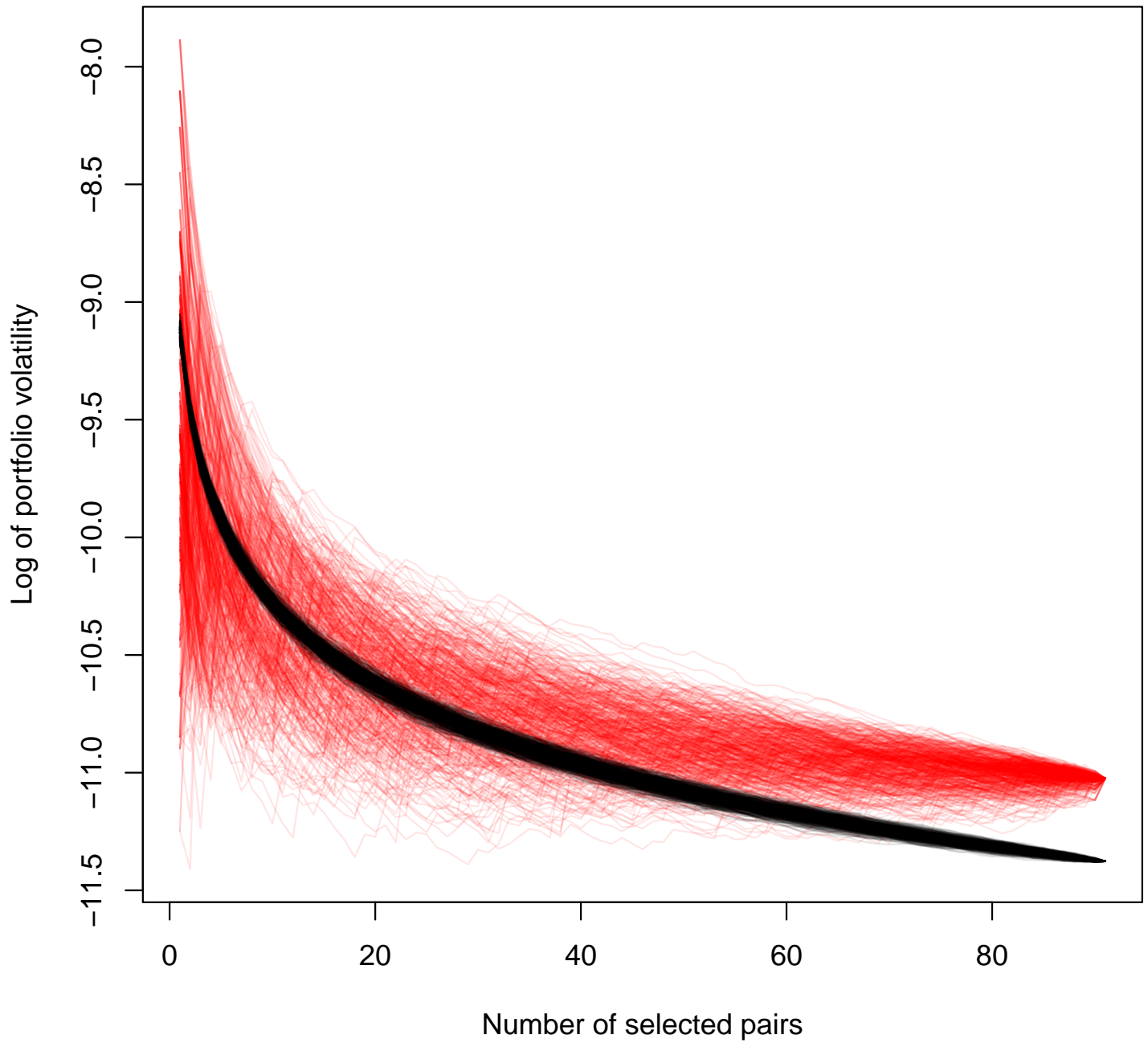


Diversification benefit : 500 path samples



Detailed pair statistics : 43-91 of 91

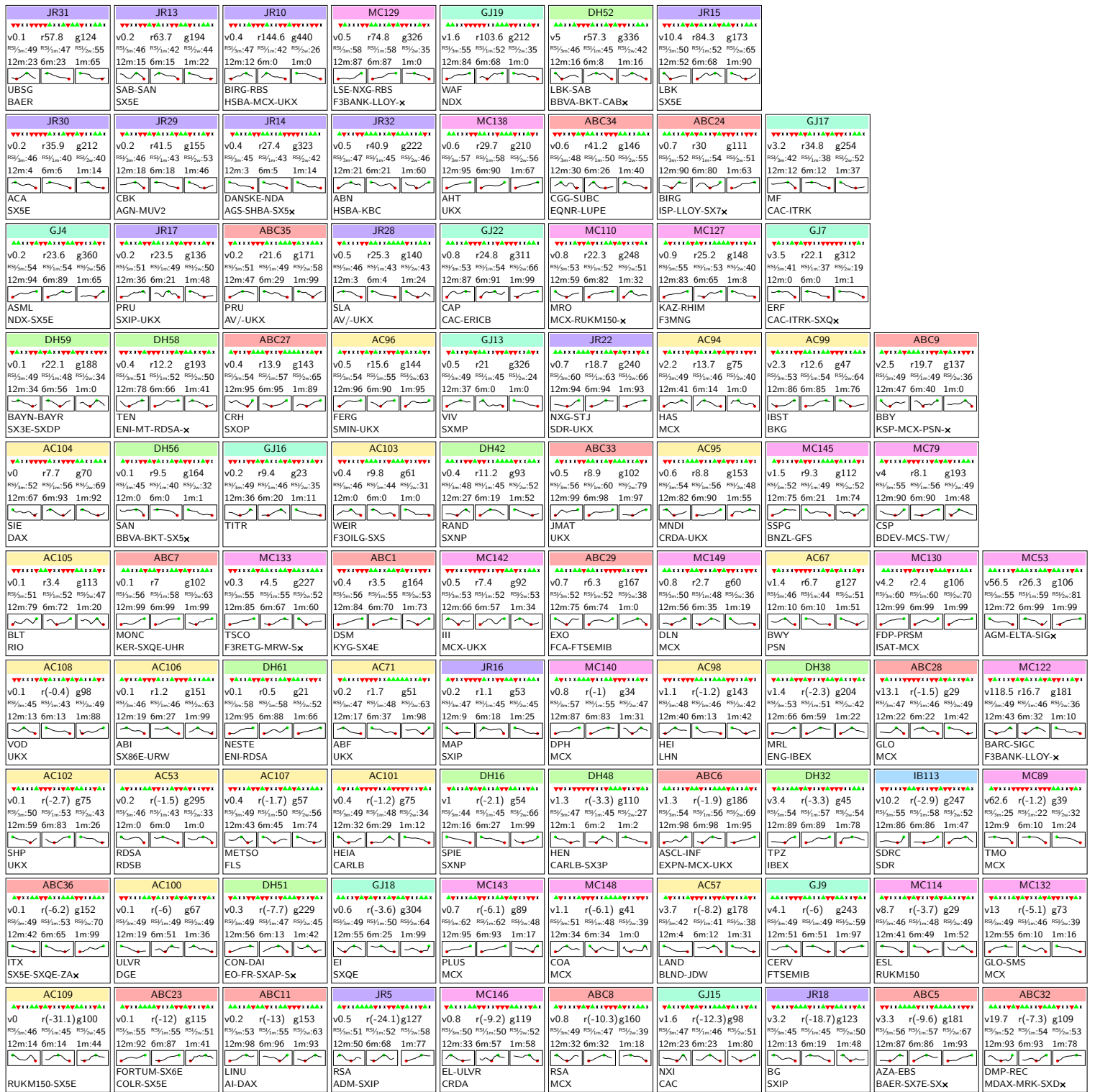
	pair	L #	S #	bp G	bp N	M risk $\frac{bp}{100}$	MM risk $\frac{bp}{100}$	U M risk $\frac{bp}{100}$	max adv days pos	cor L vs S leg	vol of pair — sum of vols	dd of pair — sum of dd's	beta	vol of pair — vol of beta hedge
91	MC89	1	1	39	18	-1	-2	-3	62.6	20.3	0.77	1.09	0.75	1
90	MC79	1	3	193	3	8	23	4	4	72.3	0.37	0.38	0.79	1.04
89	MC53	3	0	106	106	26	25	25	56.5	0	1	1	0	0
88	MC149	1	1	60	0	3	-1	4	0.8	69.1	0.53	0.69	1.55	1.06
87	MC148	1	1	41	4	-6	-2	-15	1.1	7.1	0.78	0.61	0.22	1.03
86	MC146	2	1	119	-2	-9	-9	-8	0.8	29	0.6	0.69	0.25	1.36
85	MC145	1	2	112	-9	9	7	8	1.5	24.9	0.62	0.62	0.31	1.16
84	MC143	1	1	89	7	-6	7	-7	0.7	16.9	0.8	0.86	0.73	1
83	MC142	1	2	92	11	7	3	8	0.5	68.3	0.58	0.47	1.84	1.09
82	MC140	1	1	34	7	-1	1	-3	0.8	40.2	0.67	0.6	1.11	1
81	MC138	1	1	210	7	30	27	14	0.6	51.8	0.62	0.62	1.3	1.01
80	MC133	1	4	227	5	5	7	2	0.3	53.6	0.53	0.79	0.92	1
79	MC132	2	1	73	14	-5	-1	-7	13	19	0.69	0.7	0.4	1.04
78	MC130	2	2	106	20	2	11	2	4.2	22.9	0.79	0.72	1.01	1
77	MC129	3	4	326	53	75	25	23	0.5	77.4	0.51	0.54	1.81	1.14
76	MC127	2	1	148	-2	25	10	17	0.9	70	0.41	0.78	0.93	1
75	MC122	2	3	181	41	17	14	9	118.5	77.5	0.36	0.52	1.01	1
74	MC114	1	1	29	6	-4	-2	-13	8.7	-0.4	0.71	1.25	0	1.33
73	MC110	1	4	248	20	22	93	9	0.8	20.7	0.78	0.75	0.83	1
72	JR5	1	2	127	-31	-24	-29	-19	0.5	61.2	0.49	0.84	0.38	1.62
71	JR32	1	2	222	20	41	56	18	0.5	65.3	0.48	0.55	1.14	1.01
70	JR31	1	1	124	83	58	70	46	0.1	76.6	0.74	0.76	4.25	1.35
69	JR30	1	1	212	-10	36	57	17	0.2	73.8	0.43	0.66	1.23	1.02
68	JR29	1	2	155	23	42	66	27	0.2	63	0.53	0.66	1.26	1.01
67	JR28	1	2	140	4	25	29	18	0.5	69.7	0.52	0.69	1.52	1.05
66	JR22	2	2	240	-29	19	24	8	0.7	61.2	0.47	0.42	0.86	1.01
65	JR18	1	1	123	20	-19	-24	-15	3.2	13.9	0.66	1.51	0.12	1.42
64	JR17	1	2	136	7	23	22	17	0.2	83.7	0.45	0.33	1.79	1.21
63	JR16	1	1	53	1	1	3	2	0.2	71.4	0.4	0.63	0.98	1
62	JR15	1	1	173	11	84	106	49	10.4	34.1	0.78	0.87	1.53	1.01
61	JR14	2	3	323	49	27	33	8	0.4	66.9	0.47	0.75	1.13	1.01
60	JR13	2	1	194	37	64	97	33	0.2	76	0.58	0.69	2.28	1.2
59	JR10	2	3	440	-36	145	213	33	0.4	50	0.62	0.8	1.24	1.01
58	IB113	1	1	247	-1	-3	70	-1	10.2	89.8	0.23	0.22	0.95	1.01
57	GJ9	1	1	243	-1	-6	31	-2	4.1	40.2	0.56	0.64	0.53	1.07
56	GJ7	1	3	312	-14	22	48	7	3.5	40.9	0.58	0.98	0.68	1.02
55	GJ4	1	2	360	10	24	68	7	0.2	52.4	0.55	0.53	0.98	1
54	GJ22	1	2	311	6	25	34	8	0.8	49.8	0.52	0.57	0.67	1.04
53	GJ19	1	1	212	104	104	179	49	1.6	21.8	0.89	0.82	2.08	1.01
52	GJ18	1	1	304	-13	-4	6	-1	0.6	49.5	0.52	1.22	0.7	1.03
51	GJ17	1	2	254	16	35	24	14	3.2	65.4	0.48	0.86	1.1	1
50	GJ16	1	0	23	23	9	3	41	0.2	0	1	1	0	0
49	GJ15	1	1	98	-29	-12	-3	-13	1.6	44.7	0.53	1.46	0.37	1.32
48	GJ13	1	1	326	-10	21	28	6	0.5	61.6	0.48	0.84	0.95	1
47	DH61	1	2	21	3	0	-1	2	0.1	24.3	0.69	0.86	0.55	1.02
46	DH59	2	2	188	35	22	23	12	0.1	56.9	0.59	0.6	1.34	1.02
45	DH58	1	4	193	2	12	28	6	0.4	66.5	0.49	0.89	1.2	1.01
44	DH56	1	4	164	-6	10	3	6	0.1	93.3	0.23	0.3	1.25	1.13
43	DH52	2	4	336	-9	57	71	17	5	78.7	0.34	0.8	0.98	1

