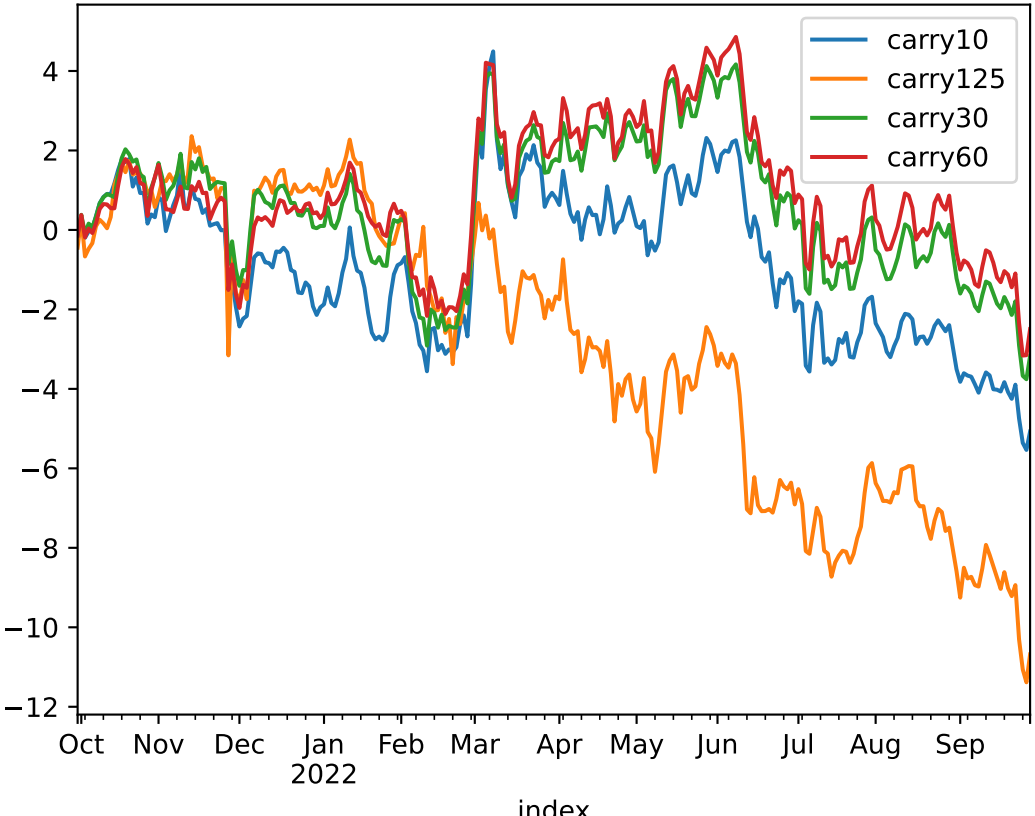

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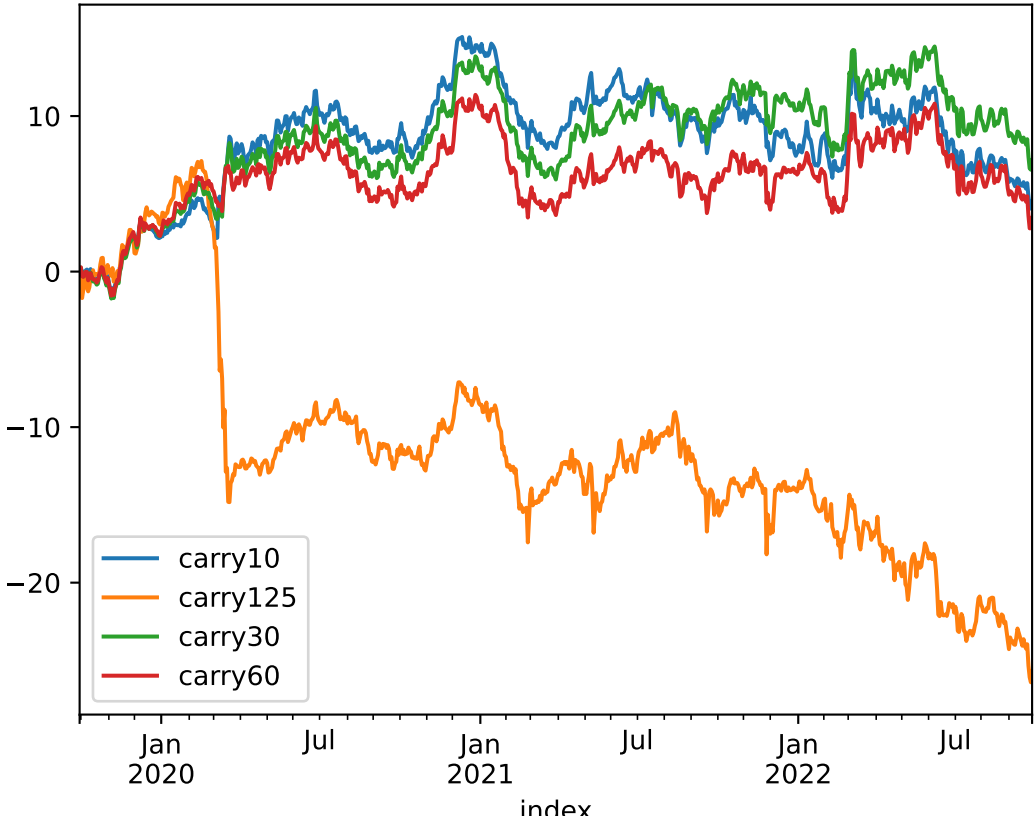

