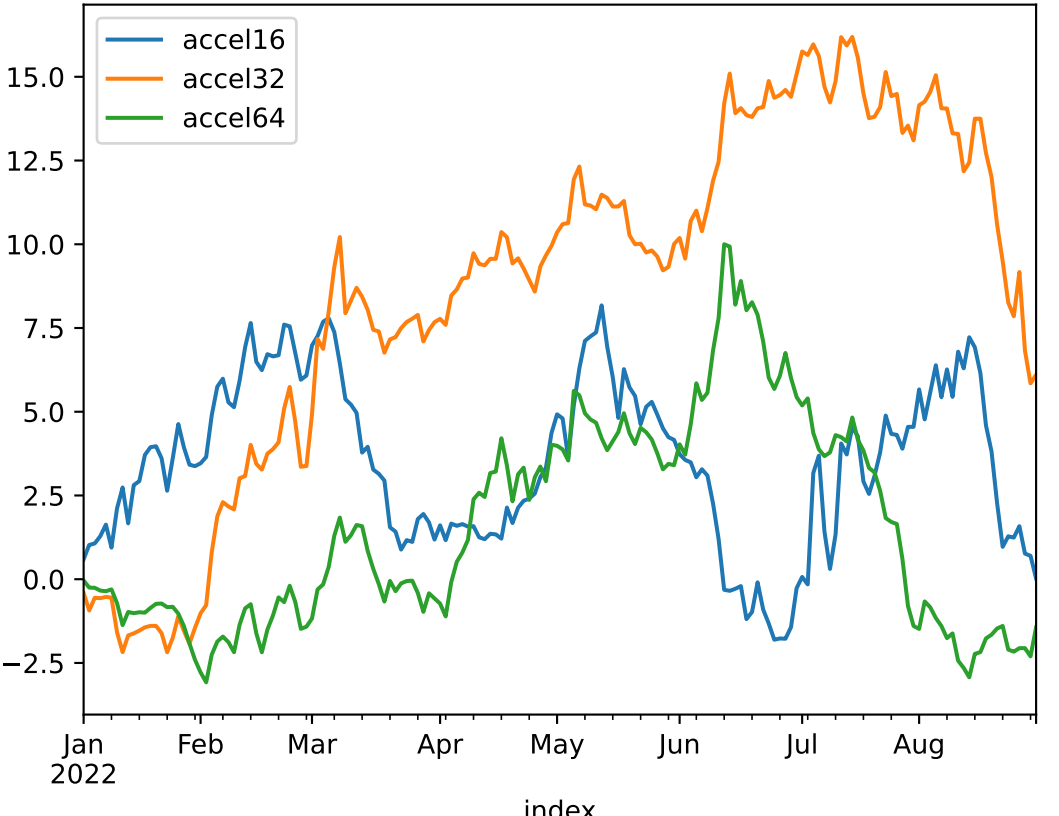
ann. mean {'accel16': 0.033, 'accel32': 9.084, 'accel64': -2.14}
ann. std {'accel16': 12.471, 'accel32': 11.17, 'accel64': 9.402}
ann. SR {'accel16': 0.0, 'accel32': 0.81, 'accel64': -0.23}



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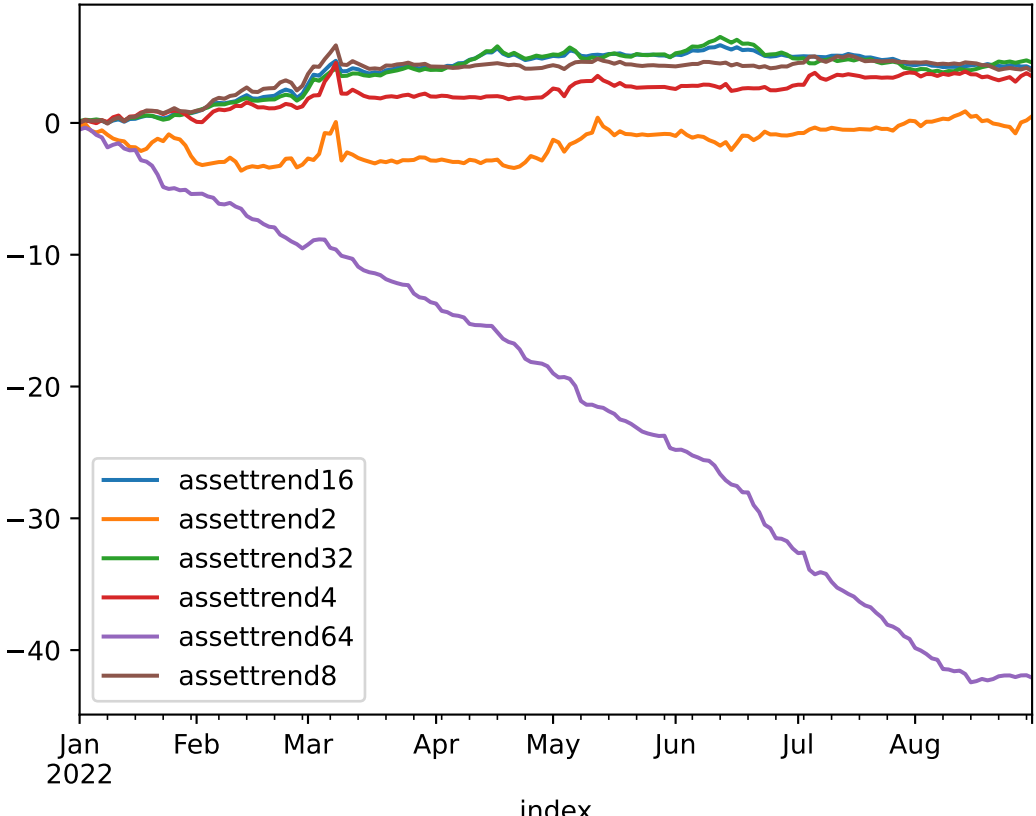

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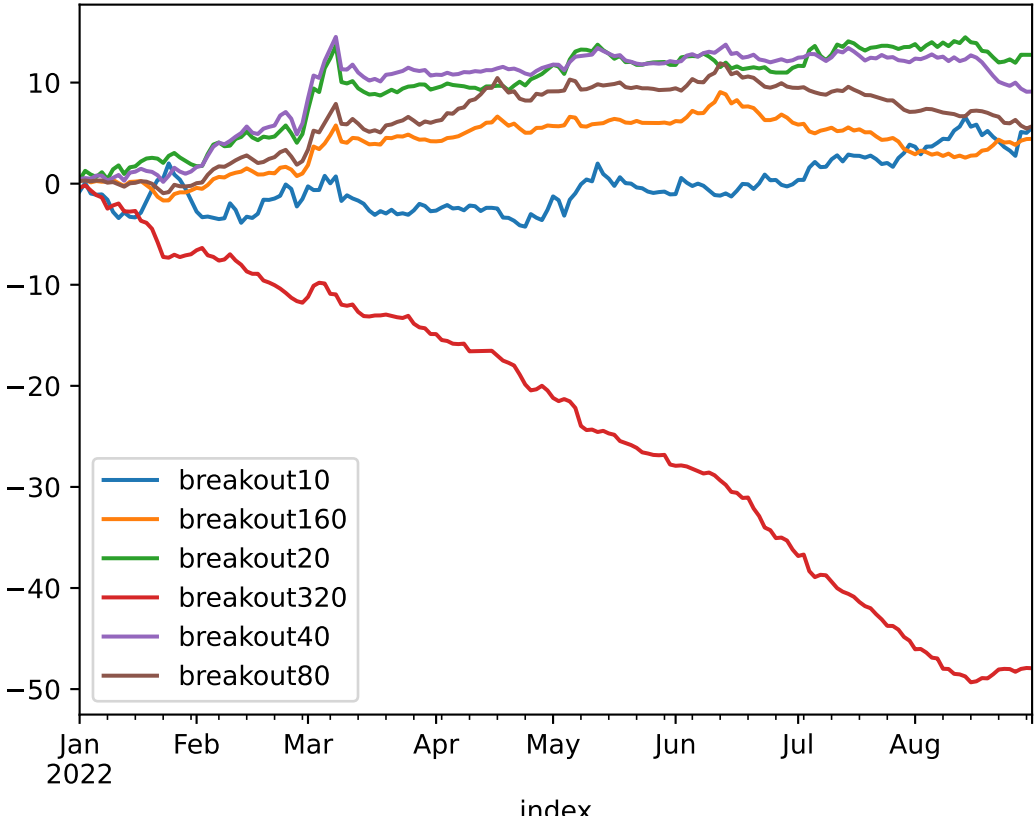

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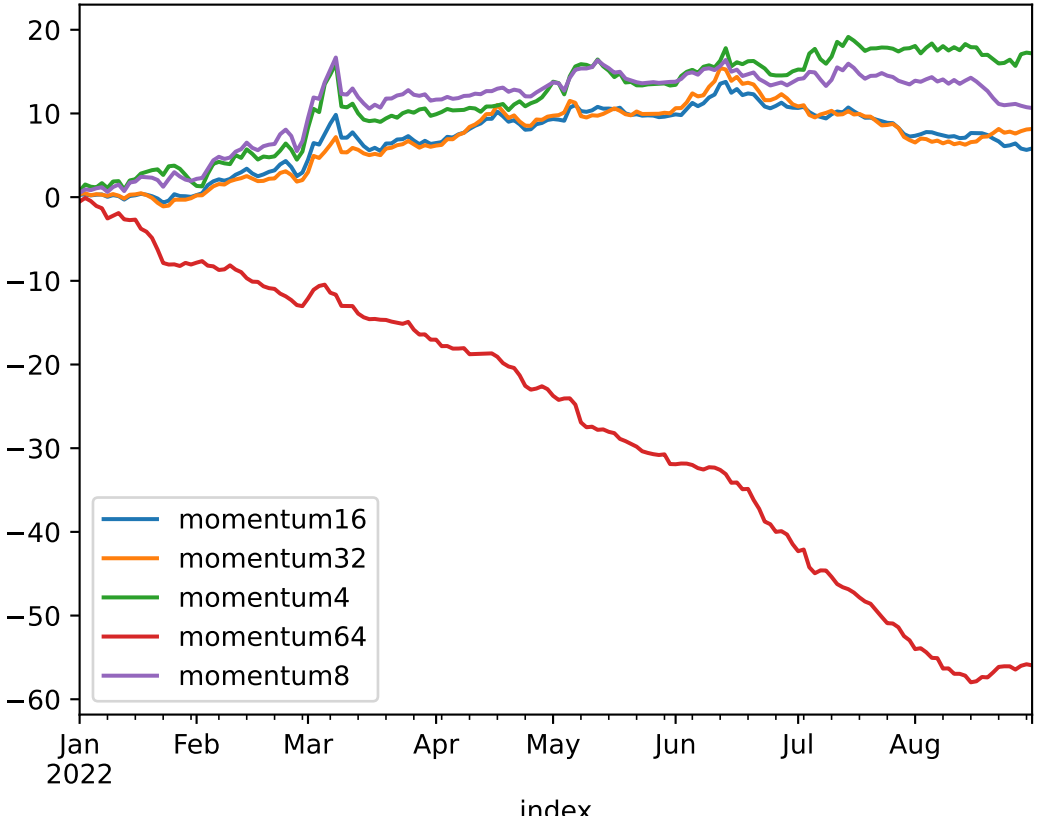

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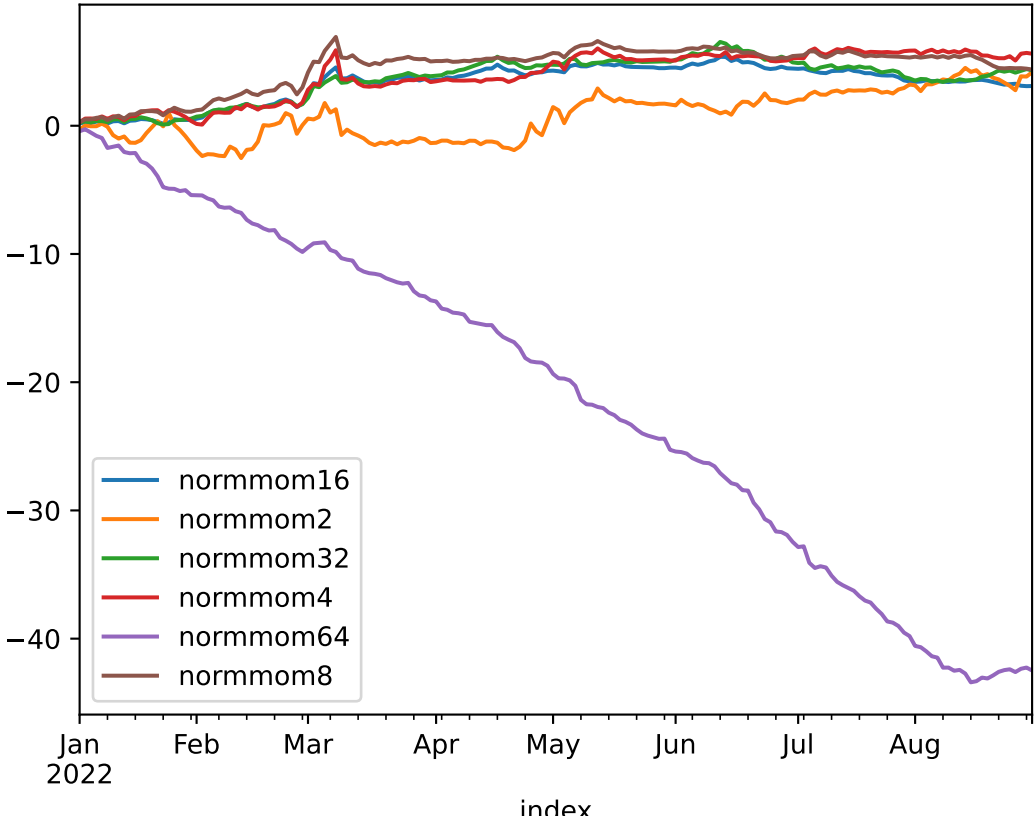

mentum10': 5.06, 'relmomentum20': -2.968, 'relmomentum40': -2.268, 'relm
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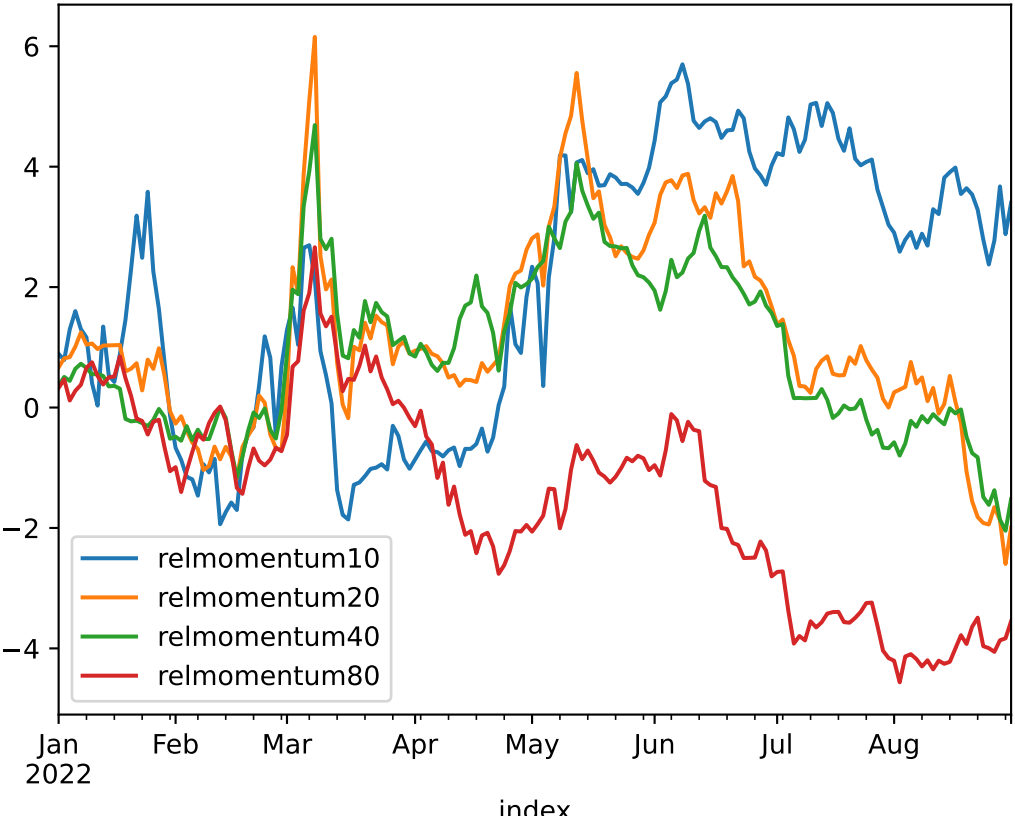

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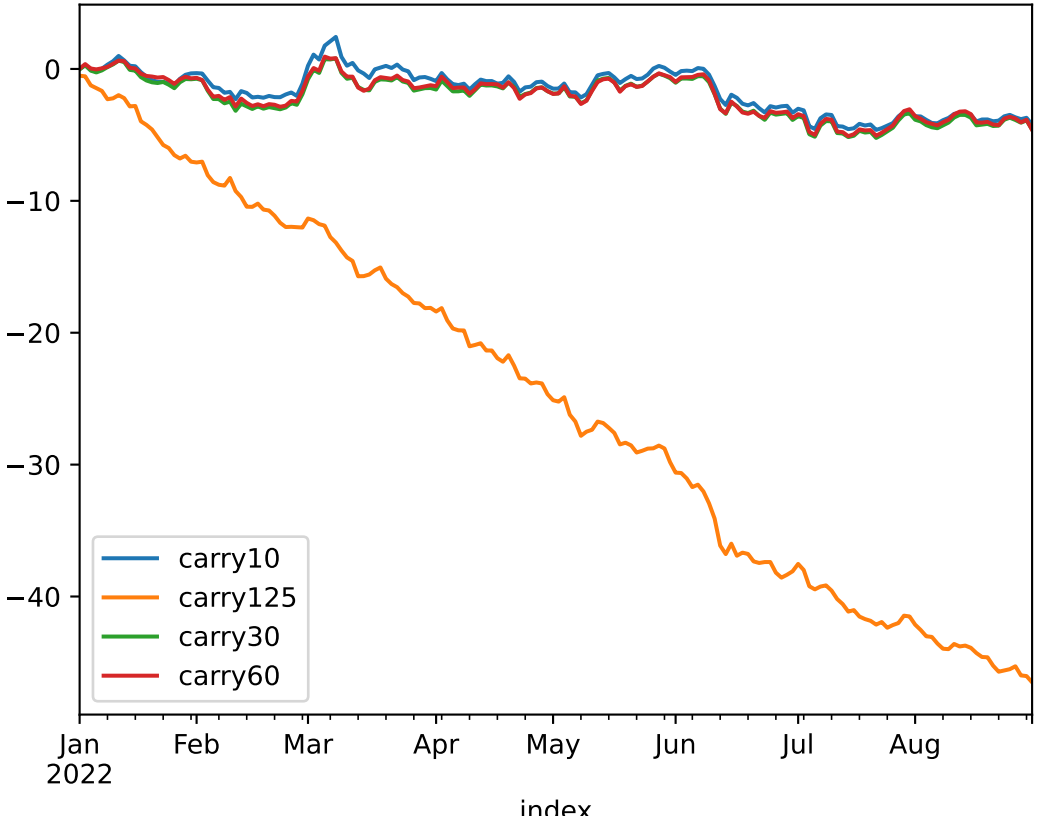
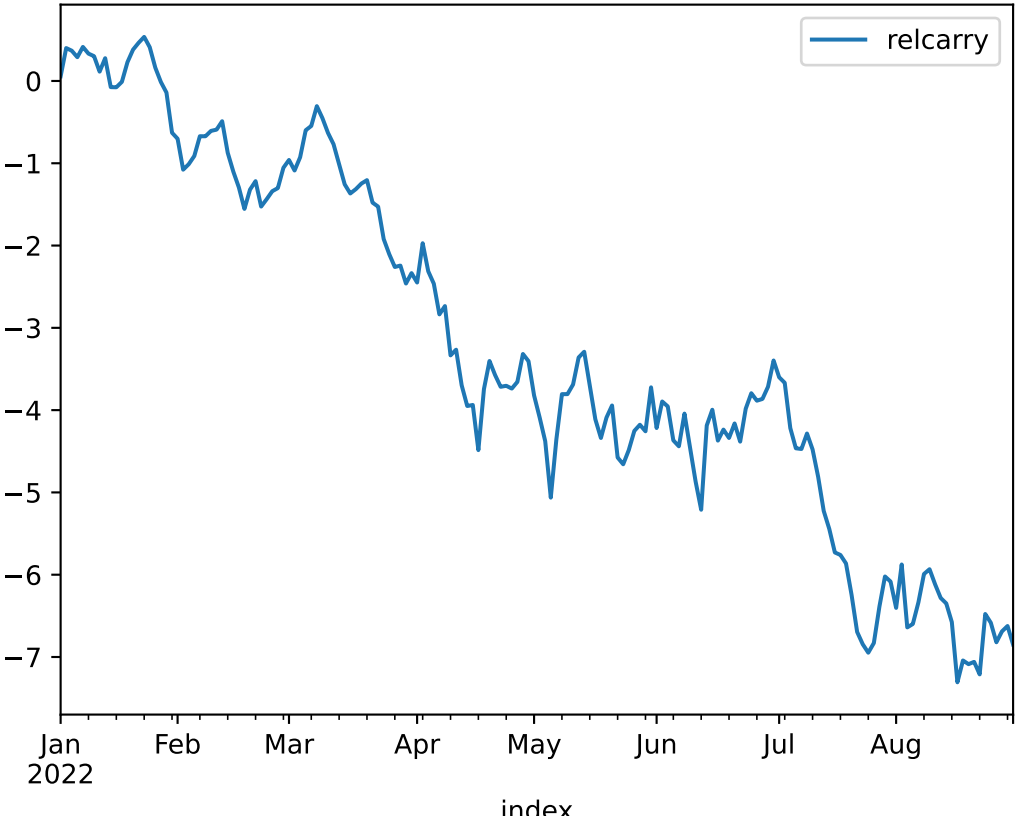
ann. std {'carry10': 6.382, 'carry125': 7.005, 'carry30': 6.335, 'carry60': 6.42
ann. SR {'carry10': -0.98, 'carry125': -9.88, 'carry30': -1.08, 'carry60': -1.07



ann. mean {'relcarry': -10.194}
ann. std {'relcarry': 4.642}
ann. SR {'relcarry': -2.2}



