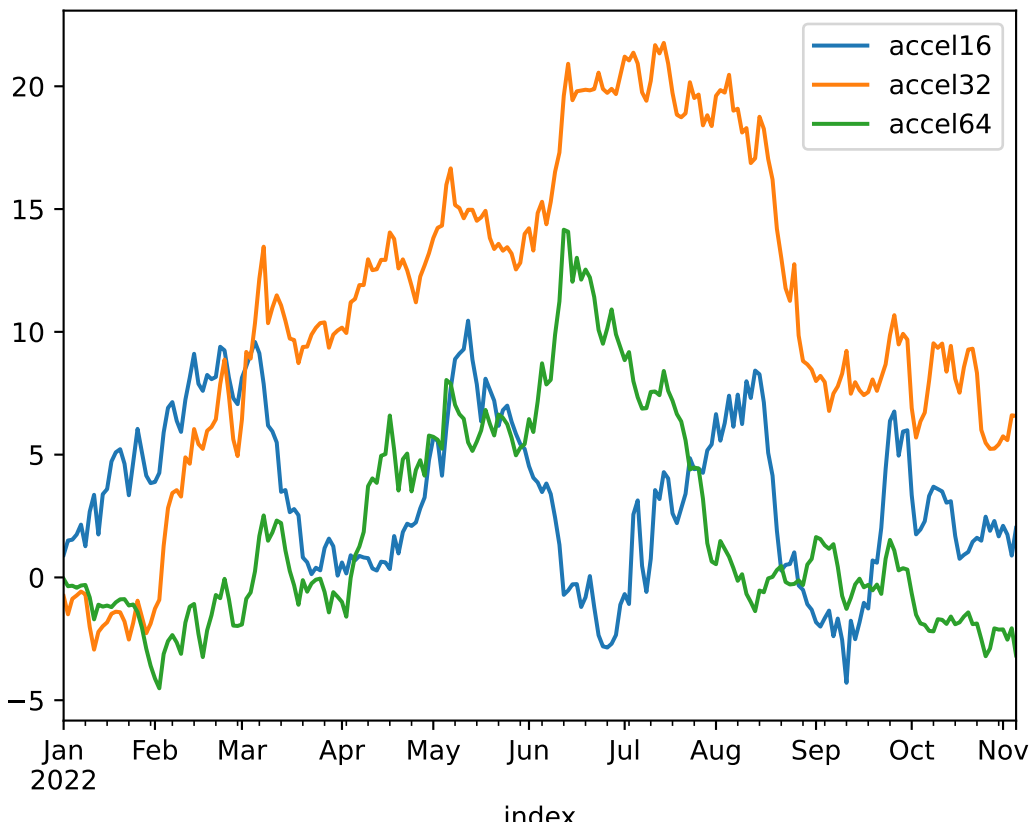
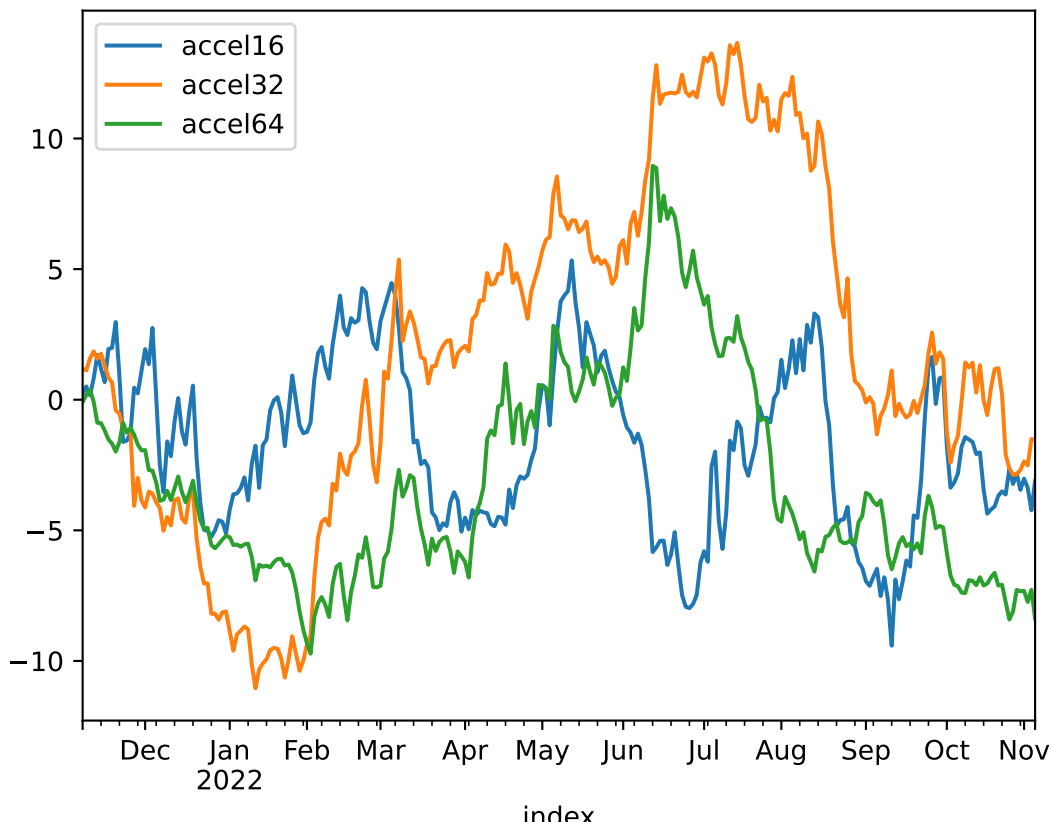


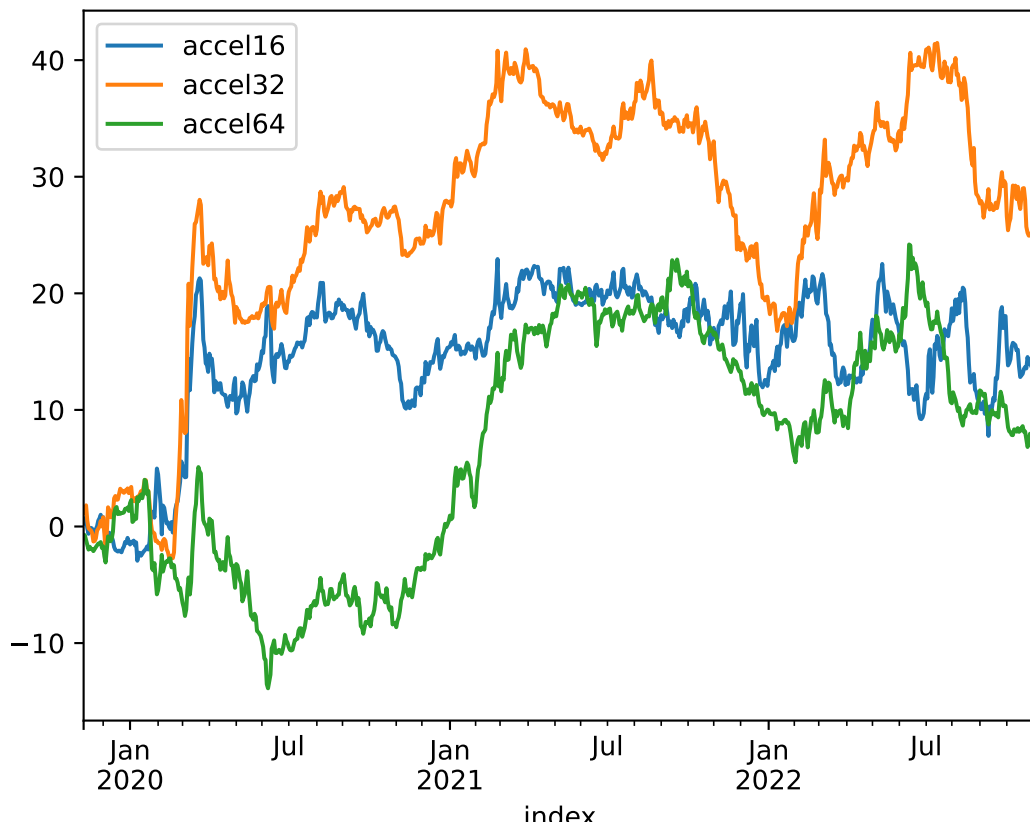
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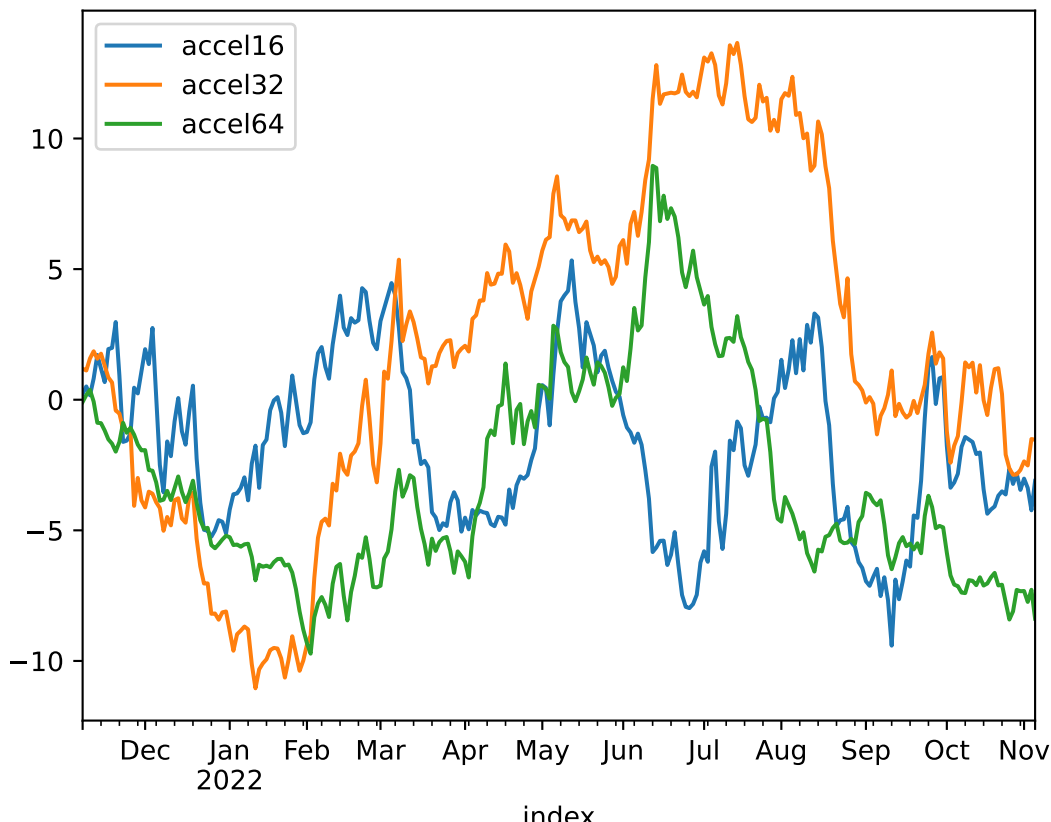
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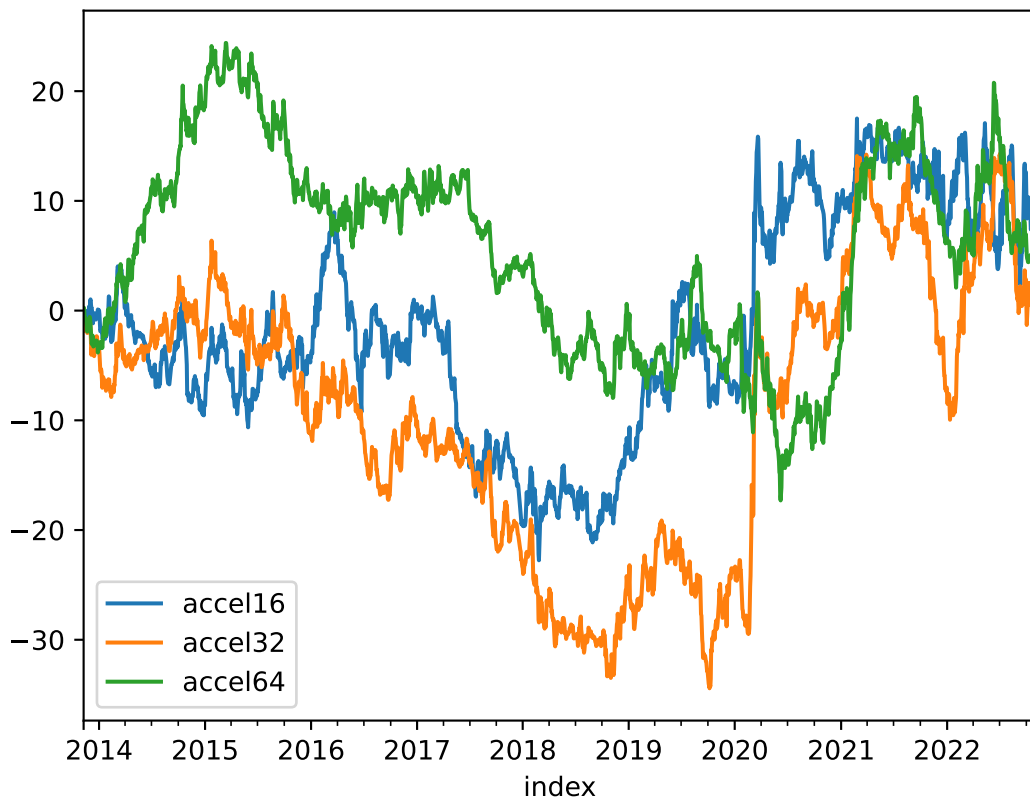
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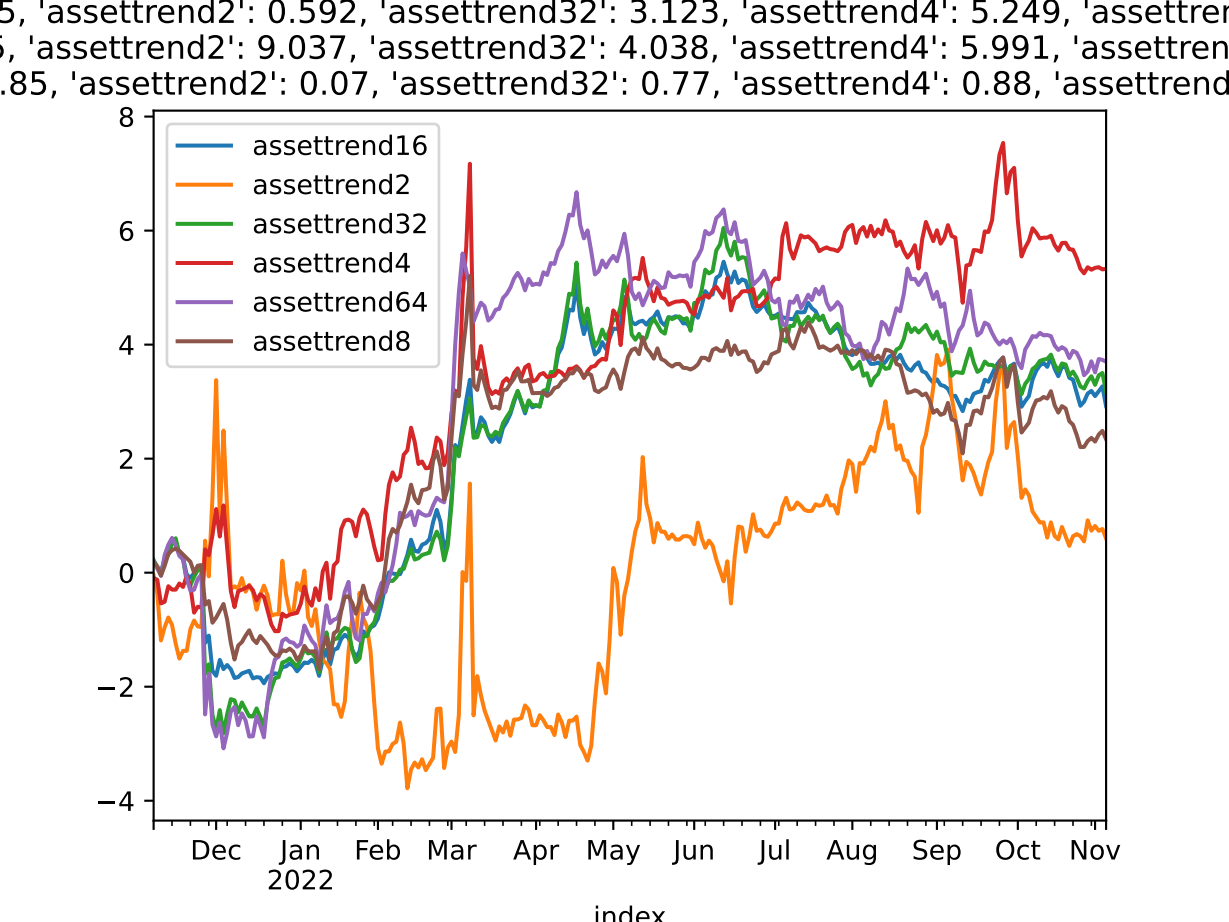
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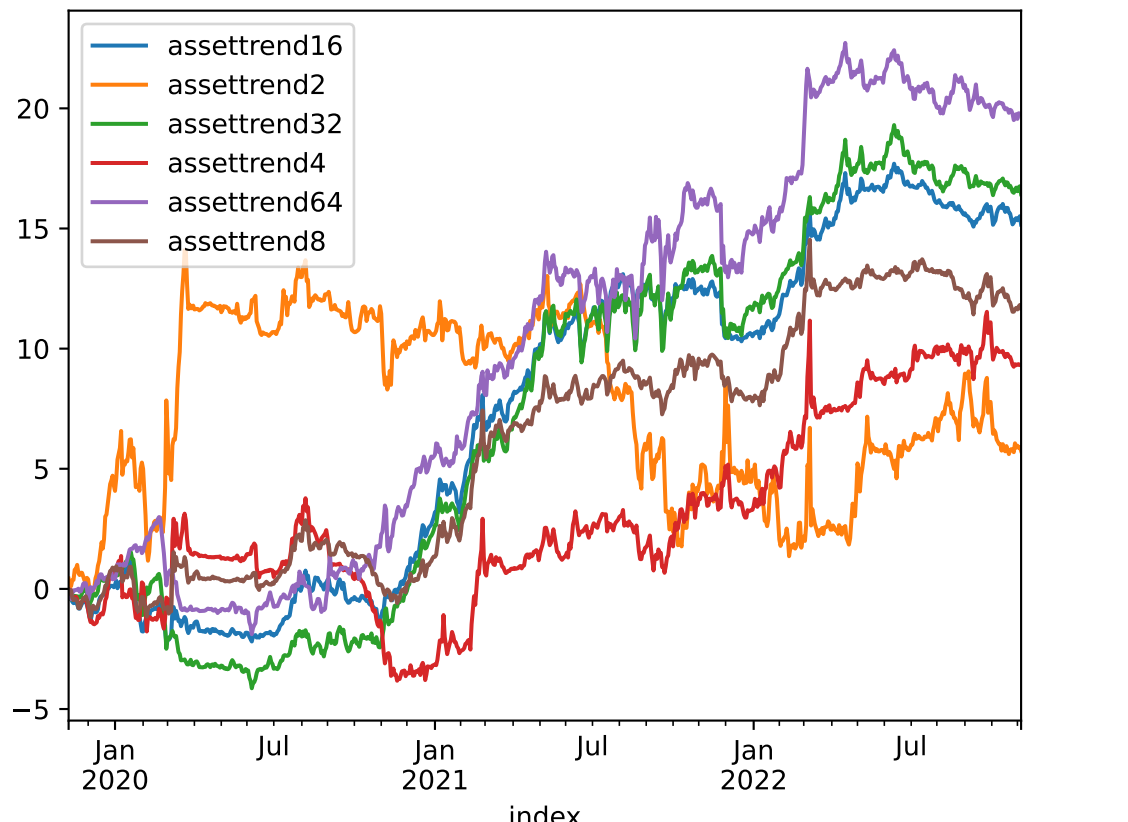
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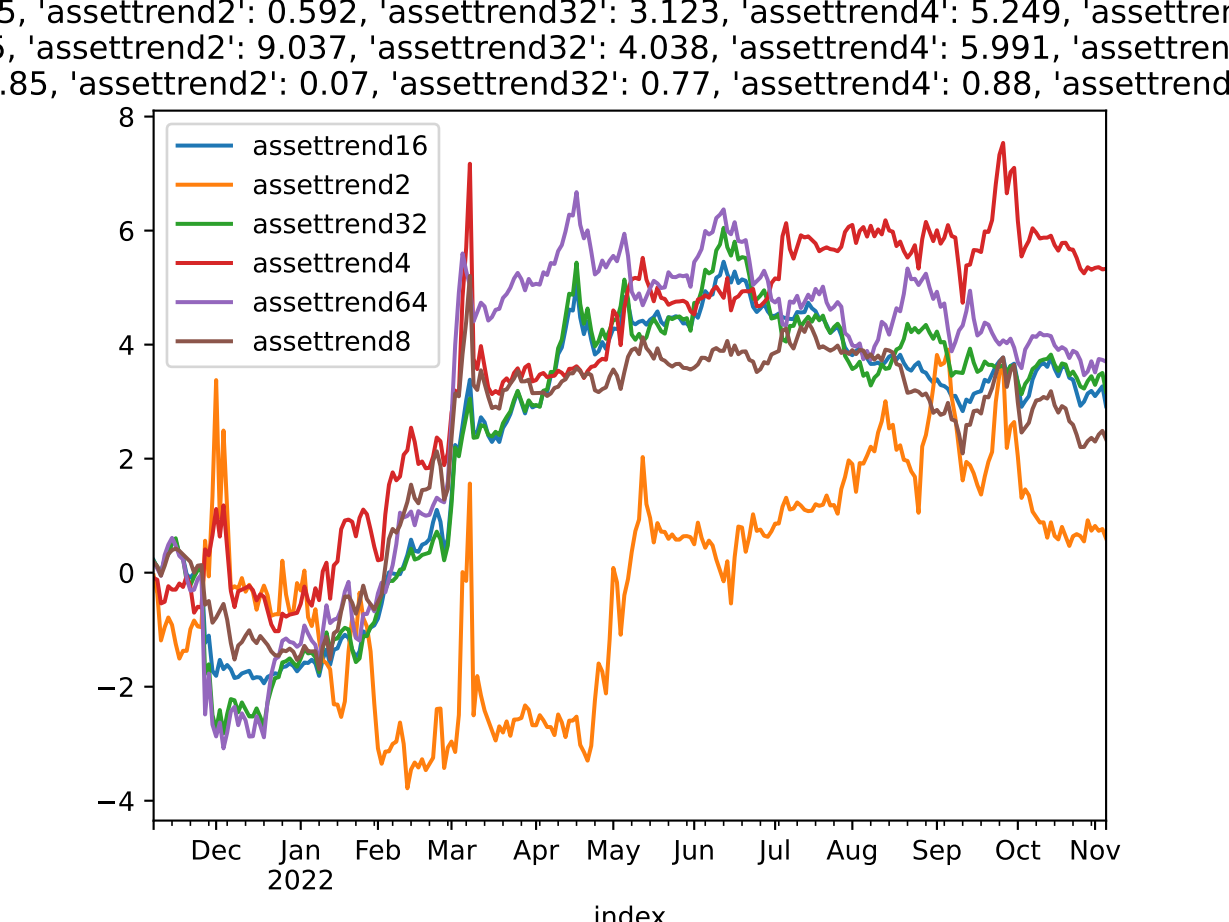