Detailed pair statistics : 1-42 of 91

	pair	L #	S #	bp G	bp N	M risk $\frac{bp}{100}$	MM risk $\frac{bp}{100}$	U M risk $\frac{bp}{100}$	max adv days pos	cor L vs S leg	vol of pair — sum of vols	dd of pair — sum of dd's	beta	vol of pair — vol of beta hedge
42	DH51	2	4	229	-1	-8	11	-3	0.3	81.8	0.3	0.78	0.78	1.08
41	DH48	1	2	110	10	-3	5	-3	1.3	45	0.54	0.64	0.63	1.04
40	DH42	1	1	93	-4	11	5	12	0.4	69.6	0.45	0.49	1.14	1.01
39	DH38	1	2	204	-5	-2	14	-1	1.4	63.3	0.44	0.46	0.8	1.02
38	DH32	1	1	45	11	-3	3	-7	3.4	17.3	0.73	0.92	0.44	1.02
37	DH16	1	1	54	-5	-2	0	-4	1	47.8	0.54	0.94	0.7	1.03
36	AC99	1	1	47	13	13	9	27	2.3	52.5	0.57	0.49	1.07	1
35	AC98	1	1	143	-6	-1	15	-1	1.1	65.2	0.43	0.74	0.52	1.28
34	AC96	1	2	144	29	16	14	11	0.5	61.9	0.51	0.71	1.15	1.01
33	AC95	1	2	153	23	9	20	6	0.6	57.9	0.59	0.85	1.39	1.02
32	AC94	1	1	75	8	14	2	18	2.2	70.6	0.56	0.58	1.85	1.1
31	AC71	1	1	51	-1	2	5	3	0.2	42.5	0.63	0.77	0.96	1
30	AC67	1	1	127	0	7	11	5	1.4	90.3	0.22	0.32	0.89	1.03
29	AC57	1	2	178	-21	-8	5	-5	3.7	85.7	0.27	0.85	0.76	1.14
28	AC53	1	1	295	-2	-2	4	-1	0.2	97.3	0.12	0.18	0.91	1.08
27	AC109	0	2	100	-100	-31	-12	-31	0	0	1	2.96	0	0
26	AC108	1	1	98	20	0	6	0	0.1	59.6	0.58	0.85	1.42	1.02
25	AC107	1	1	57	0	-2	8	-3	0.4	45.2	0.53	1.04	0.41	1.25
24	AC106	1	2	151	5	1	13	1	0.1	46.6	0.53	0.74	0.59	1.07
23	AC105	1	1	113	0	3	5	3	0.1	86.7	0.26	0.6	0.9	1.02
22	AC104	1	1	70	15	8	2	11	0	81	0.46	0.64	1.73	1.16
21	AC103	1	2	61	-6	10	3	16	0.4	56.5	0.5	0.83	0.84	1.01
20	AC102	1	1	75	1	-3	6	-4	0.1	37.9	0.66	1.01	0.96	1
19	AC101	1	1	75	-1	-1	2	-2	0.4	54.9	0.48	0.49	0.5	1.2
18	AC100	1	1	67	10	-6	3	-9	0.1	49.5	0.55	0.73	0.86	1
17	ABC9	1	4	137	1	20	19	14	2.5	64.7	0.48	0.81	1.07	1
16	ABC8	1	1	160	-2	-10	-2	-6	0.8	53.1	0.49	0.53	0.67	1.05
15	ABC7	1	3	102	-8	7	8	7	0.1	52.7	0.5	0.84	0.72	1.03
14	ABC6	2	3	186	-2	-2	4	-1	1.3	55.4	0.49	0.64	0.75	1.02
13	ABC5	2	3	181	-1	-10	10	-5	3.3	67.9	0.4	0.52	0.7	1.07
12	ABC36	1	3	152	-10	-6	3	-4	0.1	61.8	0.45	1.04	0.79	1.02
11	ABC35	1	2	171	11	22	9	13	0.2	81.1	0.37	0.31	1.28	1.04
10	ABC34	2	2	146	1	41	85	28	0.6	32	0.7	0.99	0.9	1
9	ABC33	1	1	102	8	9	11	9	0.5	45.3	0.63	0.95	1.09	1
8	ABC32	2	3	109	14	-7	1	-7	19.7	30	0.59	1.18	0.31	1.23
7	ABC29	1	2	167	-8	6	12	4	0.7	83	0.31	0.59	1.05	1
6	ABC28	1	1	29	11	-2	-1	-5	13.1	9.6	0.77	0.87	0.29	1.03
5	ABC27	1	1	143	15	14	9	10	0.4	79.6	0.44	0.69	1.53	1.1
4	ABC24	1	3	111	6	30	14	27	0.7	68.1	0.48	0.45	1.24	1.02
3	ABC23	2	2	115	-11	-12	-2	-10	0.1	69.8	0.39	0.93	0.66	1.12
2	ABC11	1	2	153	5	-13	12	-8	0.2	25.7	0.62	0.84	0.35	1.11
1	ABC1	1	2	164	-5	4	6	2	0.4	67.2	0.42	0.51	0.89	1.01

DUKE: marginal risk contribution vs liquidity, 'close-up' view

Increasing marginal contribution to DUKE risk



Increasing ADV multiple →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
RS% _{3m} :56 RS% _{1m} :55 RS% _{14d} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 * $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots: low, high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: marginal risk contribution vs liquidity, 'big picture' view

Increasing marginal contribution to DUKE risk




Increasing ADV multiple →

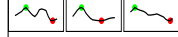
Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
%56 %55 %53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots ● low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE, ABC : manager marginal risk contribution vs liquidity

ABC34




v0.6 r41.2 g146
RSI_{3m}:48 RSI_{1m}:50 RSI_{2w}:55
12m:30 6m:26 1m:40




CGG-SUBC
EQNR-LUPE

ABC : Increasing marginal contribution to manager risk ↑


ABC11 ABC24 ABC9



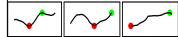
v0.2 r(-13) g153
RSI_{3m}:53 RSI_{1m}:55 RSI_{2w}:63
12m:98 6m:96 1m:93




LINU
AI-DAX



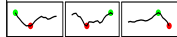
v0.7 r30 g111
RSI_{3m}:52 RSI_{1m}:54 RSI_{2w}:51
12m:90 6m:80 1m:63



BIRG
ISP-LLOY-SX7x

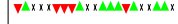


v2.5 r19.7 g137
RSI_{3m}:49 RSI_{1m}:49 RSI_{2w}:36
12m:47 6m:40 1m:0

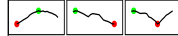


BBY
KSP-MCX-PSN-x

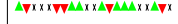
ABC35 ABC33 ABC29



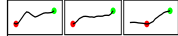
v0.2 r21.6 g171
RSI_{3m}:51 RSI_{1m}:49 RSI_{2w}:58
12m:47 6m:29 1m:99




PRU
AV/-UKX



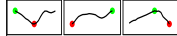
v0.5 r8.9 g102
RSI_{3m}:56 RSI_{1m}:60 RSI_{2w}:79
12m:99 6m:98 1m:97



JMAT
UKX




v0.7 r6.3 g167
RSI_{3m}:52 RSI_{1m}:52 RSI_{2w}:38
12m:75 6m:74 1m:0

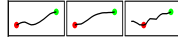


EXO
FCA-FTSEMIB


ABC7 ABC27 ABC1 ABC5



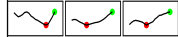
v0.1 r7 g102
RSI_{3m}:56 RSI_{1m}:58 RSI_{2w}:63
12m:99 6m:99 1m:99



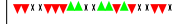
MONC
KER-SXQE-UHR



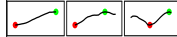
v0.4 r13.9 g143
RSI_{3m}:54 RSI_{1m}:57 RSI_{2w}:65
12m:95 6m:95 1m:89




CRH
SXOP



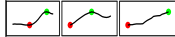
v0.4 r3.5 g164
RSI_{3m}:56 RSI_{1m}:55 RSI_{2w}:53
12m:84 6m:70 1m:73



DSM
KYG-SX4E




v3.3 r(-9.6) g181
RSI_{3m}:56 RSI_{1m}:57 RSI_{2w}:67
12m:87 6m:86 1m:93

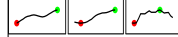


AZA-EBS
BAER-SX7E-SXx

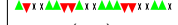
ABC23 ABC36 ABC8 ABC6



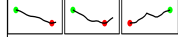
v0.1 r(-12) g115
RSI_{3m}:55 RSI_{1m}:55 RSI_{2w}:51
12m:92 6m:87 1m:41




FORTUM-SX6E
COLR-SX5E



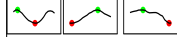
v0.1 r(-6.2) g152
RSI_{3m}:49 RSI_{1m}:53 RSI_{2w}:70
12m:42 6m:65 1m:99




ITX
SX5E-SXQE-ZAx



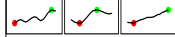
v0.8 r(-10.3) g160
RSI_{3m}:49 RSI_{1m}:47 RSI_{2w}:39
12m:32 6m:32 1m:18



RSA
MCX




v1.3 r(-1.9) g186
RSI_{3m}:54 RSI_{1m}:56 RSI_{2w}:69
12m:98 6m:98 1m:95

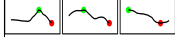


ASCL-INF
EXPN-MCX-UKX

ABC28




v13.1 r(-1.5) g29
RSI_{3m}:47 RSI_{1m}:46 RSI_{2w}:49
12m:22 6m:22 1m:42

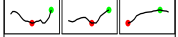


GLO
MCX

ABC32



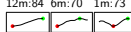
v19.7 r(-7.3) g109
RSI_{3m}:52 RSI_{1m}:54 RSI_{2w}:53
12m:93 6m:93 1m:78



DMP-REC
MDAX-MRK-SXDx

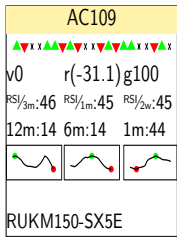
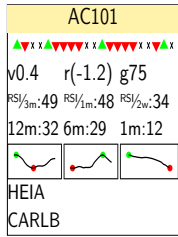
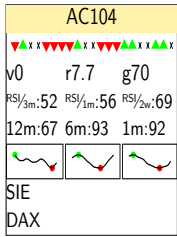
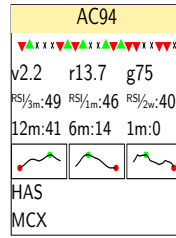
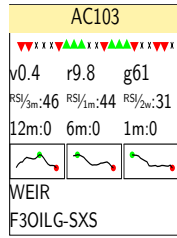
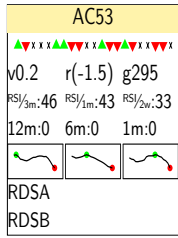
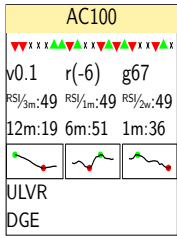
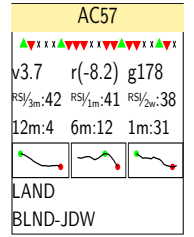
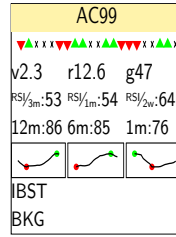
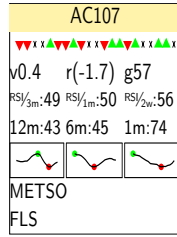
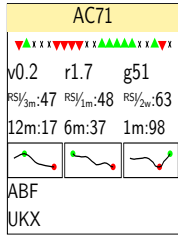
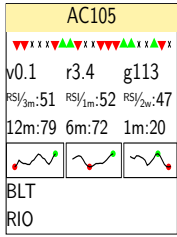
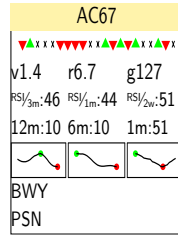
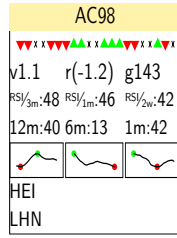
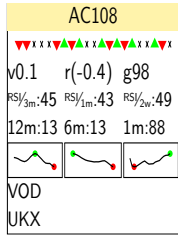
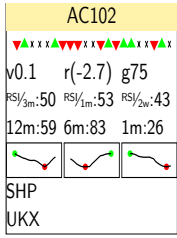
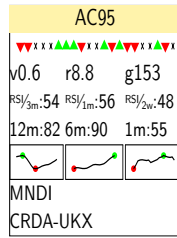
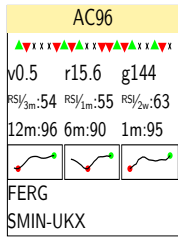
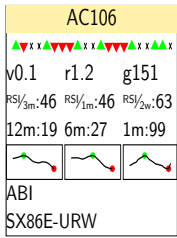
ABC : Increasing ADV multiple →