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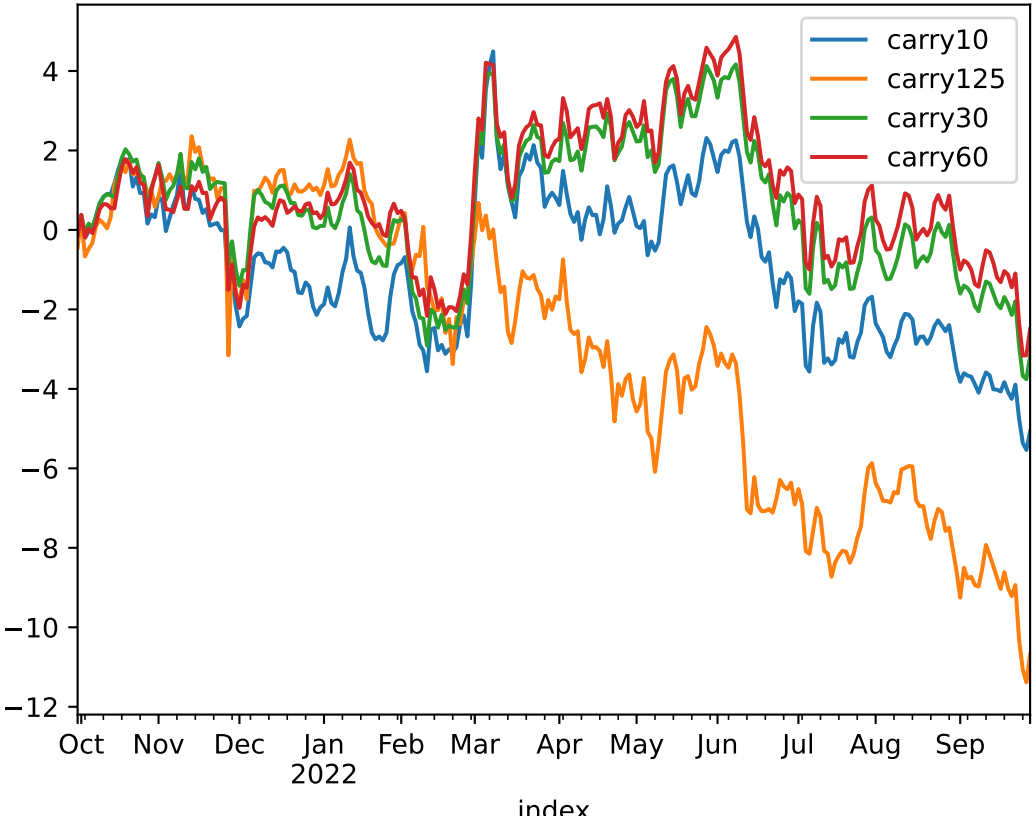
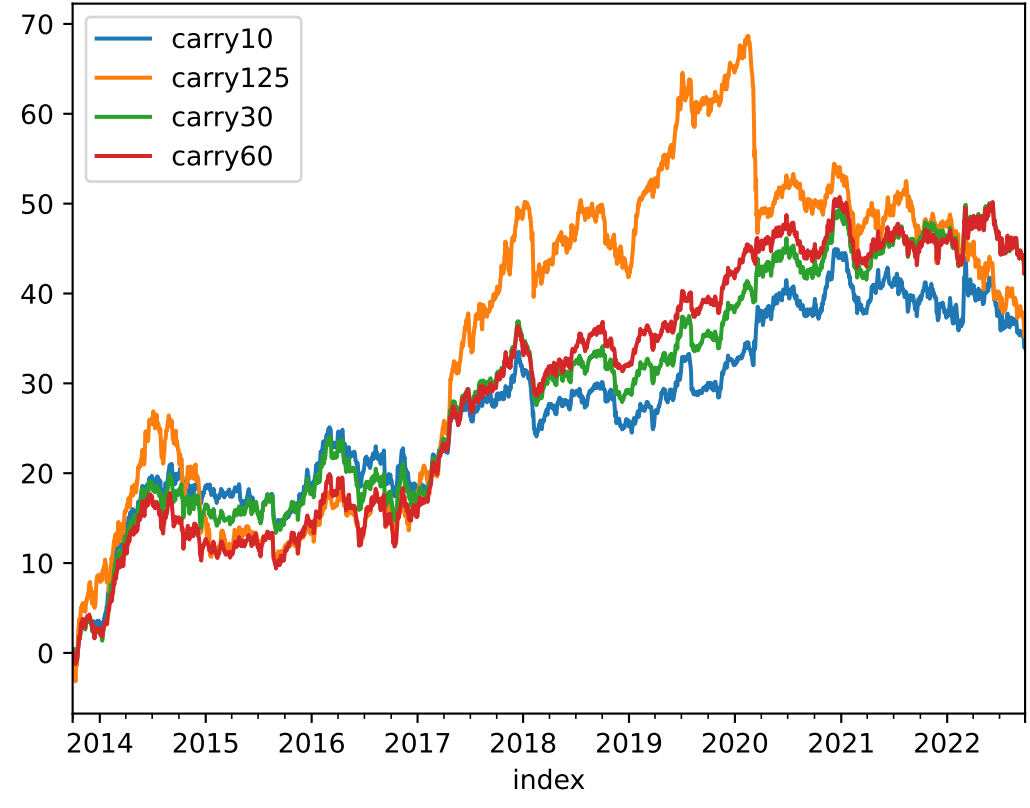
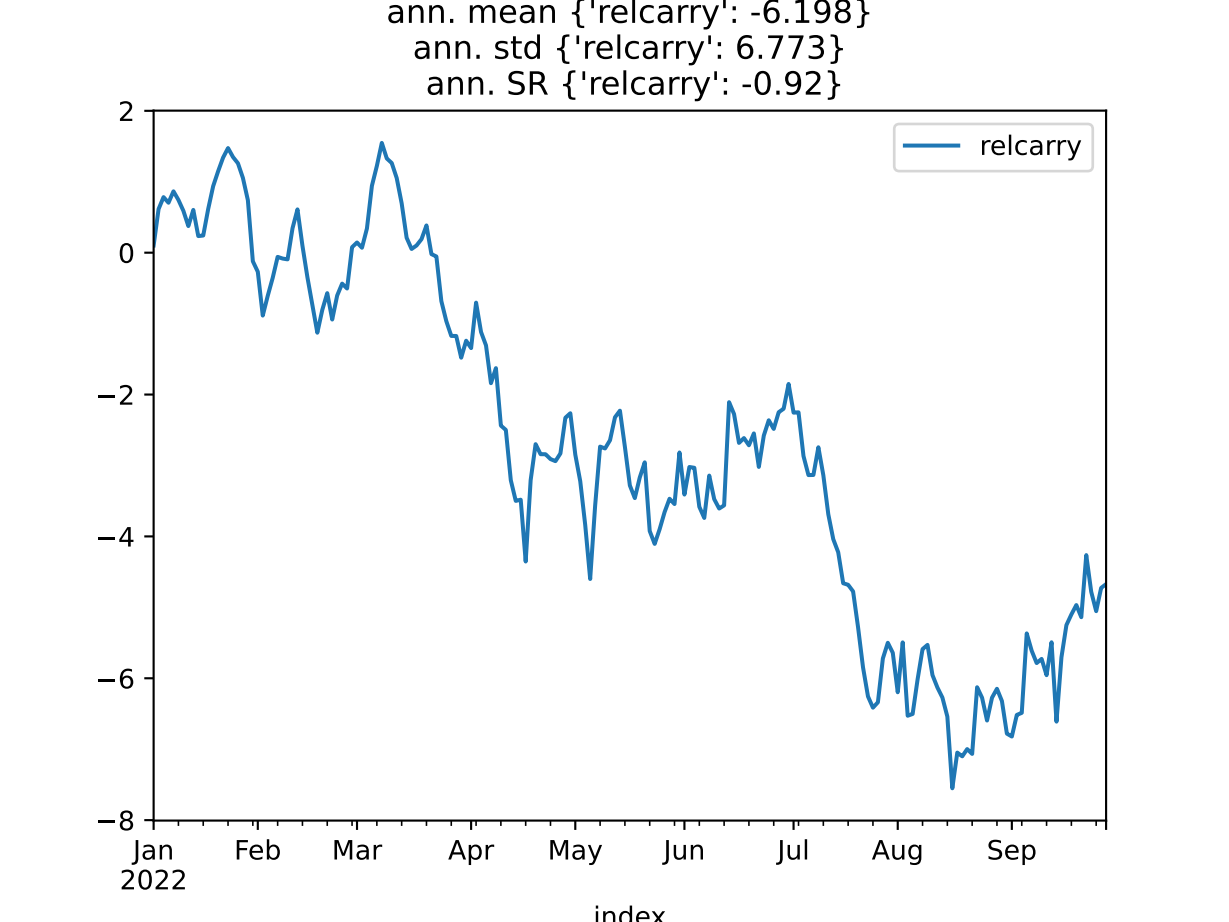
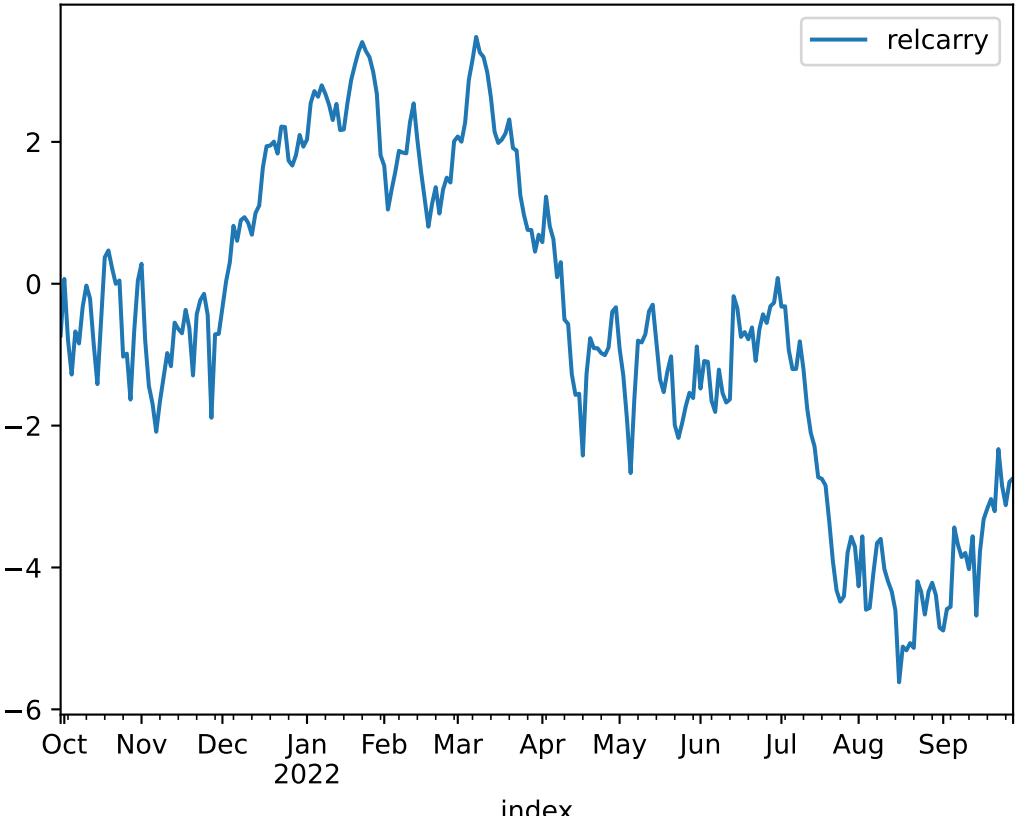