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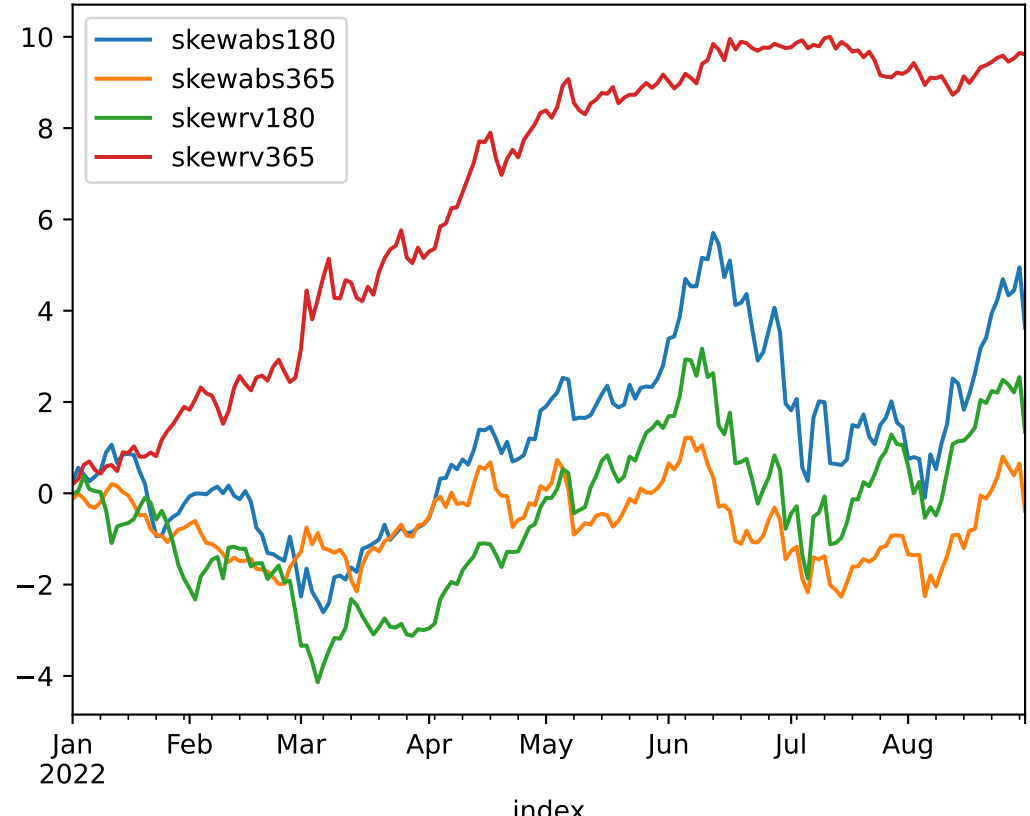
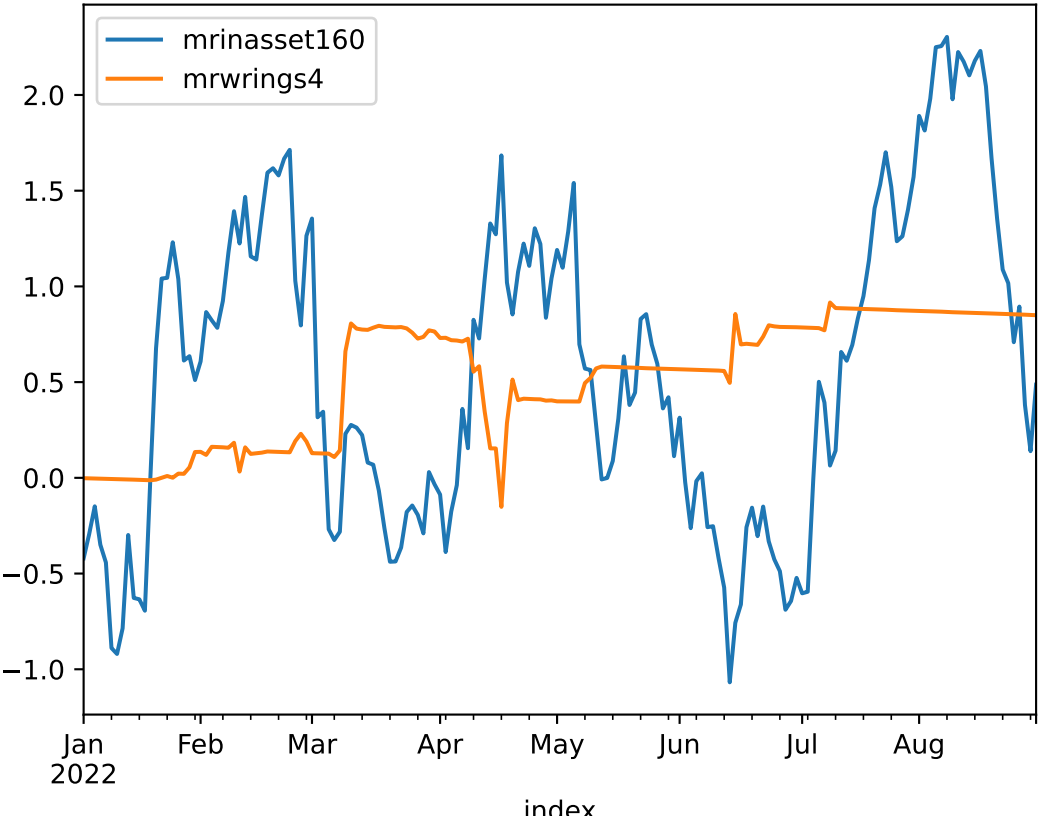
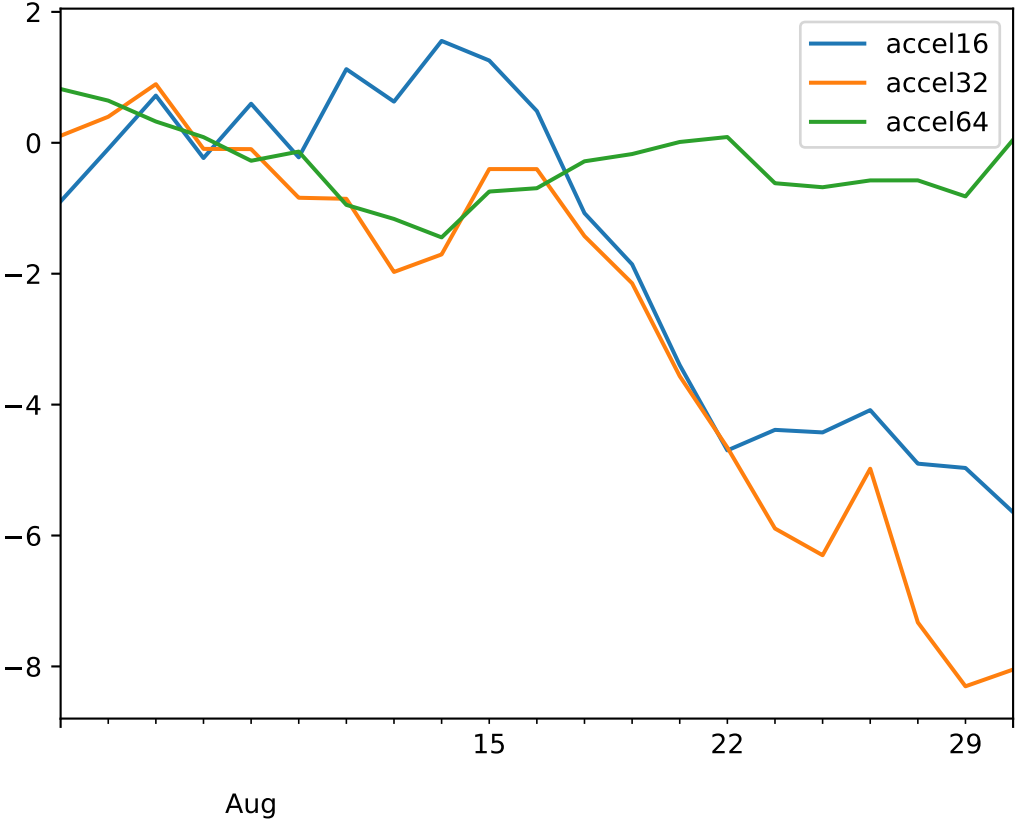
d {'skewabs180': 6.912, 'skewabs365': 4.778, 'skewrv180': 6.268, 'skewrv365
SR {'skewabs180': 0.78, 'skewabs365': -0.12, 'skewrv180': 0.32, 'skewrv365



ann. mean {'mrinasset160': 0.724, 'mrwrings4': 1.264}
ann. std {'mrinasset160': 4.365, 'mrwrings4': 1.238}
ann. SR {'mrinasset160': 0.17, 'mrwrings4': 1.02}



ann. mean {'accel16': -68.809, 'accel32': -98.107, 'accel64': 0.563}
ann. std {'accel16': 13.828, 'accel32': 14.56, 'accel64': 7.011}
ann. SR {'accel16': -4.98, 'accel32': -6.74, 'accel64': 0.08}



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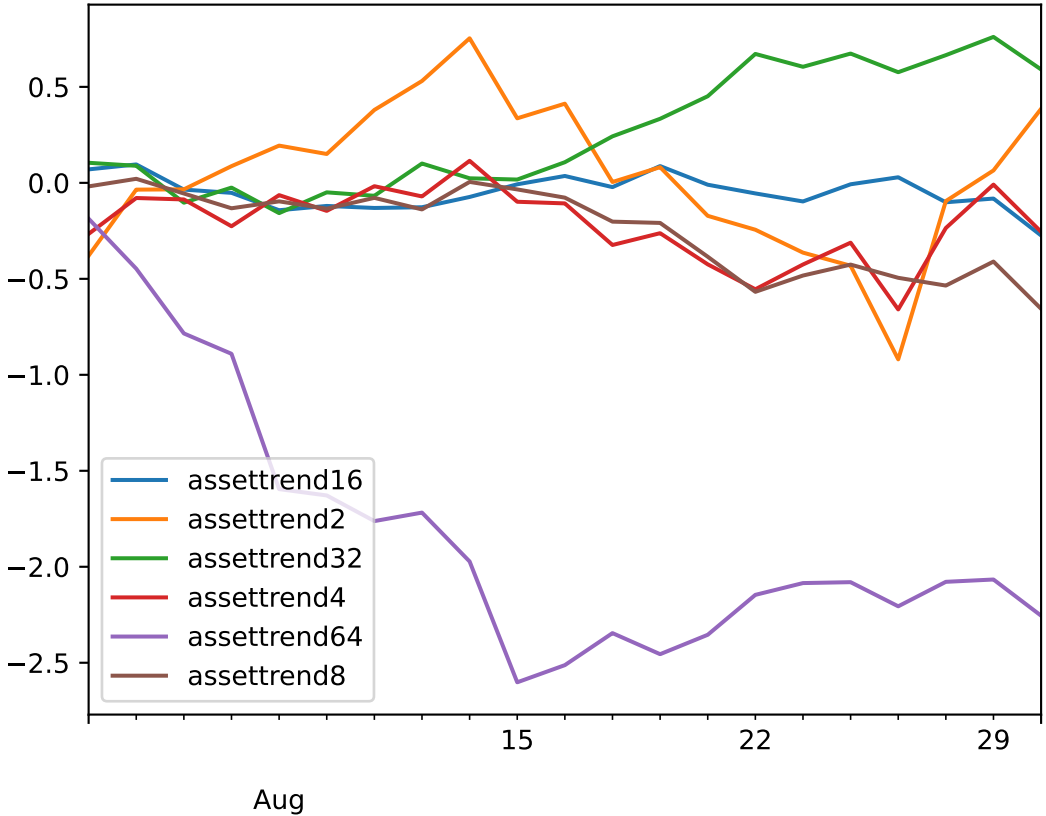

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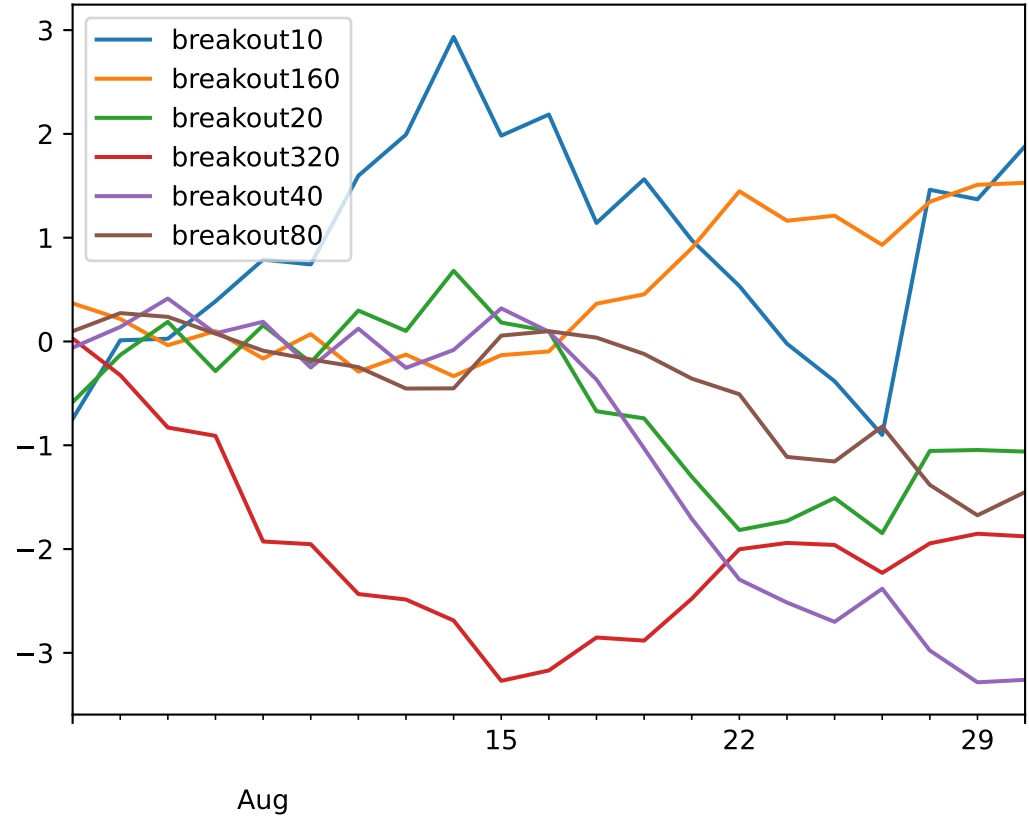

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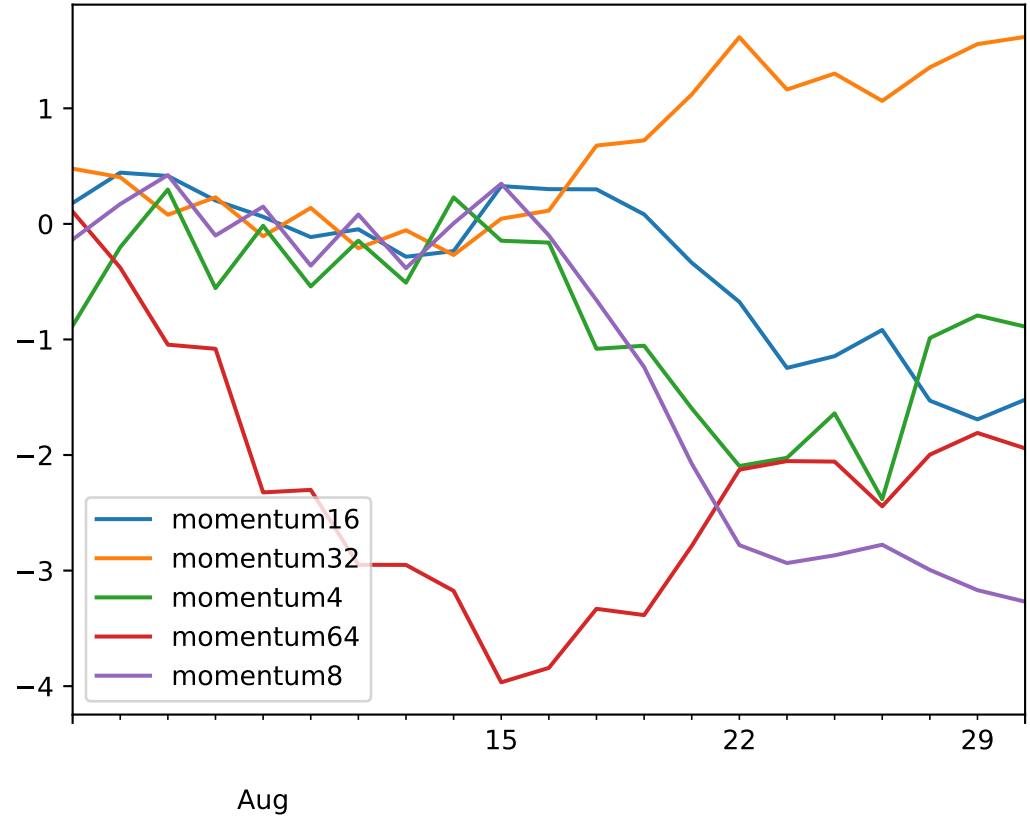

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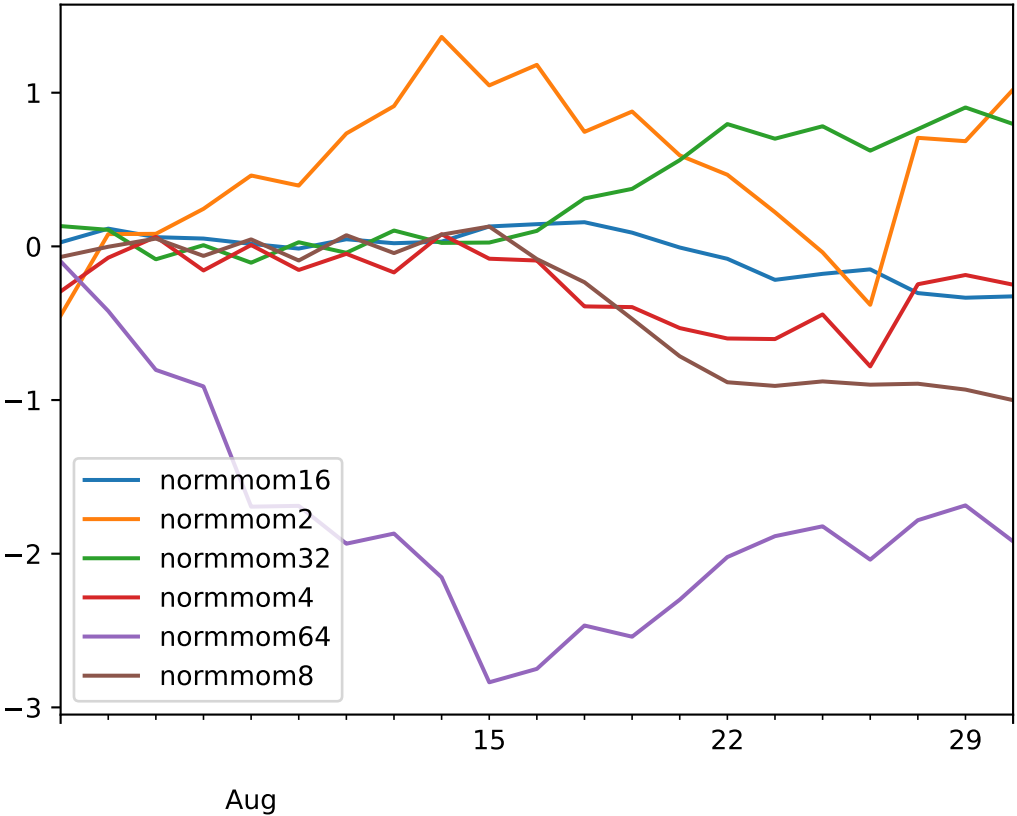