Table key

ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (▲) up, (▼) dn, (x) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 * (LAST-LOW) / (HIGH-LOW)
DSM	Relative price plots • low, • high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length. Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE, AC : manager marginal risk contribution vs liquidity

AC : Increasing marginal contribution to manager risk



AC : Increasing ADV multiple →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (▲) up, (▼) dn, (x) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + (LAST-LOW)/(HIGH-LOW)
DSM	Relative price plots ● low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DH52

▲▲x▲▼▼▲x▲▼▼▲x▲▲x

v5 r57.3 g336

RSI_{3m}:46 RSI_{1m}:45 RSI_{2w}:42

12m:16 6m:8 1m:16

LBK-SAB

BBVA-BKT-CABx

DH : Increasing marginal contribution to manager risk

DH59	DH58	DH38
▲▲x▲▼▼▲x▲▼▼▲x▲▲x	▼▼x▲▼▼▲x▲▼▼▲x▲▲x	▼▲x▲▼▼▲x▲▼▼▲x▲▲x
v0.1 r22.1 g188	v0.4 r12.2 g193	v1.4 r(-2.3) g204
RSI _{3m} :49 RSI _{1m} :48 RSI _{2w} :34	RSI _{3m} :51 RSI _{1m} :52 RSI _{2w} :50	RSI _{3m} :53 RSI _{1m} :51 RSI _{2w} :42
12m:34 6m:56 1m:0	12m:78 6m:66 1m:41	12m:66 6m:59 1m:22
BAYN-BAYR SX3E-SXDP	TEN ENI-MT-RDSA-x	MRL ENG-IBEX

DH56	DH51	DH48
▲▼x▲▼▼▲x▲▼▼▲x▲▲x	▼▲x▲▼▼▲x▲▼▼▲x▲▲x	▼▼x▲▼▼▲x▲▼▼▲x▲▲x
v0.1 r9.5 g164	v0.3 r(-7.7) g229	v1.3 r(-3.3) g110
RSI _{3m} :45 RSI _{1m} :40 RSI _{2w} :32	RSI _{3m} :49 RSI _{1m} :47 RSI _{2w} :45	RSI _{3m} :47 RSI _{1m} :45 RSI _{2w} :27
12m:0 6m:0 1m:1	12m:56 6m:13 1m:42	12m:1 6m:2 1m:2
SAN BBVA-BKT-SX5x	CON-DAI EO-FR-SXAP-Sx	HEN CARLB-SX3P

DH61	DH42	DH16	DH32
▼▲x▲▼▼▲x▲▼▼▲x▲▲x	▲▲x▲▼▼▲x▲▼▼▲x▲▲x	▼▲x▲▼▼▲x▲▼▼▲x▲▲x	▼▲x▲▼▼▲x▲▼▼▲x▲▲x
v0.1 r0.5 g21	v0.4 r11.2 g93	v1 r(-2.1) g54	v3.4 r(-3.3) g45
RSI _{3m} :58 RSI _{1m} :58 RSI _{2w} :52	RSI _{3m} :48 RSI _{1m} :45 RSI _{2w} :52	RSI _{3m} :44 RSI _{1m} :45 RSI _{2w} :66	RSI _{3m} :54 RSI _{1m} :57 RSI _{2w} :54
12m:95 6m:88 1m:66	12m:27 6m:19 1m:52	12m:16 6m:27 1m:99	12m:89 6m:89 1m:78
NESTE ENI-RDSA	RAND SXNP	SPIE SXNP	TPZ IBEX

DH : Increasing ADV multiple →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
▲▲x▲▼▼▲x▲▼▼▲x▲▲x	21 day's price action: (▲) up, (▼) dn, (x) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location 100 * $\frac{LAST-LOW}{HIGH-LOW}$
	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

GJ : Increasing marginal contribution to manager risk ↑

GJ19
 ▲▲x x ▼▼▼▼x x ▲▲▼▼x x ▲▼x
 v1.6 r103.6 g212
 RSI_{3m}:55 RSI_{1m}:52 RSI_{2w}:35
 12m:84 6m:68 1m:0

 WAF
 NDX

GJ4
 ▲▲x x ▼▼▼▼x x ▼▼▼▼x x ▲▼x
 v0.2 r23.6 g360
 RSI_{3m}:54 RSI_{1m}:54 RSI_{2w}:56
 12m:94 6m:89 1m:65

 ASML
 NDX-SX5E

GJ13
 ▼▲x x ▼▼▲▲x x ▼▼▼▼x x ▲▼x
 v0.5 r21 g326
 RSI_{3m}:49 RSI_{1m}:45 RSI_{2w}:24
 12m:37 6m:0 1m:0

 VIV
 SXMP

GJ22
 ▲▲x x ▼▼▲▲x x ▼▼▼▼x x ▲▼x
 v0.8 r24.8 g311
 RSI_{3m}:53 RSI_{1m}:54 RSI_{2w}:66
 12m:87 6m:91 1m:99

 CAP
 CAC-ERICB

GJ7
 ▼▲x x ▲▼▼▼x x ▼▼▼▼x x ▲▼x
 v3.5 r22.1 g312
 RSI_{3m}:41 RSI_{1m}:37 RSI_{2w}:19
 12m:0 6m:0 1m:1

 ERF
 CAC-ITRK-SXQx

GJ9
 ▲▲x x ▼▼▲▲x x ▼▼▼▼x x ▲▼x
 v4.1 r(-6) g243
 RSI_{3m}:49 RSI_{1m}:49 RSI_{2w}:59
 12m:51 6m:51 1m:97

 CERV
 FTSEMIB

GJ16
 ▼▼x x ▼▼▲▲x x ▼▼▼▼x x ▲▼x
 v0.2 r9.4 g23
 RSI_{3m}:49 RSI_{1m}:46 RSI_{2w}:35
 12m:36 6m:20 1m:11

 TITR

GJ18
 ▲▲x x ▼▼▲▲x x ▼▼▼▼x x ▲▼x
 v0.6 r(-3.6) g304
 RSI_{3m}:49 RSI_{1m}:50 RSI_{2w}:64
 12m:55 6m:25 1m:99

 EI
 SXQE

GJ15
 ▼▲x x ▼▼▲▲x x ▲▲▼▼x x ▲▼x
 v1.6 r(-12.3) g98
 RSI_{3m}:47 RSI_{1m}:46 RSI_{2w}:51
 12m:23 6m:23 1m:80

 NXI
 CAC

GJ17
 ▼▼x x ▼▼▲▲x x ▼▼▼▼x x ▲▼x
 v3.2 r34.8 g254
 RSI_{3m}:42 RSI_{1m}:38 RSI_{2w}:52
 12m:12 6m:12 1m:37

 MF
 CAC-ITRK

GJ : Increasing ADV multiple →

Table key	
ABC1	Pair id, color-coded by PM : ABC1, AC, DH, GJ, IB, JR, MC
▲▲▲▲▲▲▲▲▲▲	21 day's price action: (▲) up, (▼) dn, (x) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location 100 + (LAST-LOW)/(HIGH-LOW)
	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

IB113

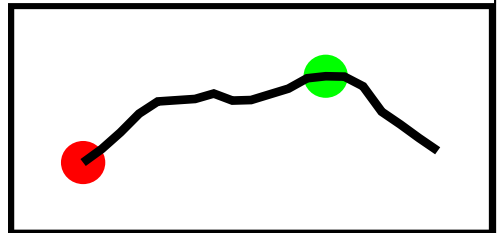
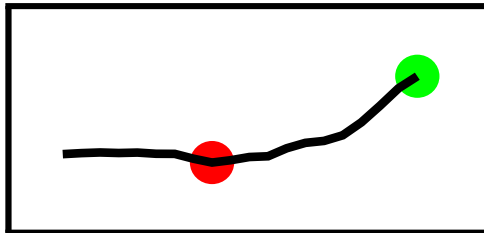
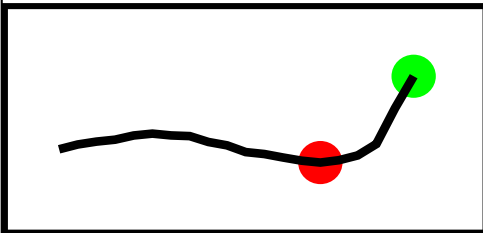
▼ ▼ X X X ▼ ▲ ▲ ▼ X X ▼ ▼ ▲ ▼ ▼ X X ▼ ▲ X

v10.2 r(-2.9) g247

RSI/3m:55 RSI/1m:58 RSI/2w:52

12m:86 6m:86 1m:47




IB : Increasing marginal contribution to manager risk



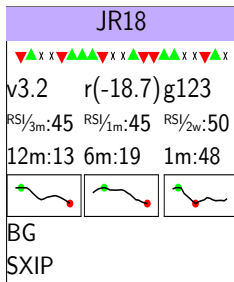
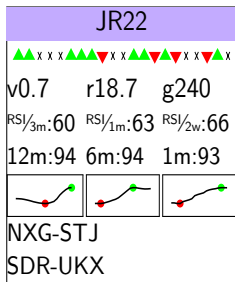
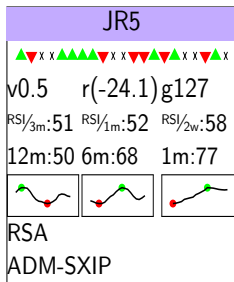
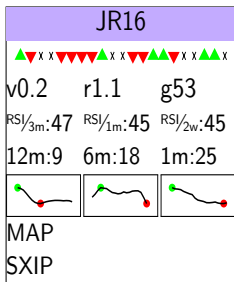
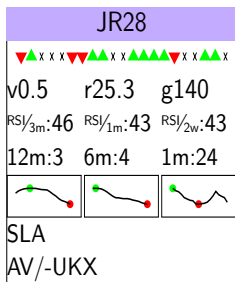
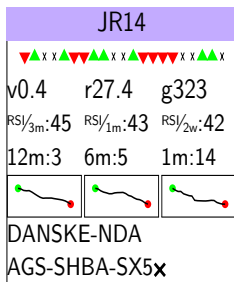
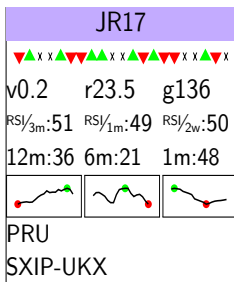
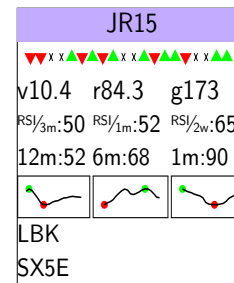
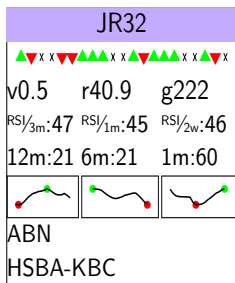
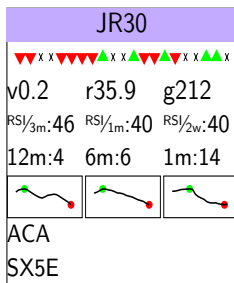
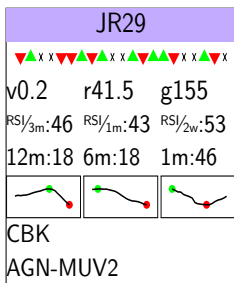
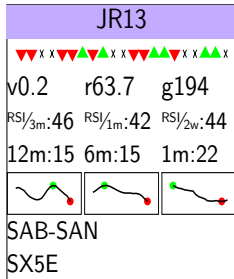
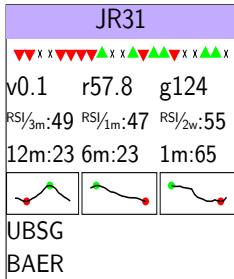
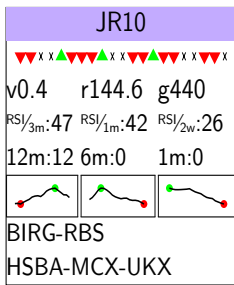
SDRC

SDR

IB : Increasing ADV multiple →

Table key	
ABC1	Pair id, color-coded by PM : ABCI, AC, DH, GJ, IB, JR, MC
▼ ▼ ▼ ▲ ▲ ▲ ▼ ▼ ▼ X X X	21 day's price action: (▲) up, (▼) dn, (X) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
rs%:56 r%:55 r%:53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location $100 * \frac{LAST-LOW}{HIGH-LOW}$
  	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

JR : Increasing marginal contribution to manager risk ↑


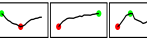



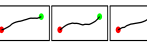
JR : Increasing ADV multiple →


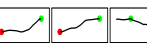
Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
▲▲▲▲▲▲▲▲▲▲▲▲▲▲▲▲	21 day's price action: (▲) up, (▼) dn, (x) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location 100 + (LAST-LOW) / (HIGH-LOW)
▲▲▲▲▲▲▲▲▲▲	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.