nn. mean {'carry10': 3.747, 'carry125': 3.909, 'carry30': 4.662, 'carry60': 4.6
ann. std {'carry10': 6.215, 'carry125': 8.665, 'carry30': 6.291, 'carry60': 6.23
ann. SR {'carry10': 0.6, 'carry125': 0.45, 'carry30': 0.74, 'carry60': 0.75}

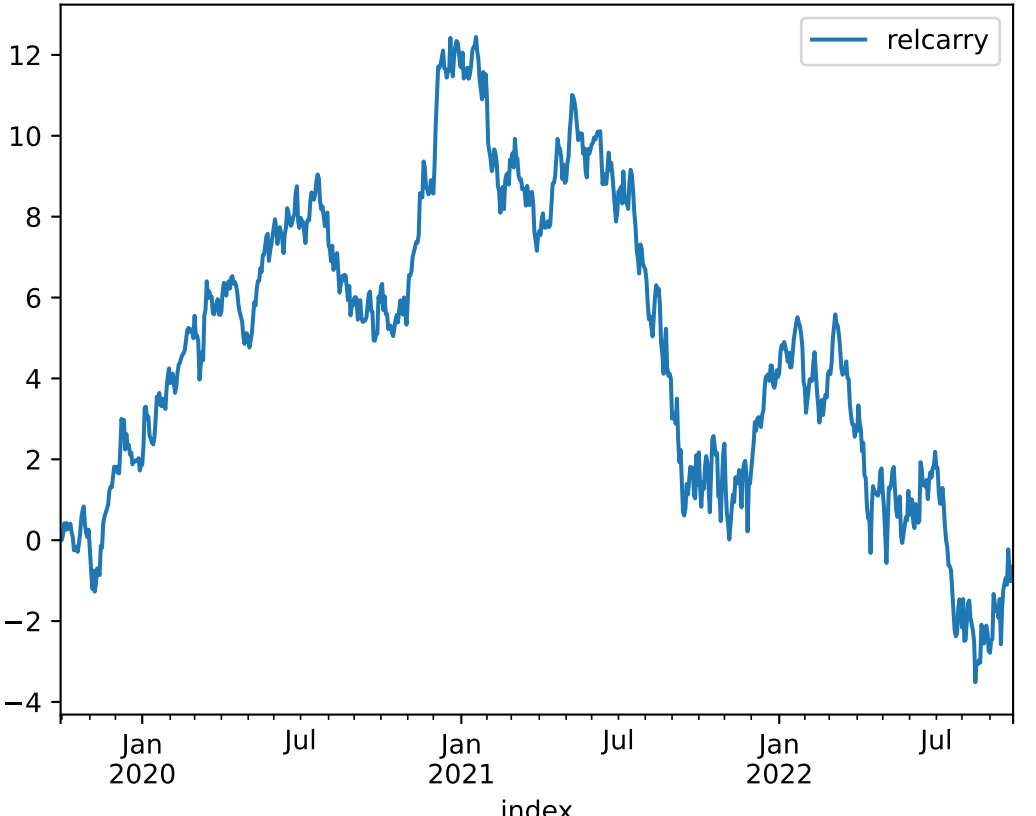



ann. mean {'relcarry': -6.198}
ann. std {'relcarry': 6.773}
ann. SR {'relcarry': -0.92}
relcarry
2
0
−2
−4
−6
−8
Jan
2022
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
index

ann. mean {'relcarry': -2.698}
ann. std {'relcarry': 7.194}
ann. SR {'relcarry': -0.38}



ann. mean {'relcarry': -0.208}
ann. std {'relcarry': 6.203}
ann. SR {'relcarry': -0.03}