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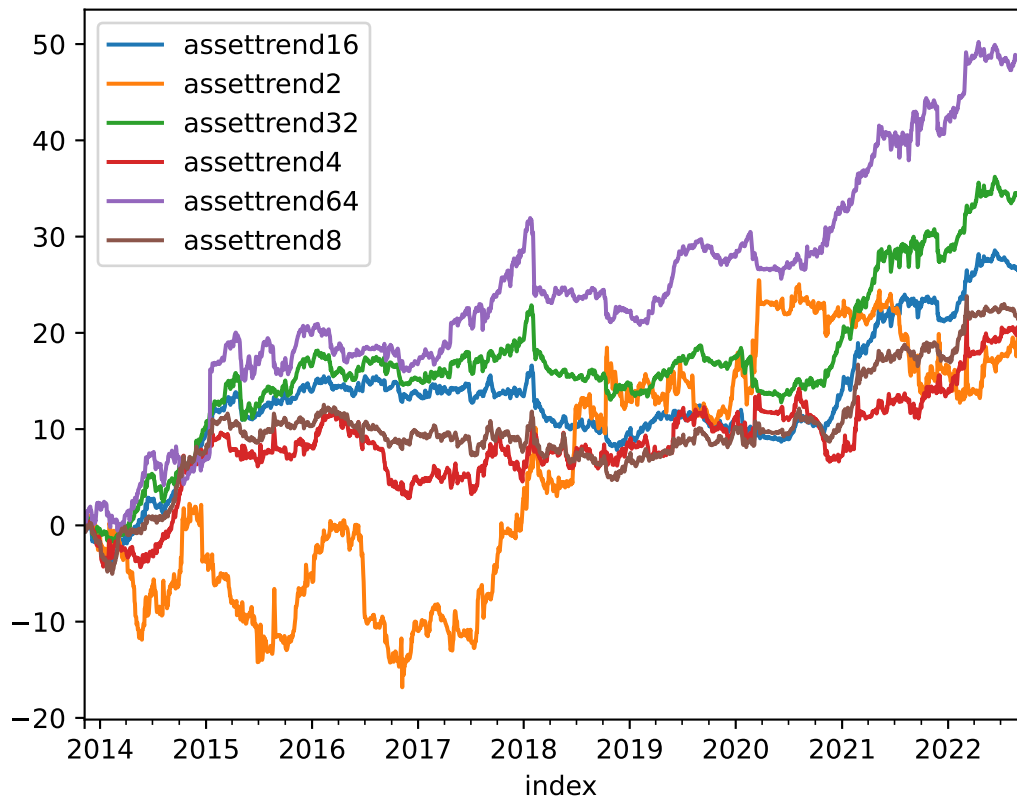


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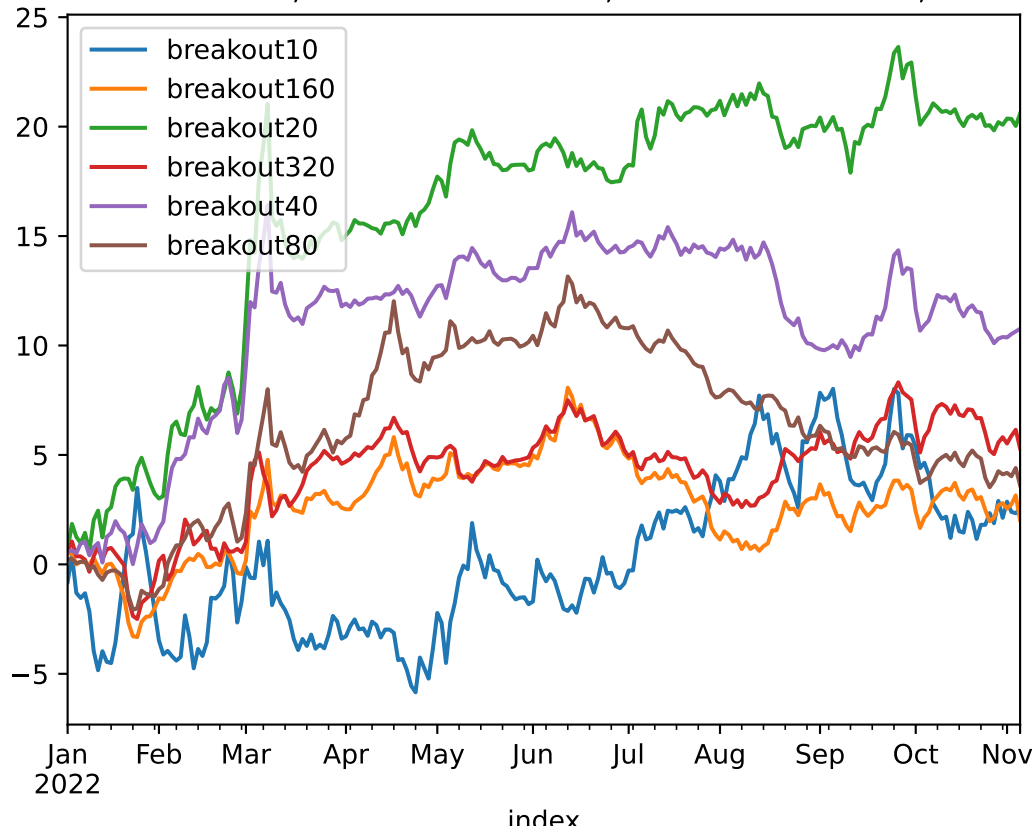




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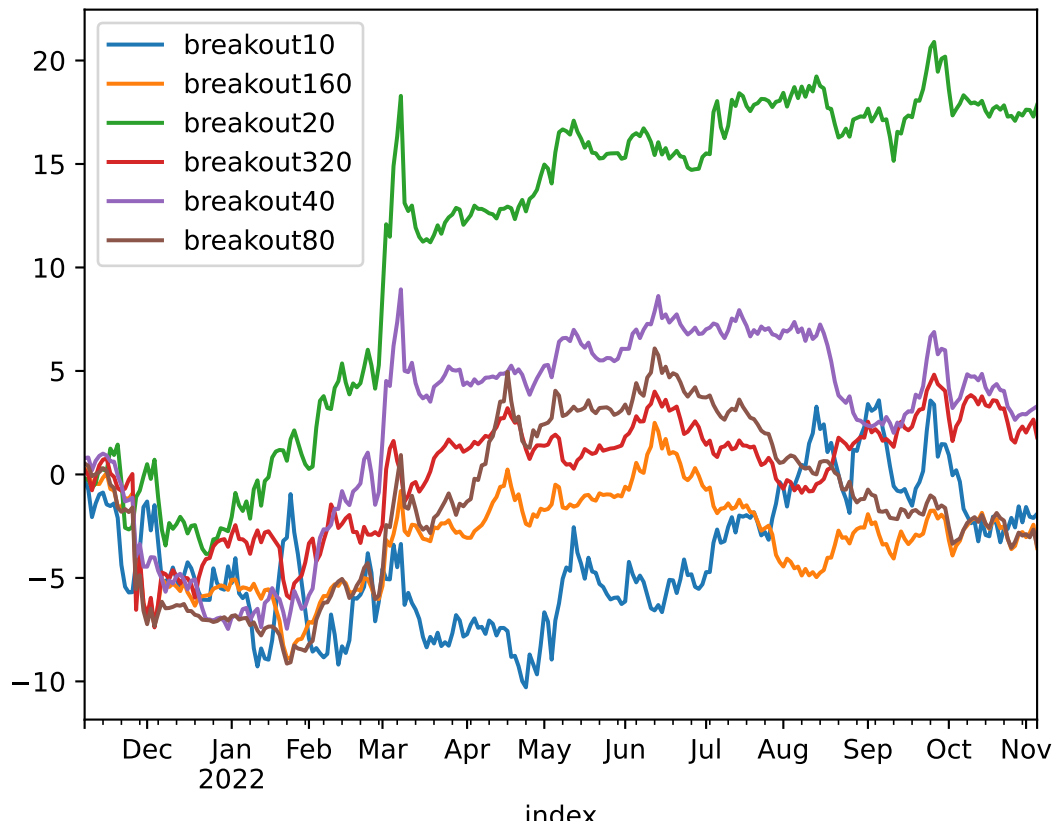


7, 'breakout160': 2.353, 'breakout20': 23.965, 'breakout320': 6.159, 'breakout40': 1.88, 'breakout80': 0.8, 'breakout160': 7.453, 'breakout20': 12.734, 'breakout320': 7.736, 'breakout40': 0.2, 'breakout160': 0.32, 'breakout20': 1.88, 'breakout320': 0.8, 'breakout40': 0.2, 'breakout80': 0.32