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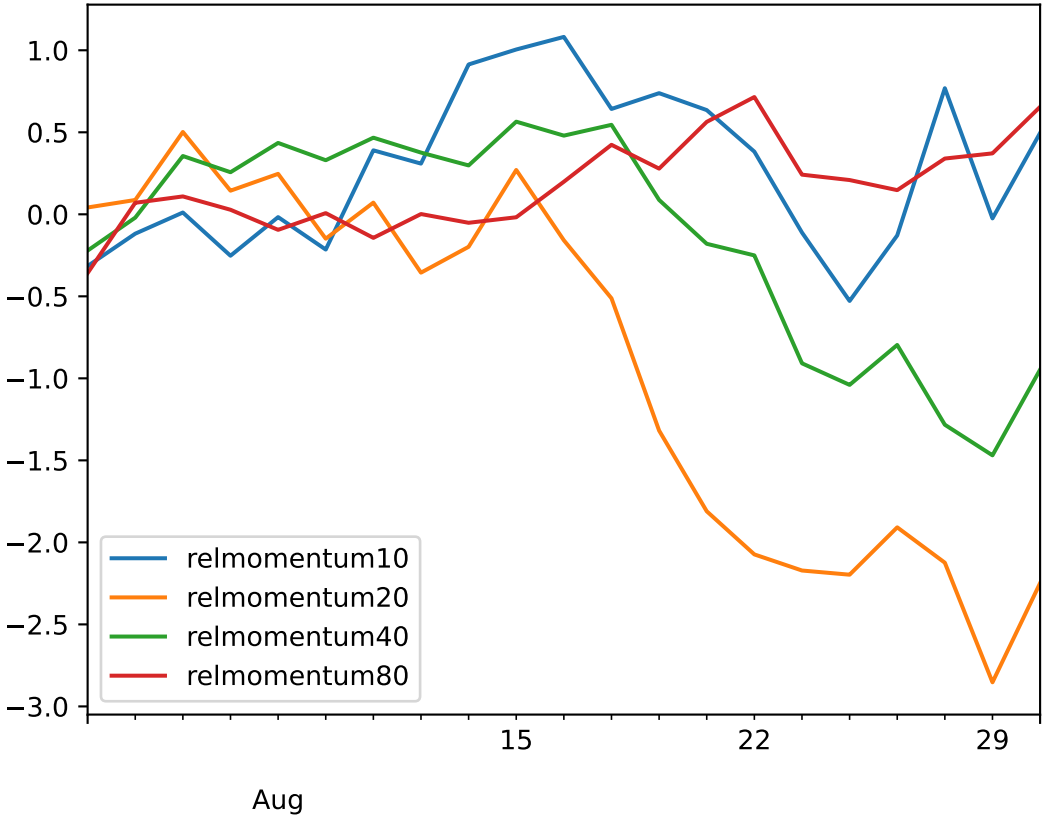

mean {'carry10': -7.731, 'carry125': -53.308, 'carry30': -9.012, 'carry60': -12
ann. std {'carry10': 3.696, 'carry125': 4.737, 'carry30': 4.537, 'carry60': 4.91
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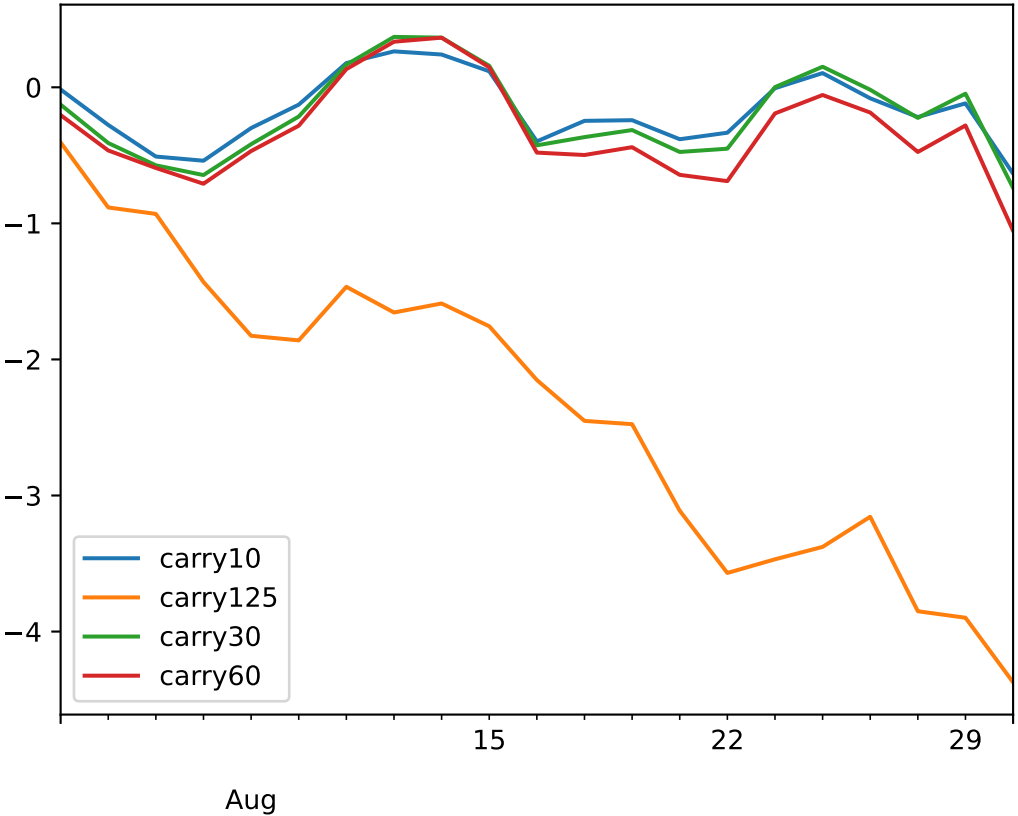

ann. mean {'relcarry': -5.43}
ann. std {'relcarry': 5.628}
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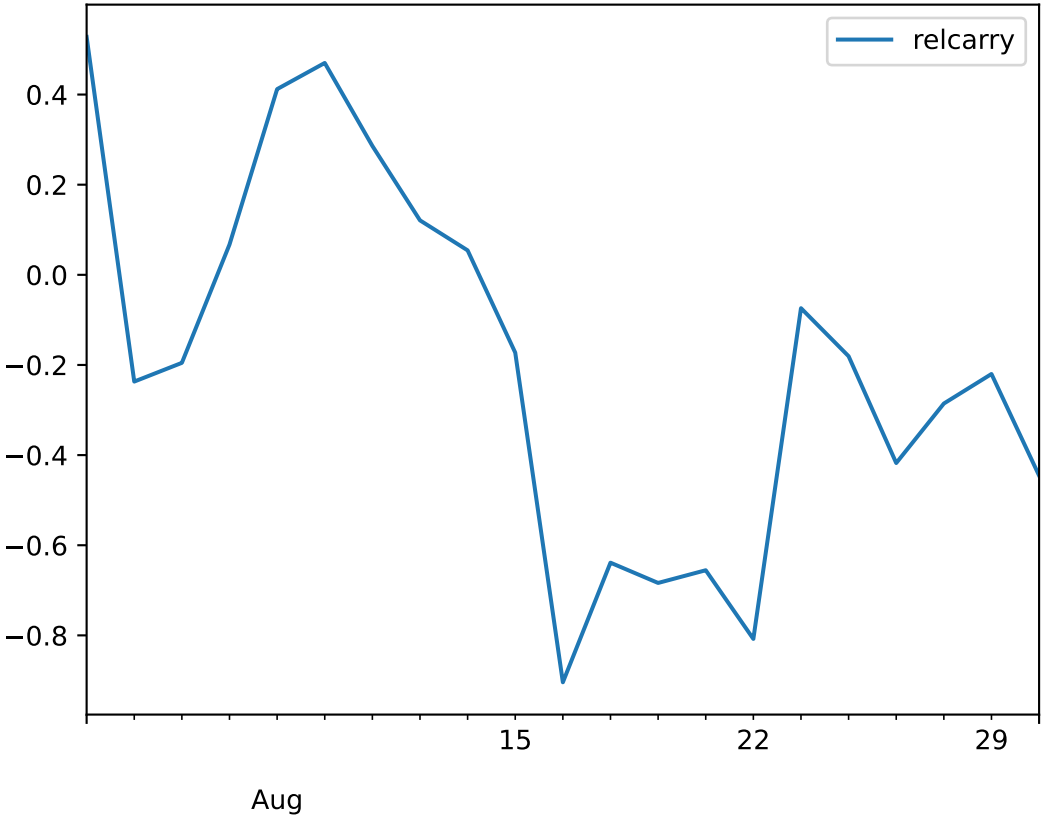

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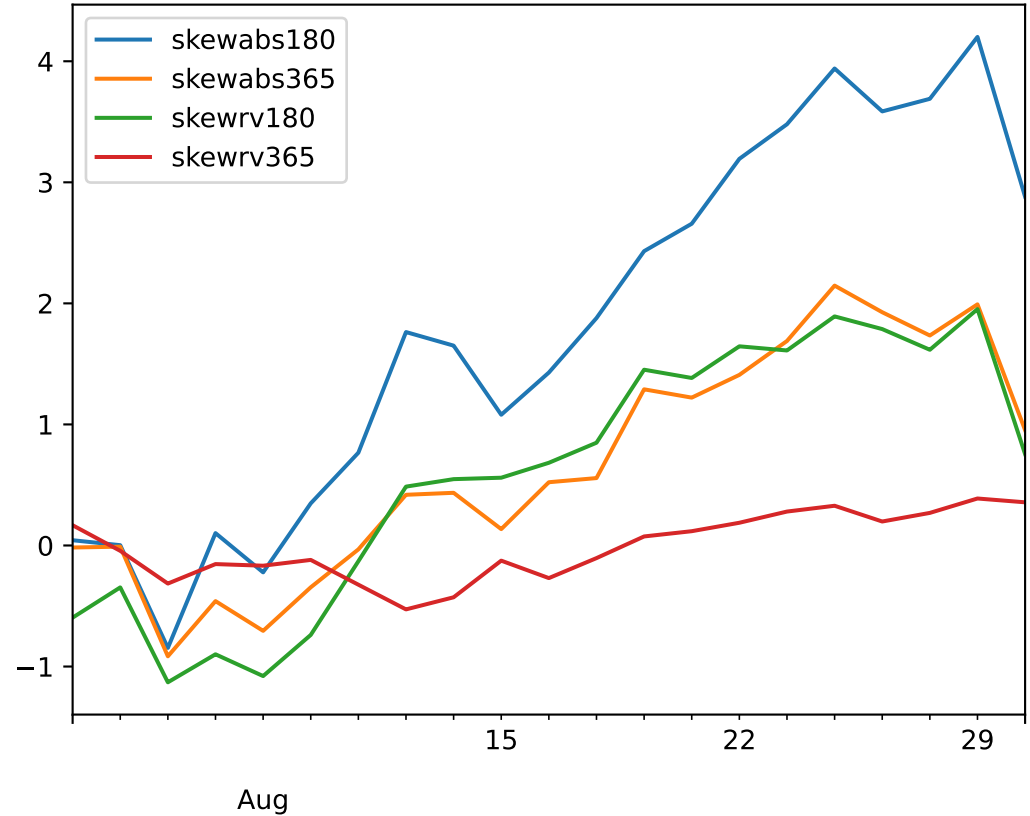
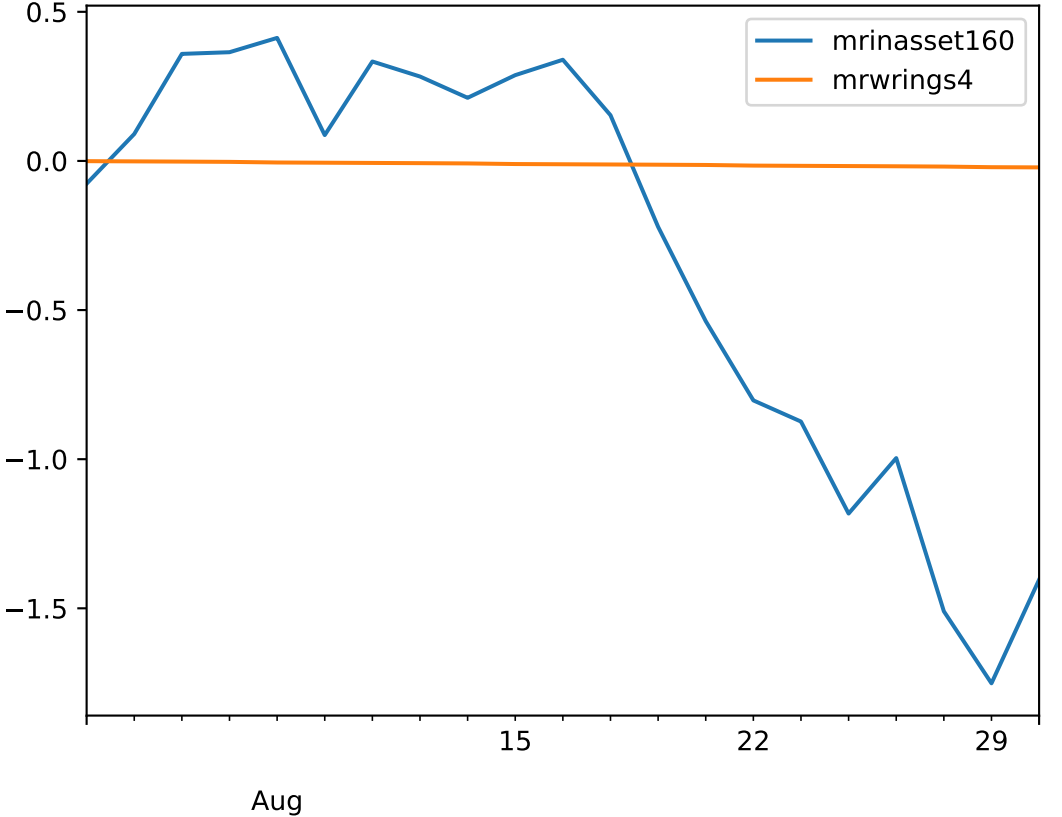
d {'skewabs180': 9.169, 'skewabs365': 6.988, 'skewrv180': 7.252, 'skewrv365
SR {'skewabs180': 3.83, 'skewabs365': 1.66, 'skewrv180': 1.27, 'skewrv365'



ann. mean {'mrinasset160': -17.117, 'mrwrings4': -0.263}
ann. std {'mrinasset160': 3.787, 'mrwrings4': 0.008}
ann. SR {'mrinasset160': -4.52, 'mrwrings4': -30.97}



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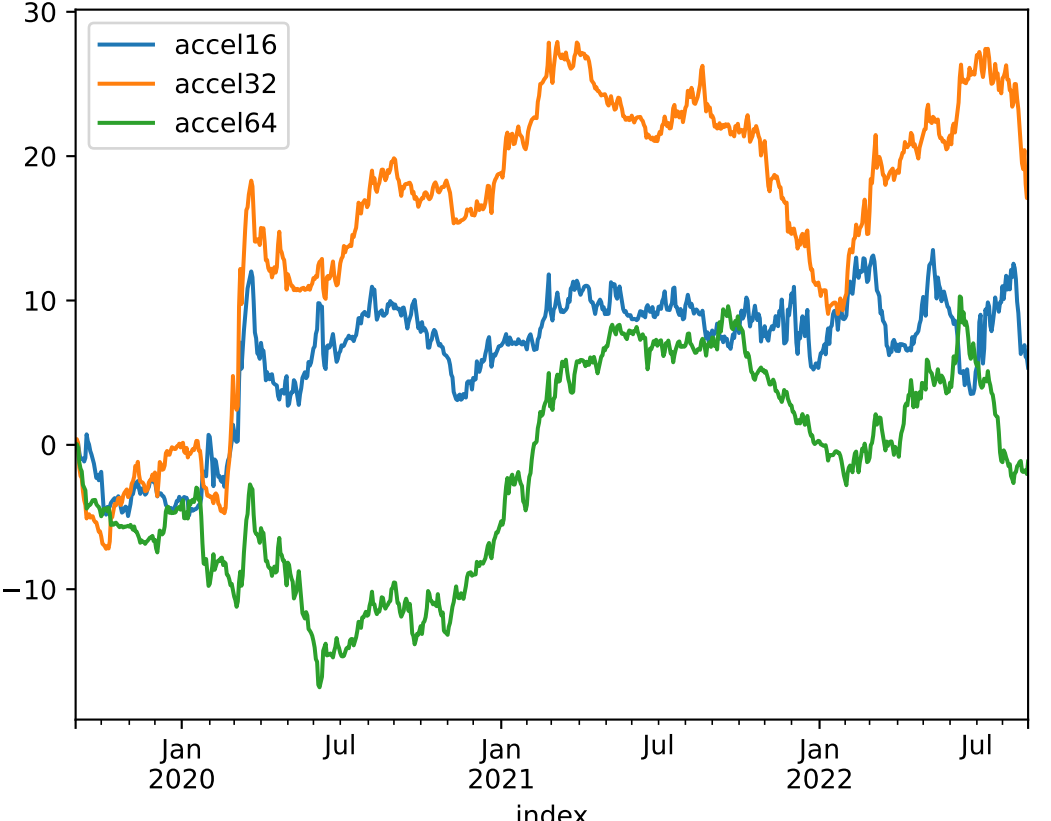
ann. std {'accel16': 10.326, 'accel32': 10.203, 'accel64': 8.324}
ann. SR {'accel16': 0.17, 'accel32': 0.56, 'accel64': -0.05}



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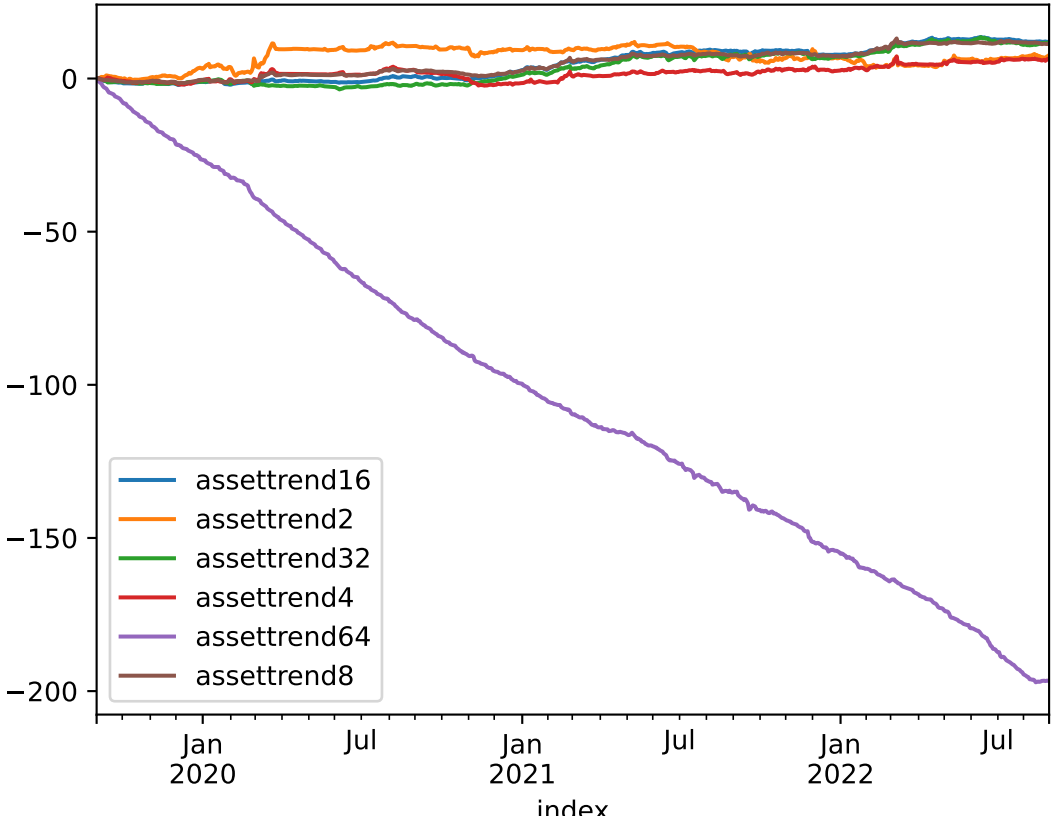