ann. mean {'relcarry': -2.698}
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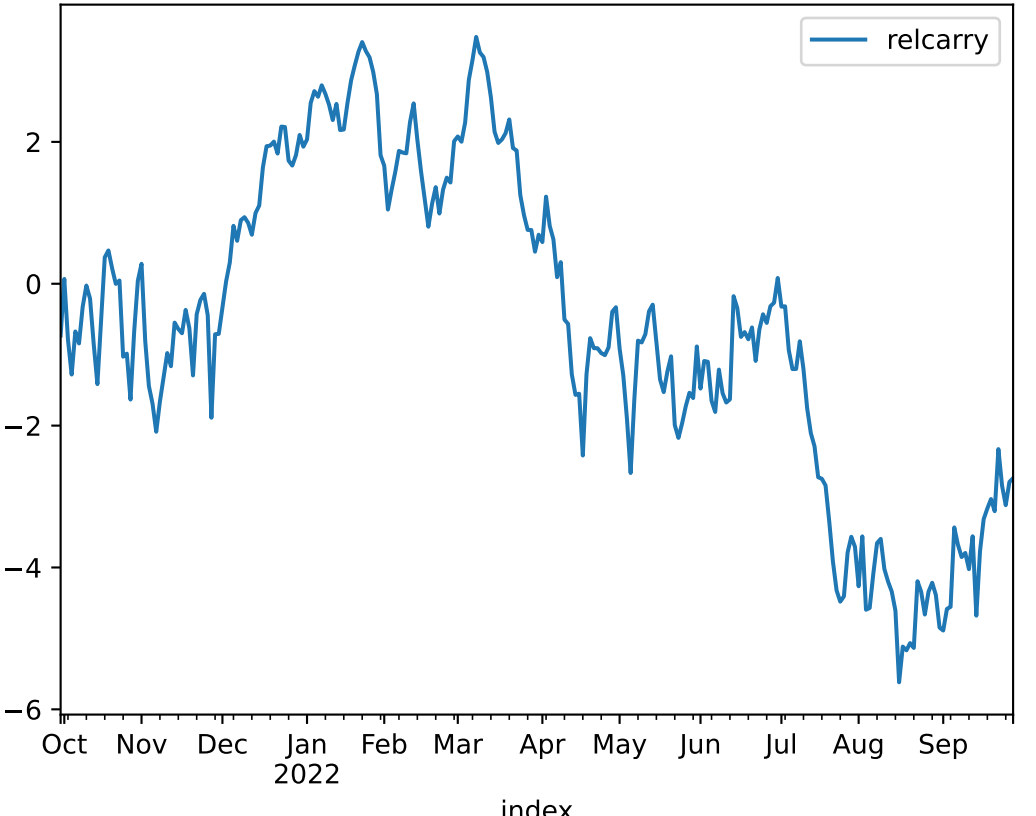
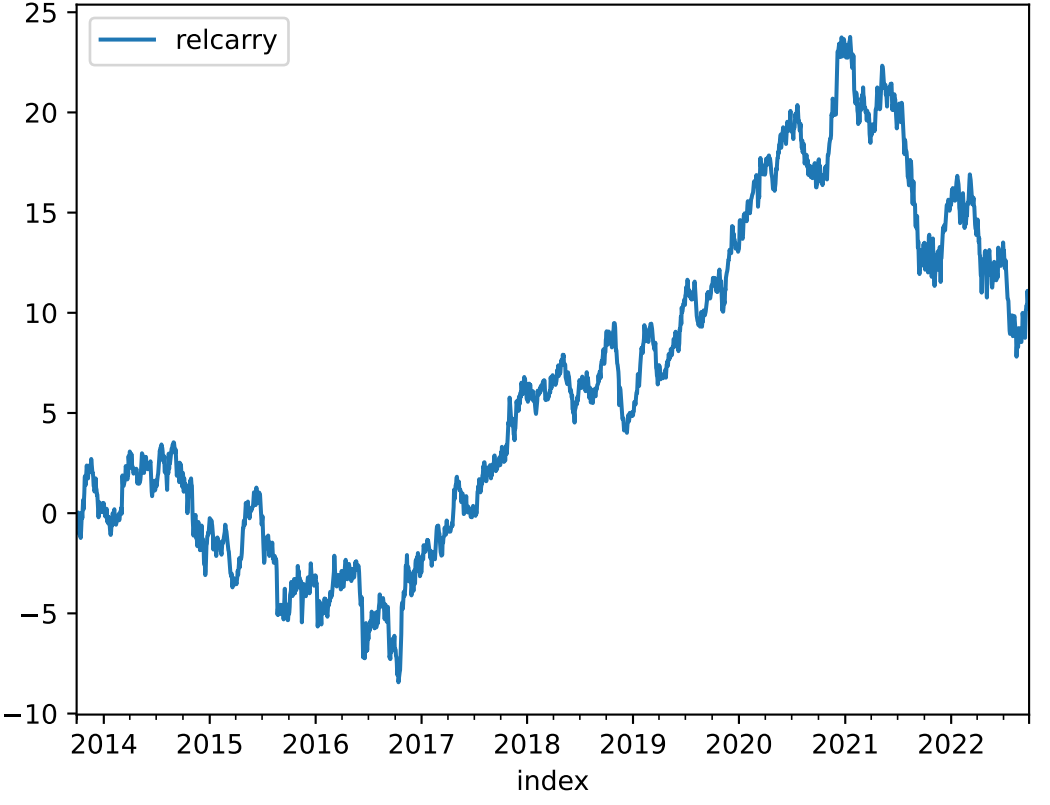
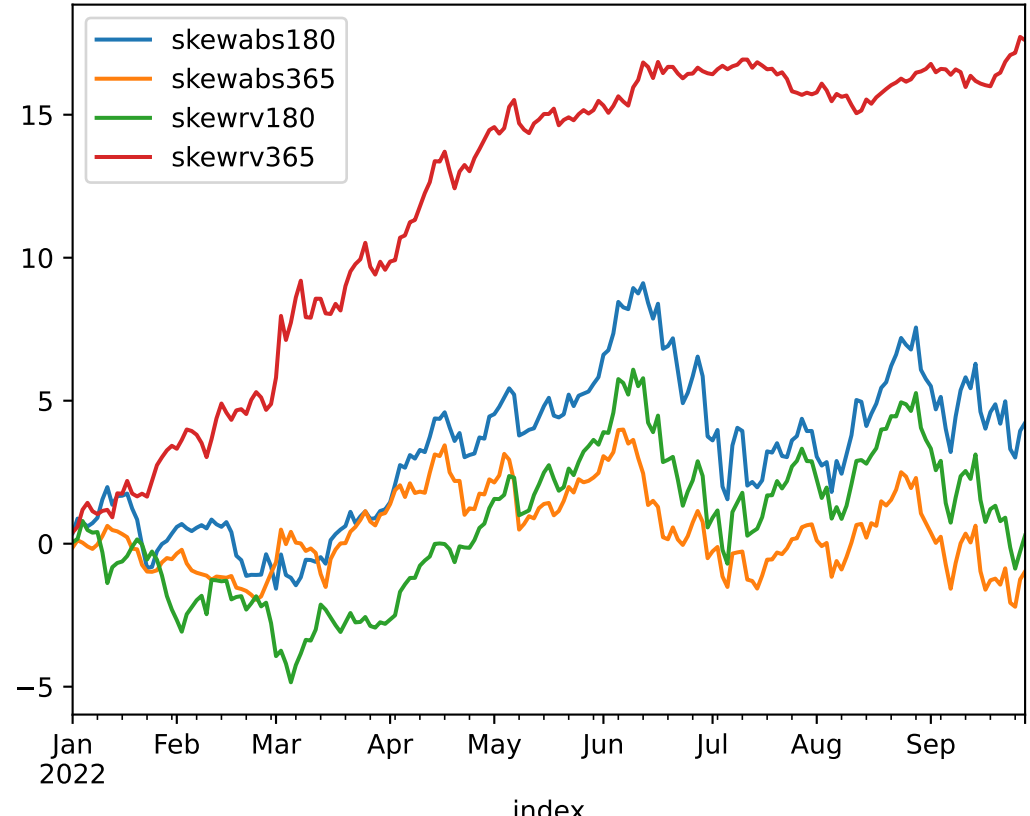