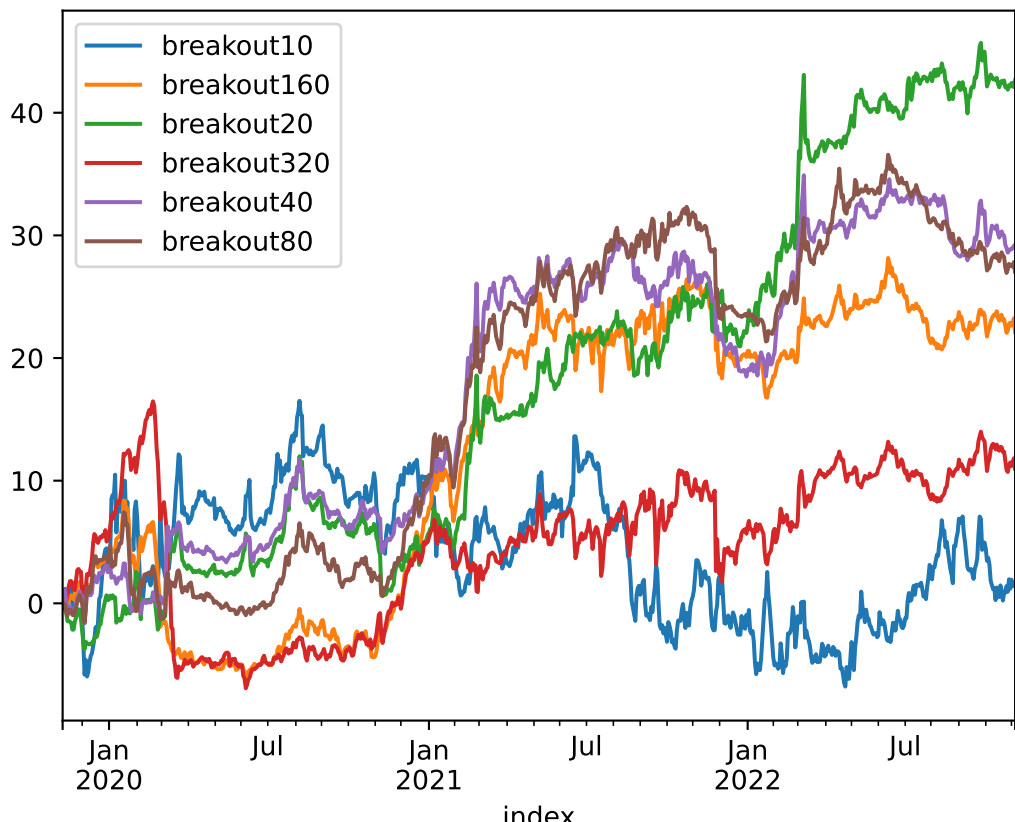


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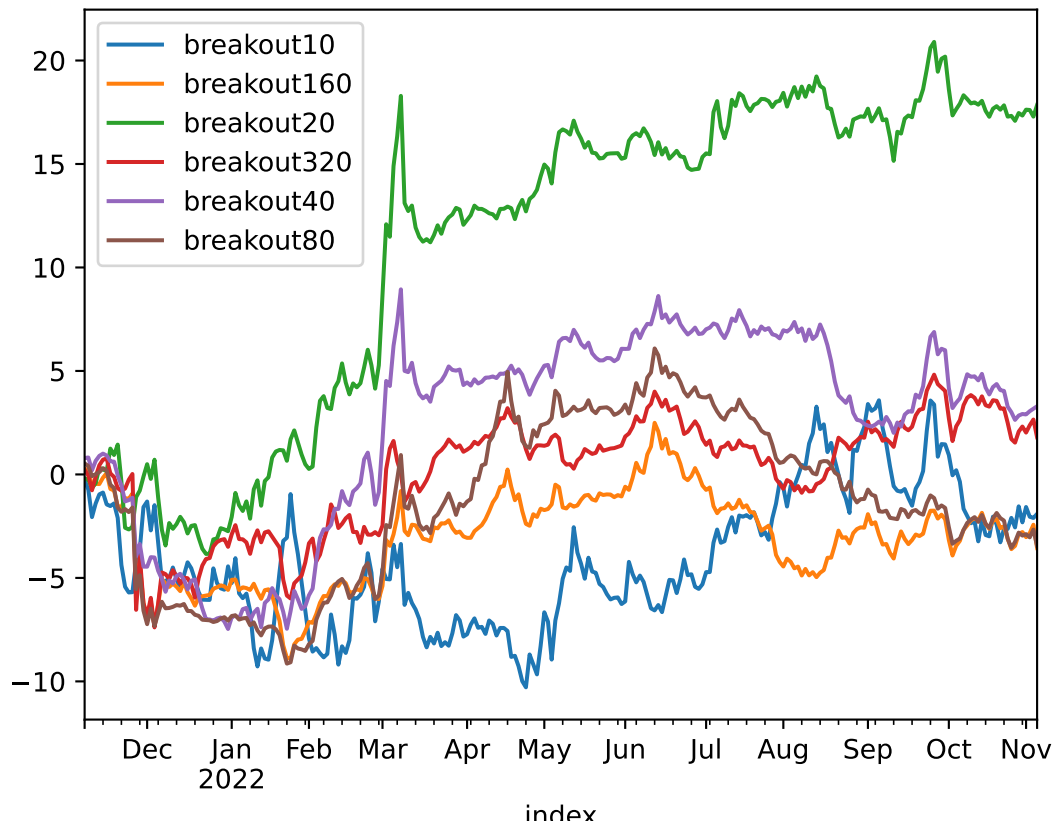
, 'breakout160': -3.503, 'breakout20': 17.577, 'breakout320': 1.768, 'breakout40': 8.717, 'breakout80': -0.4, 'breakout160': -0.4, 'breakout20': 1.38, 'breakout320': 0.16, 'breakout40': 0.13, 'breakout80': -0.4



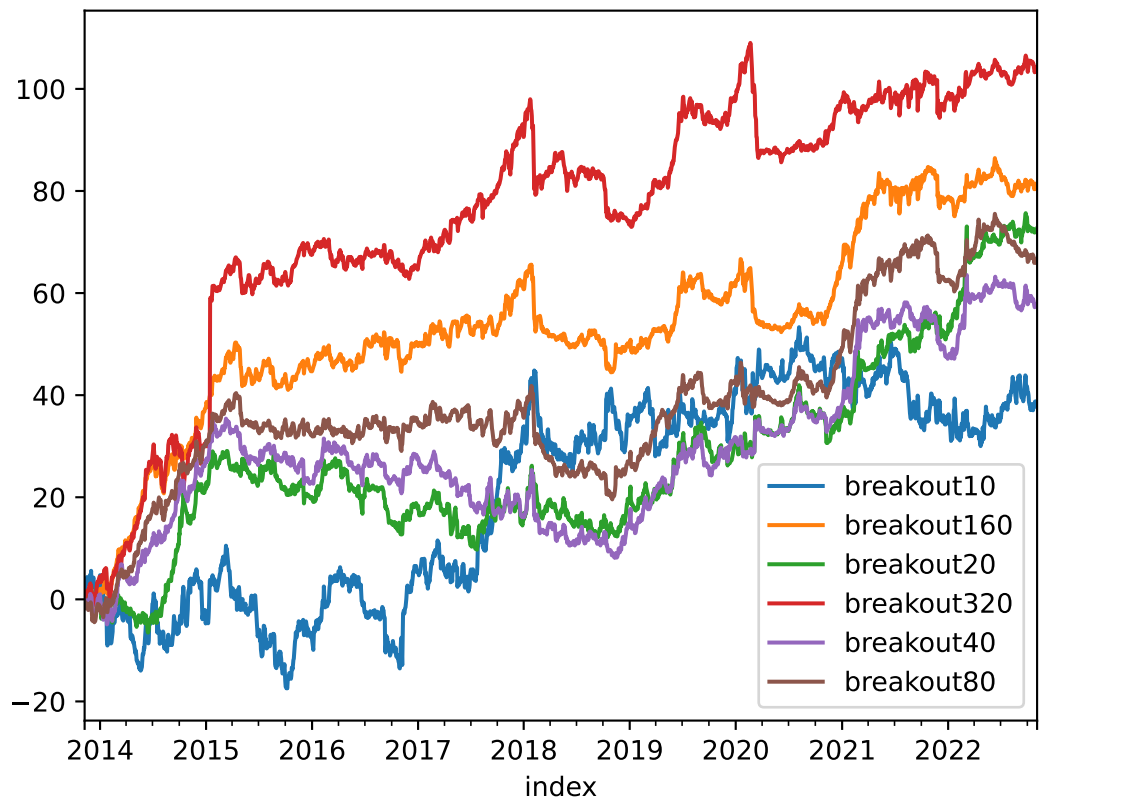
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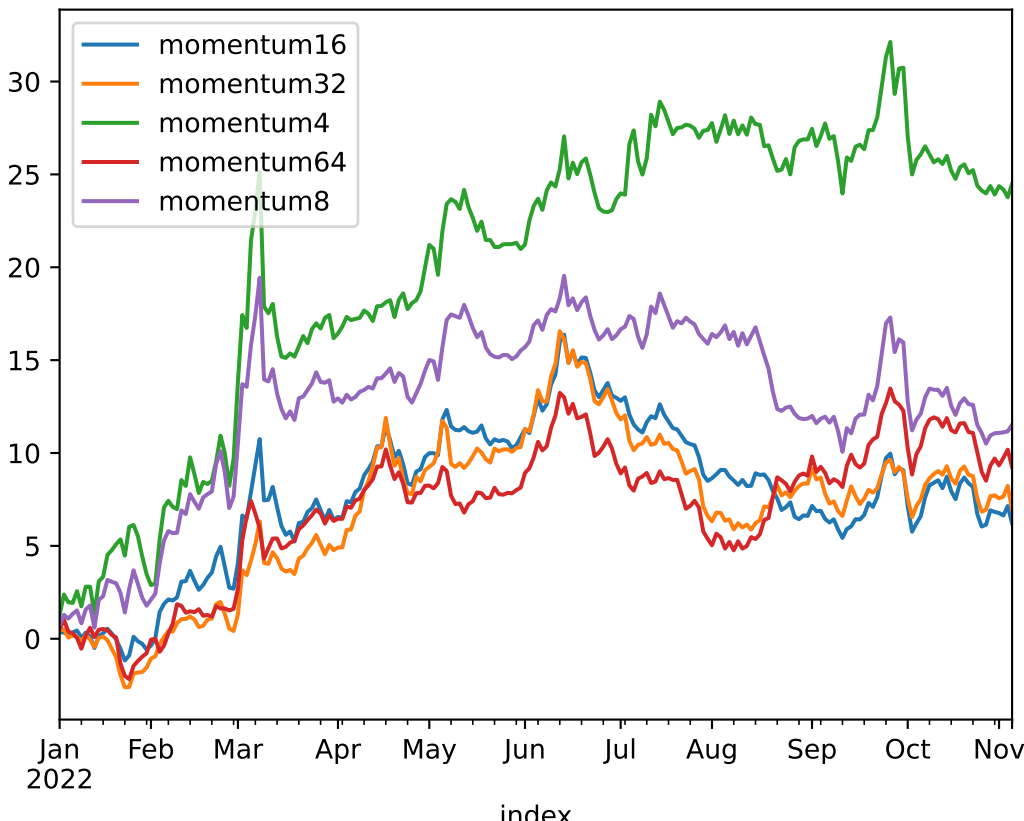
, 'breakout160': -3.503, 'breakout20': 17.577, 'breakout320': 1.768, 'breakout40': 8.717, 'breakout80': -0.4, 'breakout160': -0.4, 'breakout20': 1.38, 'breakout320': 0.16, 'breakout40': 0.13, 'breakout80': -0.4



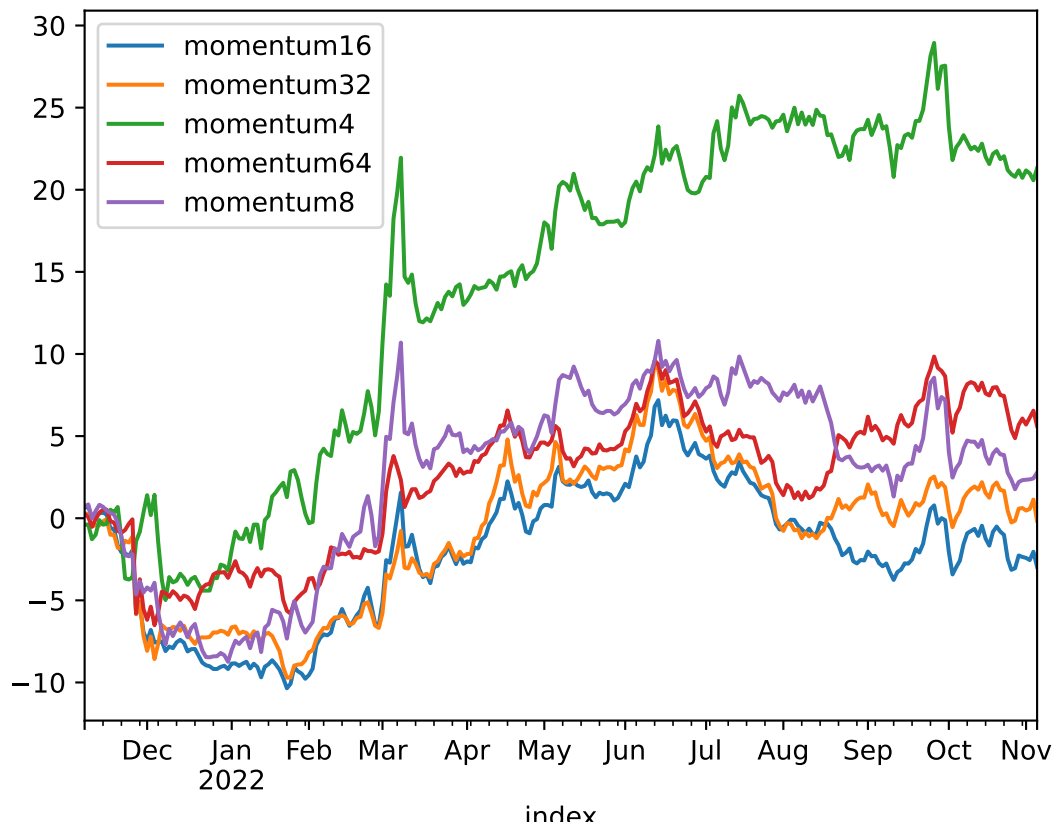
, 'breakout160': 8.773, 'breakout20': 7.924, 'breakout320': 11.295, 'breakout
, 'breakout160': 9.24, 'breakout20': 11.184, 'breakout320': 13.847, 'breakout
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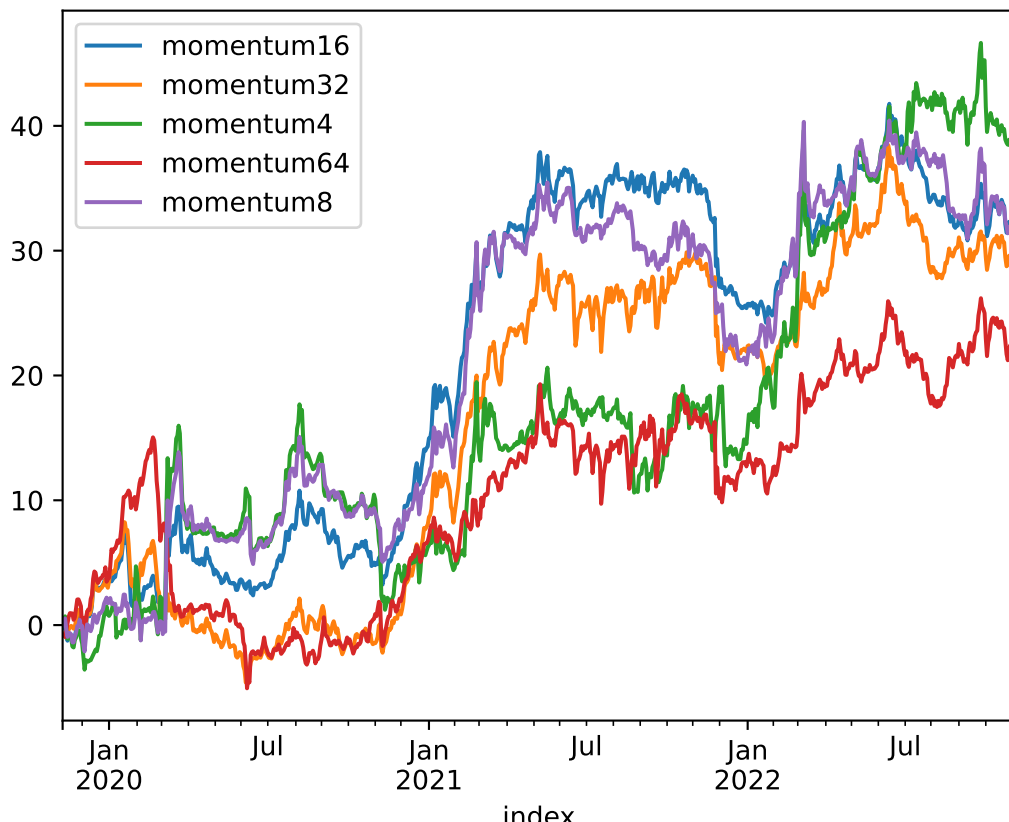
5': 7.233, 'momentum32': 8.074, 'momentum4': 28.504, 'momentum64': 10.649, 'momentum32': 10.179, 'momentum4': 18.274, 'momentum64': 9.6
m16': 0.68, 'momentum32': 0.79, 'momentum4': 1.56, 'momentum64': 1.11



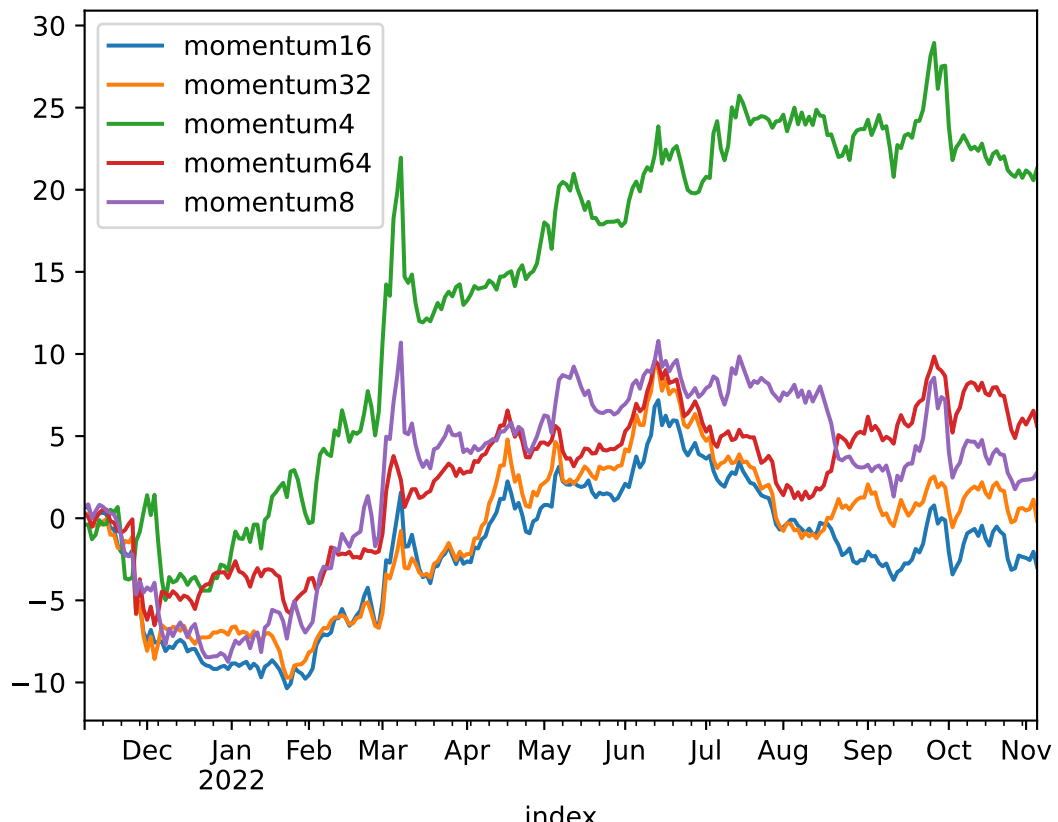
6': -2.924, 'momentum32': -0.154, 'momentum4': 20.976, 'momentum64': 5
: 10.94, 'momentum32': 11.127, 'momentum4': 18.04, 'momentum64': 11.3
m16': -0.27, 'momentum32': -0.01, 'momentum4': 1.16, 'momentum64': 0.4