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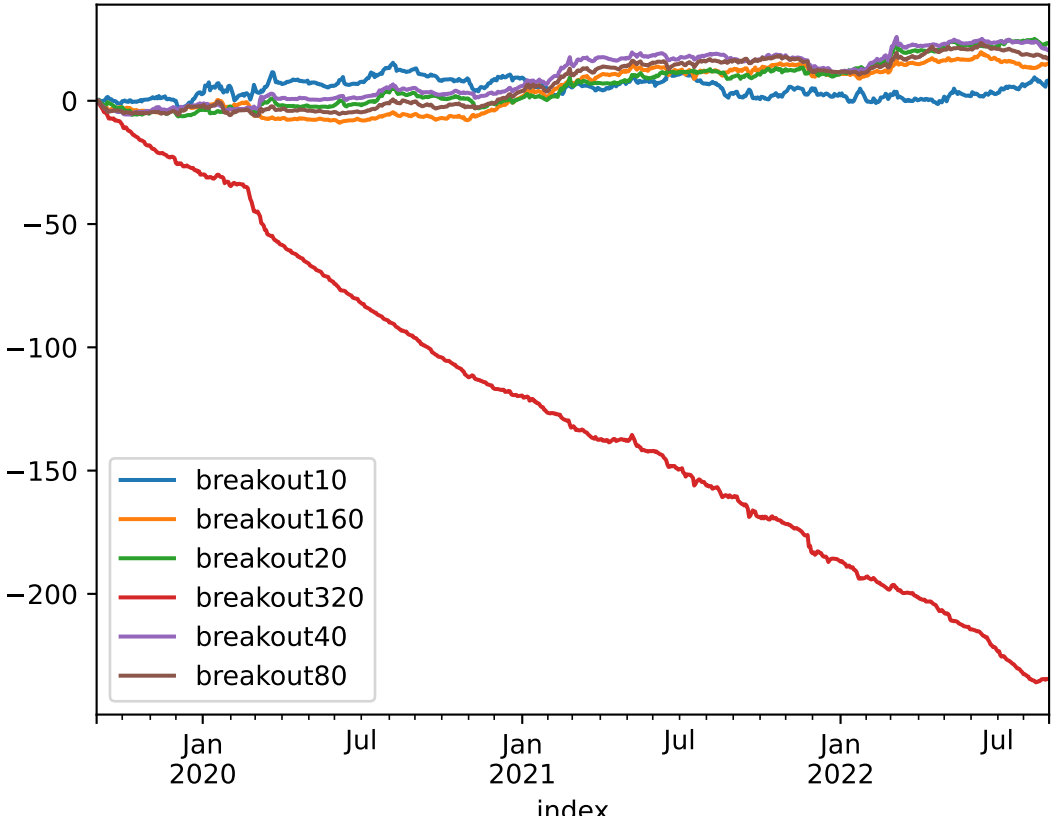

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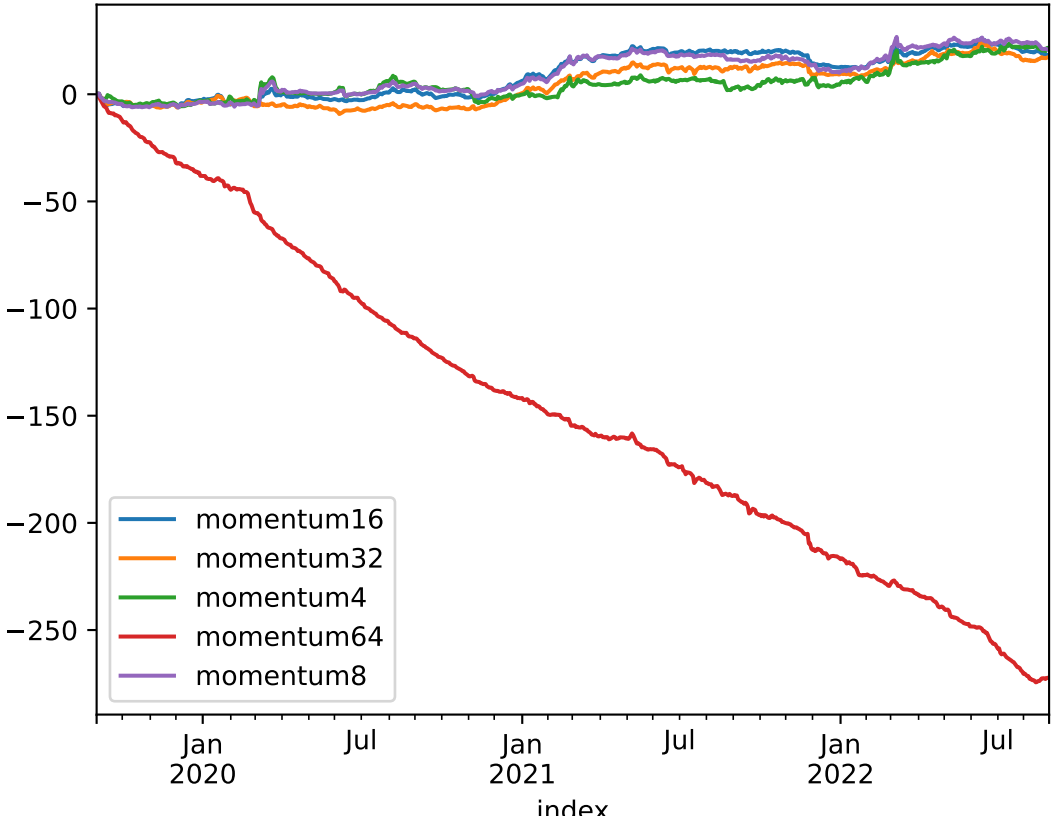

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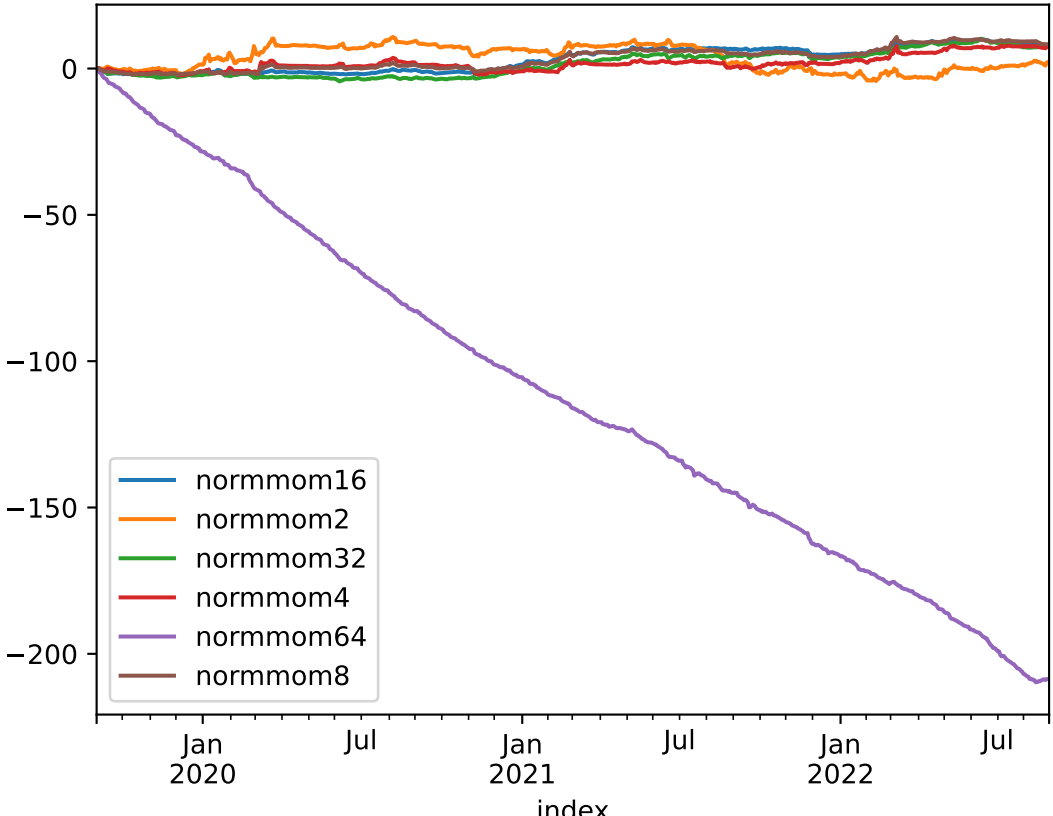

entum10': -3.272, 'relmomentum20': -4.785, 'relmomentum40': -0.411, 'relm
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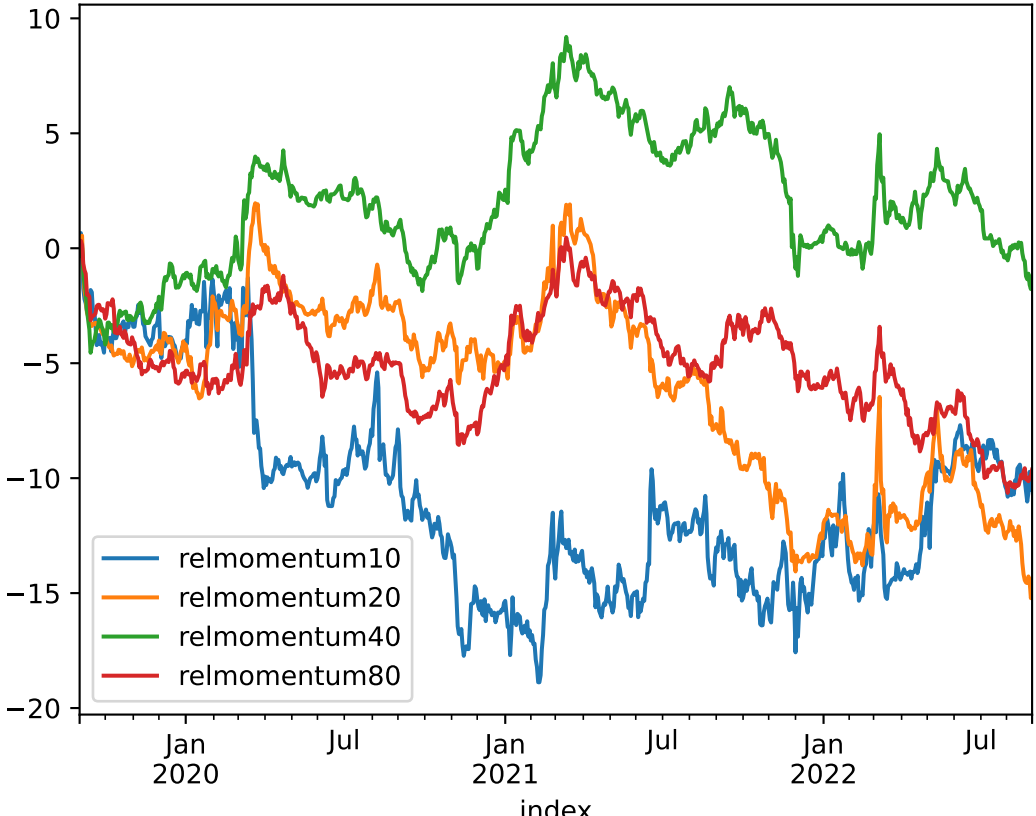

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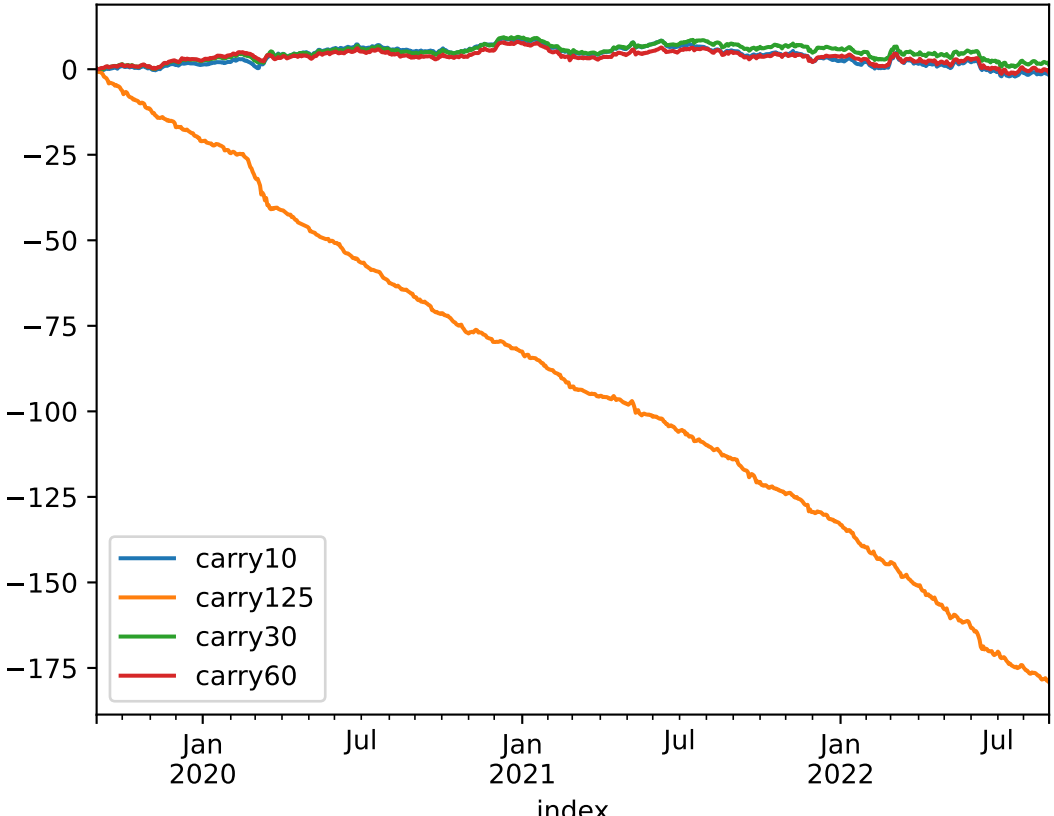
ann. SR {'carry10': -0.12, 'carry125': -9.67, 'carry30': 0.09, 'carry60': -0.07



ann. mean {'relcarry': -1.205}
ann. std {'relcarry': 4.18}
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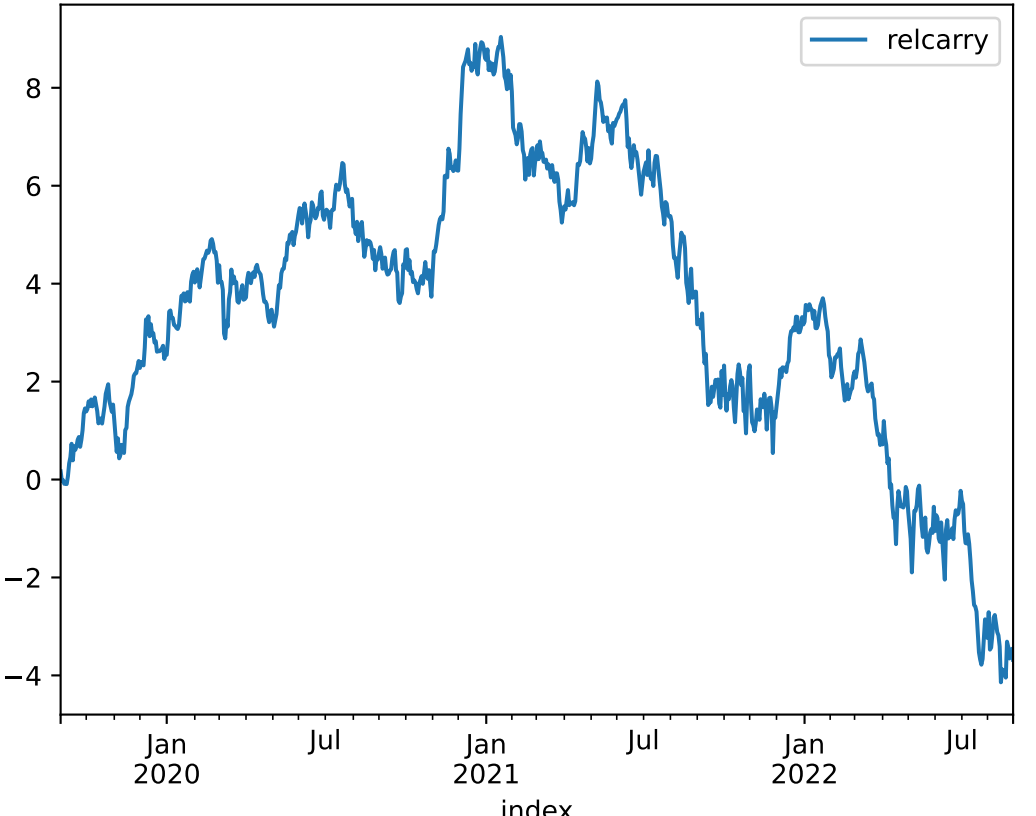

an {'skewabs180': 4.809, 'skewabs365': 6.849, 'skewrv180': 0.696, 'skewrv36
d {'skewabs180': 6.389, 'skewabs365': 5.996, 'skewrv180': 4.874, 'skewrv365
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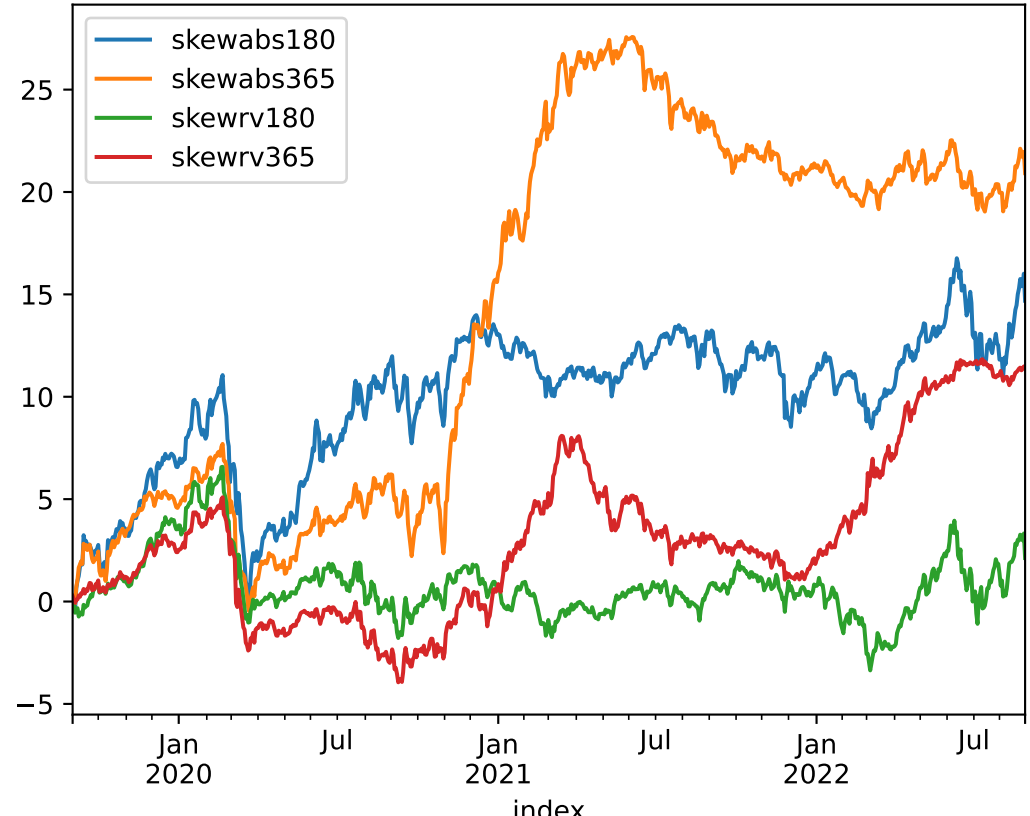