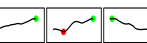
DUKE, MC : manager marginal risk contribution vs liquidity


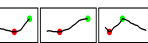
MC : Increasing marginal contribution to manager risk


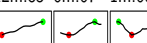
MC110

 v0.8 r22.3 g248
 RSI_{3m}:53 RSI_{1m}:52 RSI_{2w}:51
 12m:59 6m:82 1m:32

 MRO
 MCX-RUKM150-x


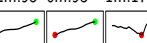
MC138

 v0.6 r29.7 g210
 RSI_{3m}:57 RSI_{1m}:58 RSI_{2w}:56
 12m:95 6m:90 1m:67

 AHT
 UKX


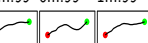
MC129

 v0.5 r74.8 g326
 RSI_{3m}:58 RSI_{1m}:58 RSI_{2w}:35
 12m:87 6m:87 1m:0

 LSE-NXG-RBS
 F3BANK-LLOY-x


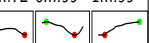
MC127

 v0.9 r25.2 g148
 RSI_{3m}:55 RSI_{1m}:53 RSI_{2w}:40
 12m:83 6m:65 1m:8

 KAZ-RHIM
 F3MNG


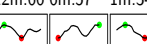
MC79

 v4 r8.1 g193
 RSI_{3m}:55 RSI_{1m}:56 RSI_{2w}:49
 12m:90 6m:90 1m:48

 CSP
 BDEV-MCS-TW/


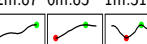
MC133

 v0.3 r4.5 g227
 RSI_{3m}:55 RSI_{1m}:55 RSI_{2w}:52
 12m:85 6m:67 1m:60

 TSCO
 F3RETG-MRW-Sx


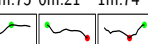
MC143

 v0.7 r(-6.1) g89
 RSI_{3m}:62 RSI_{1m}:62 RSI_{2w}:48
 12m:95 6m:93 1m:17

 PLUS
 MCX


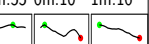
MC130

 v4.2 r2.4 g106
 RSI_{3m}:60 RSI_{1m}:60 RSI_{2w}:70
 12m:99 6m:99 1m:99

 FDP-PRSM
 SAT-MCX



MC53

 v56.5 r26.3 g106
 RSI_{3m}:55 RSI_{1m}:59 RSI_{2w}:81
 12m:72 6m:99 1m:99

 AGM-ELTA-SIGx

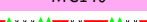
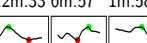
MC142

 v0.5 r7.4 g92
 RSI_{3m}:53 RSI_{1m}:52 RSI_{2w}:53
 12m:66 6m:57 1m:34

 III
 MCX-UKX


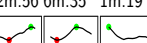
MC140

 v0.8 r(-1) g34
 RSI_{3m}:57 RSI_{1m}:55 RSI_{2w}:47
 12m:87 6m:83 1m:31

 DPH
 MCX


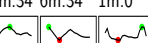
MC145

 v1.5 r9.3 g112
 RSI_{3m}:52 RSI_{1m}:49 RSI_{2w}:52
 12m:75 6m:21 1m:74

 SSPG
 BNZL-GFS


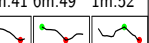
MC132

 v13 r(-5.1) g73
 RSI_{3m}:49 RSI_{1m}:46 RSI_{2w}:39
 12m:55 6m:10 1m:16

 GLO-SMS
 MCX



MC122

 v118.5 r16.7 g181
 RSI_{3m}:49 RSI_{1m}:46 RSI_{2w}:36
 12m:43 6m:32 1m:10

 BARC-SIGC
 F3BANK-LLOY-x

MC146

 v0.8 r(-9.2) g119
 RSI_{3m}:50 RSI_{1m}:50 RSI_{2w}:52
 12m:33 6m:57 1m:58

 EL-ULVR
 CRDA

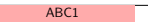

MC149

 v0.8 r2.7 g60
 RSI_{3m}:50 RSI_{1m}:48 RSI_{2w}:36
 12m:56 6m:35 1m:19

 DLN
 MCX

MC148

 v1.1 r(-6.1) g41
 RSI_{3m}:51 RSI_{1m}:48 RSI_{2w}:39
 12m:34 6m:34 1m:0

 COA
 MCX

MC114

 v8.7 r(-3.7) g29
 RSI_{3m}:46 RSI_{1m}:48 RSI_{2w}:49
 12m:41 6m:49 1m:52

 ESL
 RUKM150

MC89

 v62.6 r(-1.2) g39
 RSI_{3m}:25 RSI_{1m}:22 RSI_{2w}:32
 12m:9 6m:10 1m:24

 TMO
 MCX

MC : Increasing ADV multiple →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
	21 day's price action: (▲) up, (▼) dn, (x) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

ABC34
v0.6 r41.2 g146
RSI _{3m} :48 RSI _{1m} :50 RSI _{2w} :55
12m:30 6m:26 1m:40
CGG-SUBC
EQNR-LUPE

ABC : Increasing marginal contribution to manager risk

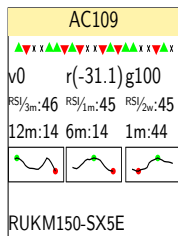
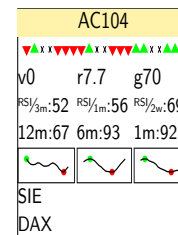
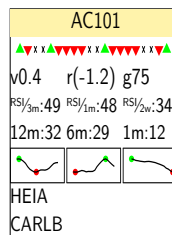
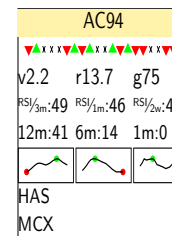
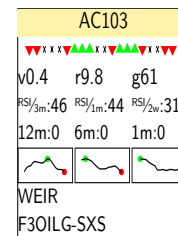
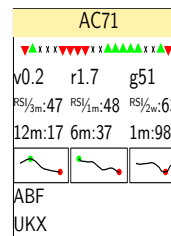
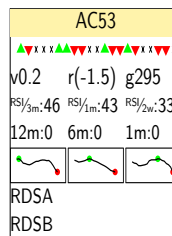
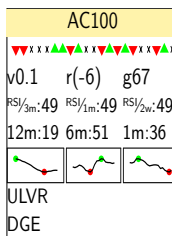
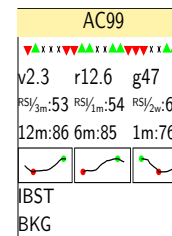
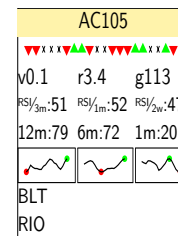
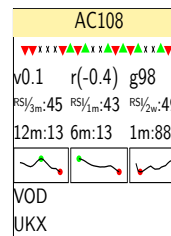
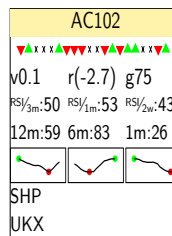
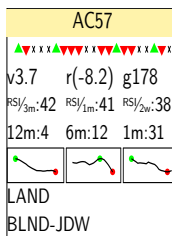
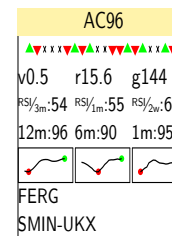
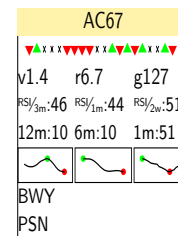
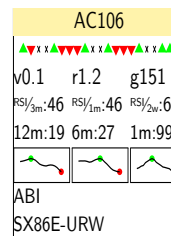
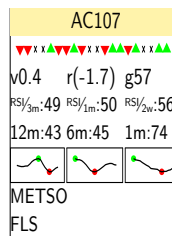
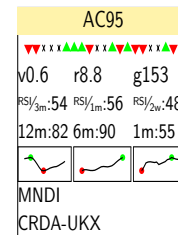
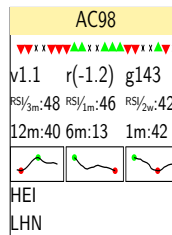
<table border="1"> <tr><td>ABC11</td></tr> <tr><td>v0.2 r(-13) g153</td></tr> <tr><td>RSI_{3m}:53 RSI_{1m}:55 RSI_{2w}:63</td></tr> <tr><td>12m:98 6m:96 1m:93</td></tr> <tr><td></td></tr> <tr><td>LINU</td></tr> <tr><td>AI-DAX</td></tr> </table>	ABC11	v0.2 r(-13) g153	RSI _{3m} :53 RSI _{1m} :55 RSI _{2w} :63	12m:98 6m:96 1m:93		LINU	AI-DAX	<table border="1"> <tr><td>ABC5</td></tr> <tr><td>v3.3 r(-9.6) g181</td></tr> <tr><td>RSI_{3m}:56 RSI_{1m}:57 RSI_{2w}:67</td></tr> <tr><td>12m:87 6m:86 1m:93</td></tr> <tr><td></td></tr> <tr><td>AZA-EBS</td></tr> <tr><td>BAER-SX7E-SXx</td></tr> </table>	ABC5	v3.3 r(-9.6) g181	RSI _{3m} :56 RSI _{1m} :57 RSI _{2w} :67	12m:87 6m:86 1m:93		AZA-EBS	BAER-SX7E-SXx	<table border="1"> <tr><td>ABC29</td></tr> <tr><td>v0.7 r6.3 g167</td></tr> <tr><td>RSI_{3m}:52 RSI_{1m}:52 RSI_{2w}:38</td></tr> <tr><td>12m:75 6m:74 1m:0</td></tr> <tr><td></td></tr> <tr><td>EXO</td></tr> <tr><td>FCA-FTSEMIB</td></tr> </table>	ABC29	v0.7 r6.3 g167	RSI _{3m} :52 RSI _{1m} :52 RSI _{2w} :38	12m:75 6m:74 1m:0		EXO	FCA-FTSEMIB	<table border="1"> <tr><td>ABC33</td></tr> <tr><td>v0.5 r8.9 g102</td></tr> <tr><td>RSI_{3m}:56 RSI_{1m}:60 RSI_{2w}:79</td></tr> <tr><td>12m:99 6m:98 1m:97</td></tr> <tr><td></td></tr> <tr><td>JMAT</td></tr> <tr><td>UKX</td></tr> </table>	ABC33	v0.5 r8.9 g102	RSI _{3m} :56 RSI _{1m} :60 RSI _{2w} :79	12m:99 6m:98 1m:97		JMAT	UKX																								
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<table border="1"> <tr><td>ABC23</td></tr> <tr><td>v0.1 r(-12) g115</td></tr> <tr><td>RSI_{3m}:55 RSI_{1m}:55 RSI_{2w}:51</td></tr> <tr><td>12m:92 6m:87 1m:41</td></tr> <tr><td></td></tr> <tr><td>FORTUM-SX6E</td></tr> <tr><td>COLR-SX5E</td></tr> </table>	ABC23	v0.1 r(-12) g115	RSI _{3m} :55 RSI _{1m} :55 RSI _{2w} :51	12m:92 6m:87 1m:41		FORTUM-SX6E	COLR-SX5E	<table border="1"> <tr><td>ABC32</td></tr> <tr><td>v19.7 r(-7.3) g109</td></tr> <tr><td>RSI_{3m}:52 RSI_{1m}:54 RSI_{2w}:53</td></tr> <tr><td>12m:93 6m:93 1m:78</td></tr> <tr><td></td></tr> <tr><td>DMP-REC</td></tr> <tr><td>MDAX-MRK-SXDx</td></tr> </table>	ABC32	v19.7 r(-7.3) g109	RSI _{3m} :52 RSI _{1m} :54 RSI _{2w} :53	12m:93 6m:93 1m:78		DMP-REC	MDAX-MRK-SXDx	<table border="1"> <tr><td>ABC28</td></tr> <tr><td>v13.1 r(-1.5) g29</td></tr> <tr><td>RSI_{3m}:47 RSI_{1m}:46 RSI_{2w}:49</td></tr> <tr><td>12m:22 6m:22 1m:42</td></tr> <tr><td></td></tr> <tr><td>GLO</td></tr> <tr><td>MCX</td></tr> </table>	ABC28	v13.1 r(-1.5) g29	RSI _{3m} :47 RSI _{1m} :46 RSI _{2w} :49	12m:22 6m:22 1m:42		GLO	MCX	<table border="1"> <tr><td>ABC1</td></tr> <tr><td>v0.4 r3.5 g164</td></tr> <tr><td>RSI_{3m}:56 RSI_{1m}:55 RSI_{2w}:53</td></tr> <tr><td>12m:84 6m:70 1m:73</td></tr> <tr><td></td></tr> <tr><td>DSM</td></tr> <tr><td>KYG-SX4E</td></tr> </table>	ABC1	v0.4 r3.5 g164	RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	12m:84 6m:70 1m:73		DSM	KYG-SX4E	<table border="1"> <tr><td>ABC27</td></tr> <tr><td>v0.4 r13.9 g143</td></tr> <tr><td>RSI_{3m}:54 RSI_{1m}:57 RSI_{2w}:65</td></tr> <tr><td>12m:95 6m:95 1m:89</td></tr> <tr><td></td></tr> <tr><td>CRH</td></tr> <tr><td>SXOP</td></tr> </table>	ABC27	v0.4 r13.9 g143	RSI _{3m} :54 RSI _{1m} :57 RSI _{2w} :65	12m:95 6m:95 1m:89		CRH	SXOP																
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CRH																																																							
SXOP																																																							