ann. mean {'relcarry': 1.165}
ann. std {'relcarry': 5.57}
ann. SR {'relcarry': 0.21}



n {'skewabs180': 5.609, 'skewabs365': -1.287, 'skewrv180': 0.381, 'skewrv36
d {'skewabs180': 9.916, 'skewabs365': 7.733, 'skewrv180': 9.144, 'skewrv365
SR {'skewabs180': 0.57, 'skewabs365': -0.17, 'skewrv180': 0.04, 'skewrv365



n {'skewabs180': 5.68, 'skewabs365': -0.232, 'skewrv180': 0.345, 'skewrv36
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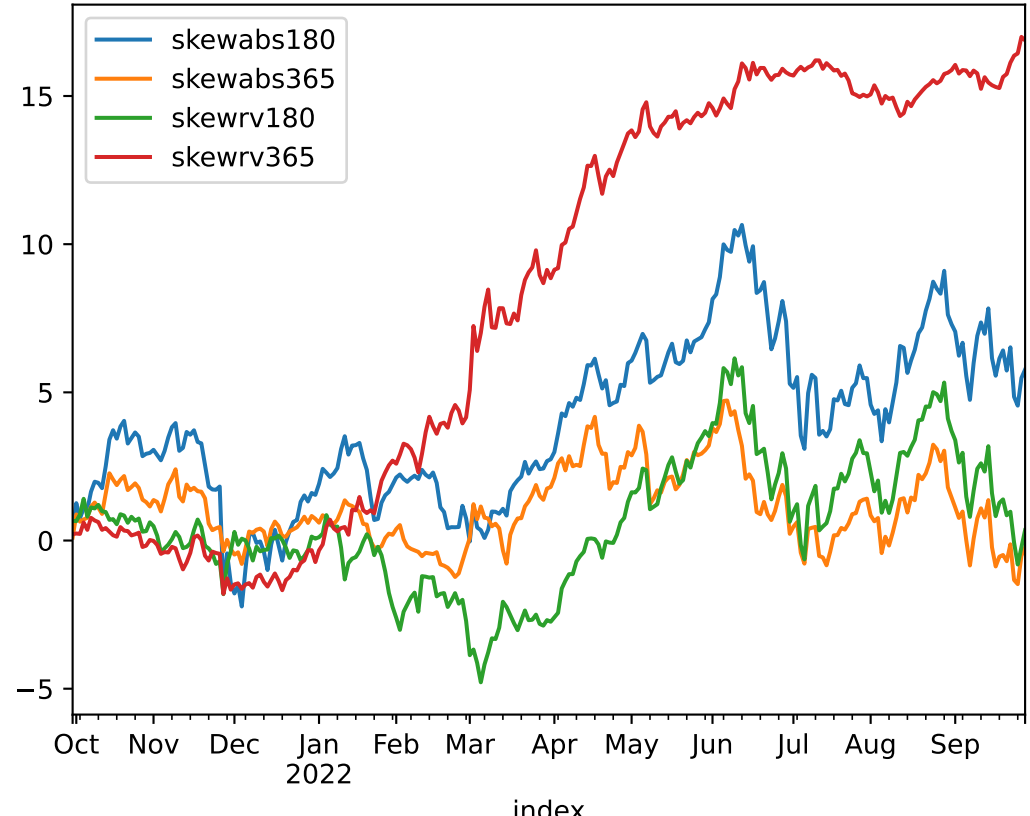

an {'skewabs180': 6.402, 'skewabs365': 9.349, 'skewrv180': 0.834, 'skewrv36
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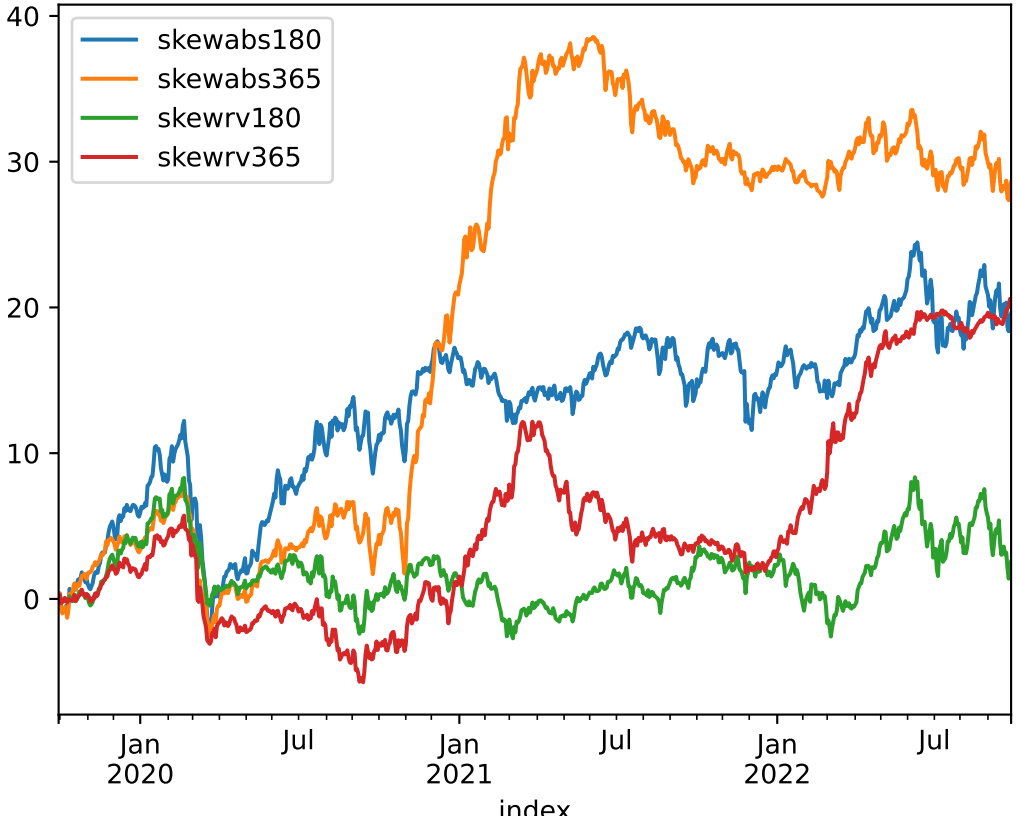