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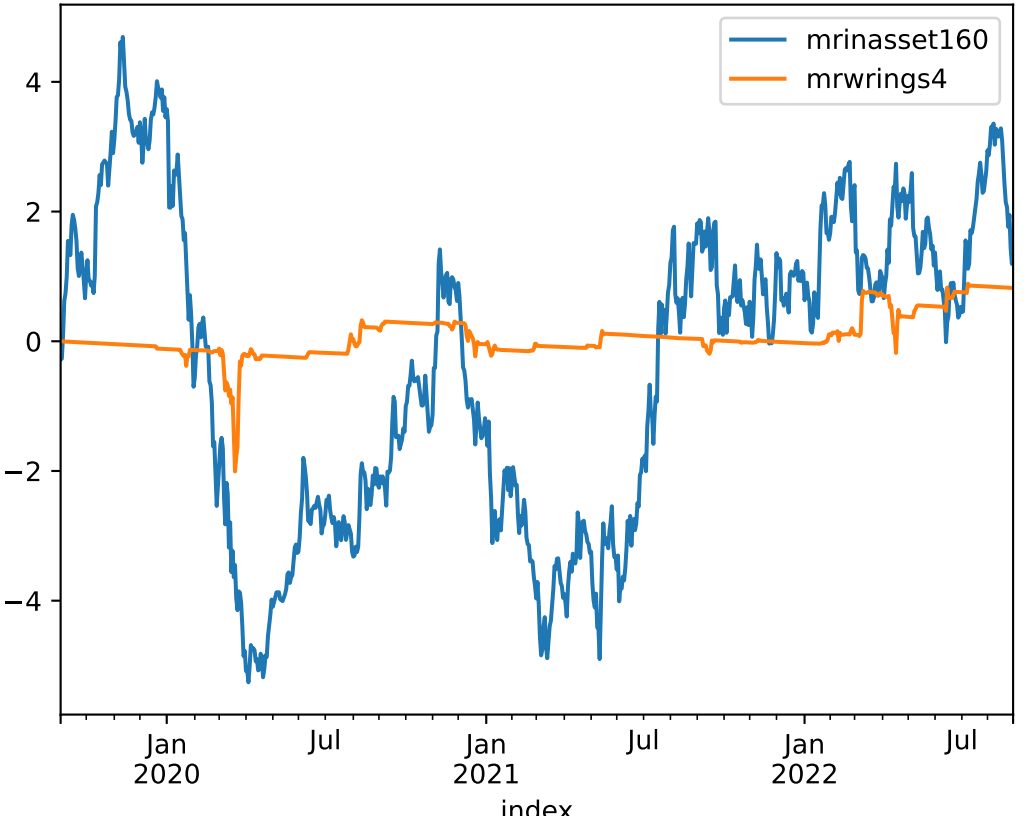
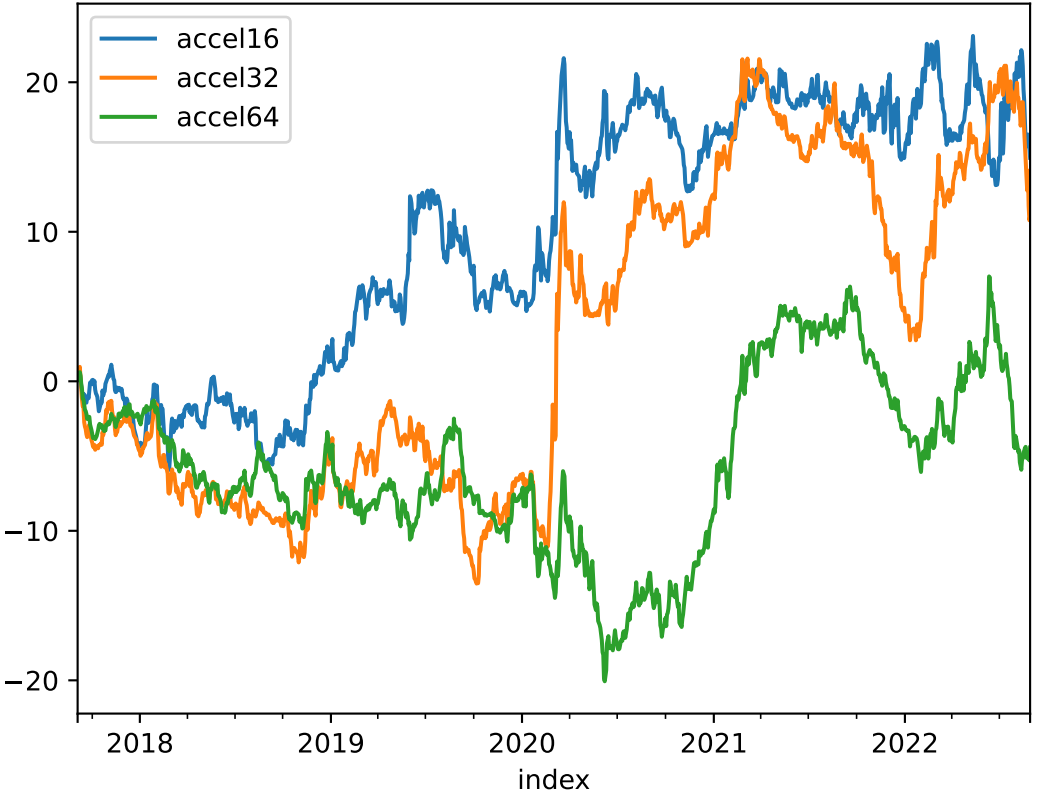
ann. std {'mrinasset160': 4.61, 'mrwrings4': 1.068}
ann. SR {'mrinasset160': 0.11, 'mrwrings4': 0.25}



ann. mean {'accel16': 2.939, 'accel32': 2.167, 'accel64': -0.87}
ann. std {'accel16': 9.363, 'accel32': 8.9, 'accel64': 7.327}
ann. SR {'accel16': 0.31, 'accel32': 0.24, 'accel64': -0.12}



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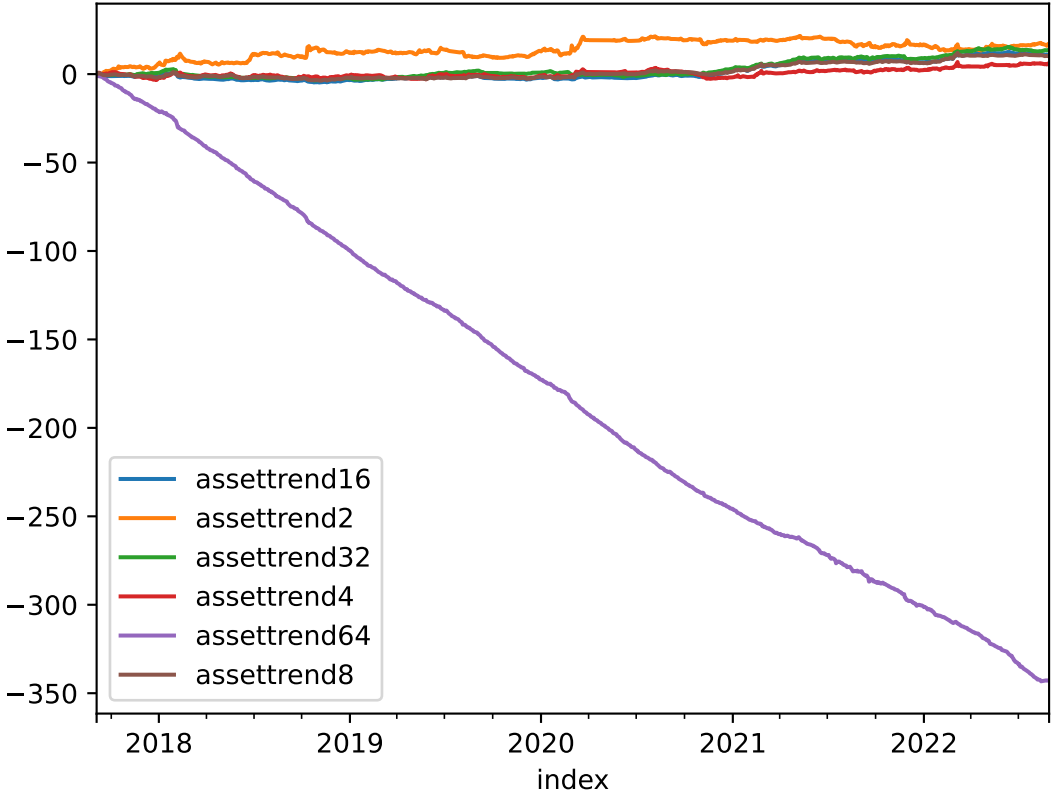

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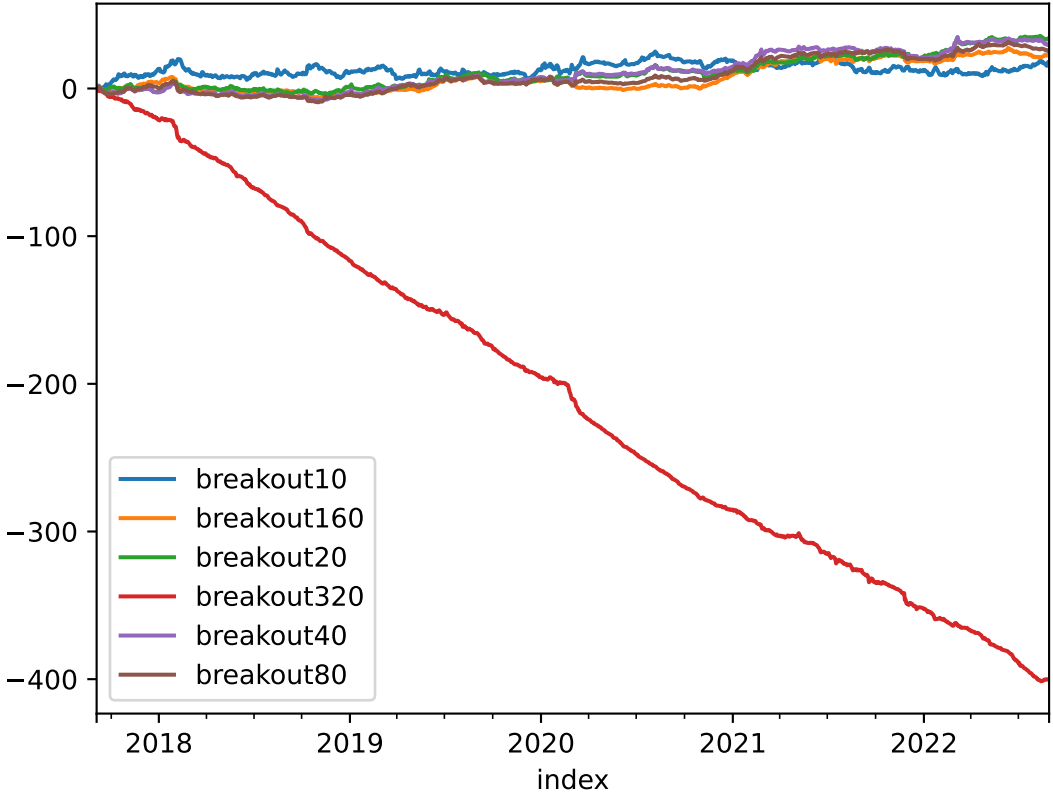

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6': 7.585, 'momentum32': 7.11, 'momentum4': 10.399, 'momentum64': 8.42
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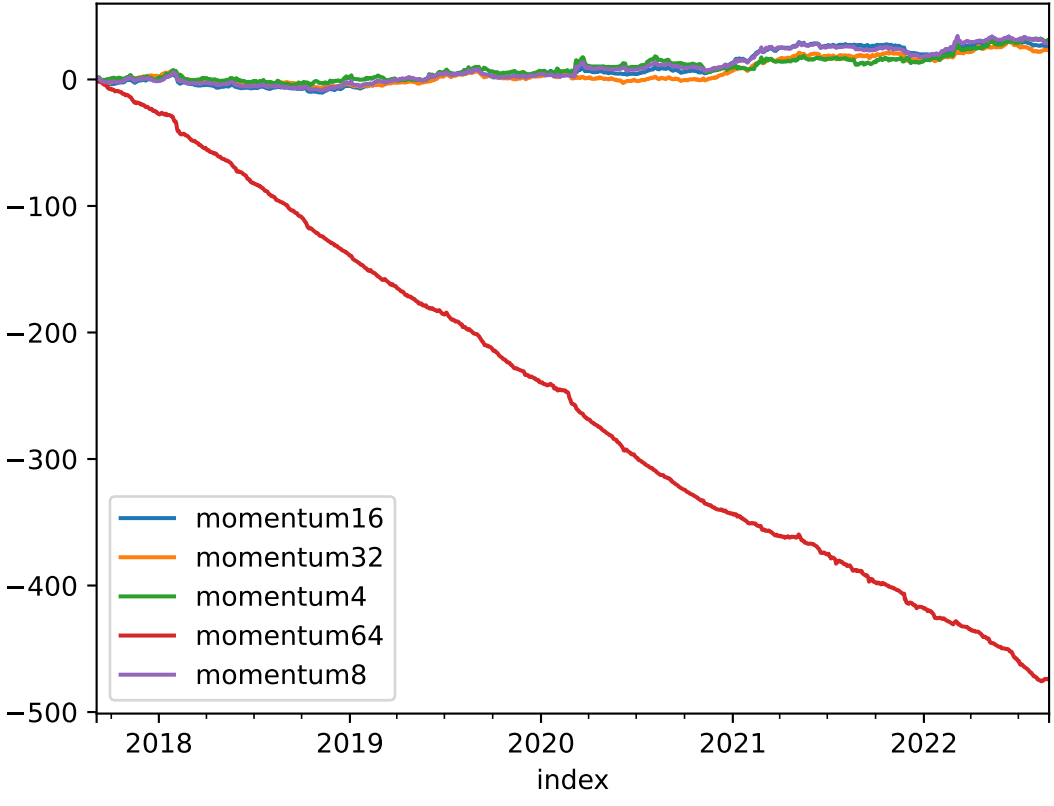

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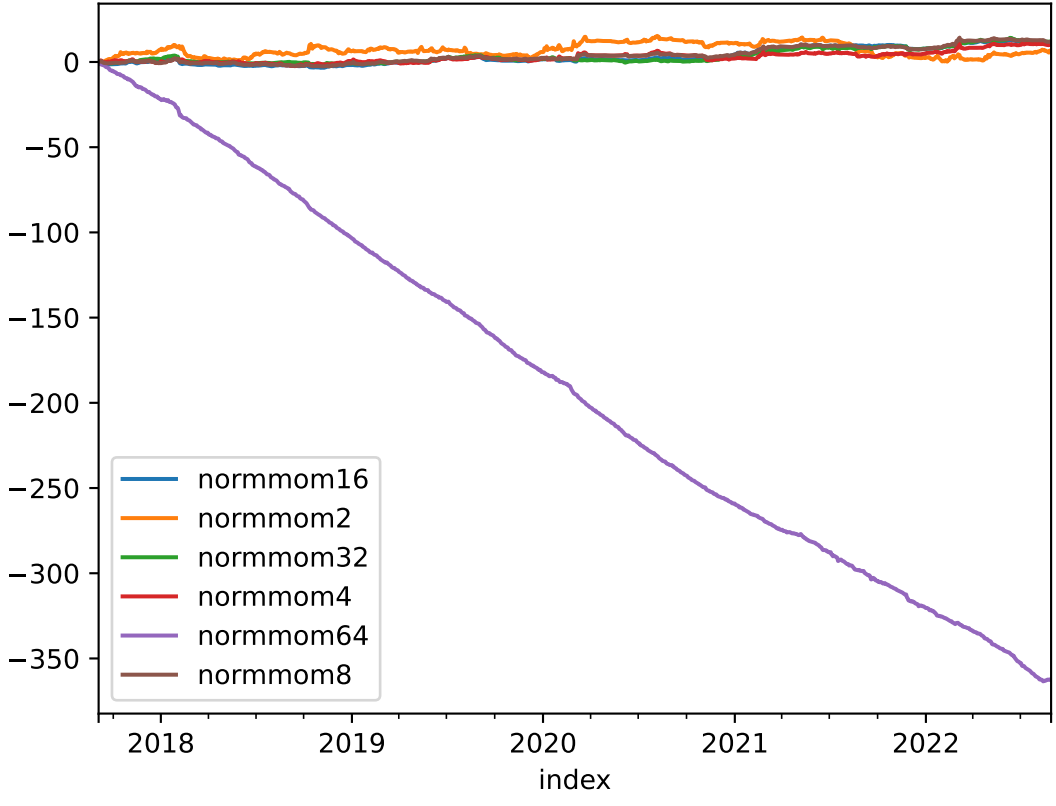

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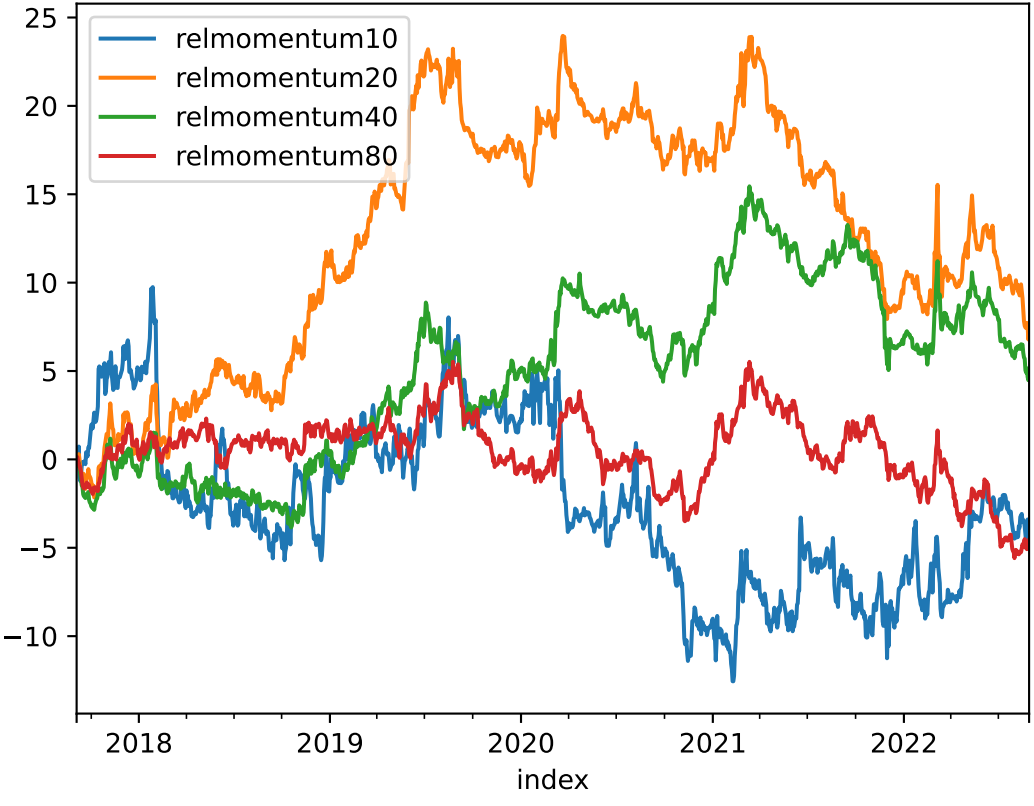

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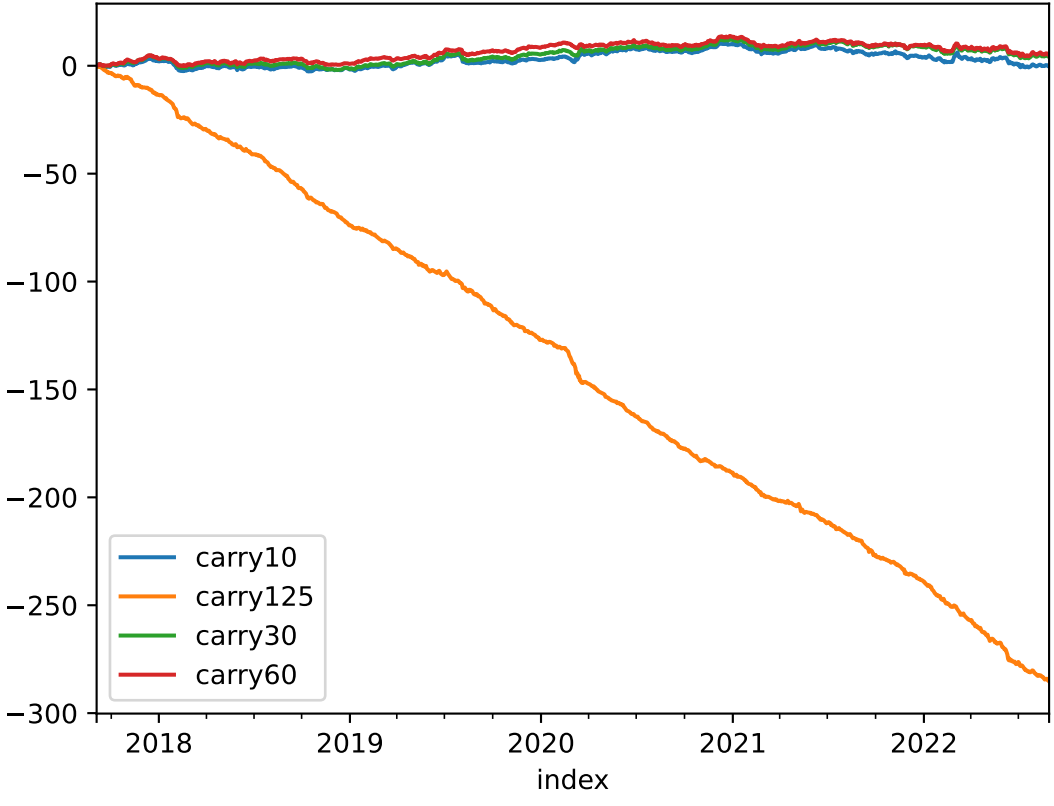