ABC : Increasing marginal contribution to DUKE risk

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + (LAST-LOW)/(HIGH-LOW)
DSM	Relative price plots • low, • high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE, AC : manager marginal risk vs DUKE marginal risk

AC : Increasing marginal contribution to manager risk ↑



AC : Increasing marginal contribution to DUKE risk →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (▲) up, (▼) dn, (x) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100ths of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 * (LAST-LOW) / (HIGH-LOW)
DSM	Relative price plots ● low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DH52

▲▲x x▲▼▼▲x x▲▼▼x x▲▲x

v5 r57.3 g336

RSI_{3m}:46 RSI_{1m}:45 RSI_{2w}:42

12m:16 6m:8 1m:16

LBK-SAB

BBVA-BKT-CABx

DH : Increasing marginal contribution to manager risk

<p>DH51</p> <p>▲▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v0.3 r(-7.7) g229</p> <p>RSI_{3m}:49 RSI_{1m}:47 RSI_{2w}:45</p> <p>12m:56 6m:13 1m:42</p> <div style="display: flex; justify-content: space-around;"> </div> <p>CON-DAI EO-FR-SXAP-Sx</p>	<p>DH38</p> <p>▼▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v1.4 r(-2.3) g204</p> <p>RSI_{3m}:53 RSI_{1m}:51 RSI_{2w}:42</p> <p>12m:66 6m:59 1m:22</p> <div style="display: flex; justify-content: space-around;"> </div> <p>MRL ENG-IBEX</p>	<p>DH58</p> <p>▼▼x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v0.4 r12.2 g193</p> <p>RSI_{3m}:51 RSI_{1m}:52 RSI_{2w}:50</p> <p>12m:78 6m:66 1m:41</p> <div style="display: flex; justify-content: space-around;"> </div> <p>TEN ENI-MT-RDSA-x</p>	
<p>DH32</p> <p>▼▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v3.4 r(-3.3) g45</p> <p>RSI_{3m}:54 RSI_{1m}:57 RSI_{2w}:54</p> <p>12m:89 6m:89 1m:78</p> <div style="display: flex; justify-content: space-around;"> </div> <p>TPZ IBEX</p>	<p>DH48</p> <p>▼▼x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v1.3 r(-3.3) g110</p> <p>RSI_{3m}:47 RSI_{1m}:45 RSI_{2w}:27</p> <p>12m:1 6m:2 1m:2</p> <div style="display: flex; justify-content: space-around;"> </div> <p>HEN CARLB-SX3P</p>	<p>DH42</p> <p>▲▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v0.4 r11.2 g93</p> <p>RSI_{3m}:48 RSI_{1m}:45 RSI_{2w}:52</p> <p>12m:27 6m:19 1m:52</p> <div style="display: flex; justify-content: space-around;"> </div> <p>RAND SXNP</p>	<p>DH59</p> <p>▼▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v0.1 r22.1 g188</p> <p>RSI_{3m}:49 RSI_{1m}:48 RSI_{2w}:34</p> <p>12m:34 6m:56 1m:0</p> <div style="display: flex; justify-content: space-around;"> </div> <p>BAYN-BAYR SX3E-SXDP</p>
<p>DH16</p> <p>▼▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v1 r(-2.1) g54</p> <p>RSI_{3m}:44 RSI_{1m}:45 RSI_{2w}:66</p> <p>12m:16 6m:27 1m:99</p> <div style="display: flex; justify-content: space-around;"> </div> <p>SPIE SXNP</p>	<p>DH61</p> <p>▼▲x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v0.1 r0.5 g21</p> <p>RSI_{3m}:58 RSI_{1m}:58 RSI_{2w}:52</p> <p>12m:95 6m:88 1m:66</p> <div style="display: flex; justify-content: space-around;"> </div> <p>NESTE ENI-RDSA</p>	<p>DH56</p> <p>▲▼x x▲▼▼▲x x▲▼▼x x▲▲x</p> <p>v0.1 r9.5 g164</p> <p>RSI_{3m}:45 RSI_{1m}:40 RSI_{2w}:32</p> <p>12m:0 6m:0 1m:1</p> <div style="display: flex; justify-content: space-around;"> </div> <p>SAN BBVA-BKT-SX5x</p>	

DH : Increasing marginal contribution to **DUKE** risk →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (▲) up, (▼) dn, (x) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots ● low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

GJ19
 ▲▲x x ▼▼▼▼x x ▲▲▼▼x x ▲▼x
 v1.6 r103.6 g212
 RSI_{3m}:55 RSI_{1m}:52 RSI_{2w}:35
 12m:84 6m:68 1m:0

 WAF
 NDX

GJ : Increasing marginal contribution to manager risk ↑

GJ7
 ▼▲x x ▲▼▼▼x x ▼▼▼▼x x ▼▲x
 v3.5 r22.1 g312
 RSI_{3m}:41 RSI_{1m}:37 RSI_{2w}:19
 12m:0 6m:0 1m:1

 ERF
 CAC-ITRK-SXQx

GJ4
 ▲▲x x ▼▼▼▼x x ▲▼▼▼x x ▲▼x
 v0.2 r23.6 g360
 RSI_{3m}:54 RSI_{1m}:54 RSI_{2w}:56
 12m:94 6m:89 1m:65

 ASML
 NDX-SX5E

GJ9
 ▲▲x x ▼▼▼▼x x ▲▼▼▼x x ▼▲x
 v4.1 r(-6) g243
 RSI_{3m}:49 RSI_{1m}:49 RSI_{2w}:59
 12m:51 6m:51 1m:97

 CERV
 FTSEMIB

GJ18
 ▲▲x x ▼▼▼▼x x ▲▼▼▼x x ▲▼x
 v0.6 r(-3.6) g304
 RSI_{3m}:49 RSI_{1m}:50 RSI_{2w}:64
 12m:55 6m:25 1m:99

 EI
 SXQE

GJ22
 ▲▲x x ▼▼▼▼x x ▲▼▼▼x x ▲▼x
 v0.8 r24.8 g311
 RSI_{3m}:53 RSI_{1m}:54 RSI_{2w}:66
 12m:87 6m:91 1m:99

 CAP
 CAC-ERICB

GJ15
 ▼▲x x ▼▼▼▼x x ▲▼▼▼x x ▼▲x
 v1.6 r(-12.3) g98
 RSI_{3m}:47 RSI_{1m}:46 RSI_{2w}:51
 12m:23 6m:23 1m:80

 NXI
 CAC

GJ16
 ▼▼x x ▼▼▼▼x x ▲▼▼▼x x ▼▲x
 v0.2 r9.4 g23
 RSI_{3m}:49 RSI_{1m}:46 RSI_{2w}:35
 12m:36 6m:20 1m:11

 TITR

GJ13
 ▼▲x x ▼▼▼▼x x ▲▼▼▼x x ▼▲x
 v0.5 r21 g326
 RSI_{3m}:49 RSI_{1m}:45 RSI_{2w}:24
 12m:37 6m:0 1m:0

 VIV
 SXMP

GJ17
 ▼▼x x ▼▼▼▼x x ▲▼▼▼x x ▼▲x
 v3.2 r34.8 g254
 RSI_{3m}:42 RSI_{1m}:38 RSI_{2w}:52
 12m:12 6m:12 1m:37

 MF
 CAC-ITRK

GJ : Increasing marginal contribution to DUKE risk →

Table key	
ABC1	Pair id, color-coded by PM : ABC1, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (▲) up, (▼) dn, (x) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + (LAST-LOW) / (HIGH-LOW)
DSM	Relative price plots ● low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

IB113

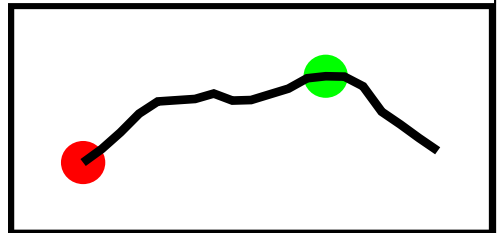
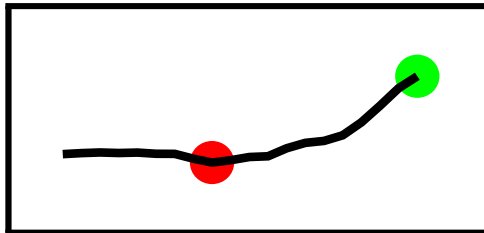
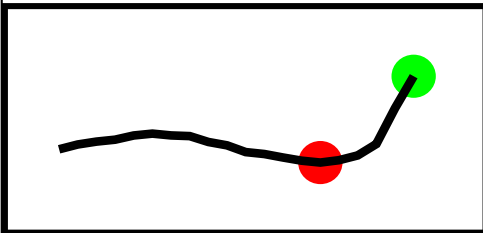
▼ ▼ X X X ▼ ▲ ▲ ▼ X X ▼ ▼ ▲ ▼ ▼ X X ▼ ▲ X

v10.2 r(-2.9) g247

RSI/3m:55 RSI/1m:58 RSI/2w:52

12m:86 6m:86 1m:47

IB : Increasing marginal contribution to manager risk


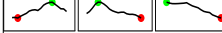


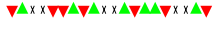
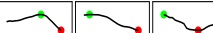
SDRC

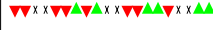
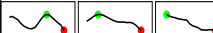
SDR

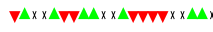

IB : Increasing marginal contribution to DUKE risk →

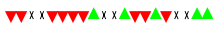
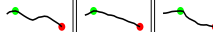
Table key	
ABC1	Pair id, color-coded by PM : ABCI, AC, DH, GJ, IB, JR, MC
▼ ▼ ▼ ▲ ▲ ▼ X X X	21 day's price action: (▲) up, (▼) dn, (X) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
rs%:56 r%:55 r%:53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location $100 * \frac{LAST-LOW}{HIGH-LOW}$
	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.