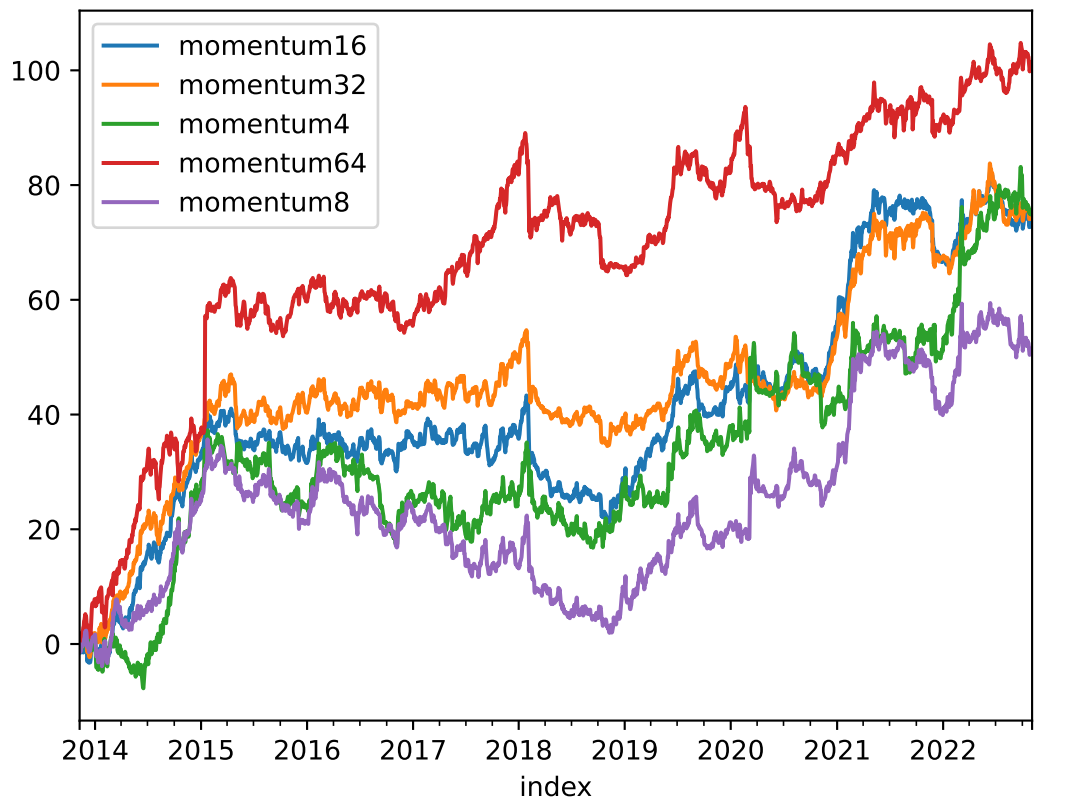
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11.105, 'momentum32': 10.908, 'momentum4': 16.061, 'momentum64': 11.
um16': 0.93, 'momentum32': 0.87, 'momentum4': 0.8, 'momentum64': 0.65,



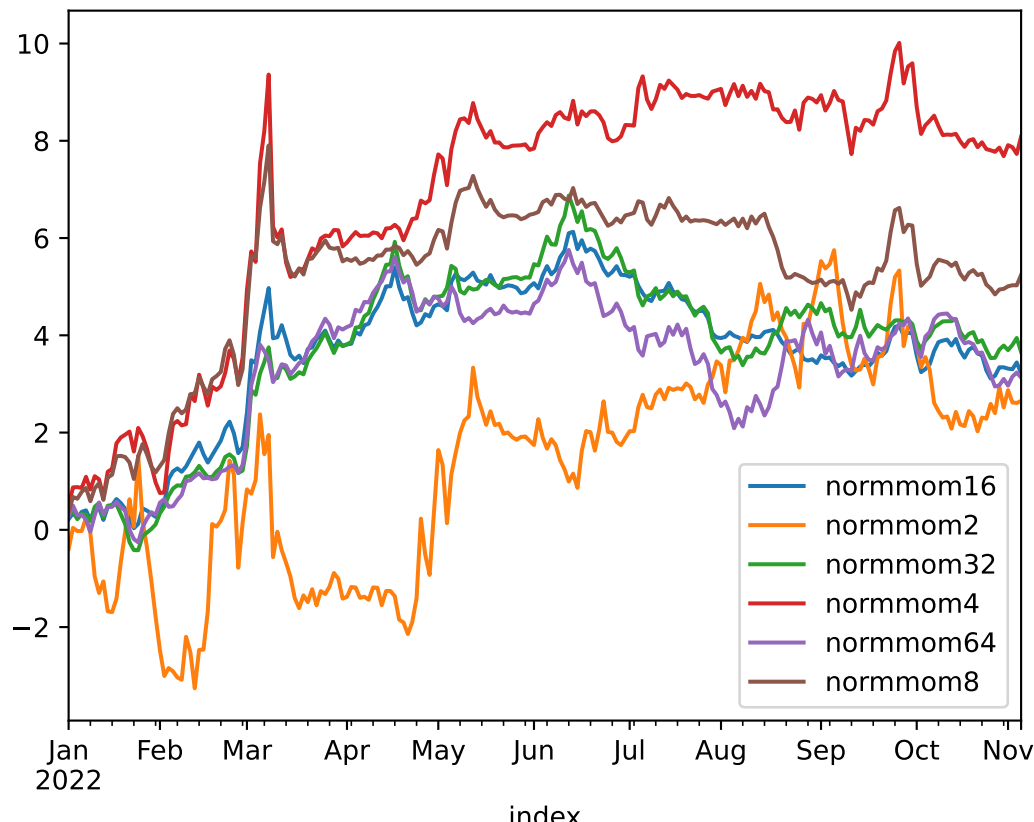
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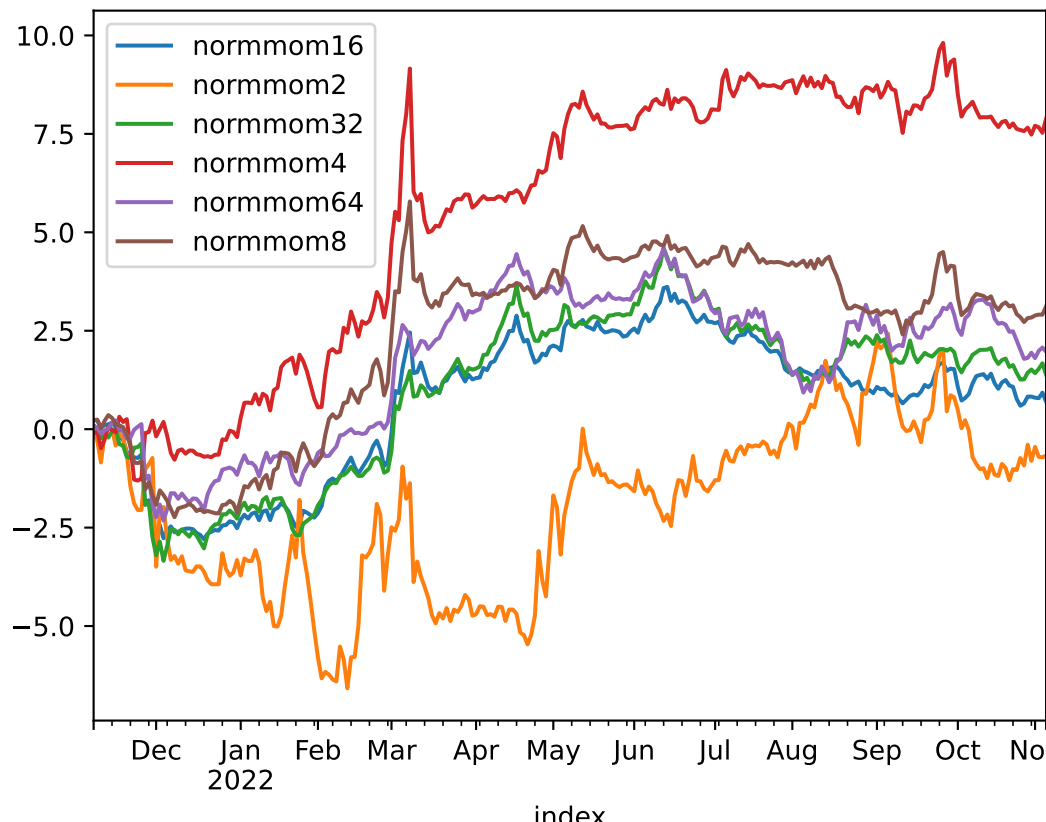
momentum16': 7.948, 'momentum32': 8.092, 'momentum4': 8.242, 'momentum64': 10.941, 'momentum32': 9.62, 'momentum4': 13.834, 'momentum64': 12.42, 'momentum16': 0.8, 'momentum32': 0.84, 'momentum4': 0.6, 'momentum64': 0.88,



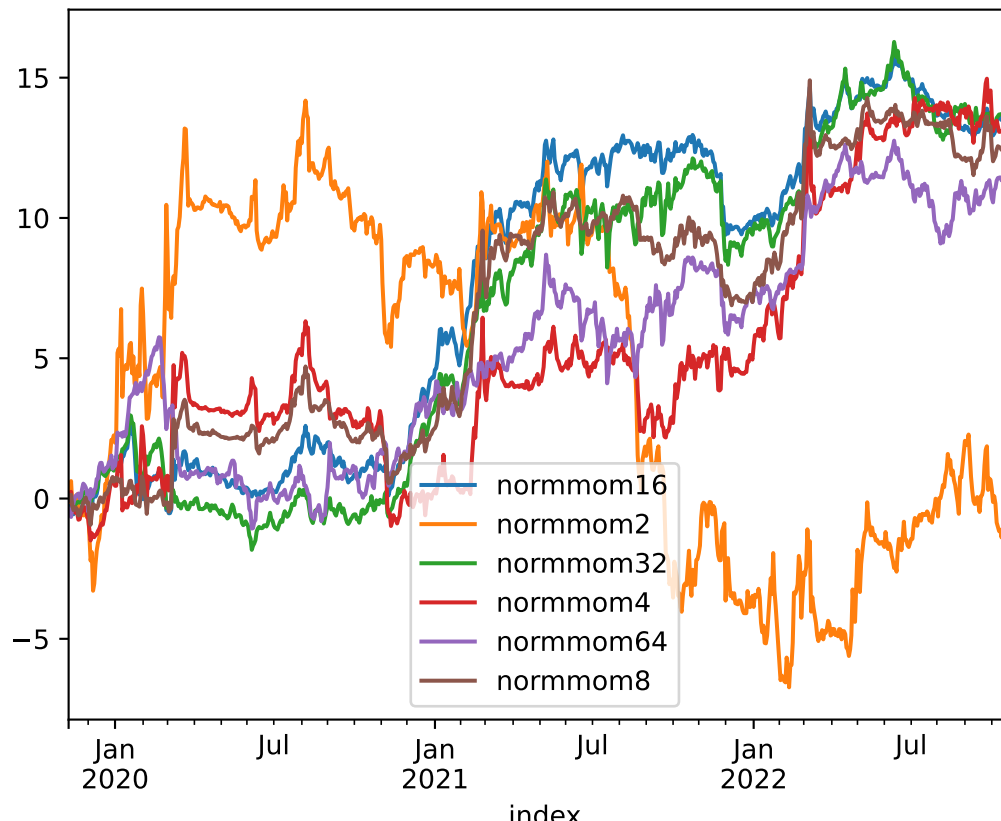
1.13, 'normmom2': 0.36, 'normmom32': 1.27, 'normmom4': 1.5, 'normmom6'