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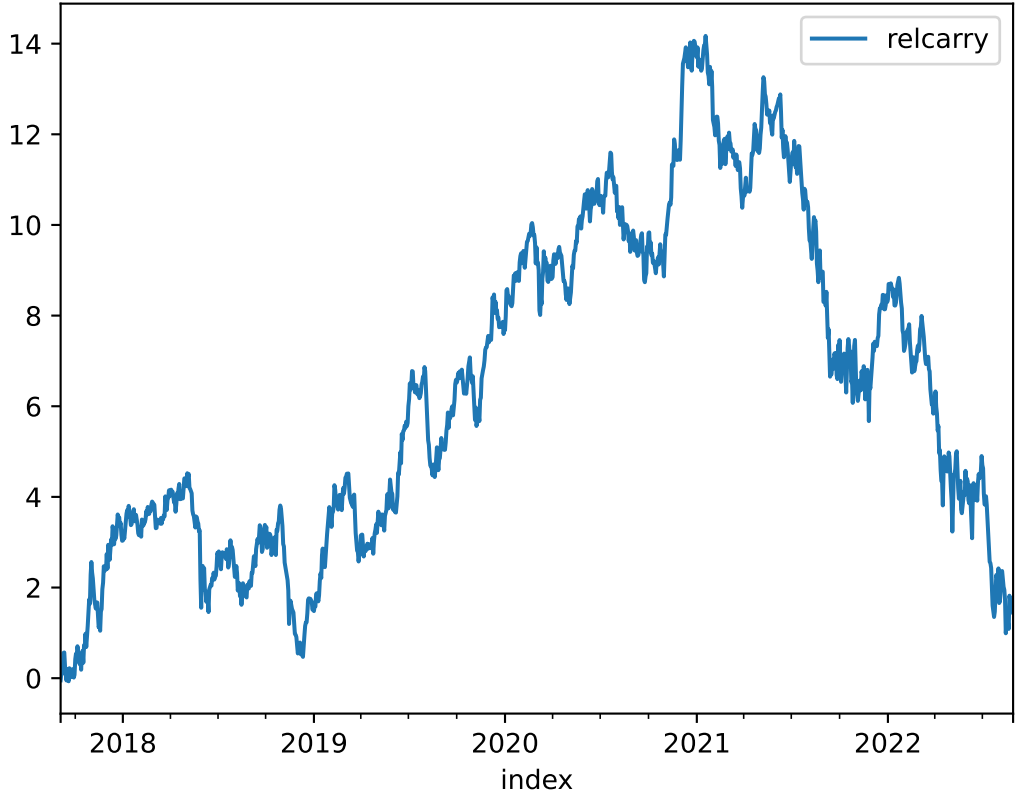

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d {'skewabs180': 5.889, 'skewabs365': 5.863, 'skewrv180': 4.673, 'skewrv365
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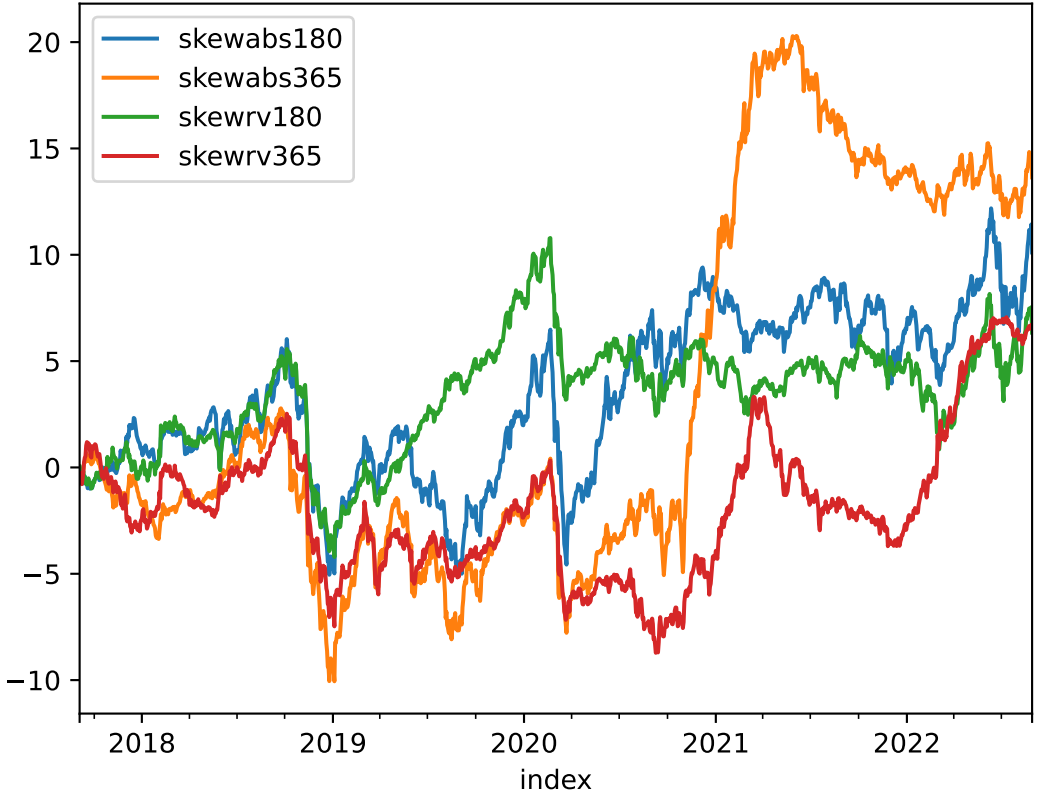

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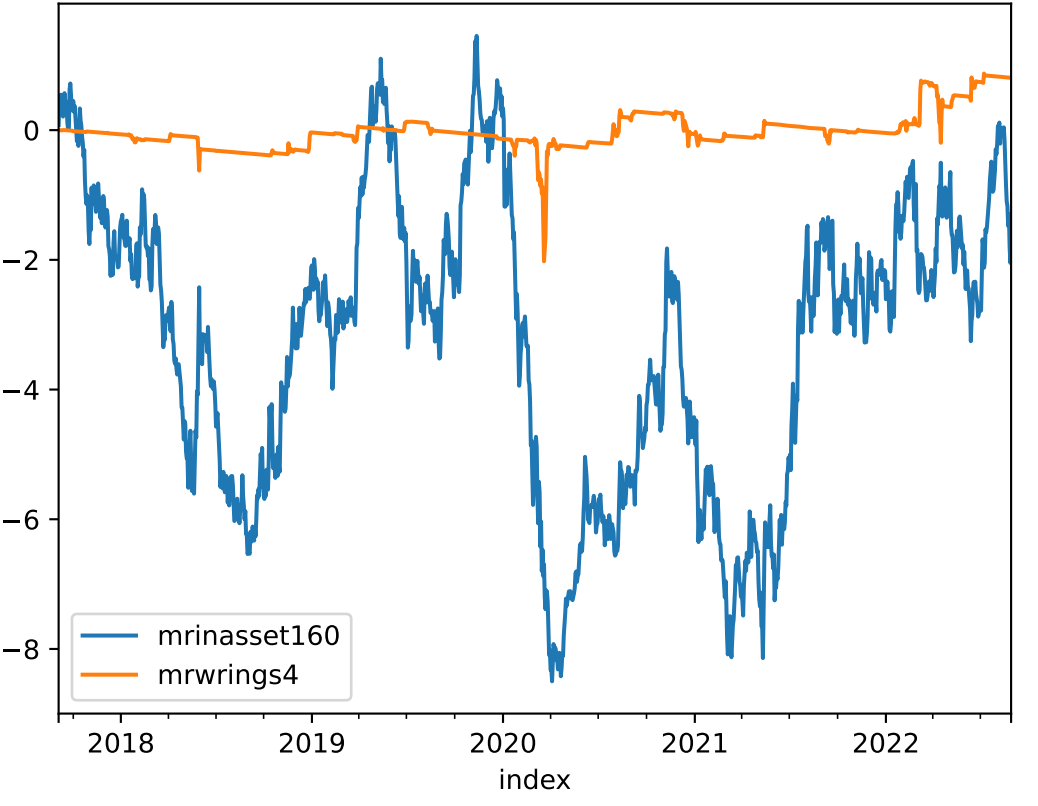
ann. SR {'mrinasset160': -0.08, 'mrwrings4': 0.18}



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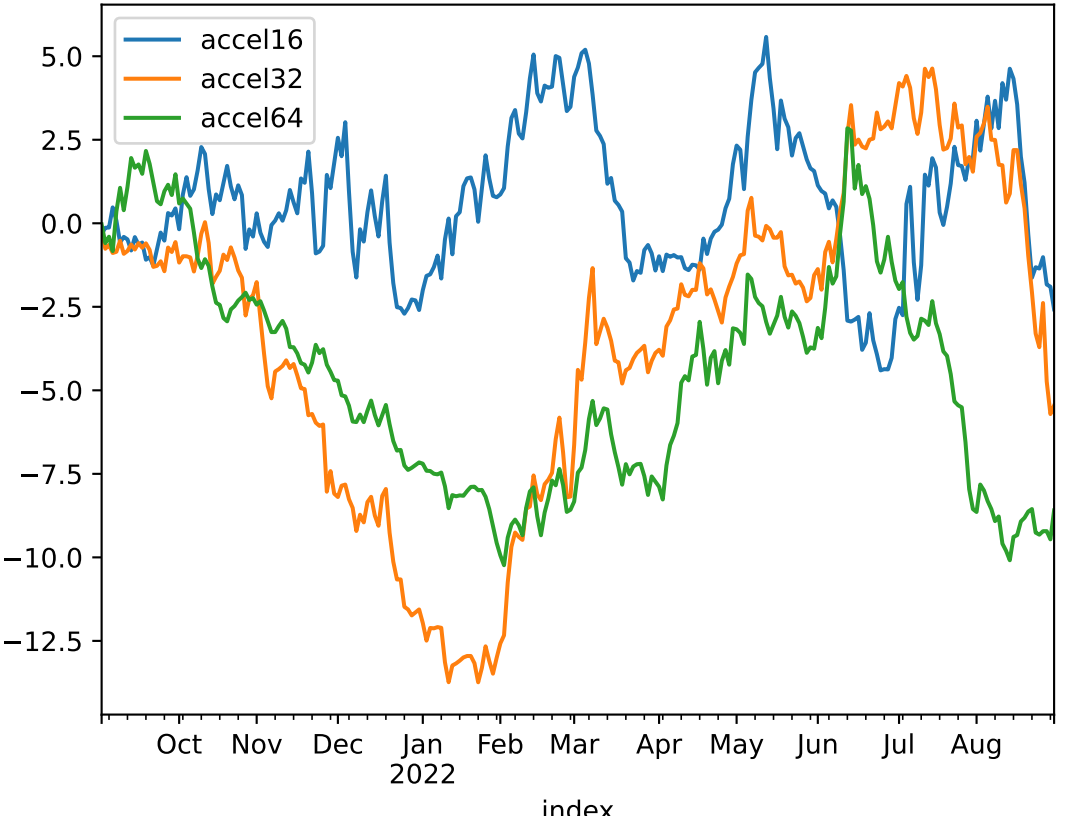

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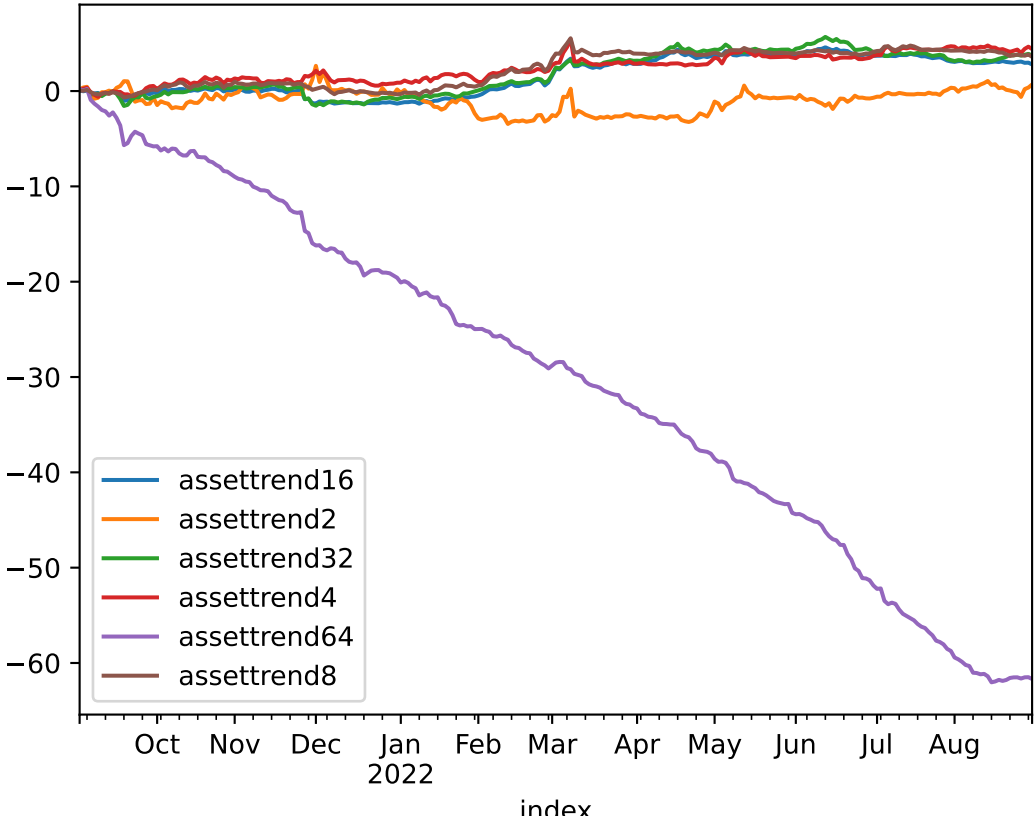

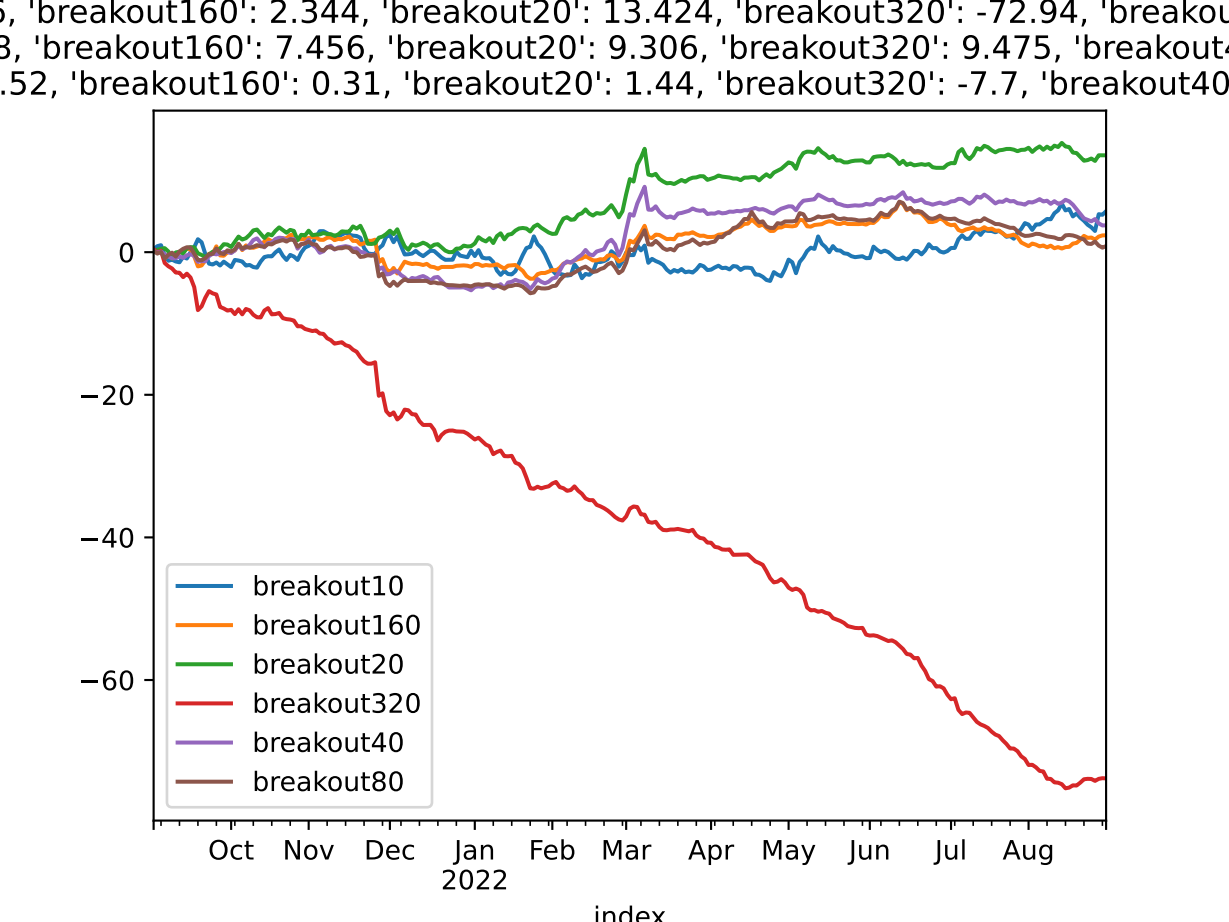
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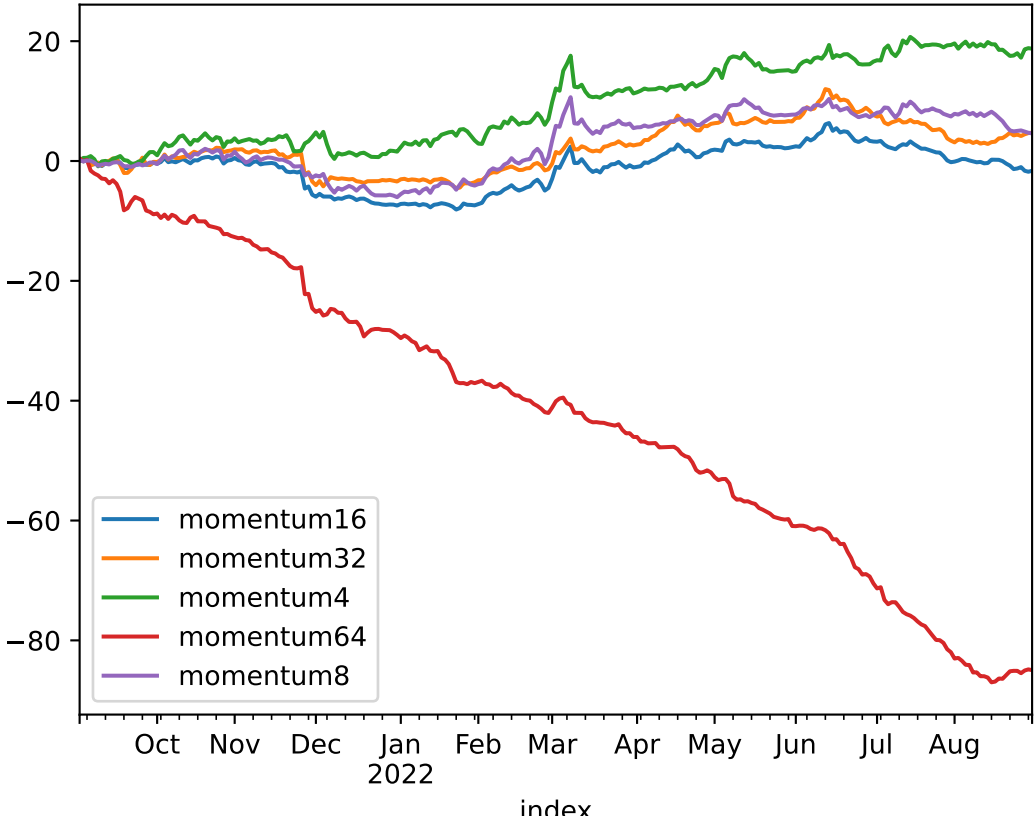