n {'skewabs180': 5.68, 'skewabs365': -0.232, 'skewrv180': 0.345, 'skewrv36
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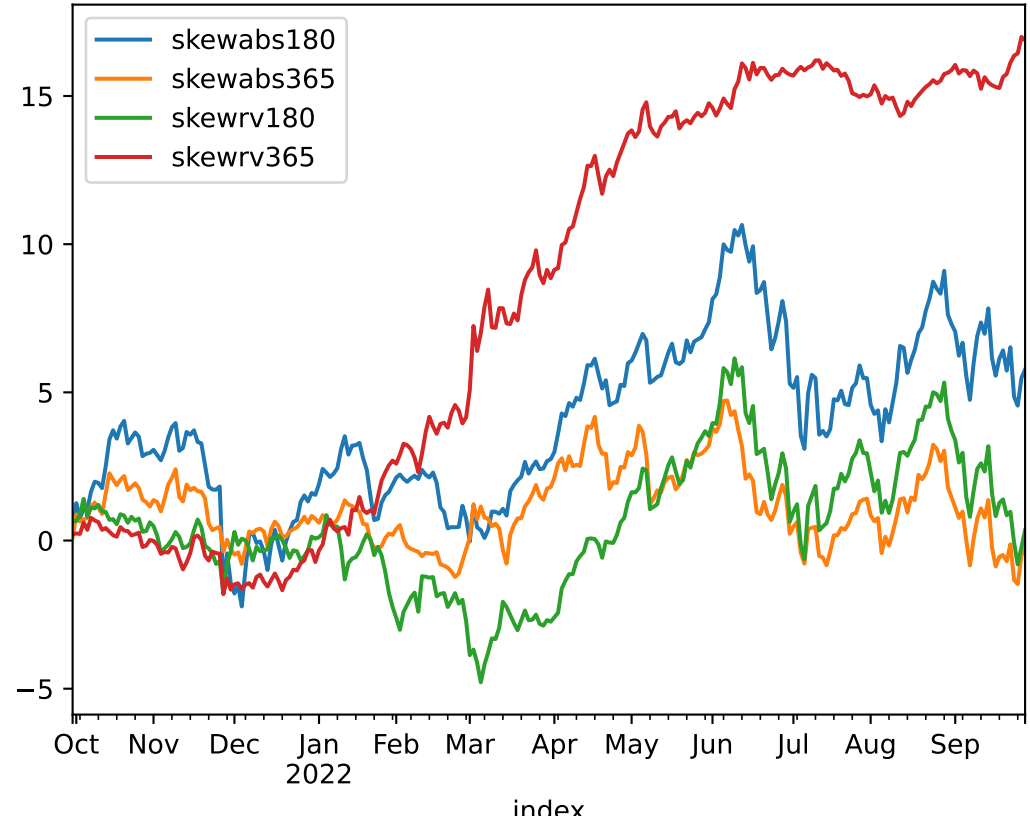

an {'skewabs180': 5.666, 'skewabs365': 8.041, 'skewrv180': 4.477, 'skewrv36
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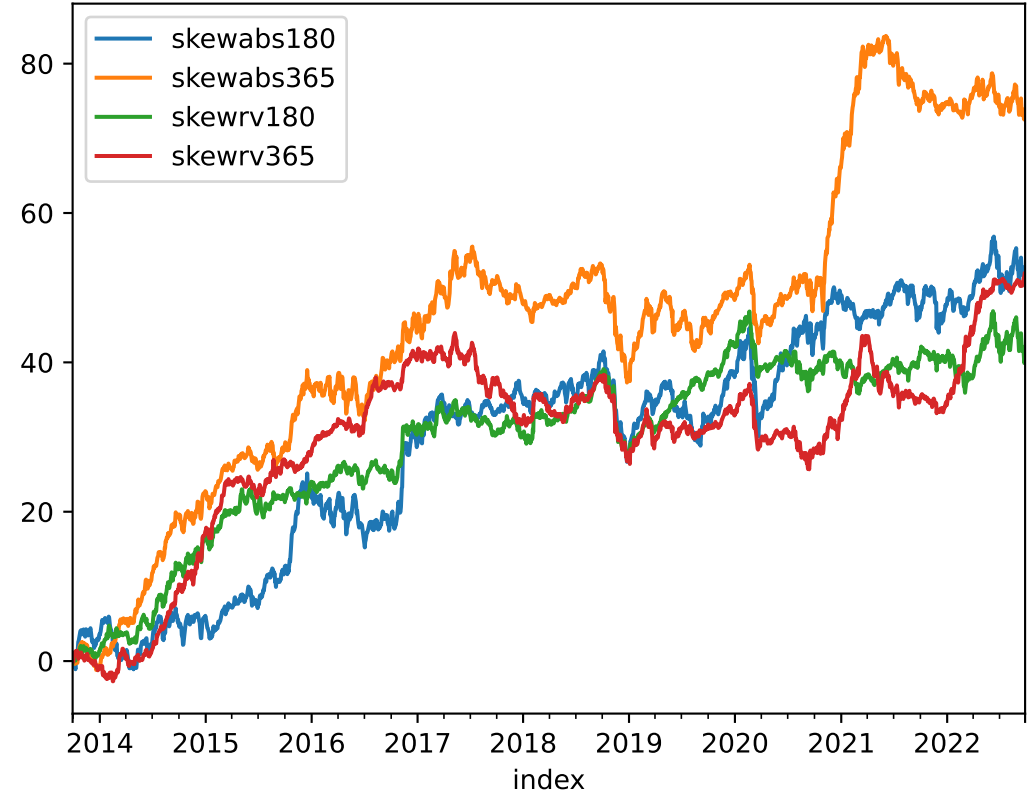
SR {'skewabs180': 0.73, 'skewabs365': 1.05, 'skewrv180': 0.74, 'skewrv365'