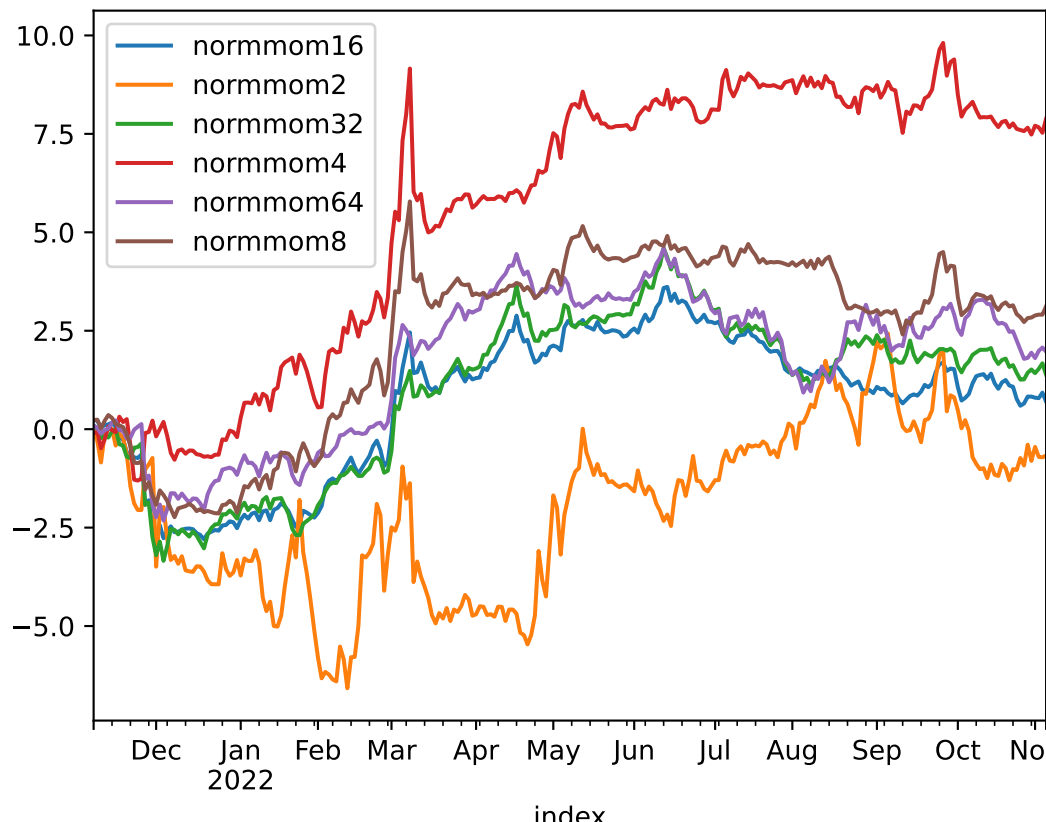
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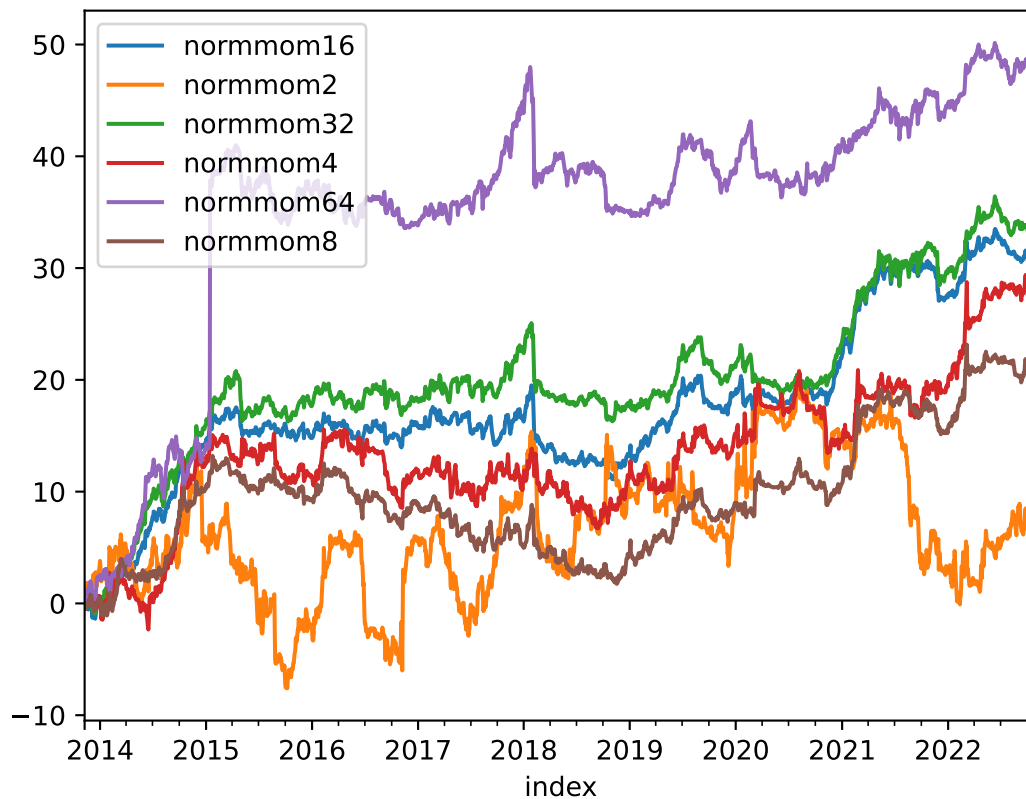
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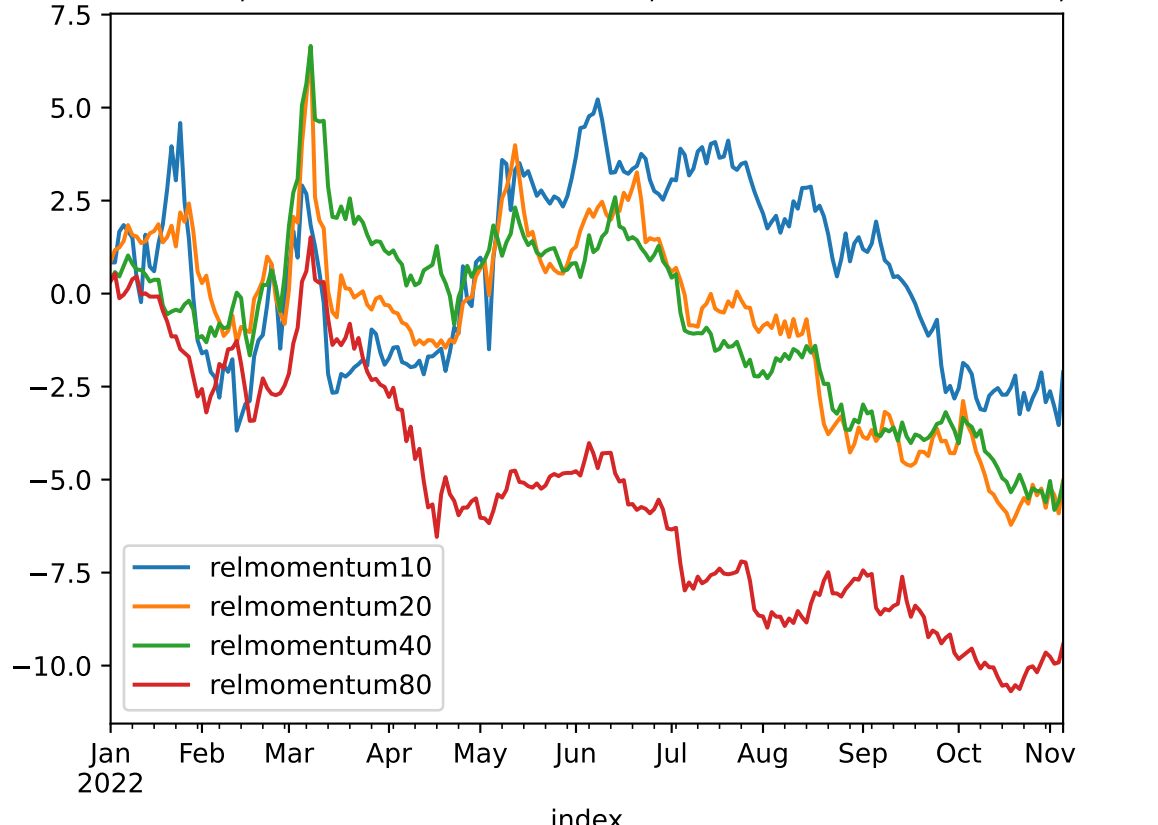
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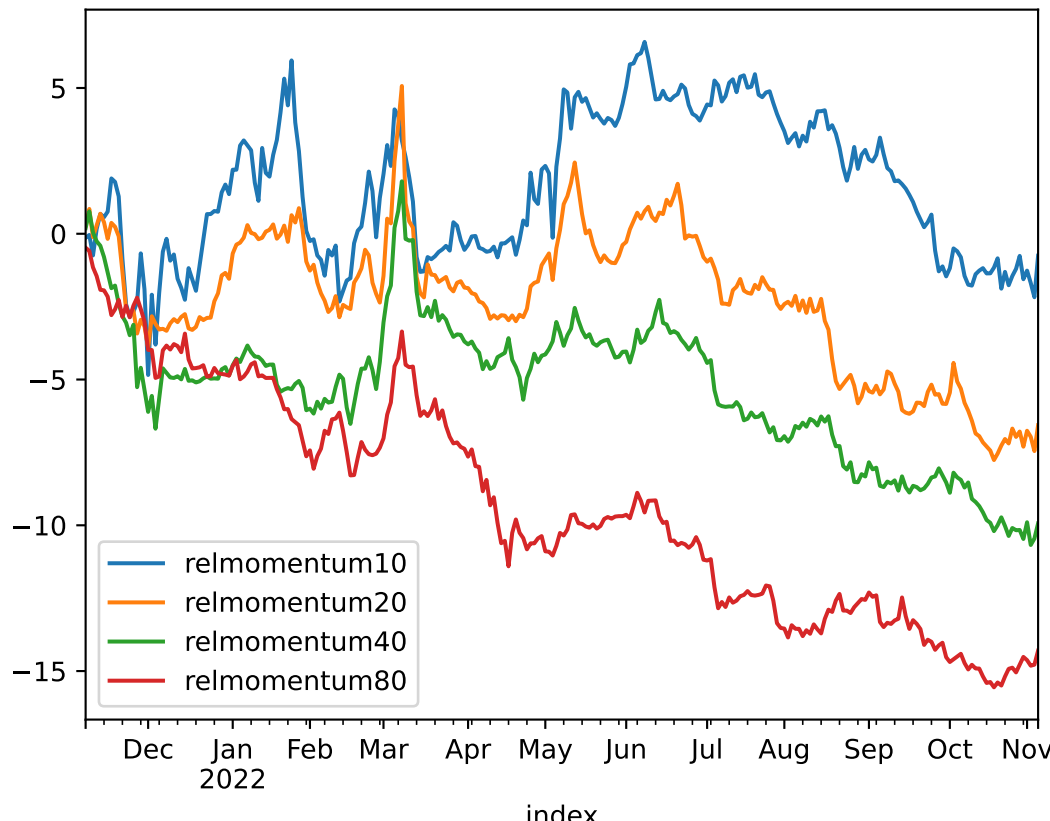
8, 'normmom2': 0.636, 'normmom32': 3.623, 'normmom4': 2.997, 'normmom
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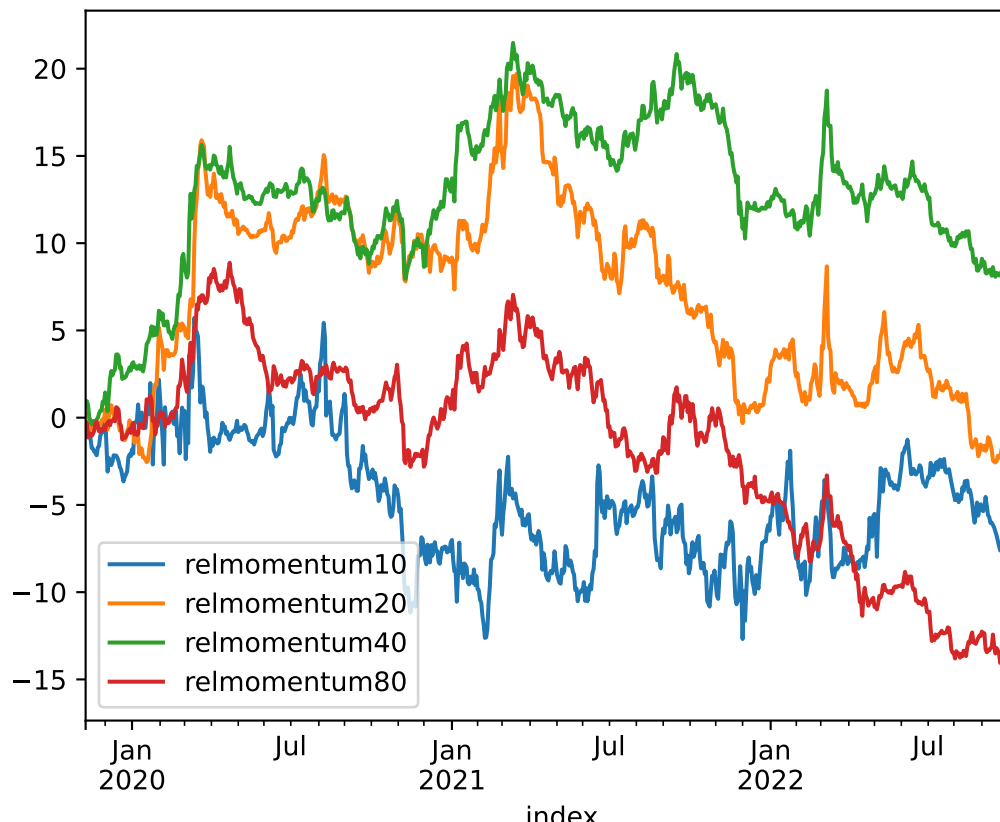
entum10': -2.459, 'relmomentum20': -5.844, 'relmomentum40': -5.907, 'relmomentum80': -5.907
entum10': 10.664, 'relmomentum20': 8.911, 'relmomentum40': 6.924, 'relmomentum80': 6.924
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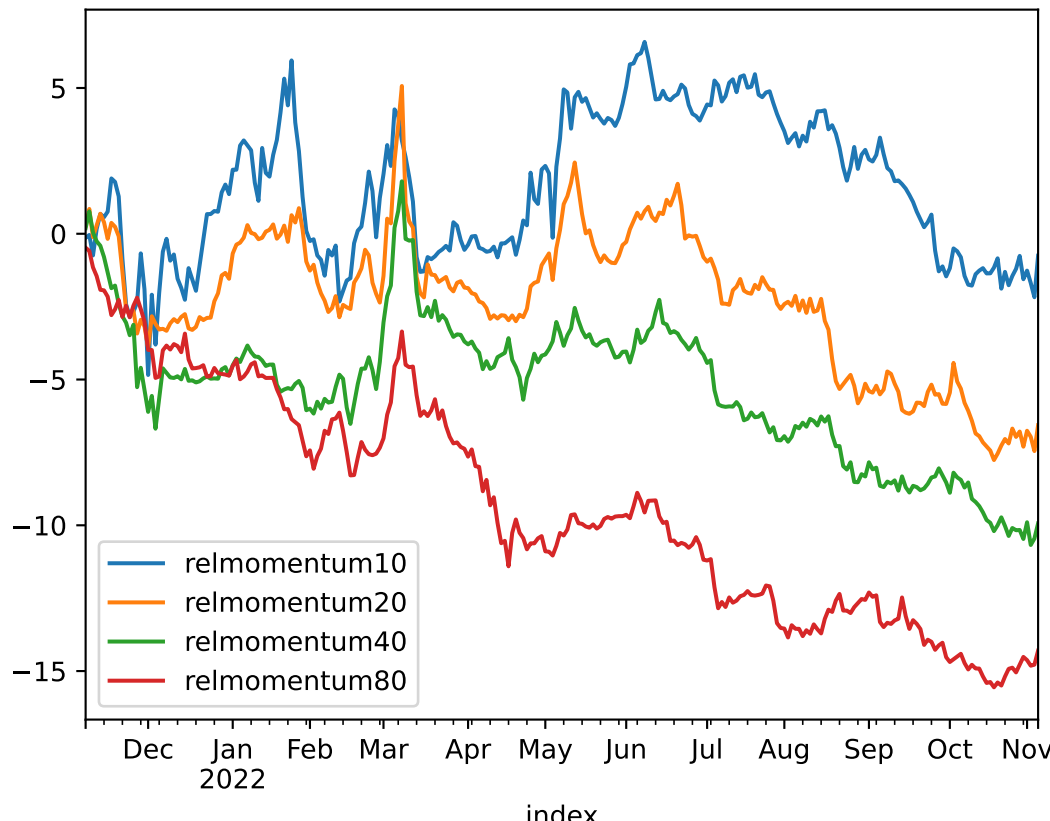
entum10': -0.742, 'relmomentum20': -6.466, 'relmomentum40': -9.782, 'relm
entum10': 11.875, 'relmomentum20': 8.763, 'relmomentum40': 7.298, 'relm
entum10': -0.06, 'relmomentum20': -0.74, 'relmomentum40': -1.34, 'relm



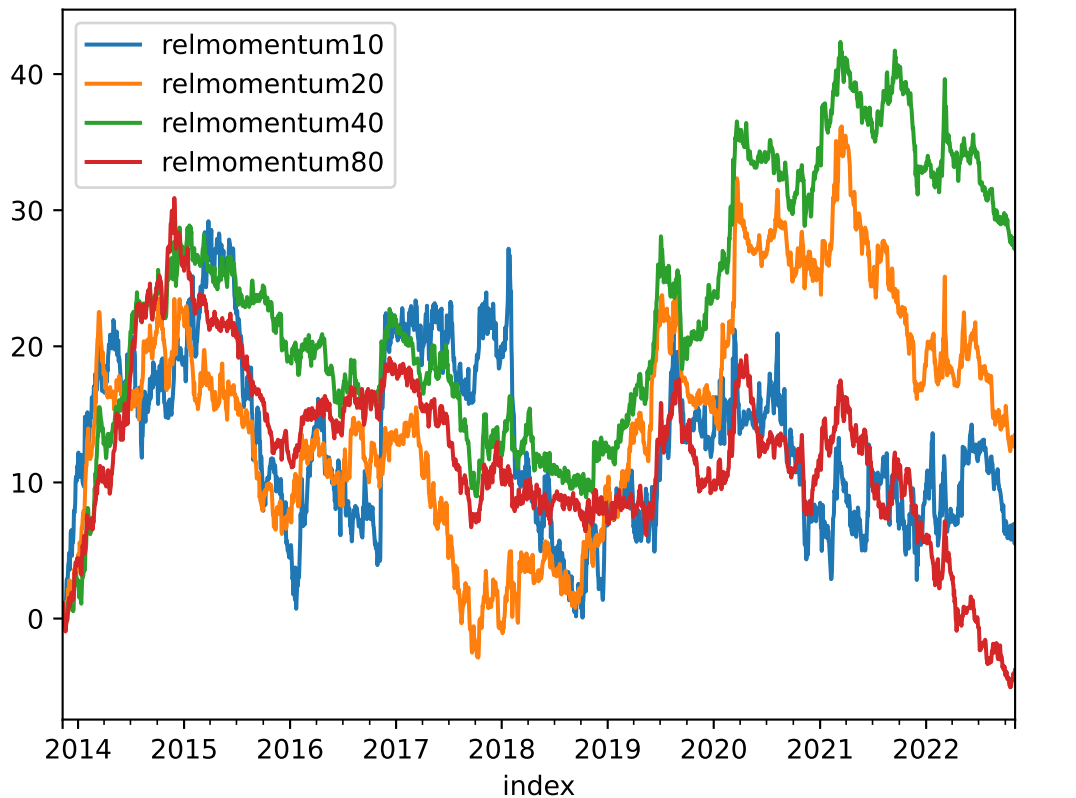
relmomentum10': -2.817, 'relmomentum20': -0.97, 'relmomentum40': 2.299, 'relmomentum80': 12.839, 'relmomentum10': 12.839, 'relmomentum20': 9.077, 'relmomentum40': 7.528, 'relmomentum80': -0.22, 'relmomentum10': -0.22, 'relmomentum20': -0.11, 'relmomentum40': 0.31, 'relmomentum80': 0.31



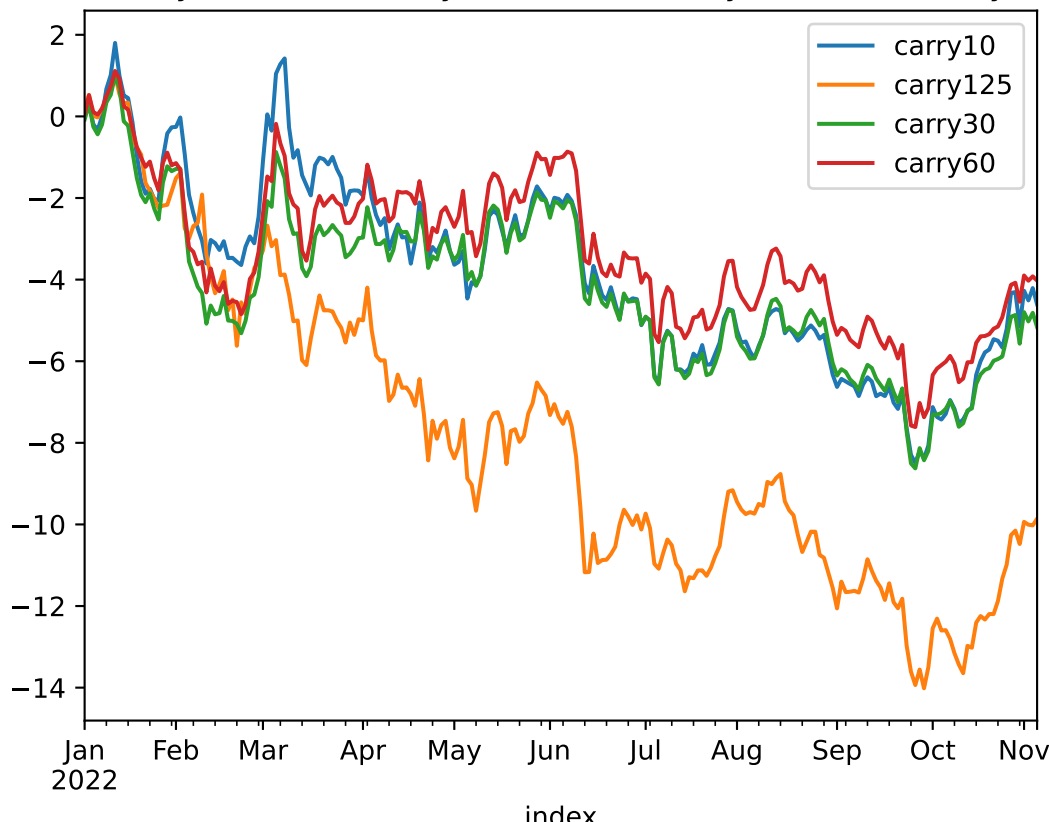
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entum10': -0.06, 'relmomentum20': -0.74, 'relmomentum40': -1.34, 'relm