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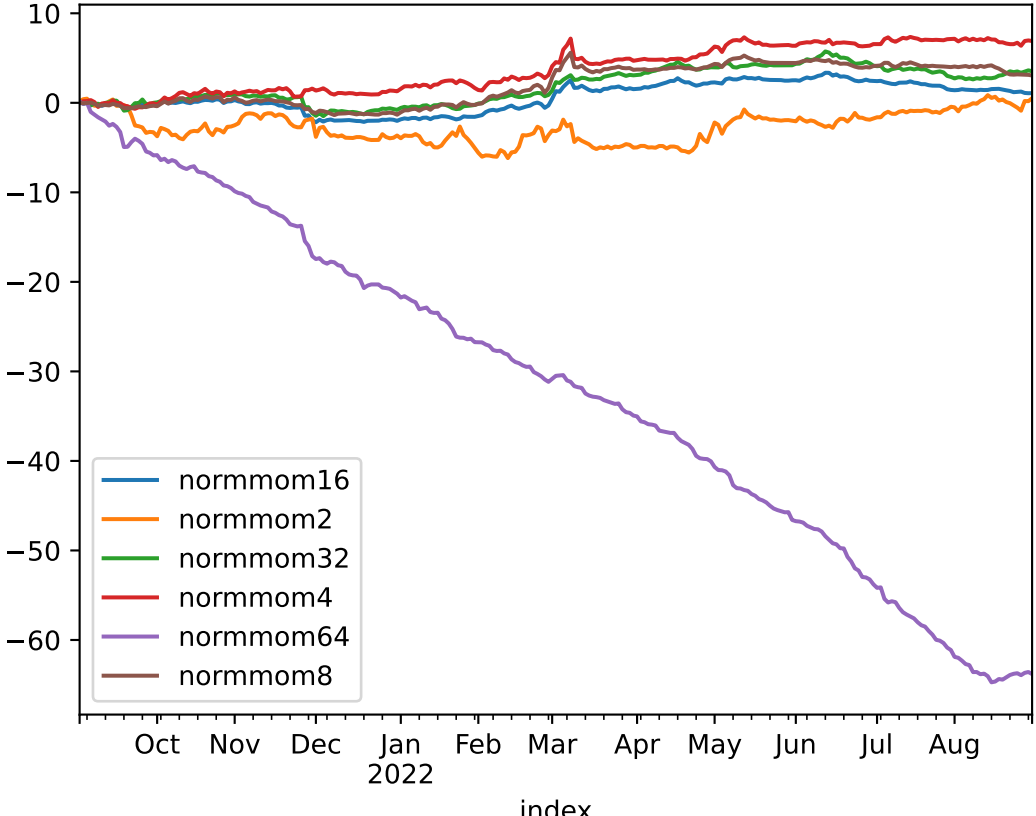

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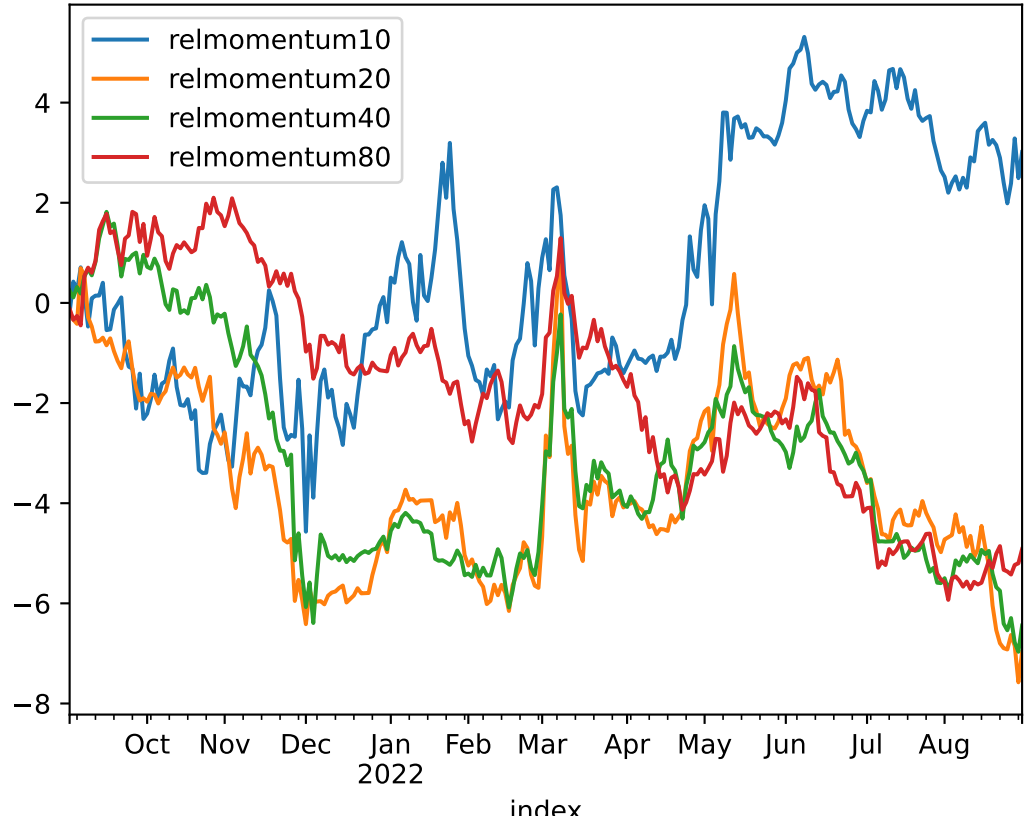

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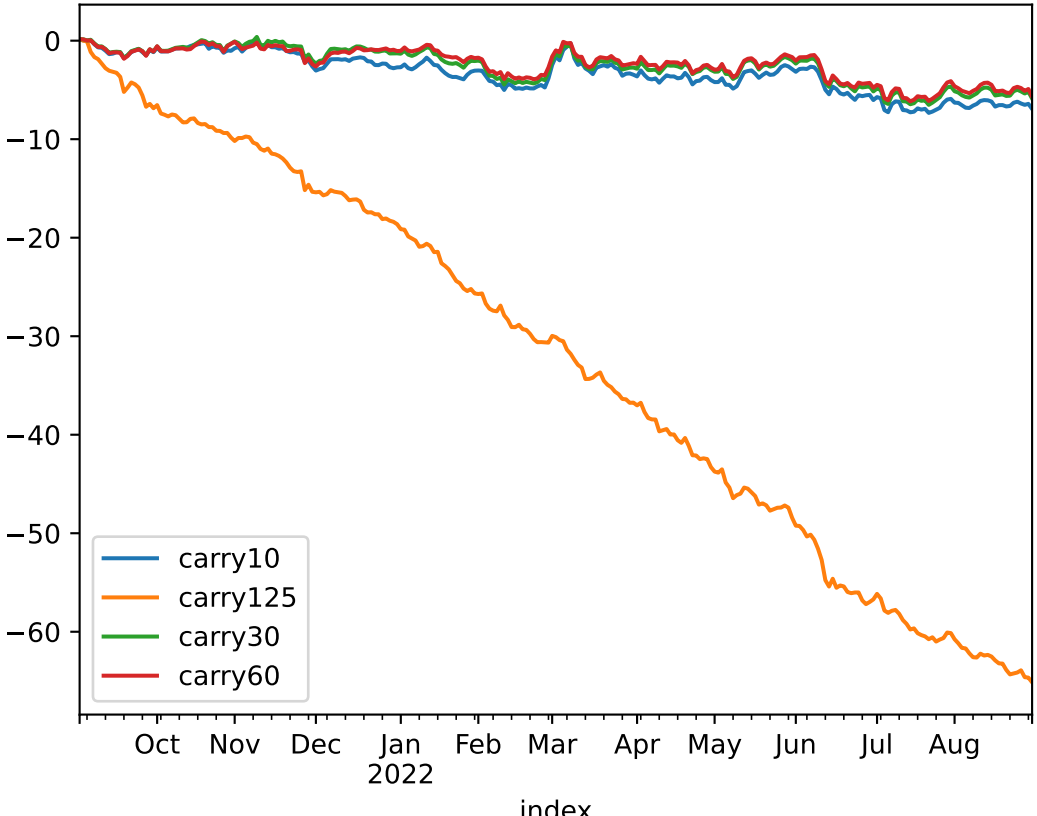

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ann. SR {'relcarry': -1.37}

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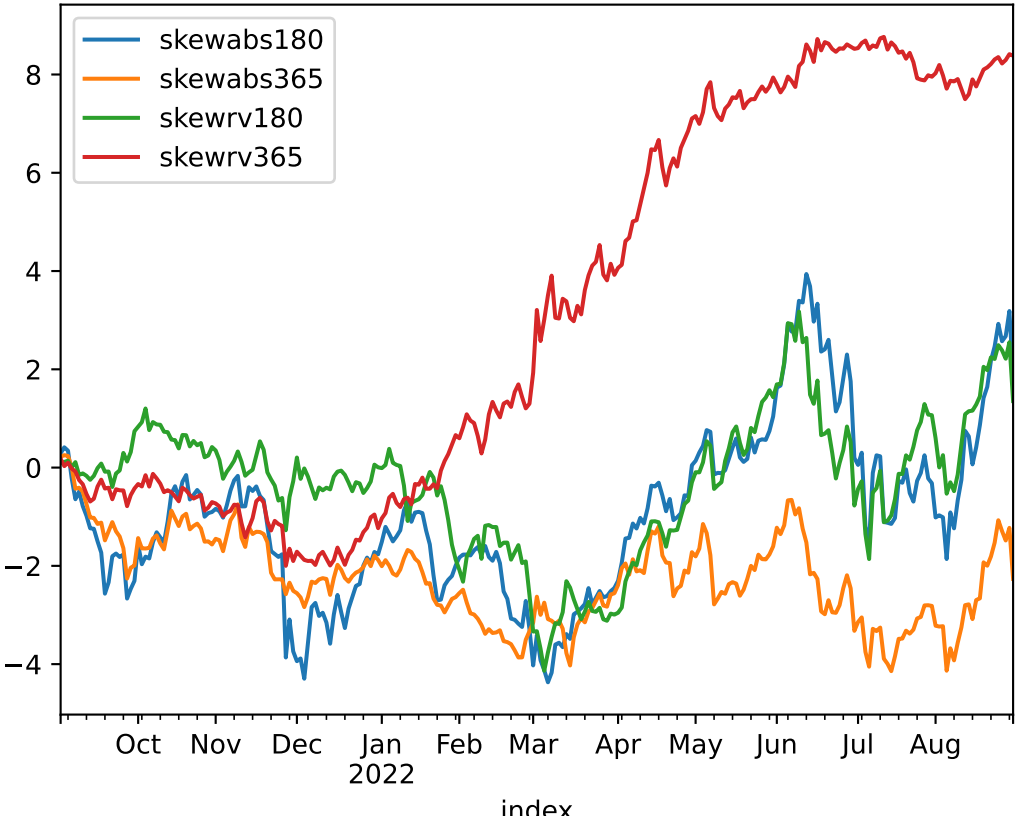

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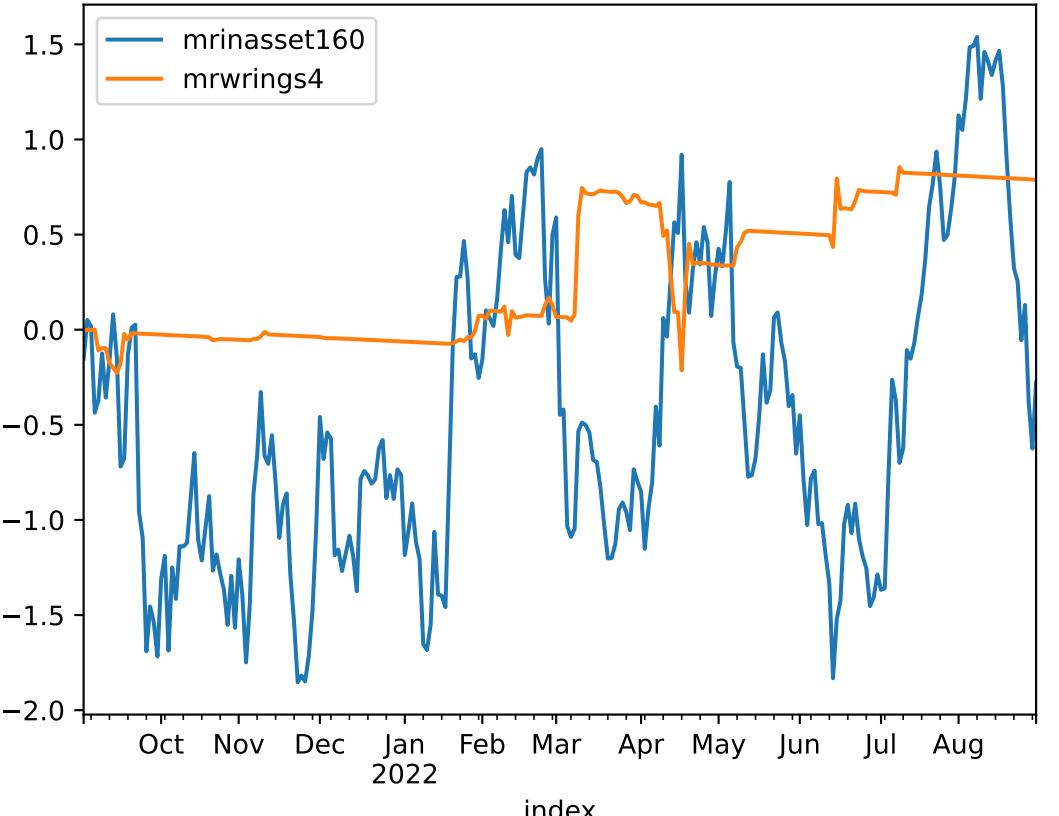

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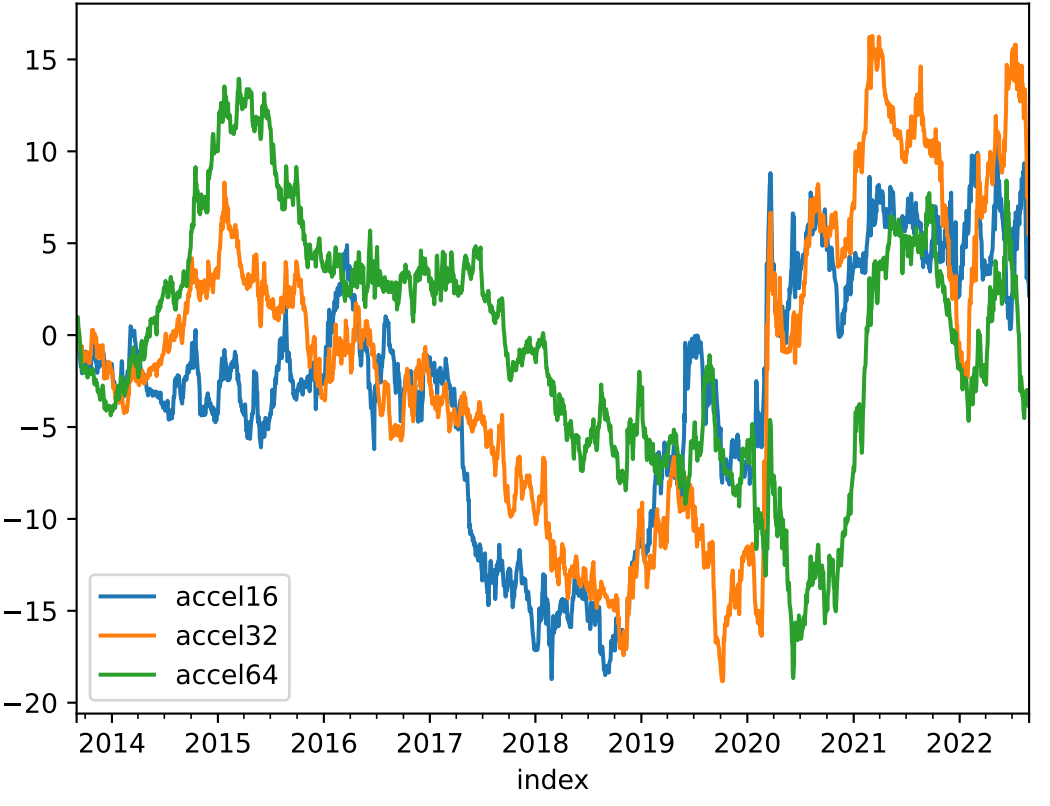
ann. SR {'accel16': 0.03, 'accel32': 0.08, 'accel64': -0.05}



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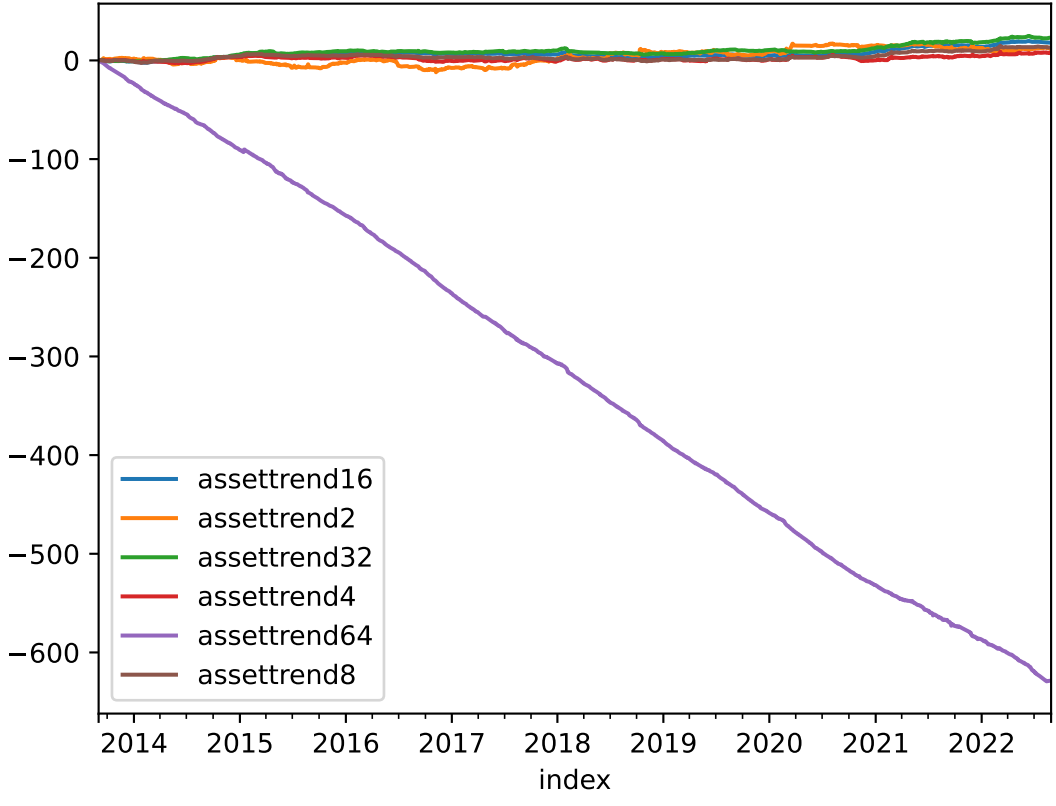