JR10

 v0.4 r144.6 g440
 RSI_{3m}:47 RSI_{1m}:42 RSI_{2w}:26
 12m:12 6m:0 1m:0

 BIRG-RBS
 HSBA-MCX-UKX



JR29

 v0.2 r41.5 g155
 RSI_{3m}:46 RSI_{1m}:43 RSI_{2w}:53
 12m:18 6m:18 1m:46

 CBK
 AGN-MUV2


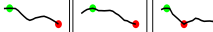
JR13

 v0.2 r63.7 g194
 RSI_{3m}:46 RSI_{1m}:42 RSI_{2w}:44
 12m:15 6m:15 1m:22

 SAB-SAN
 SX5E


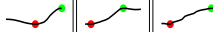
JR14

 v0.4 r27.4 g323
 RSI_{3m}:45 RSI_{1m}:43 RSI_{2w}:42
 12m:3 6m:5 1m:14

 DANSKE-NDA
 AGS-SHBA-SX5x

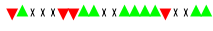

JR30

 v0.2 r35.9 g212
 RSI_{3m}:46 RSI_{1m}:40 RSI_{2w}:40
 12m:4 6m:6 1m:14

 ACA
 SX5E

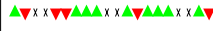

JR31

 v0.1 r57.8 g124
 RSI_{3m}:49 RSI_{1m}:47 RSI_{2w}:55
 12m:23 6m:23 1m:65

 UBSG
 BAER


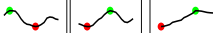
JR15

 v10.4 r84.3 g173
 RSI_{3m}:50 RSI_{1m}:52 RSI_{2w}:65
 12m:52 6m:68 1m:90

 LBK
 SX5E


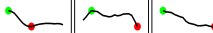
JR18

 v3.2 r(-18.7)g123
 RSI_{3m}:45 RSI_{1m}:45 RSI_{2w}:50
 12m:13 6m:19 1m:48

 BG
 SXIP

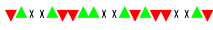
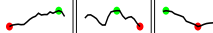
JR22

 v0.7 r18.7 g240
 RSI_{3m}:60 RSI_{1m}:63 RSI_{2w}:66
 12m:94 6m:94 1m:93

 NXG-STJ
 SDR-UKX

JR28

 v0.5 r25.3 g140
 RSI_{3m}:46 RSI_{1m}:43 RSI_{2w}:43
 12m:3 6m:4 1m:24

 SLA
 AV/-UKX

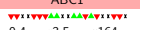
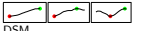
JR32

 v0.5 r40.9 g222
 RSI_{3m}:47 RSI_{1m}:45 RSI_{2w}:46
 12m:21 6m:21 1m:60

 ABN
 HSBA-KBC

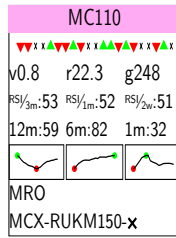
JR5

 v0.5 r(-24.1)g127
 RSI_{3m}:51 RSI_{1m}:52 RSI_{2w}:58
 12m:50 6m:68 1m:77

 RSA
 ADM-SXIP

JR16

 v0.2 r1.1 g53
 RSI_{3m}:47 RSI_{1m}:45 RSI_{2w}:45
 12m:9 6m:18 1m:25

 MAP
 SXIP

JR17

 v0.2 r23.5 g136
 RSI_{3m}:51 RSI_{1m}:49 RSI_{2w}:50
 12m:36 6m:21 1m:48

 PRU
 SXIP-UKX

JR : Increasing marginal contribution to **DUKE** risk →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
	21 day's price action: (▲) up, (▼) dn, (x) flat
v0.4 r3.5 g164	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	3 month RSI, 1 month RSI, 14 day RSI
12m:84 6m:70 1m:73	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
	Relative price plots ● low, ● high
DSM	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
KYG-SX4E	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

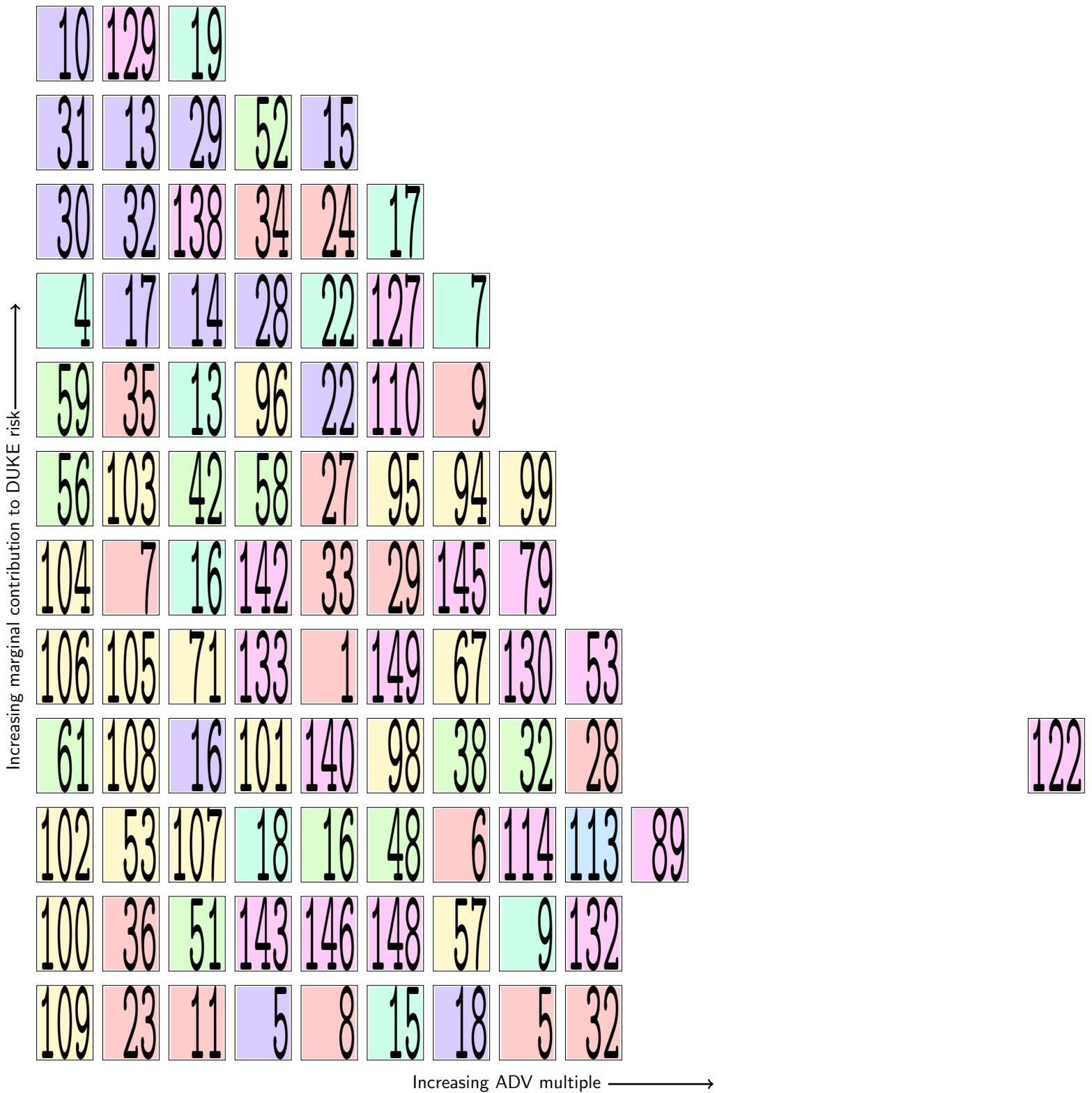


MC : Increasing marginal contribution to manager risk



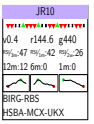
MC : Increasing marginal contribution to **DUKE** risk →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
RSI _{3m} :56 RSI _{1m} :55 RSI _{2w} :53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + (LAST-LOW)/(HIGH-LOW)
DSM	Relative price plots: low, high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