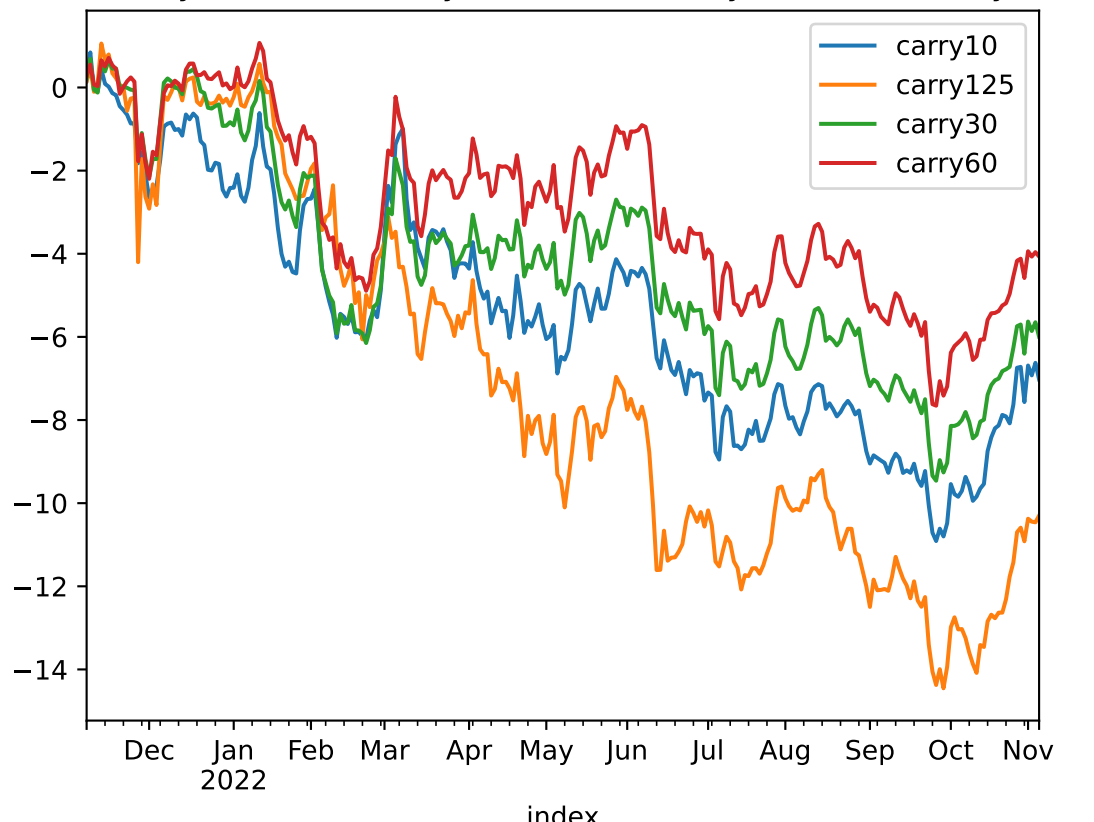
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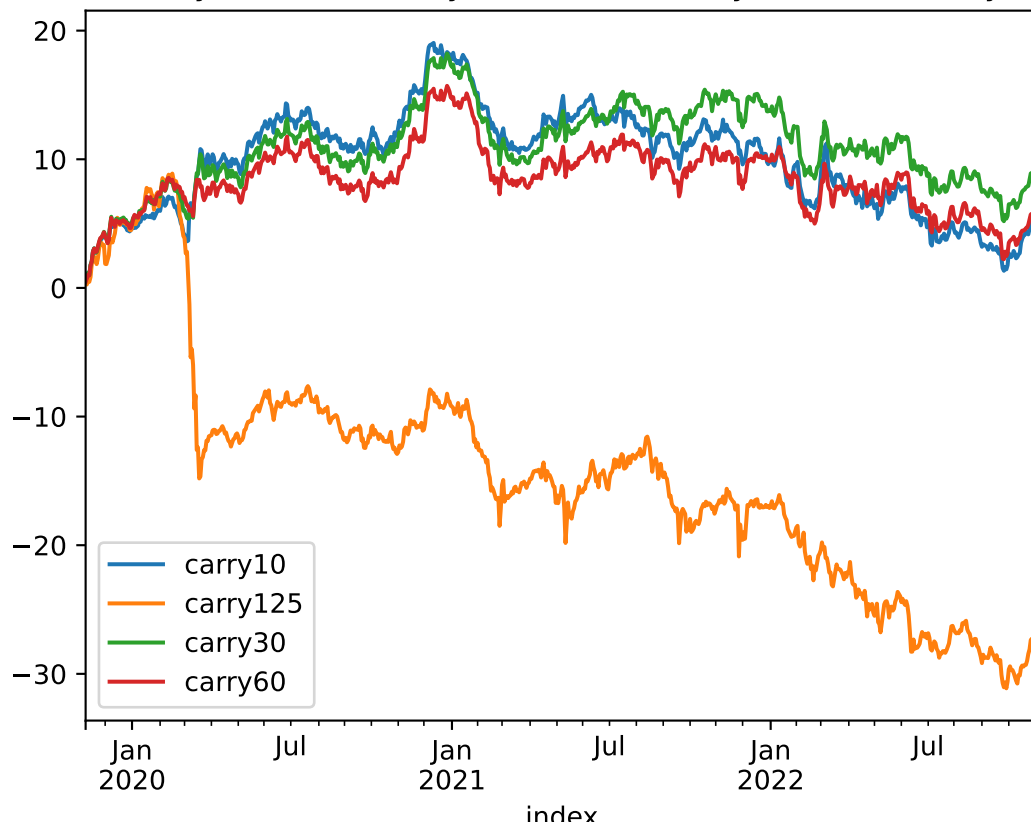
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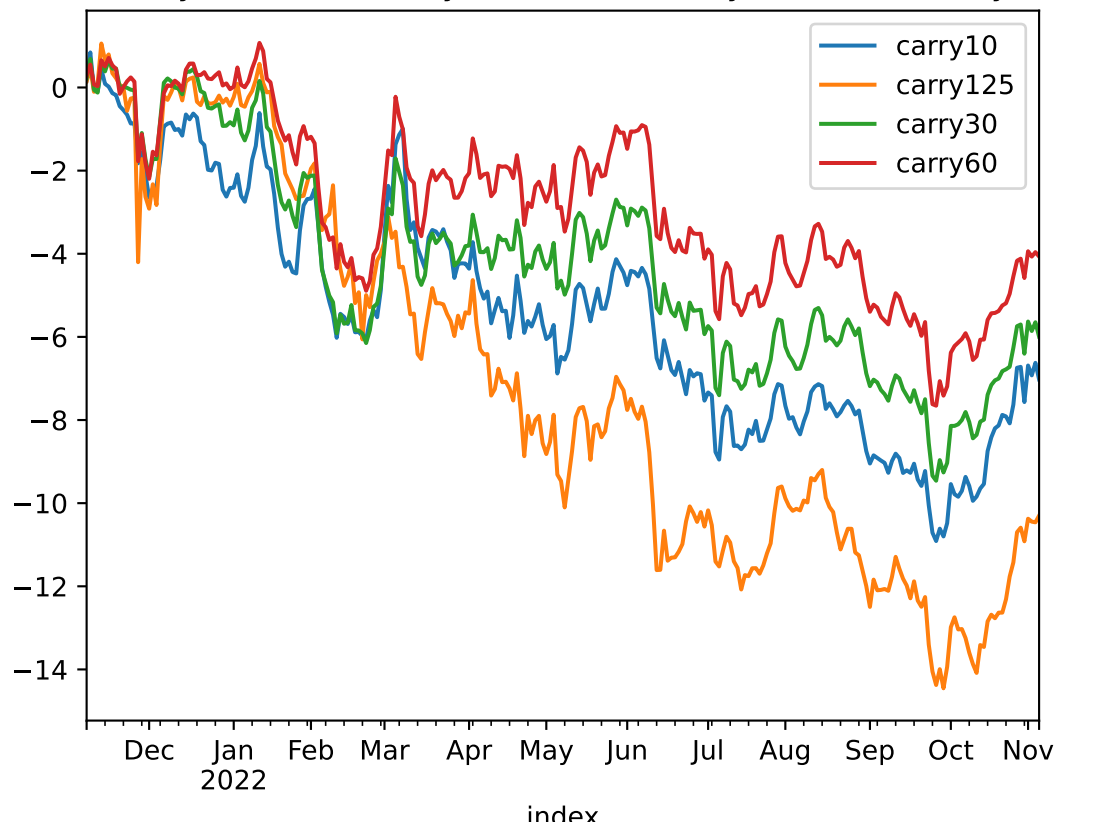
. mean {'carry10': -6.915, 'carry125': -10.141, 'carry30': -5.905, 'carry60': -4.141
ann. std {'carry10': 7.24, 'carry125': 9.008, 'carry30': 7.004, 'carry60': 7.036
ann. SR {'carry10': -0.96, 'carry125': -1.13, 'carry30': -0.84, 'carry60': -0.57



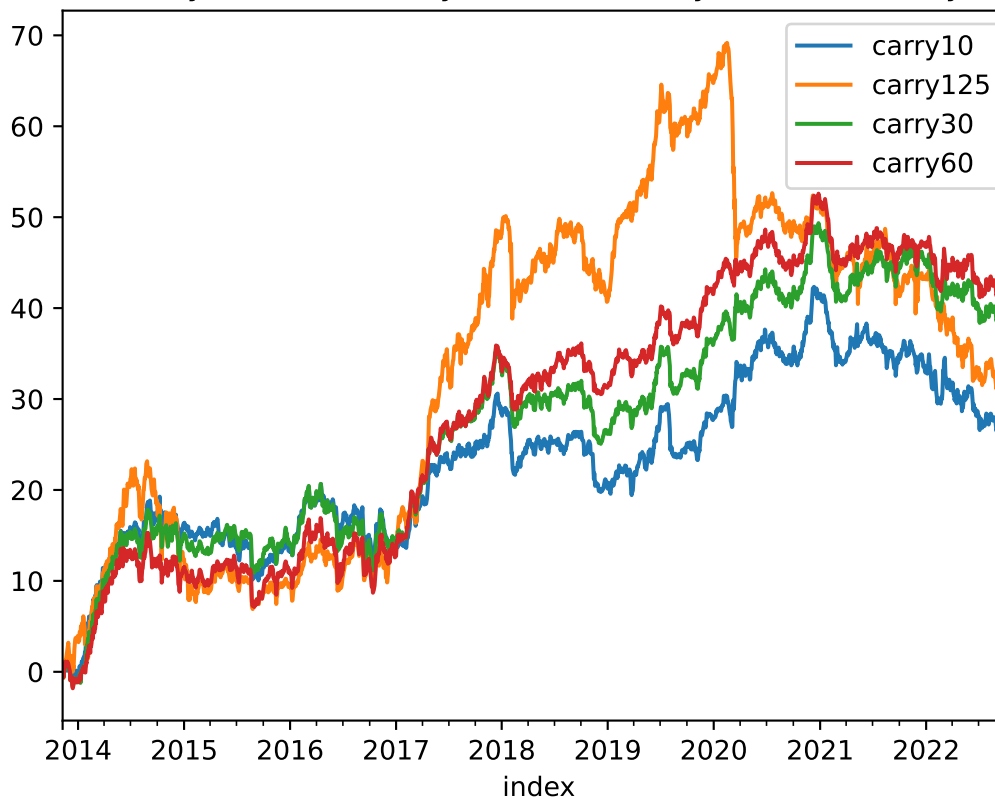
nn. mean {'carry10': 1.711, 'carry125': -8.84, 'carry30': 2.835, 'carry60': 1.90
ann. std {'carry10': 6.826, 'carry125': 9.485, 'carry30': 6.642, 'carry60': 6.57
ann. SR {'carry10': 0.25, 'carry125': -0.93, 'carry30': 0.43, 'carry60': 0.29}



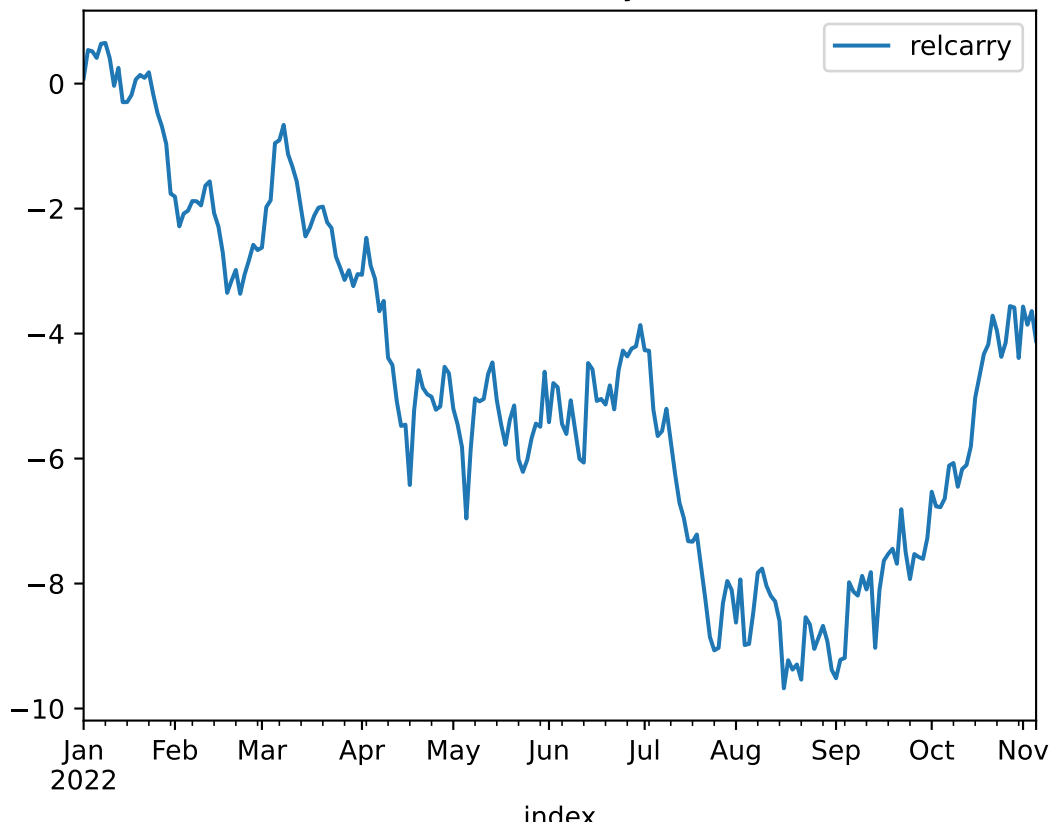
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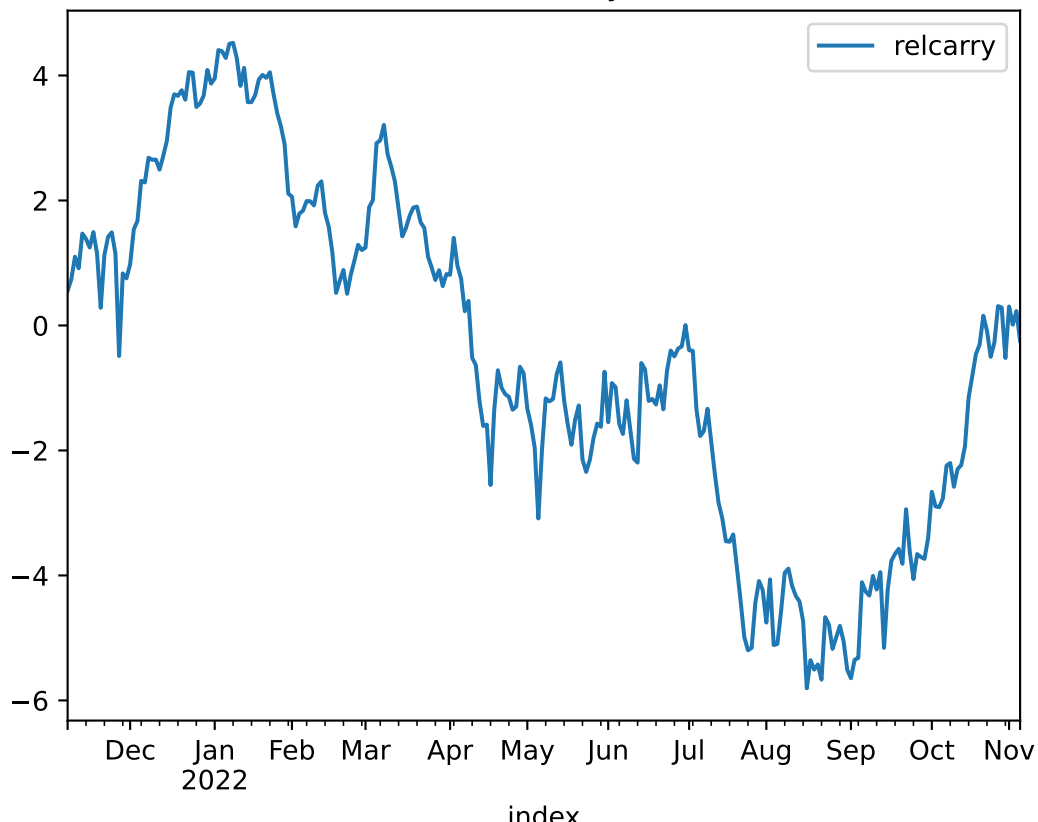
nn. mean {'carry10': 3.112, 'carry125': 3.635, 'carry30': 4.341, 'carry60': 4.6
ann. std {'carry10': 6.448, 'carry125': 9.073, 'carry30': 6.534, 'carry60': 6.47
ann. SR {'carry10': 0.48, 'carry125': 0.4, 'carry30': 0.66, 'carry60': 0.72}