ann. mean {'mrinasset160': 2.641, 'mrwrings4': 1.281}
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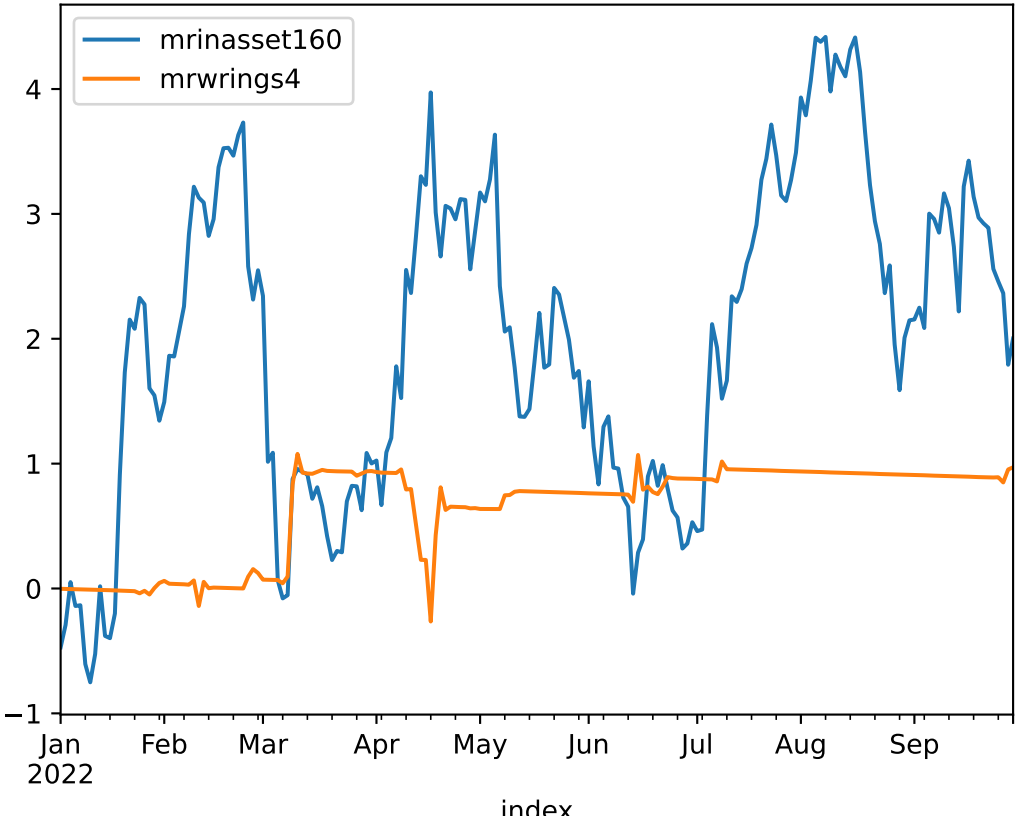
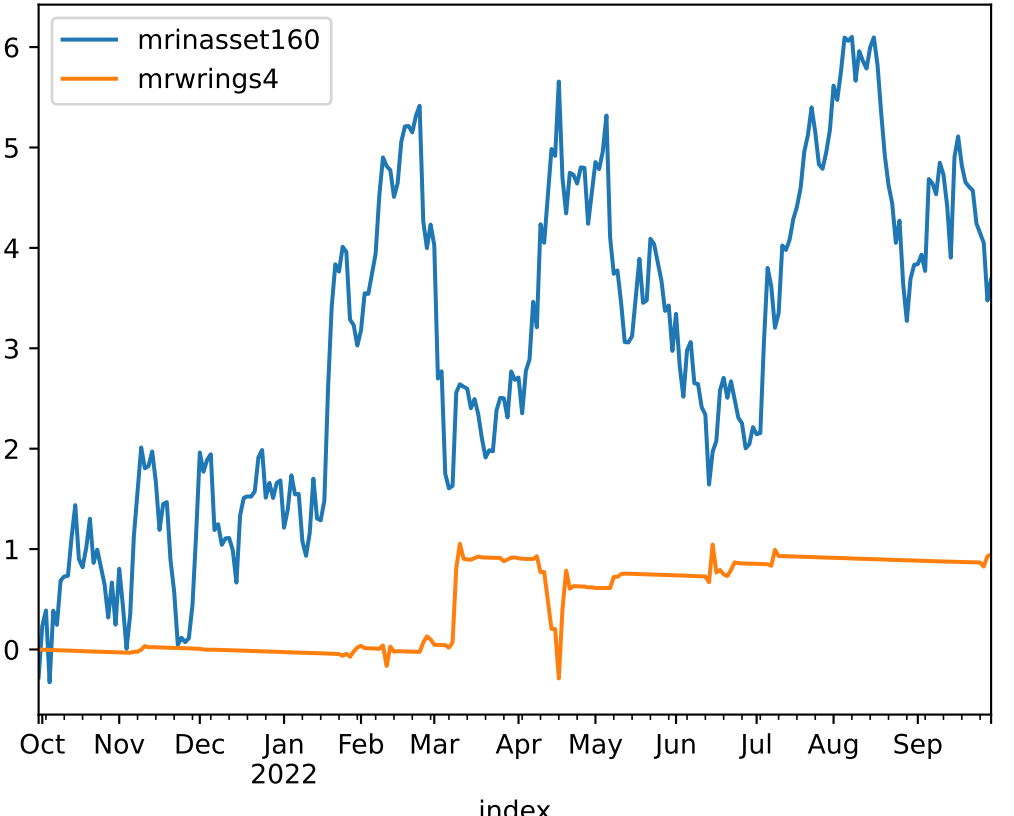


ann. mean {'mrinasset160': 3.615, 'mrwrings4': 0.928}
ann. std {'mrinasset160': 6.06, 'mrwrings4': 1.443}
ann. SR {'mrinasset160': 0.6, 'mrwrings4': 0.64}