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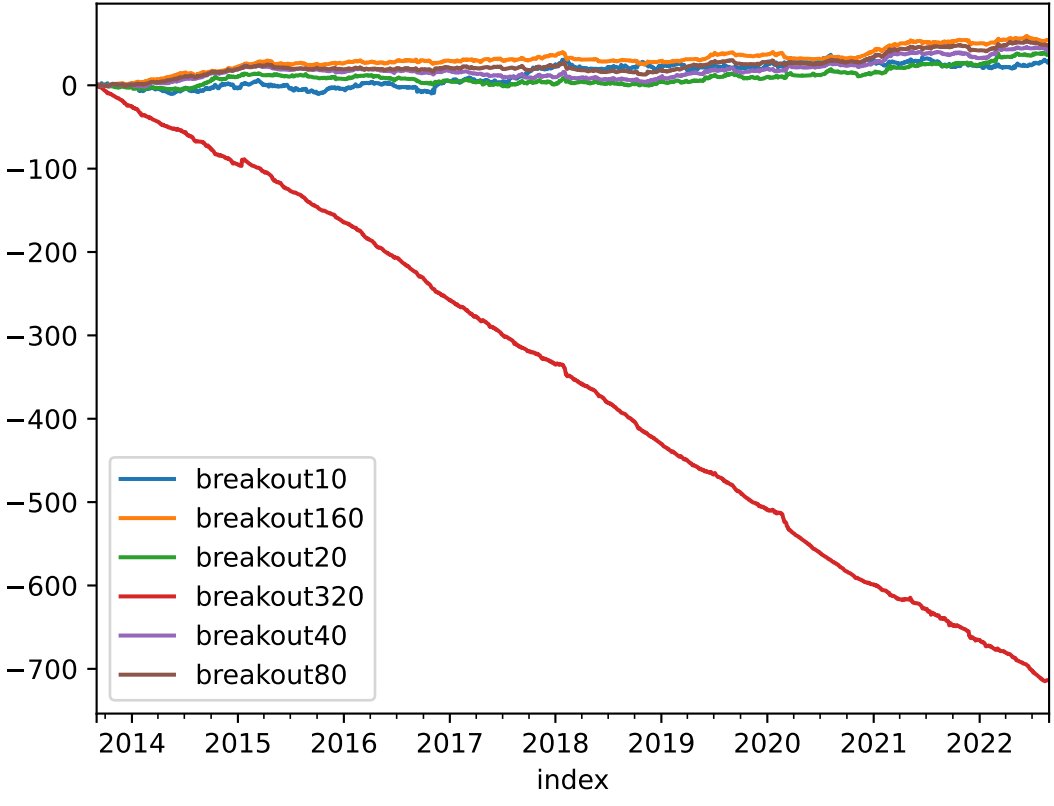

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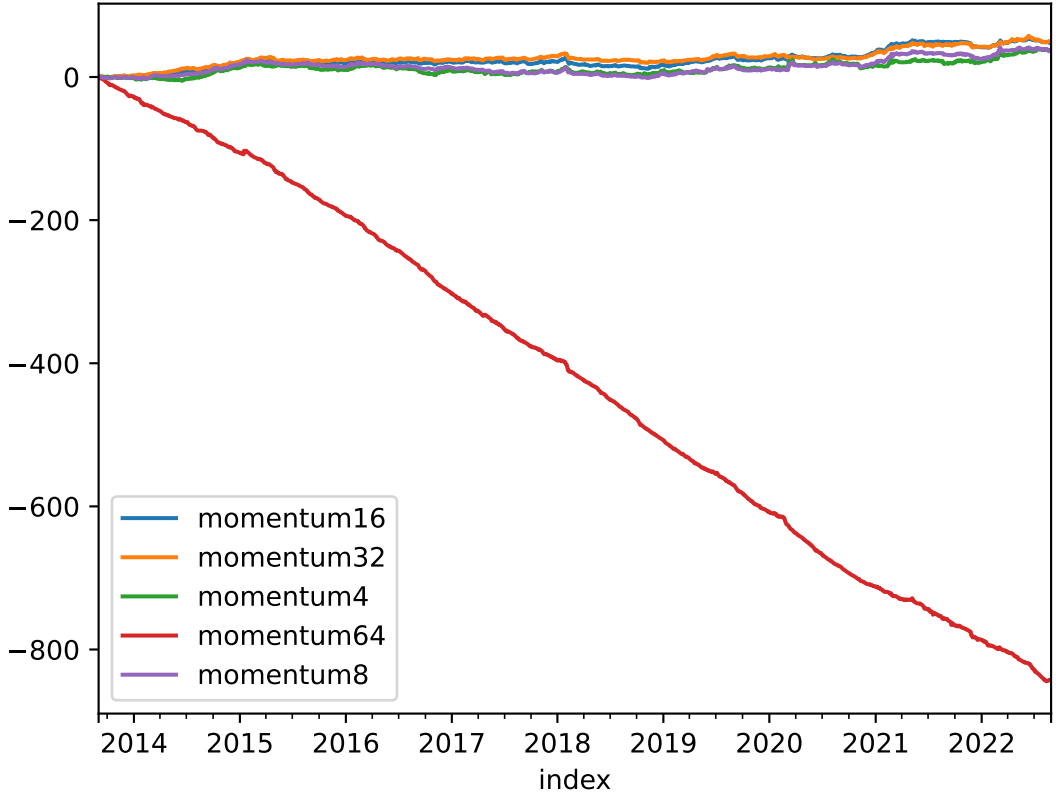

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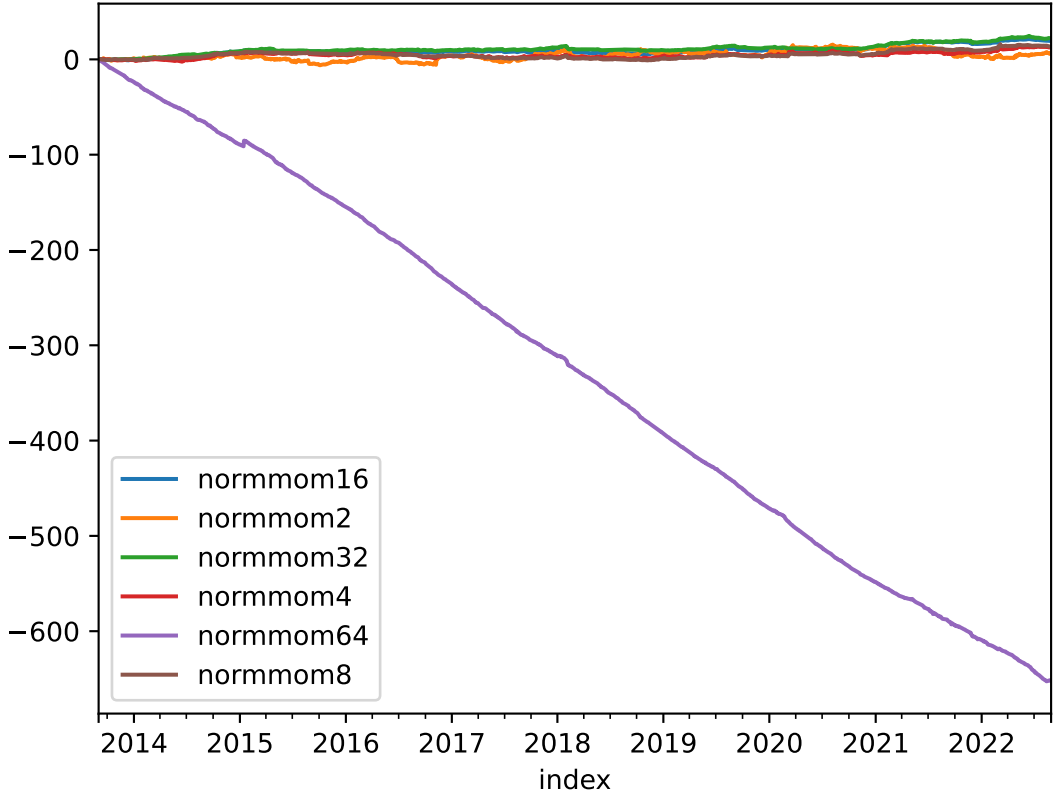

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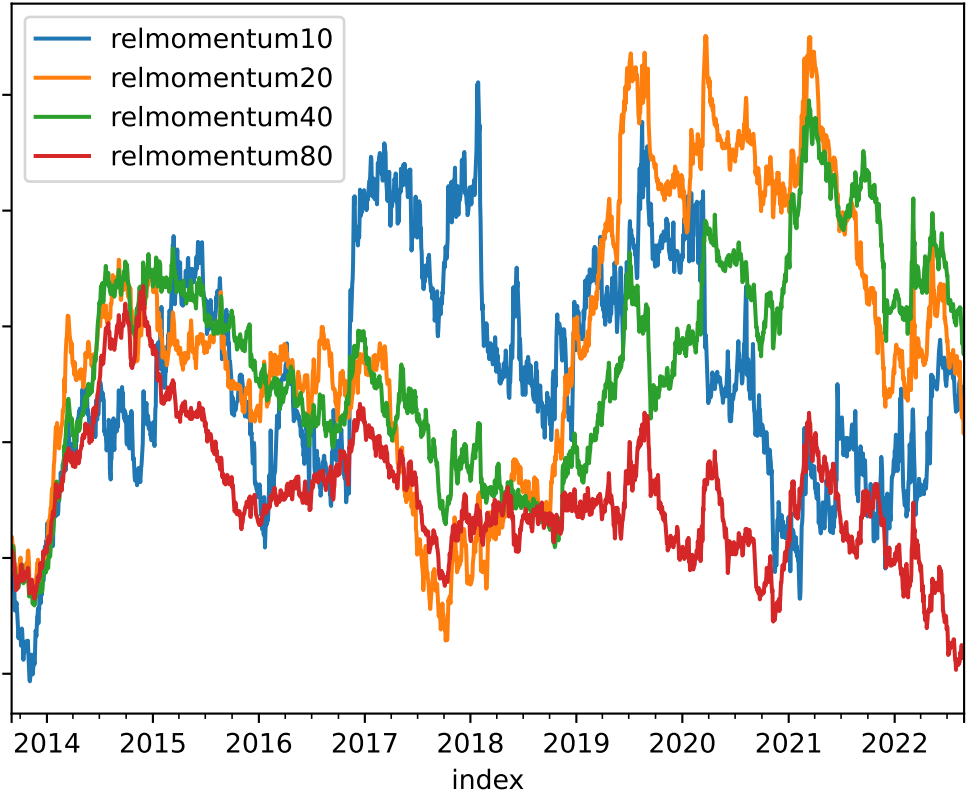

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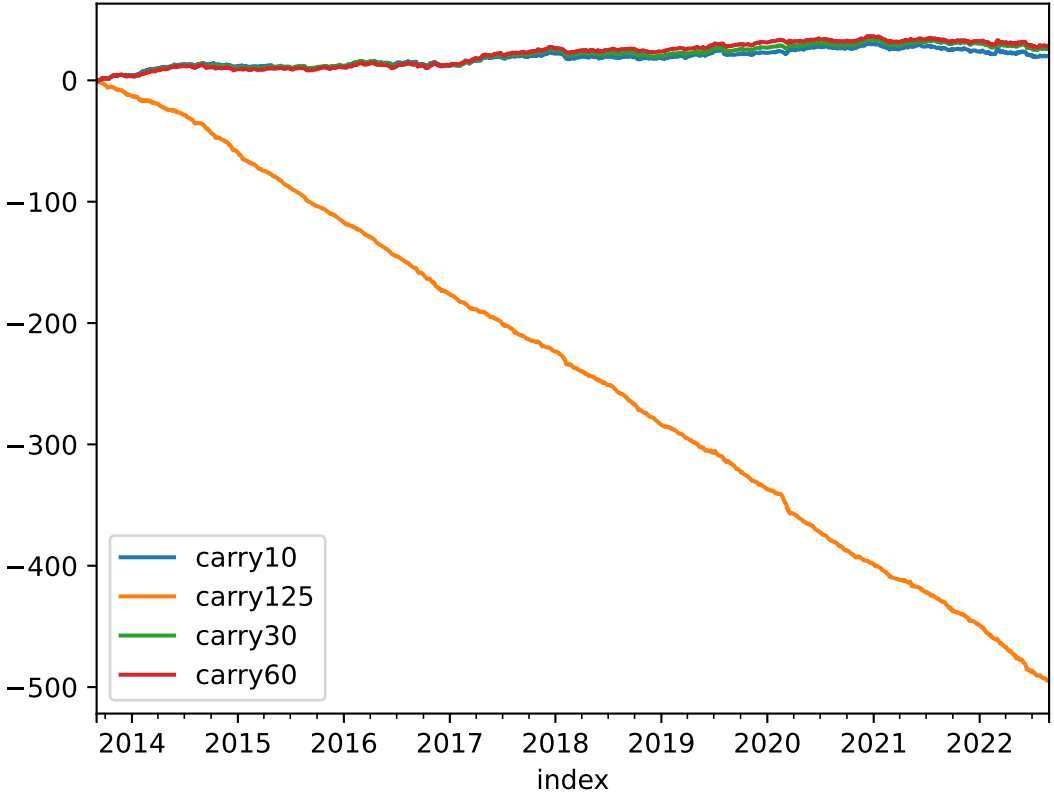

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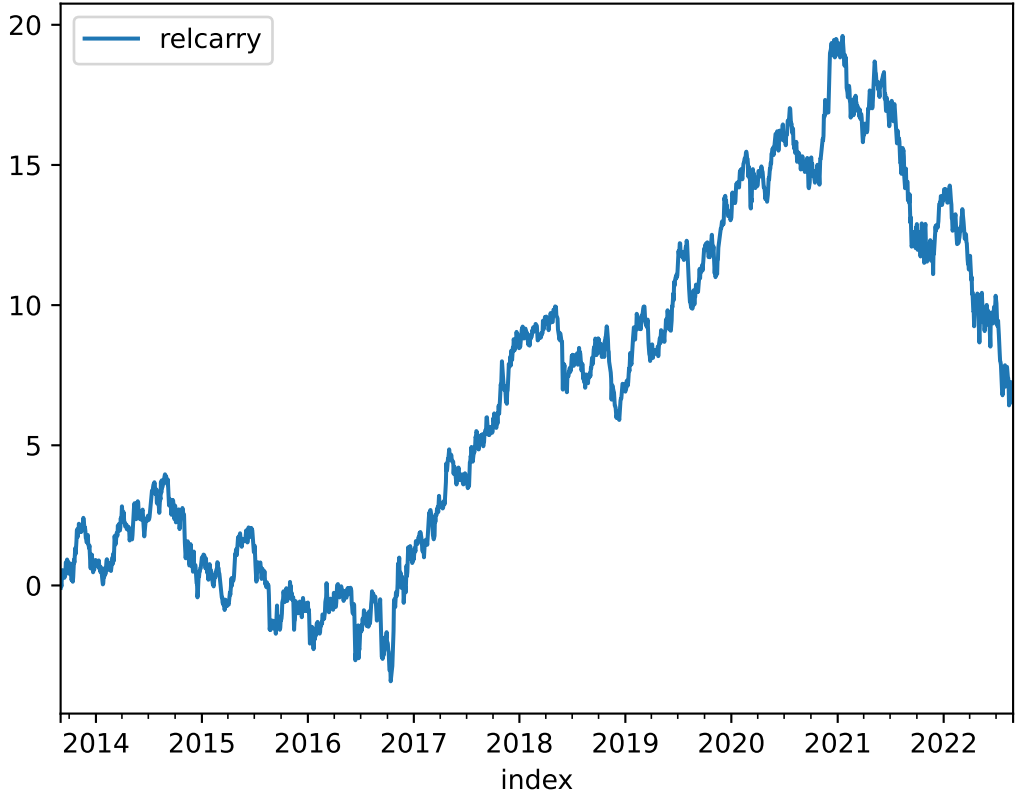

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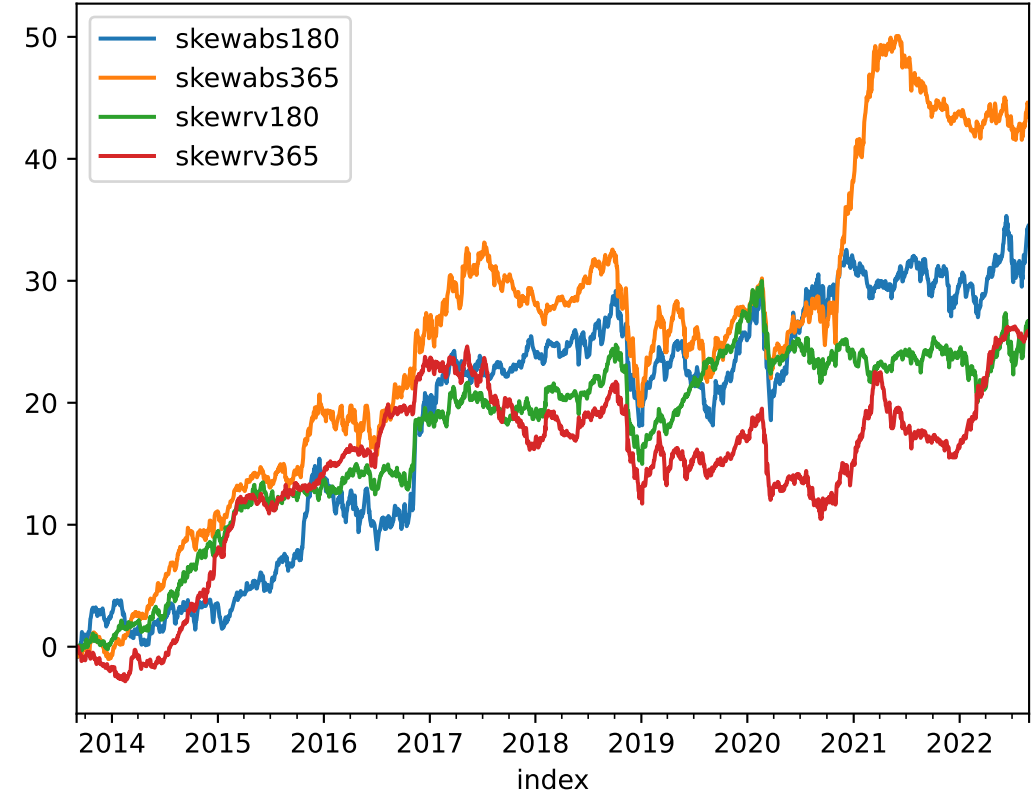

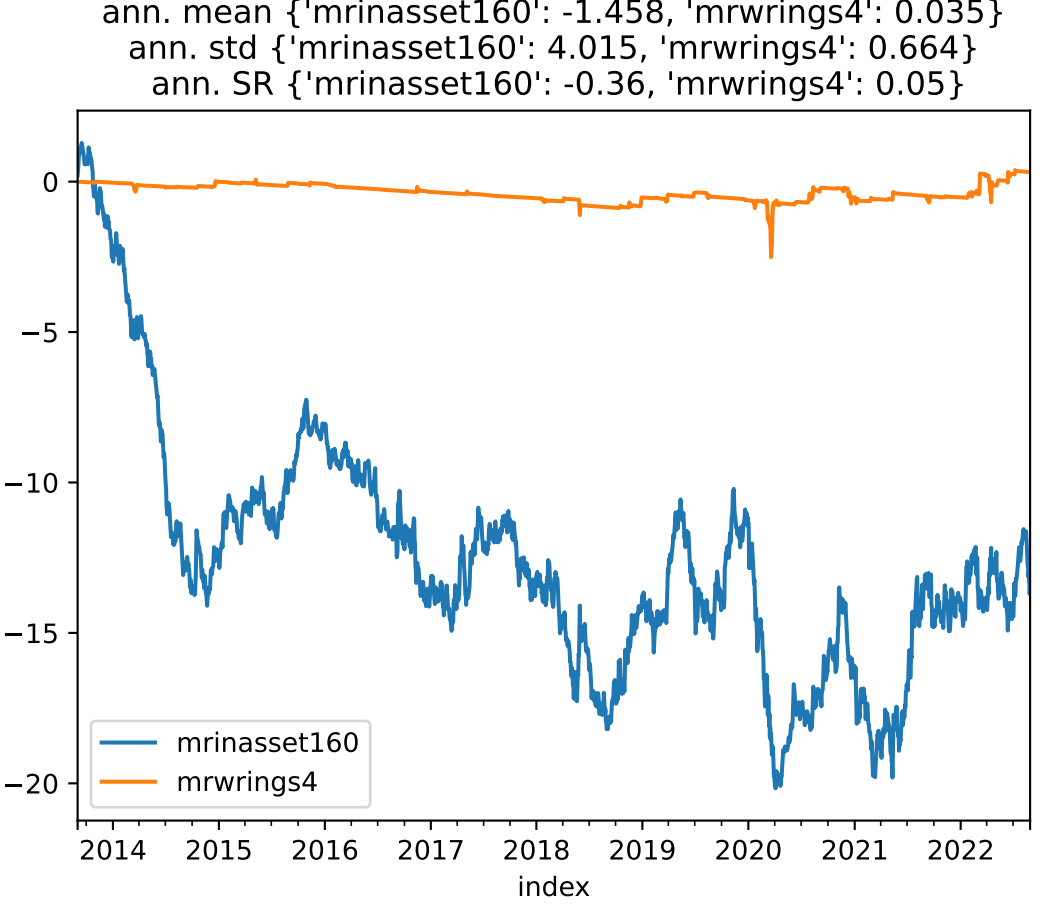
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ann. std {'mrinasset160': 4.015, 'mrwrings4': 0.664}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': 0.05}
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