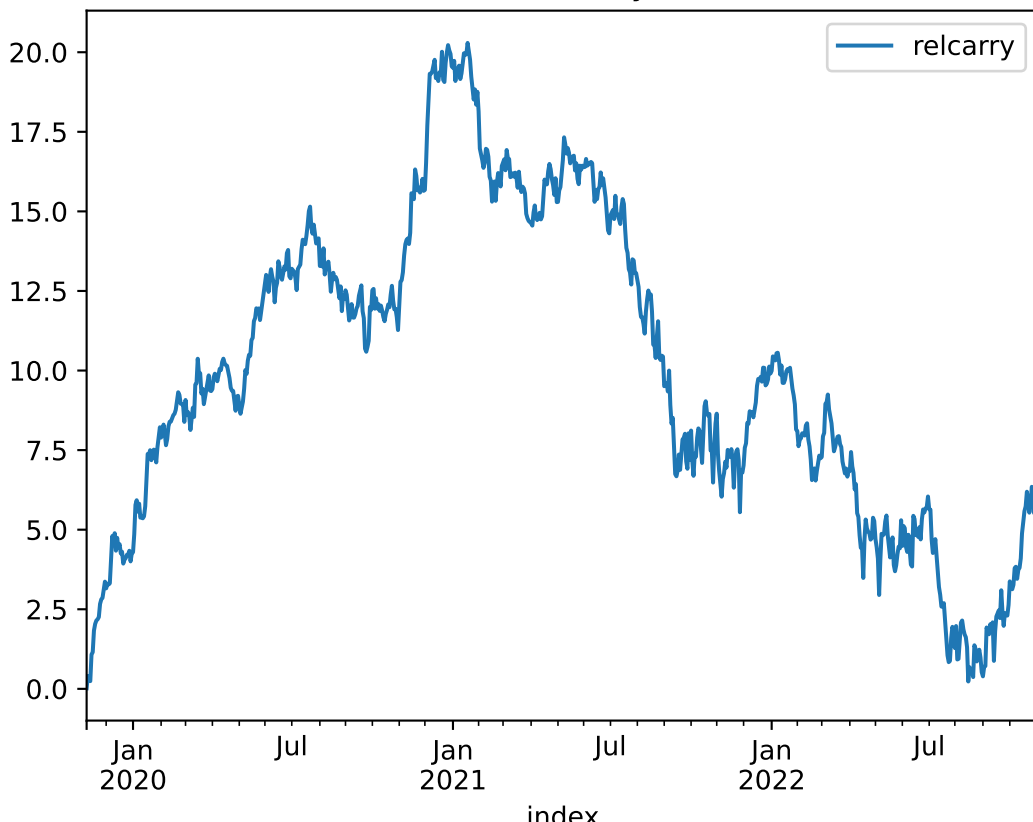
ann. mean {'relcarry': -4.792}
ann. std {'relcarry': 7.212}
ann. SR {'relcarry': -0.66}



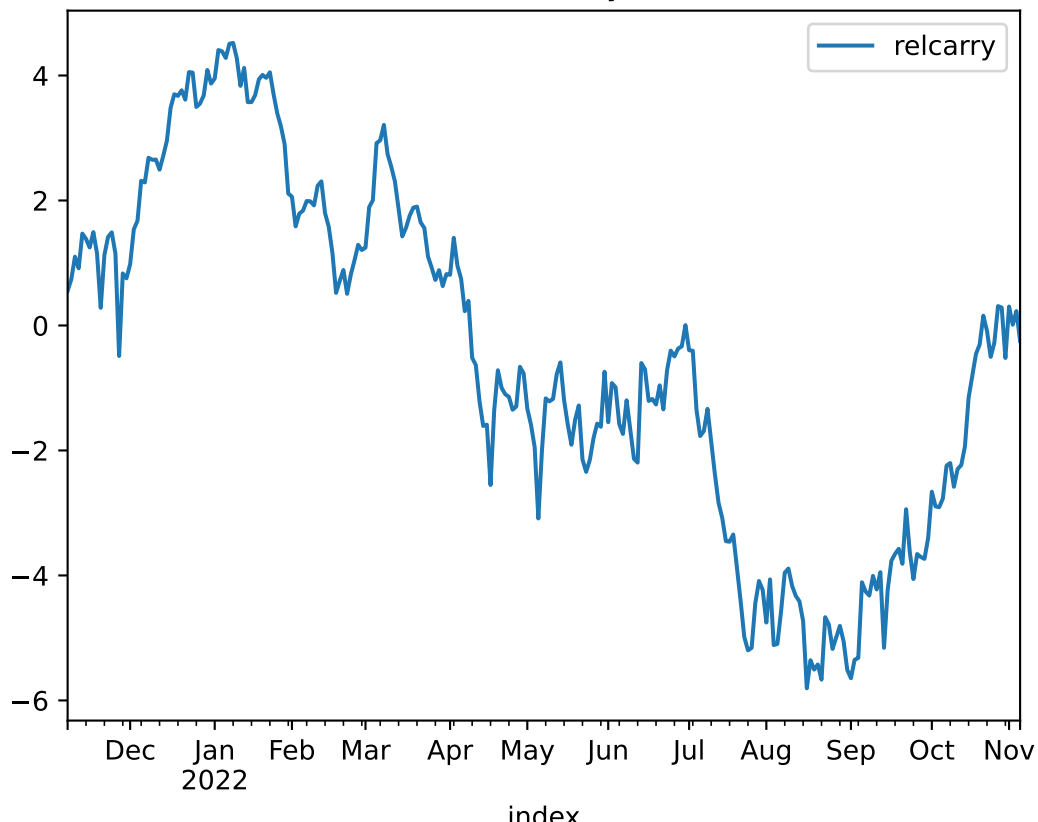
ann. mean {'relcarry': -0.244}
ann. std {'relcarry': 7.297}
ann. SR {'relcarry': -0.03}



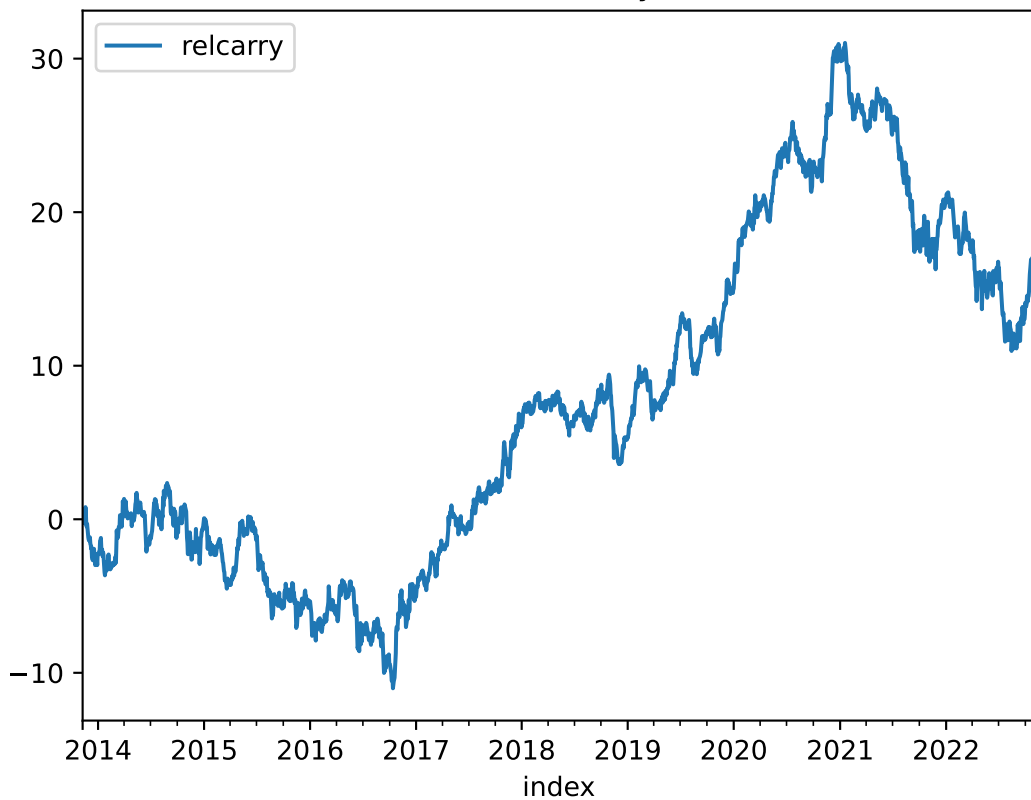
ann. mean {'relcarry': 1.897}
ann. std {'relcarry': 6.787}
ann. SR {'relcarry': 0.28}



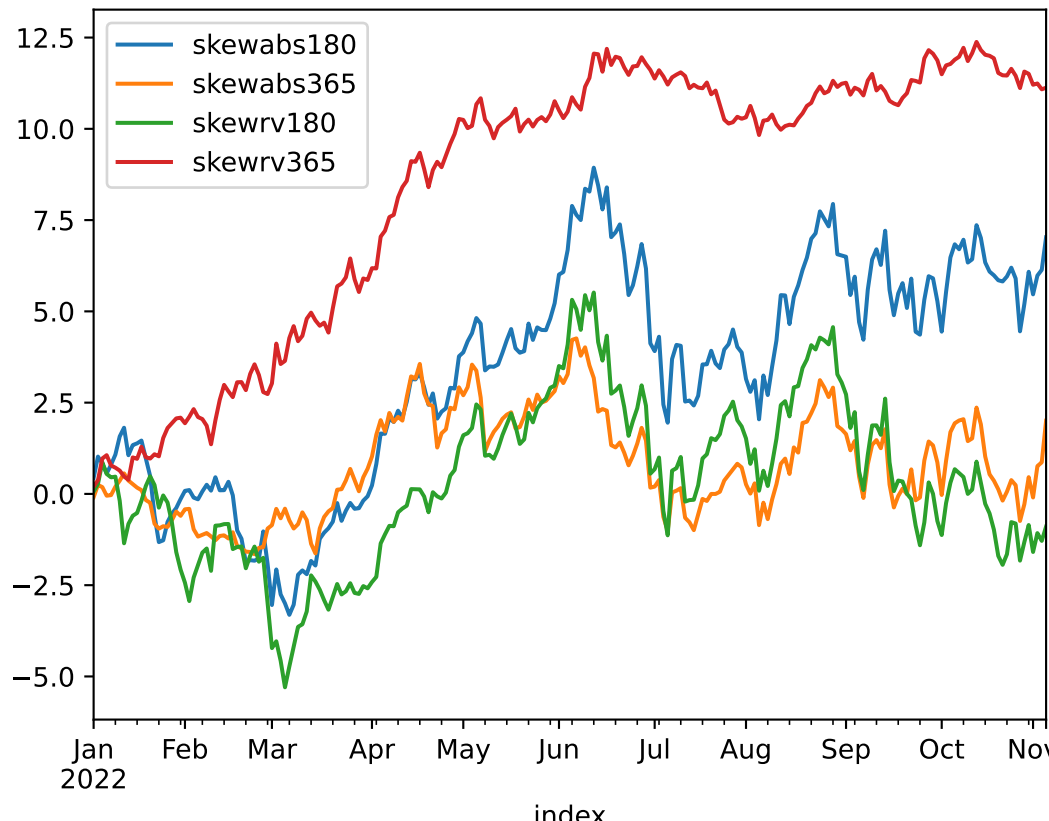
ann. mean {'relcarry': -0.244}
ann. std {'relcarry': 7.297}
ann. SR {'relcarry': -0.03}



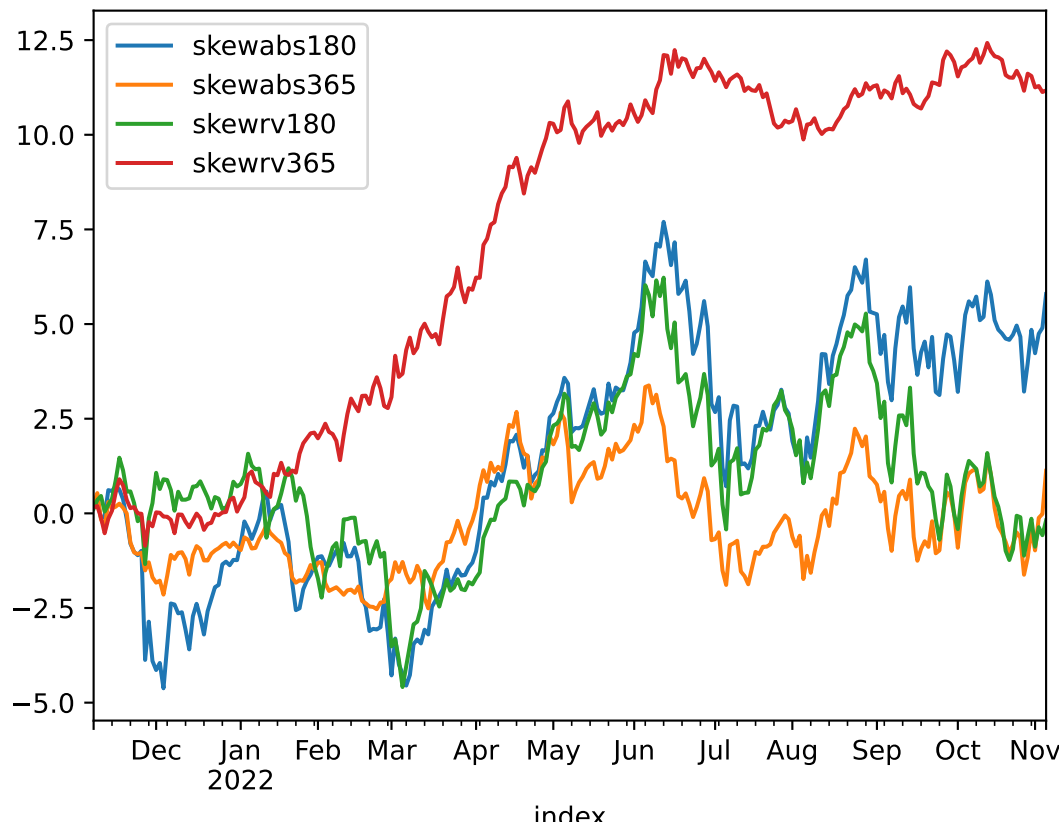
ann. mean {'relcarry': 1.803}
ann. std {'relcarry': 6.014}
ann. SR {'relcarry': 0.3}



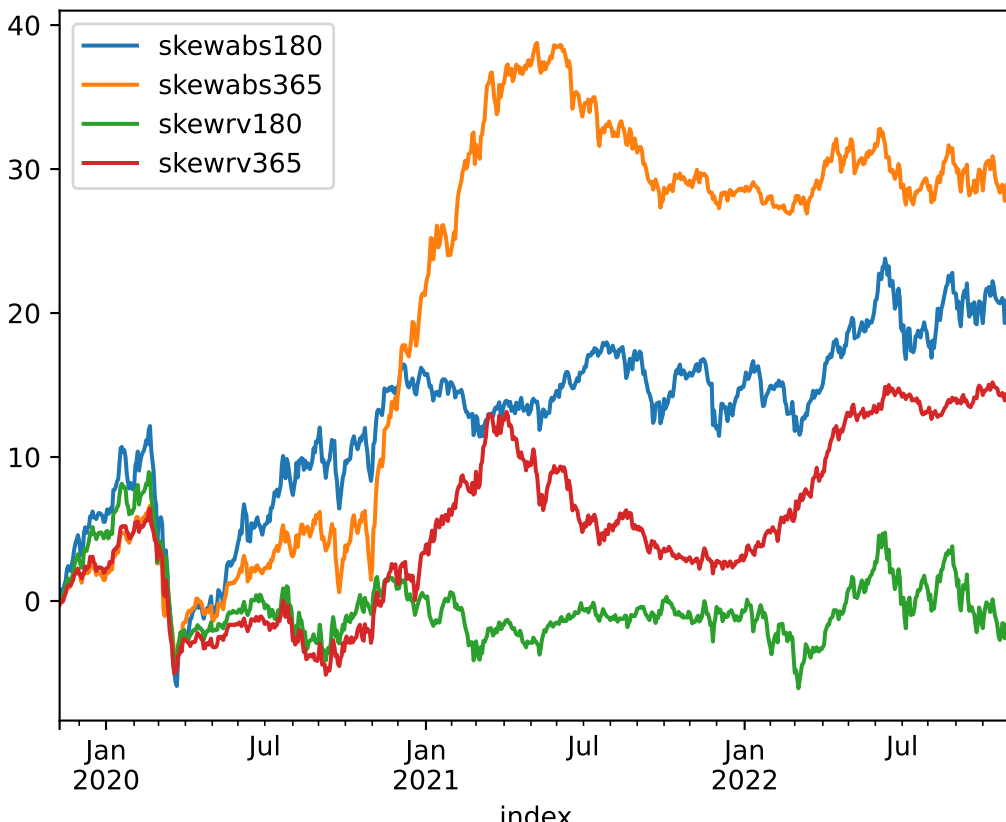
SR {'skewabs180': 0.84, 'skewabs365': 0.31, 'skewrv180': -0.11, 'skewrv365': 0.01}