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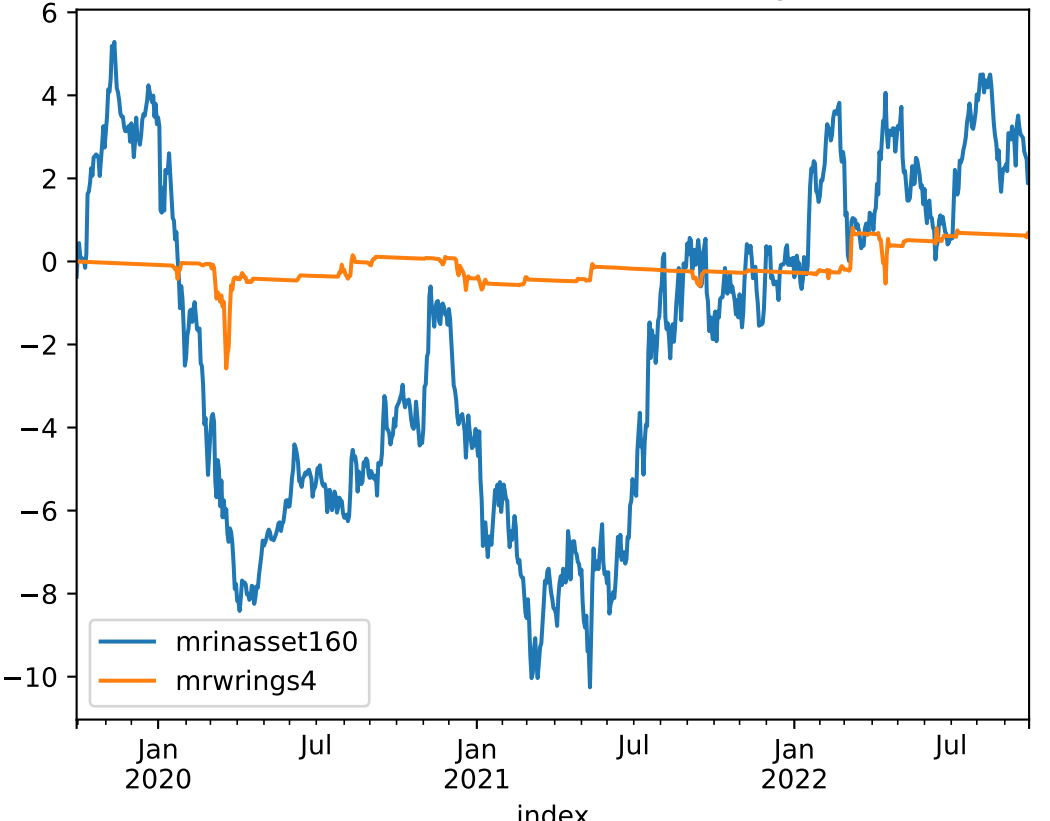
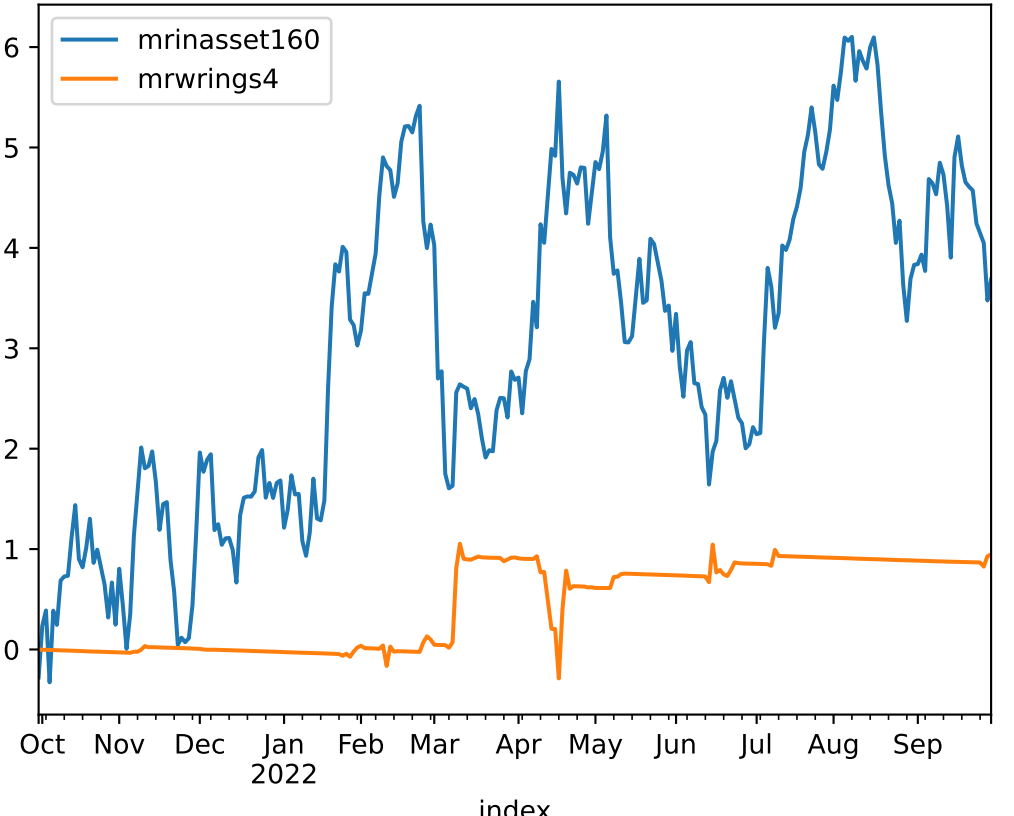
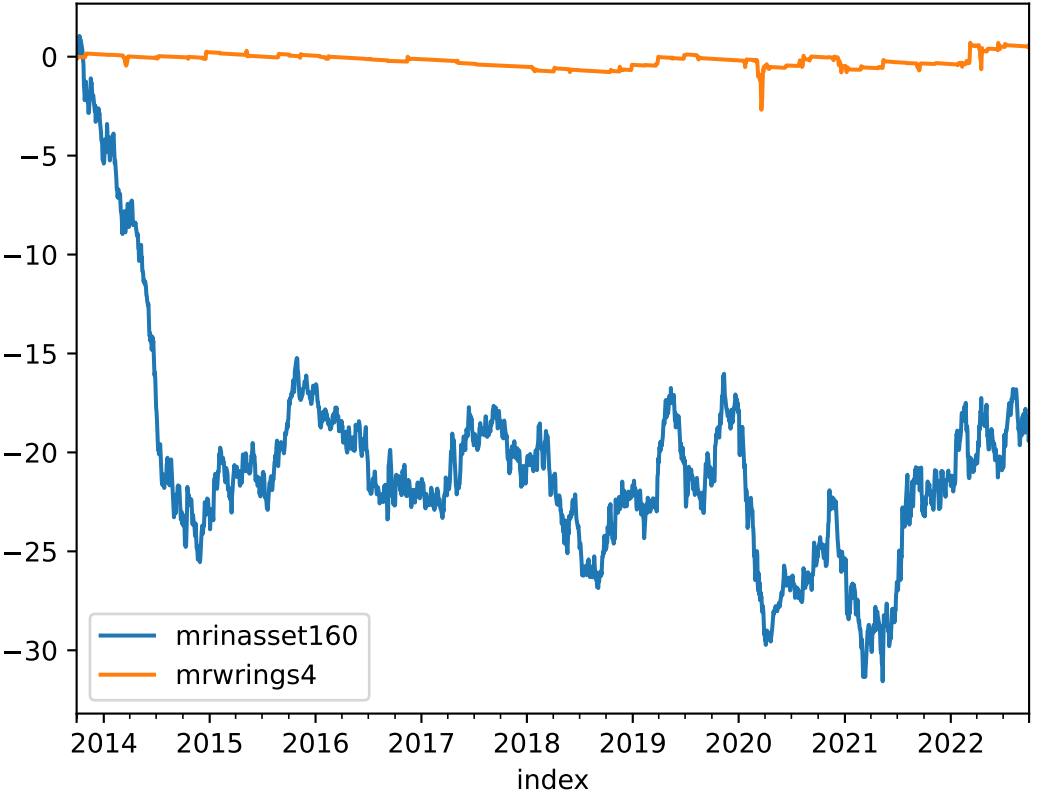


ann. mean {'mrinasset160': 3.615, 'mrwrings4': 0.928}
ann. std {'mrinasset160': 6.06, 'mrwrings4': 1.443}
ann. SR {'mrinasset160': 0.6, 'mrwrings4': 0.64}



ann. mean {'mrinasset160': -2.095, 'mrwrings4': 0.065}
ann. std {'mrinasset160': 5.998, 'mrwrings4': 0.888}
ann. SR {'mrinasset160': -0.35, 'mrwrings4': 0.07}