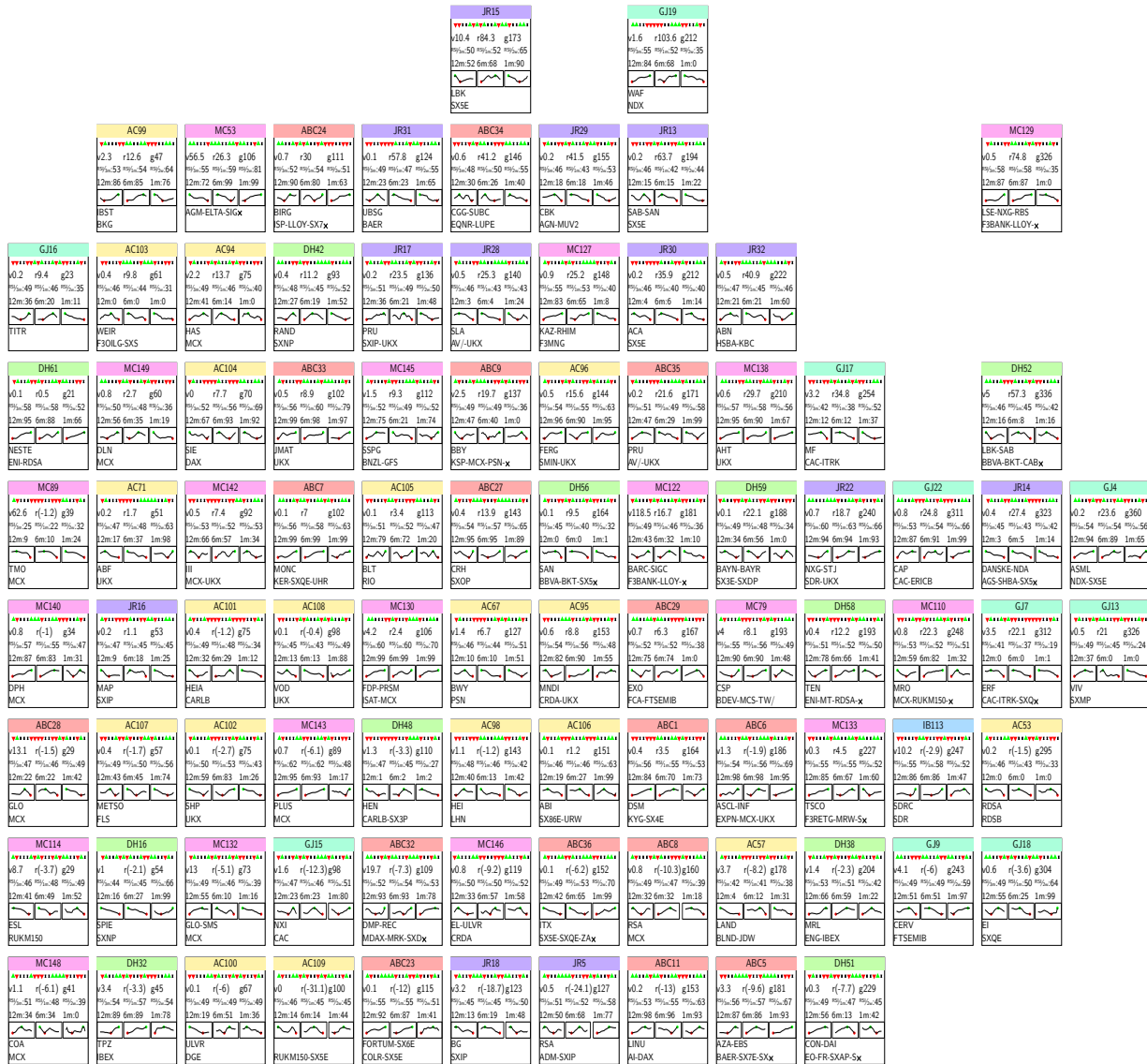


ABC AC DH GJ IB JR MC

DUKE: marginal risk contribution vs gross, 'big picture' view



Increasing marginal contribution to DUKE risk

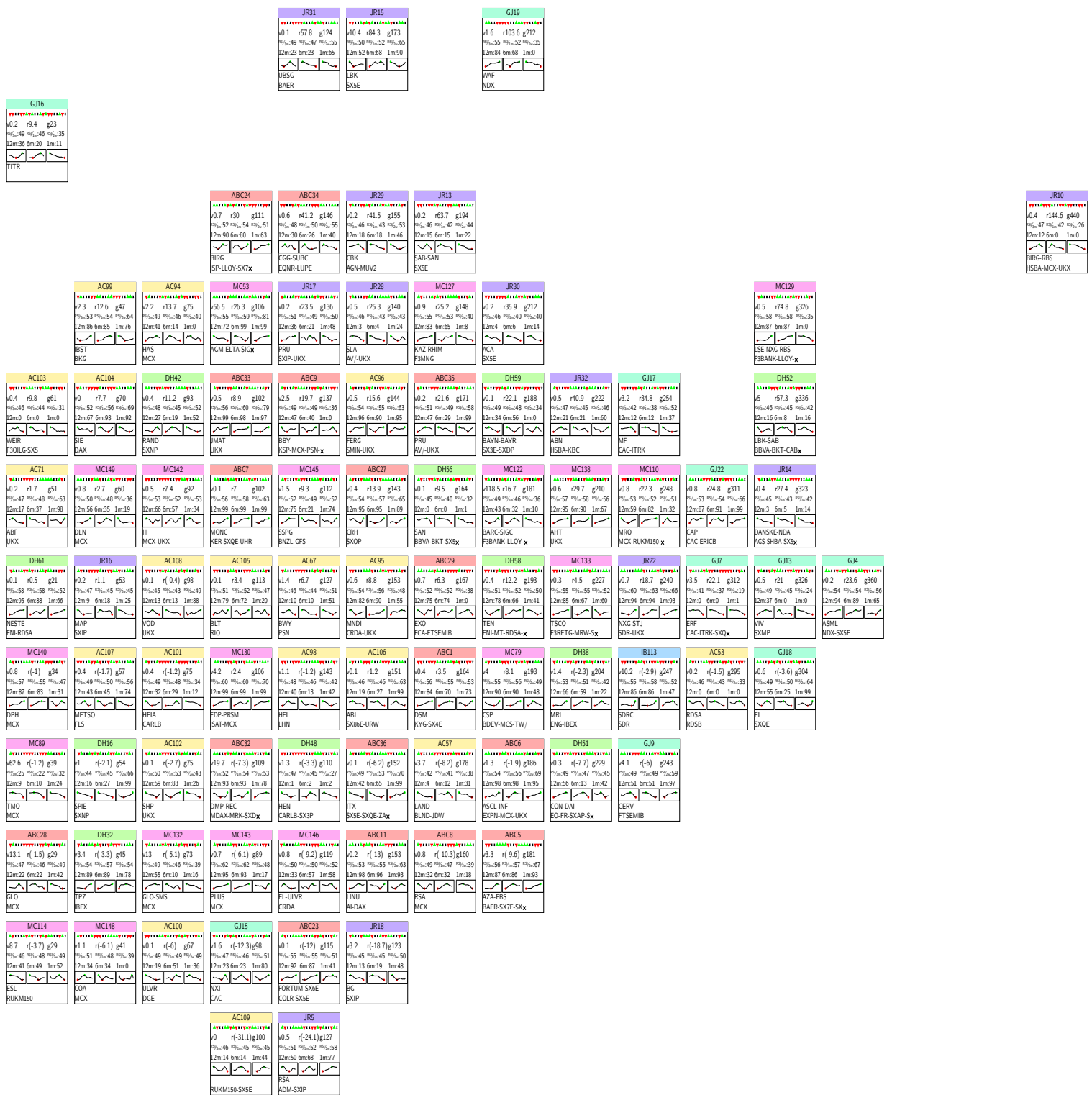


Increasing gross exposure →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
%5.56 %5.55 %5.53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m.84 6m.70 1m.73	3 month RSI, 1 month RSI, 14 day RSI
DSM	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
KYG-SX4E	Relative price plots ● low, ● high
	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: unit marginal risk contribution vs gross, 'big picture' view

Increasing unit marginal contribution to DUKE risk



Increasing gross exposure →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
%56 %55 %53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots • low, • high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: unit marginal risk contribution vs gross, table view

Increasing unit marginal contribution to DUKE risk

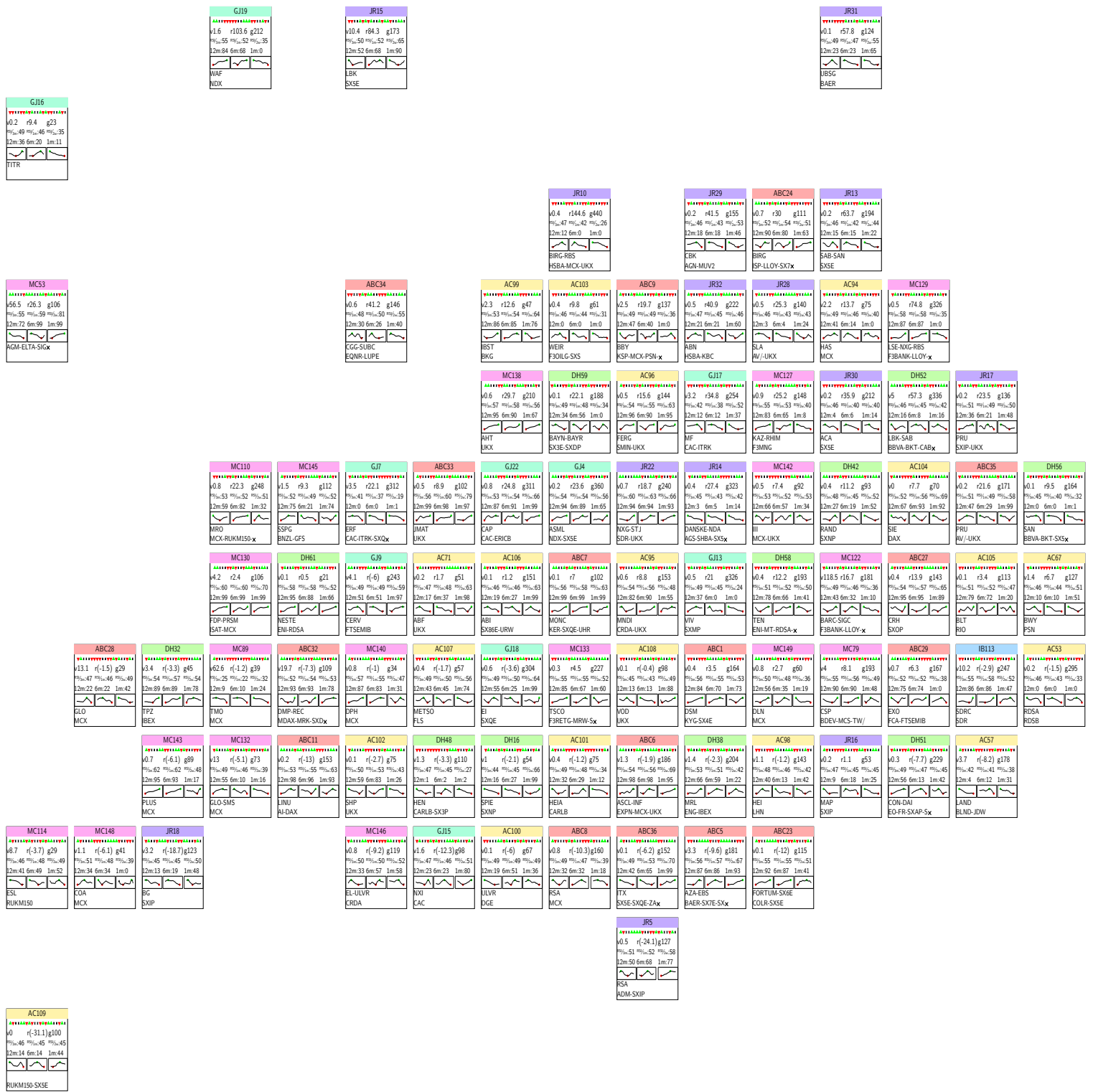


Increasing gross exposure →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
rs%56 rs%55 rs%53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots = low, high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: unit marginal risk contribution vs long/short correlation, 'big picture' view

Increasing unit marginal contribution to DUKE risk

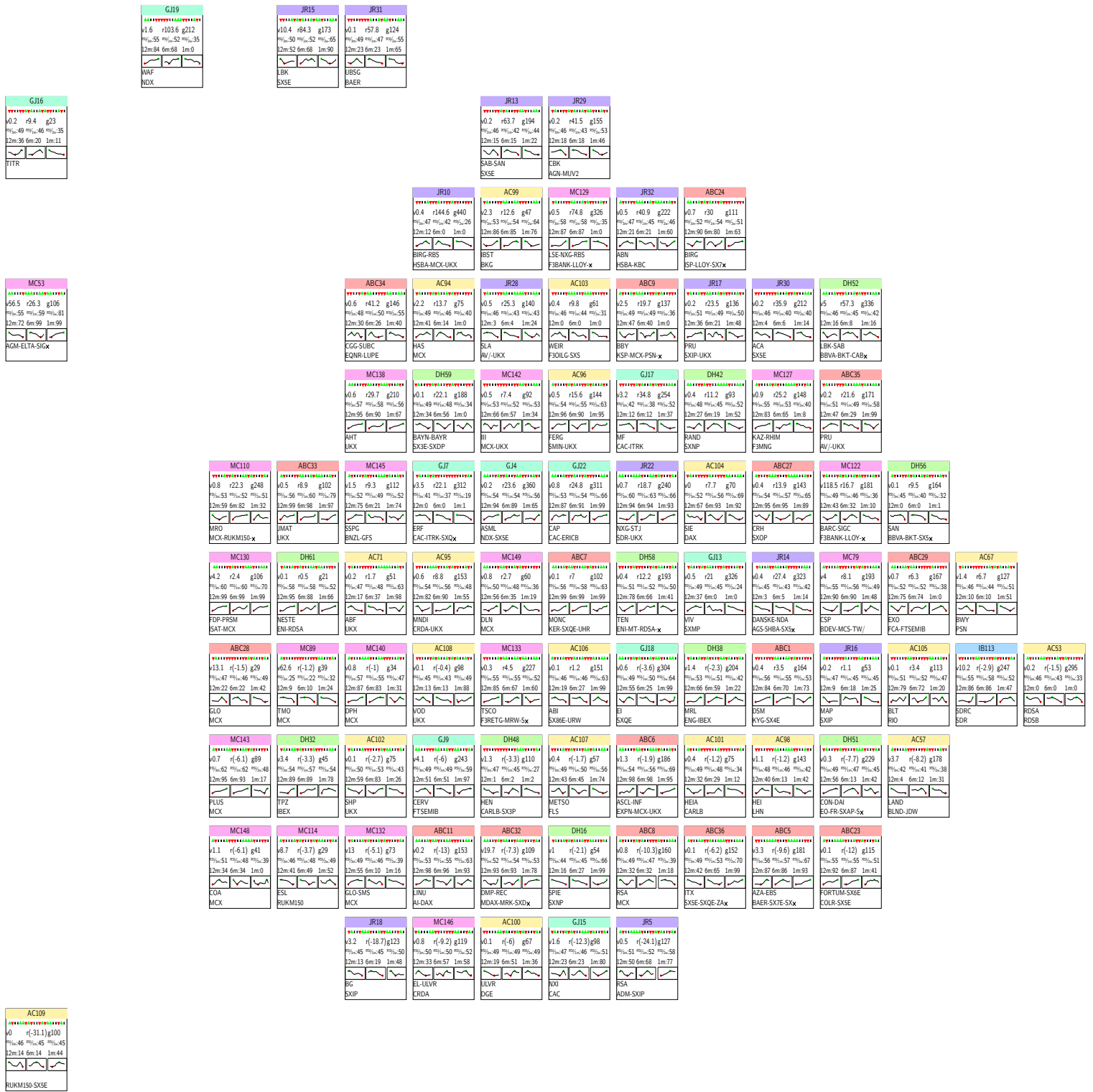


Increasing correlation of longs with shorts →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r(-3.7) g29	21 day's price action: (A) up, (Y) dn, (X) flat
%46 %46 %45 %45	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots • low, • high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: unit marginal risk contribution vs diversification benefit, 'big picture' view

Increasing unit marginal contribution to DUKE risk

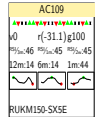


Increasing diversification benefit (pair vol reduction relative to constituents) →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r(1.5)g100	21 day's price action: (A) up, (Y) dn, (X) flat
%55 %56 %55 %53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots • low, • high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: unit marginal risk contribution vs drawdown reduction, 'big picture' view