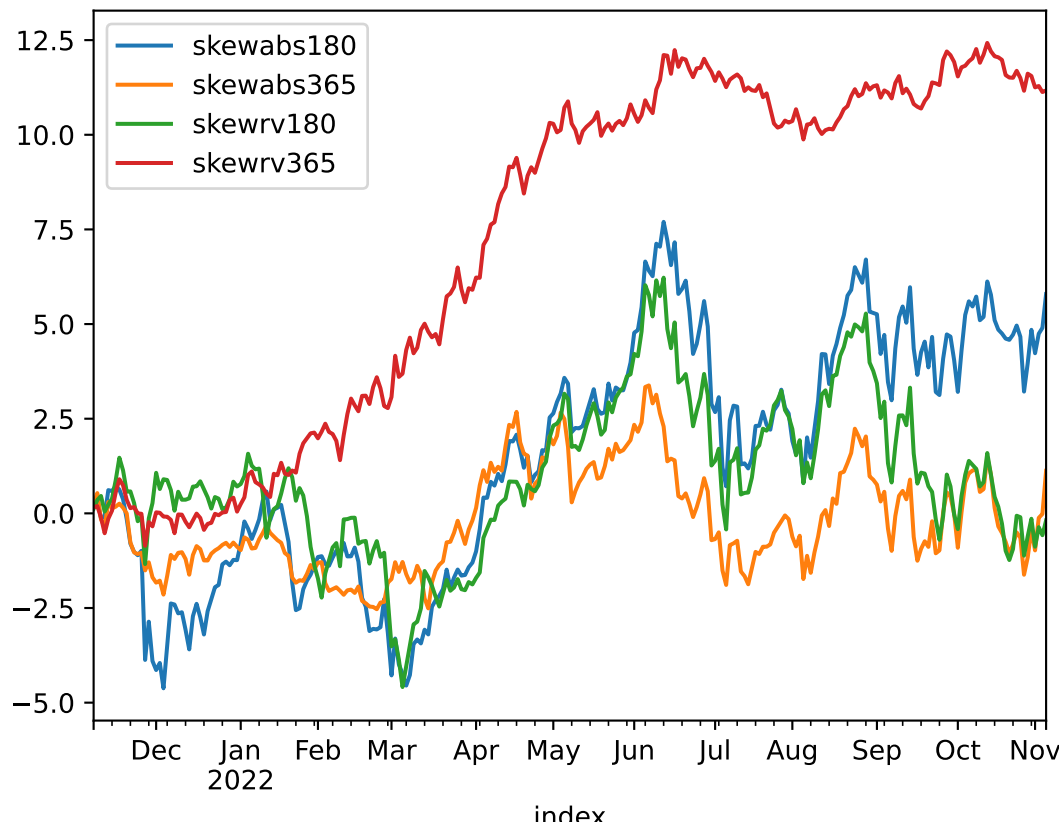
an {'skewabs180': 5.703, 'skewabs365': 1.107, 'skewrv180': -0.184, 'skewrv365': 0.184, 'skewabs180': 9.93, 'skewabs365': 7.08, 'skewrv180': 8.939, 'skewrv365': 0.184, 'skewabs180': 0.57, 'skewabs365': 0.16, 'skewrv180': -0.02, 'skewrv365': 0.184}



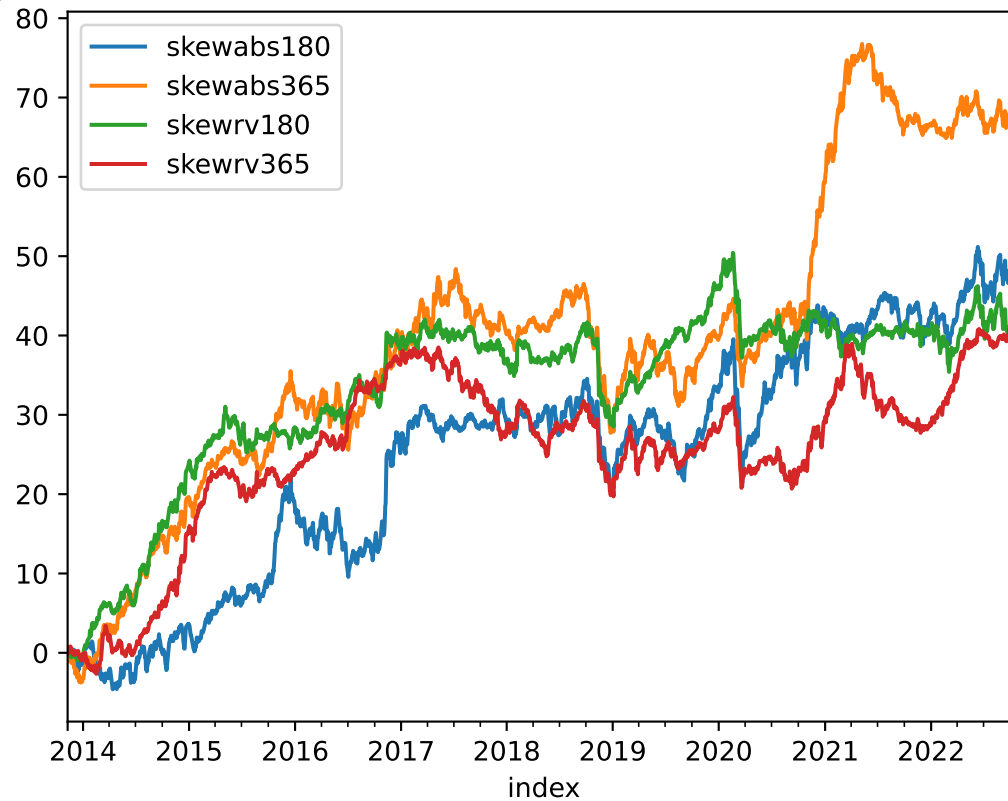
SR {'skewabs180': 7.172, 'skewabs365': 10.011, 'skewrv180': -0.545, 'skewrv365': 7.694, 'skewabs180': 9.456, 'skewabs365': 8.537, 'skewrv180': 7.694, 'skewrv365': 8.537, 'skewabs180': 0.76, 'skewabs365': 1.17, 'skewrv180': -0.07, 'skewrv365': 1.17}



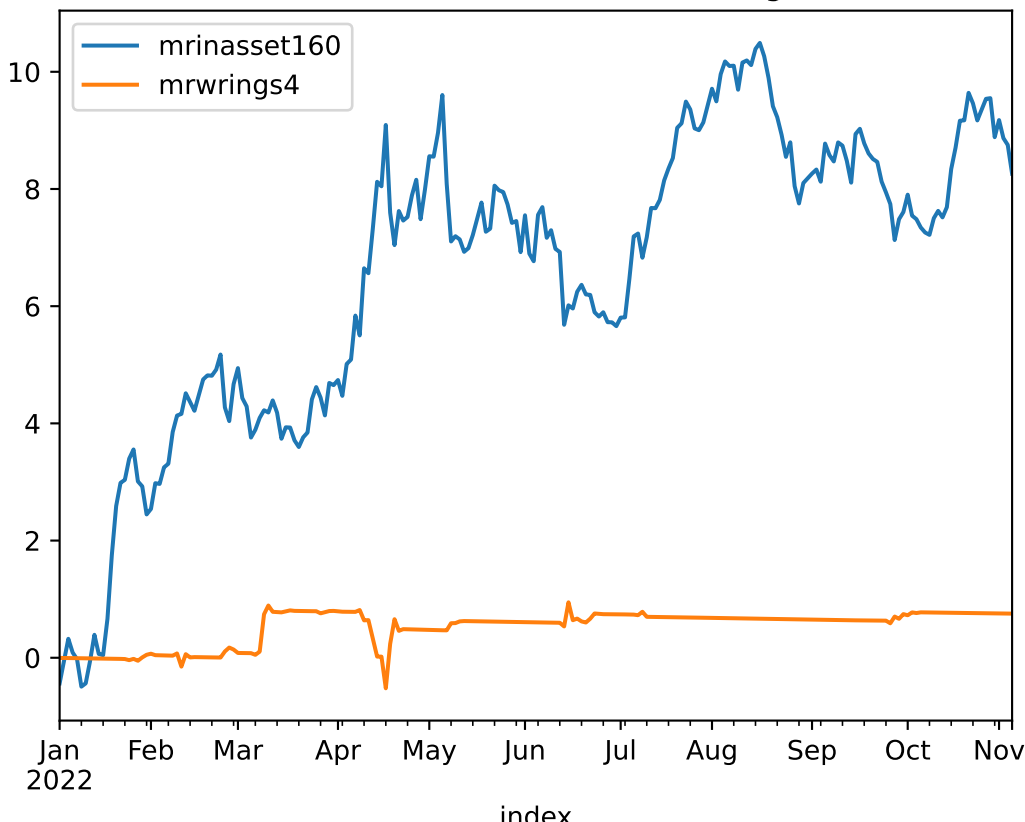
an {'skewabs180': 5.703, 'skewabs365': 1.107, 'skewrv180': -0.184, 'skewrv365': 0.184, 'skewabs180': 9.93, 'skewabs365': 7.08, 'skewrv180': 8.939, 'skewrv365': 0.184, 'skewabs180': 0.57, 'skewabs365': 0.16, 'skewrv180': -0.02, 'skewrv365': 0.184}



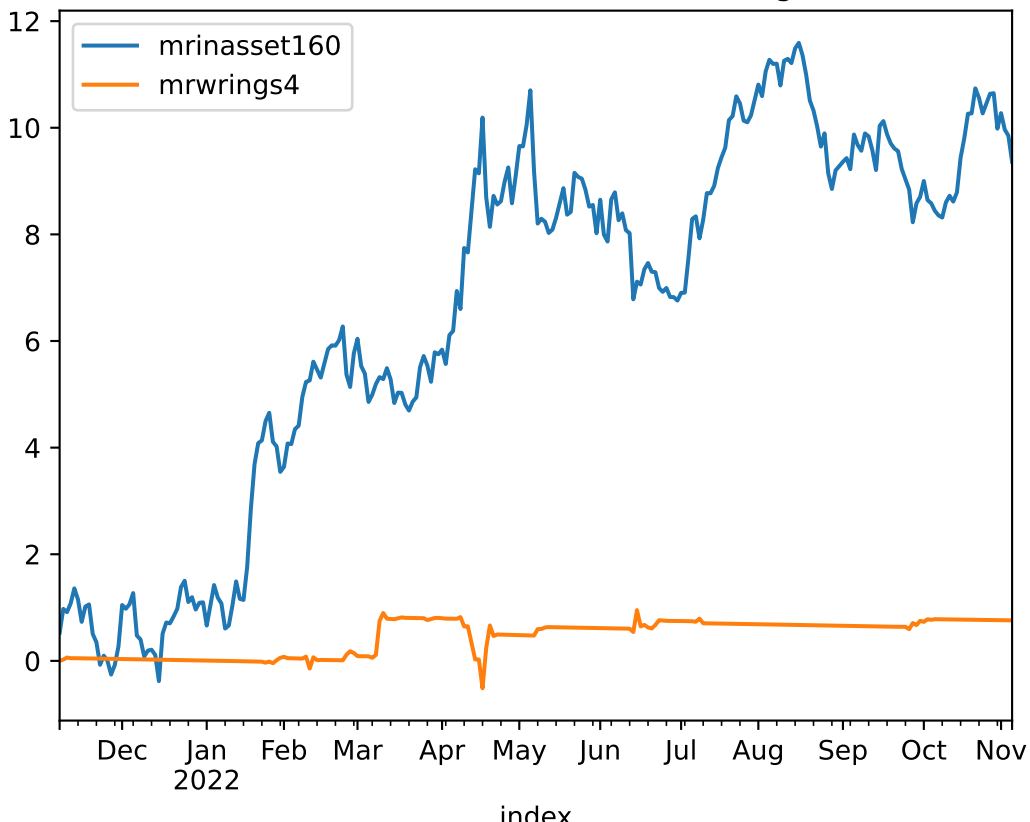
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l {'skewabs180': 8.118, 'skewabs365': 8.036, 'skewrv180': 6.593, 'skewrv365': 6.593,
. SR {'skewabs180': 0.66, 'skewabs365': 0.93, 'skewrv180': 0.66, 'skewrv365': 0.66}



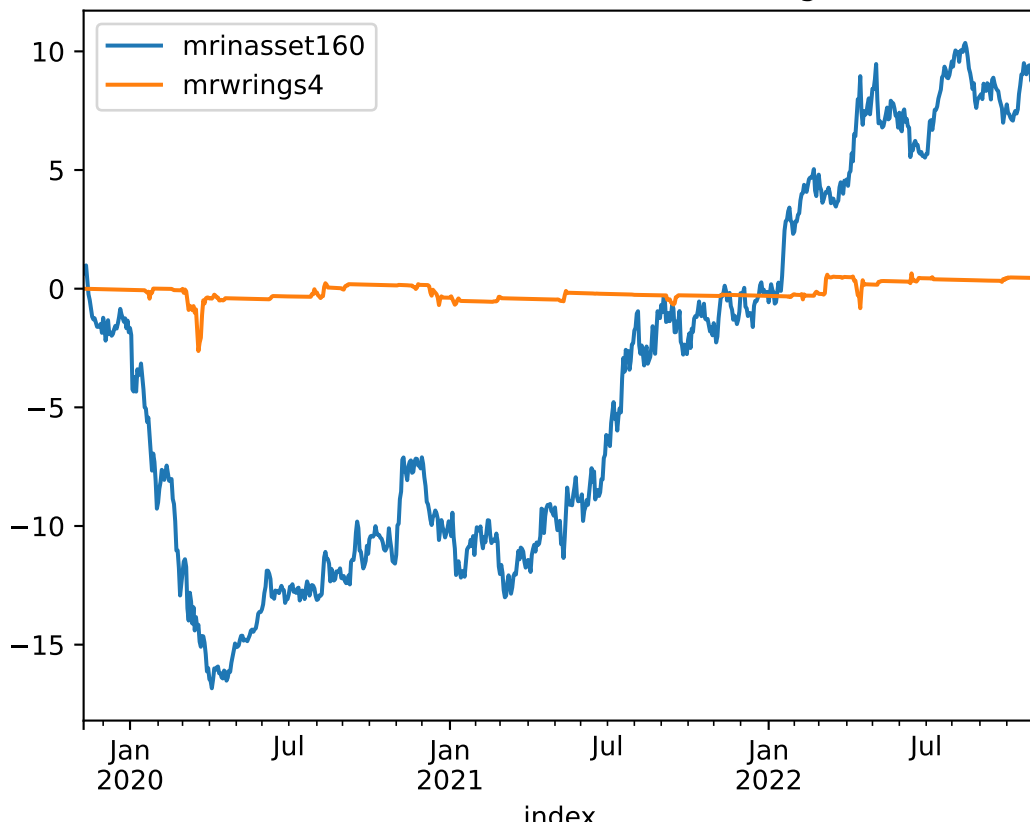
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ann. std {'mrinasset160': 6.469, 'mrwrings4': 1.611}
ann. SR {'mrinasset160': 1.49, 'mrwrings4': 0.54}



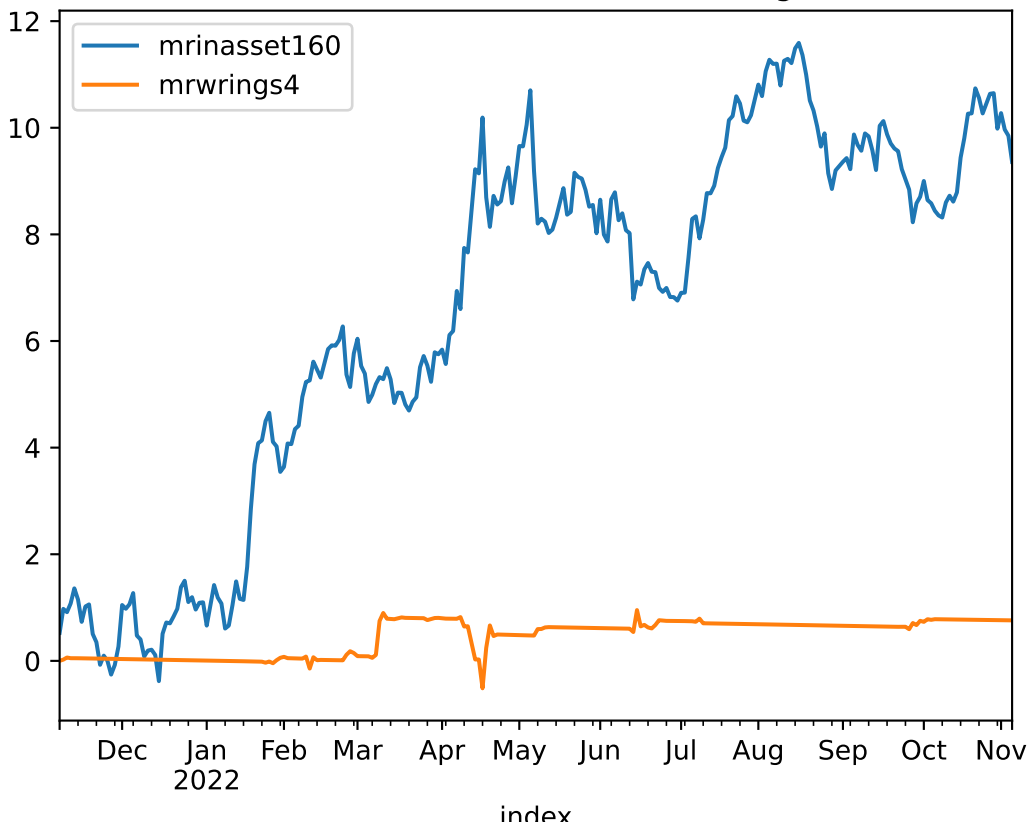
ann. mean {'mrinasset160': 9.216, 'mrwrings4': 0.748}
ann. std {'mrinasset160': 6.319, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.46, 'mrwrings4': 0.5}



ann. mean {'mrinasset160': 2.663, 'mrwrings4': 0.148}
ann. std {'mrinasset160': 7.132, 'mrwrings4': 1.537}
ann. SR {'mrinasset160': 0.37, 'mrwrings4': 0.1}



ann. mean {'mrinasset160': 9.216, 'mrwrings4': 0.748}
ann. std {'mrinasset160': 6.319, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.46, 'mrwrings4': 0.5}



ann. mean {'mrinasset160': -1.043, 'mrwrings4': 0.039}
ann. std {'mrinasset160': 6.539, 'mrwrings4': 0.942}
ann. SR {'mrinasset160': -0.16, 'mrwrings4': 0.04}

