rank(ts_delta(retained_earnings/sharesout,64))



2. ts_rank(operating_income/close,210)



3. ts_rank(operating_income/open,200)



4. liabilities/assets



5. TS_mean(fn_oth_income_loss_fx_transaction_and_tax_translation_adj_a,180)



6. -scl12_buzz



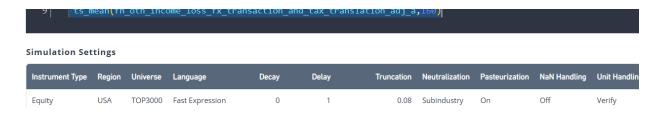
7. Ts_rank(fnd6_fopo/debt_lt,345)



8. trade_when(pcr_oi_270 < 1, (implied_volatility_call_270-implied_volatility_put_270), -1)



9. ts mean(fn oth income loss fx transaction and tax translation adj a,160)



10. avg_news = vec_avg(nws12_afterhsz_sl);rank(ts_sum(avg_news, 60)) > 0.5 ? 1 : rank(ts_delta(close, 2))



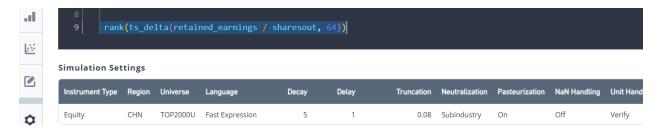
11. ts_mean(fn_oth_income_loss_fx_transaction_and_tax_translation_adj_a,300)



12. trade_when(pcr_oi_270 < 1, (implied_volatility_call_270-implied_volatility_put_270), -1)



13. rank(ts delta(retained earnings / sharesout, 64))



14. multiply(rank(-returns), rank(volume/adv20), filter=true)



15. -ts_rank(fn_liab_fair_val_l1_a,129)



16. anl4_adjusted_netincome_ft

1 anl4_adjusted_netincome_ft Simulation Settings Instrument Type Region Universe Language Decay Delay Truncation Neutralization Pasteurization NaN Handling Unit Hand Equity USA TOP3000 Fast Expression 4 1 0.08 Sector On On Verify

17. vector_neut(-scl12_buzz,150)

9 vector_neut(-scl12_buzz,150) Simulation Settings										
Instrument Type	Region	Universe	Language	Decay	Delay	Truncation	Neutralization	Pasteurization	NaN Handling	Unit Hand
Equity	USA	TOP3000	Fast Expression	5	1	0.08	Industry	On	Off	Verify

18. multiply(rank(-returns), rank(volume/adv20), filter=true)

1 multiply(rank(-returns), rank(volume/adv20), filter=true) Simulation Settings										
Instrument Type	Region	Universe	Language	Decay	Delay	Truncation	Neutralization	Pasteurization	NaN Handling	Unit Handlir
Equity	USA	TOP3000	Fast Expression	52	1	0.08	Sector	On	Off	Verify

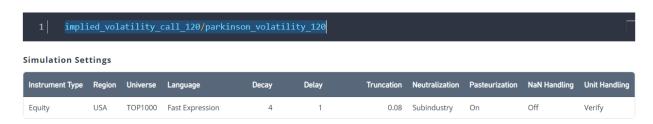
19. quantile(ts_rank(pretax_income,240))

1 quantile(ts_rank(pretax_income,240)) Simulation Settings										
Instrument Type	Region	Universe	Language	Decay	Delay	Truncation	Neutralization	Pasteurization	NaN Handling	Unit Handling
Equity	CHN	TOP2000U	Fast Expression	4	1	0.01	Market	On	Off	Verify

20. ts_backfill(vec_avg(nws12_prez_4l),800)

1 ts_backfill(vec_avg(nws12_prez_41),800) Simulation Settings										
Instrument Type	Region	Universe	Language	Decay	Delay	Truncation	Neutralization	Pasteurization	NaN Handling	Unit Handlin
Equity	USA	TOP500	Fast Expression	0	1	0.08	Industry	On	Off	Verify

21. implied_volatility_call_120/parkinson_volatility_120



22. decay_days = 2;

```
rel_days_since_max = rank(ts_arg_max(close, 30));
decline_pct = (vwap - close) / vwap;
decline_pct / min( ts_decay_linear(rel_days_since_max, decay_days), 0.01)
```

```
decay_days == 2;
rel_days_since_max == rank(ts_arg_max(close, 30));
decline_pct == (vwap -= close) / vwap;
decline_pct / min( ts_decay_linear(rel_days_since_max, decay_days), 0.01)
```

Simulation Settings

Instrument Type	Region	Universe	Language	Decay	Delay	Truncation	Neutralization	Pasteurization	NaN Handling	Unit Handling
Equity	USA	TOP3000	Fast Expression	15	1	0.08	Sector	On	Off	Verify

23. new_data = ts_backfill(news_session_range,20);

```
days_since_max_news = ts_arg_max(new_data, 60);
weight = -exp(-days_since_max_news);
trade_when(days_since_max_news<30,weight,-1)</pre>
```

```
new_data == ts_backfill(news_session_range,20);

days_since_max_news == ts_arg_max(new_data, 60);

weight == -exp(-days_since_max_news);
```

Simulation Settings

Instrument Type	Region	Universe	Language	Decay	Delay	Truncation	Neutralization	Pasteurization	NaN Handling	Unit Ha
Equity	USA	TOP3000	Fast Expression	4	1	0.08	Subindustry	On	Off	Verify

N/B: IF THERE IS NEED, DO SOMETHING TO MAKE IT PERFECT