Increasing unit marginal contribution to DUKE risk

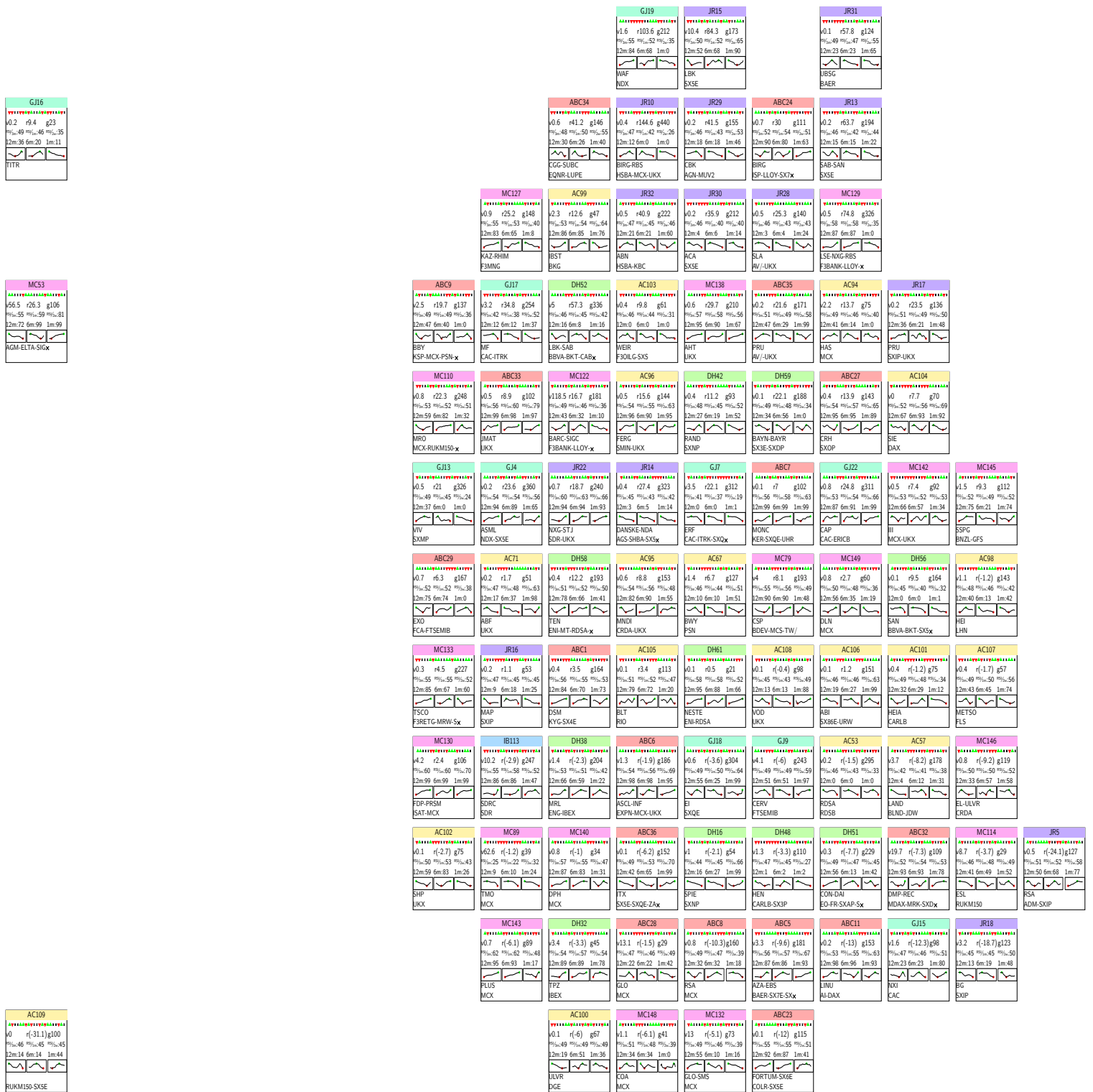


Increasing drawdown reduction →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
%56 %55 %53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 = $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots = low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

DUKE: unit marginal risk contribution vs hedge ratio optimality, 'big picture' view

Increasing unit marginal contribution to DUKE risk



Volatility increase because of sub-optimal hedge ratio →

Table key	
ABC1	Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC
v0.4 r3.5 g164	21 day's price action: (A) up, (Y) dn, (X) flat
%56 %56 %55 %53	Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps
12m:84 6m:70 1m:73	3 month RSI, 1 month RSI, 14 day RSI
	Window lengths, last relative price range location 100 + $\frac{LAST-LOW}{HIGH-LOW}$
DSM	Relative price plots ● low, ● high
KYG-SX4E	Long tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.
	Short tickers, first 10 letters. Final x if list was clipped to 10 letters due to length.

Pair detail : 65-91 of 91

pair	details			pair	details			pair	details			
MC89 v62.6 r(-1.2) g39 RS _{1/2m} :25 RS _{1/4m} :22 RS _{1/2w} :32 12m:9 6m:10 1m:24 TMO MCX	gross	39	mr	-1	gross	106	mr	26	gross	193	mr	8
	umris	-3	adv	62.	umris	25	adv	56.!	umris	4	adv	4
	cor	20.3	vol	0.7	cor	0	vol	1	cor	72.3	vol	0.37
MC149 v0.8 r2.7 g60 RS _{1/2m} :50 RS _{1/4m} :48 RS _{1/2w} :36 12m:56 6m:35 1m:19 DLN MCX	gross	60	mr	3	gross	119	mr	-9	gross	41	mr	-6
	umris	4	adv	0.8	umris	-8	adv	0.8	umris	-15	adv	1.1
	cor	69.1	vol	0.5	cor	29	vol	0.6	cor	7.1	vol	0.78
MC145 v1.5 r9.3 g112 RS _{1/2m} :50 RS _{1/4m} :49 RS _{1/2w} :52 12m:75 6m:21 1m:74 SSPG BNZL-GFS	gross	112	mr	9	gross	92	mr	7	gross	89	mr	-6
	umris	8	adv	1.5	umris	8	adv	0.5	umris	-7	adv	0.7
	cor	24.9	vol	0.6	cor	68.3	vol	0.5	cor	16.9	vol	0.8
MC140 v0.8 r(-1) g34 RS _{1/2m} :57 RS _{1/4m} :46 RS _{1/2w} :47 12m:87 6m:83 1m:31 DPH MCX	gross	34	mr	-1	gross	227	mr	5	gross	210	mr	30
	umris	-3	adv	0.8	umris	2	adv	0.3	umris	14	adv	0.6
	cor	40.2	vol	0.6	cor	53.6	vol	0.5	cor	51.8	vol	0.62
MC132 v13 r(-5.1) g73 RS _{1/2m} :49 RS _{1/4m} :46 RS _{1/2w} :39 12m:85 6m:10 1m:16 GLO-SMS MCX	gross	73	mr	-5	gross	326	mr	75	gross	106	mr	2
	umris	-7	adv	13	umris	23	adv	0.5	umris	2	adv	4.2
	cor	19	vol	0.69	cor	77.4	vol	0.5	cor	22.9	vol	0.79
MC127 v0.9 r25.2 g148 RS _{1/2m} :55 RS _{1/4m} :47 RS _{1/2w} :40 12m:83 6m:65 1m:8 KAZ-RHIM F3MNG	gross	148	mr	25	gross	29	mr	-4	gross	181	mr	17
	umris	17	adv	0.9	umris	-13	adv	8.7	umris	9	adv	118.5
	cor	70	vol	0.4	cor	-0.4	vol	0.7	cor	77.5	vol	0.36
MC110 v0.8 r22.3 g248 RS _{1/2m} :53 RS _{1/4m} :52 RS _{1/2w} :51 12m:59 6m:82 1m:32 MRO MCX-RUKM150-x	gross	248	mr	22	gross	222	mr	41	gross	127	mr	-24
	umris	9	adv	0.8	umris	18	adv	0.5	umris	-19	adv	0.5
	cor	20.7	vol	0.7	cor	65.3	vol	0.4	cor	61.2	vol	0.49
JR31 v0.1 r57.8 g124 RS _{1/2m} :49 RS _{1/4m} :47 RS _{1/2w} :55 12m:23 6m:23 1m:65 UBSG BAER	gross	124	mr	58	gross	155	mr	42	gross	212	mr	36
	umris	46	adv	0.1	umris	27	adv	0.2	umris	17	adv	0.2
	cor	76.6	vol	0.7	cor	63	vol	0.5	cor	73.8	vol	0.43
JR28 v0.5 r25.3 g140 RS _{1/2m} :46 RS _{1/4m} :43 RS _{1/2w} :43 12m:3 6m:4 1m:24 SLA AV-/UKX	gross	140	mr	25	gross	123	mr	-19	gross	240	mr	19
	umris	18	adv	0.5	umris	-15	adv	3.2	umris	8	adv	0.7
	cor	69.7	vol	0.5	cor	13.9	vol	0.6	cor	61.2	vol	0.47
MC53 v56.5 r26.3 g106 RS _{1/2m} :55 RS _{1/4m} :59 RS _{1/2w} :81 12m:72 6m:99 1m:99 AGM-ELTA-SIGx	gross	106	mr	26	gross	92	mr	7	gross	89	mr	-6
	umris	25	adv	56.!	umris	8	adv	0.5	umris	-7	adv	0.7
	cor	0	vol	1	cor	68.3	vol	0.5	cor	16.9	vol	0.8
MC146 v0.8 r(-9.2) g119 RS _{1/2m} :50 RS _{1/4m} :50 RS _{1/2w} :52 12m:33 6m:57 1m:58 EL-ULVR CRDA	gross	112	mr	9	gross	227	mr	5	gross	210	mr	30
	umris	8	adv	1.5	umris	2	adv	0.3	umris	14	adv	0.6
	cor	24.9	vol	0.6	cor	53.6	vol	0.5	cor	51.8	vol	0.62
MC142 v0.5 r7.4 g92 RS _{1/2m} :53 RS _{1/4m} :55 RS _{1/2w} :53 12m:66 6m:57 1m:34 III MCX-UKX	gross	326	mr	75	gross	222	mr	41	gross	106	mr	2
	umris	23	adv	0.5	umris	18	adv	0.5	umris	2	adv	4.2
	cor	77.4	vol	0.5	cor	77.4	vol	0.5	cor	22.9	vol	0.79
MC138 v0.6 r29.7 g210 RS _{1/2m} :57 RS _{1/4m} :60 RS _{1/2w} :56 12m:95 6m:90 1m:67 AHT UKX	gross	210	mr	30	gross	222	mr	41	gross	106	mr	2
	umris	14	adv	0.6	umris	18	adv	0.5	umris	2	adv	4.2
	cor	51.8	vol	0.62	cor	65.3	vol	0.4	cor	22.9	vol	0.79
MC130 v4.2 r2.4 g106 RS _{1/2m} :60 RS _{1/4m} :58 RS _{1/2w} :70 12m:99 6m:99 1m:99 FDP-PRSM ISAT-MCX	gross	106	mr	2	gross	222	mr	41	gross	127	mr	-24
	umris	2	adv	4.2	umris	18	adv	0.5	umris	-19	adv	0.5
	cor	22.9	vol	0.79	cor	65.3	vol	0.4	cor	61.2	vol	0.49
MC122 v118.5 r16.7 g181 RS _{1/2m} :49 RS _{1/4m} :46 RS _{1/2w} :36 12m:43 6m:32 1m:10 BARC-SIGC F3BANK-LLOY-x	gross	127	mr	-24	gross	212	mr	36	gross	212	mr	36
	umris	-19	adv	0.5	umris	17	adv	0.2	umris	17	adv	0.2
	cor	61.2	vol	0.49	cor	73.8	vol	0.43	cor	73.8	vol	0.43
JR5 v0.5 r(-24.1)g127 RS _{1/2m} :51 RS _{1/4m} :52 RS _{1/2w} :58 12m:50 6m:68 1m:77 RSA ADM-SXIP	gross	127	mr	-24	gross	212	mr	36	gross	212	mr	36
	umris	-19	adv	0.5	umris	17	adv	0.2	umris	17	adv	0.2
	cor	61.2	vol	0.49	cor	73.8	vol	0.43	cor	73.8	vol	0.43
JR30 v0.2 r35.9 g212 RS _{1/2m} :46 RS _{1/4m} :40 RS _{1/2w} :40 12m:4 6m:6 1m:14 ACA SX5E	gross	212	mr	36	gross	212	mr	36	gross	212	mr	36
	umris	17	adv	0.2	umris	17	adv	0.2	umris	17	adv	0.2
	cor	73.8	vol	0.43	cor	73.8	vol	0.43	cor	73.8	vol	0.43
JR22 v0.7 r18.7 g240 RS _{1/2m} :60 RS _{1/4m} :63 RS _{1/2w} :66 12m:94 6m:94 1m:93 NXG-STJ SDR-UKX	gross	240	mr	19	gross	240	mr	19	gross	240	mr	19
	umris	8	adv	0.7	umris	8	adv	0.7	umris	8	adv	0.7
	cor	61.2	vol	0.47	cor	61.2	vol	0.47	cor	61.2	vol	0.47


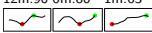






Pair detail : 35-64 of 91

pair	details	pair	details	pair	details
JR17 v0.2 r23.5 g136 RSY _{3m} :51 RSY _{1m} :49 RSY _{2w} :50 12m:36 6m:21 1m:48 PRU SXIP-UKX	gross 136 umris 17 cor 83.7 mris 23 adv 0.2 vol 0.4	JR15 v10.4 r84.3 g173 RSY _{3m} :50 RSY _{1m} :52 RSY _{2w} :65 12m:52 6m:68 1m:90 LBK SX5E	gross 173 umris 49 cor 34.1 mris 84 adv 10. vol 0.7	JR16 v0.2 r1.1 g53 RSY _{3m} :47 RSY _{1m} :45 RSY _{2w} :45 12m:9 6m:18 1m:25 MAP SXIP	gross 53 umris 2 cor 71.4 mris 1 adv 0.2 vol 0.4
JR14 v0.4 r27.4 g323 RSY _{3m} :45 RSY _{1m} :43 RSY _{2w} :42 12m:3 6m:5 1m:14 DANSKE-NDA AGS-SHBA-SX5x	gross 323 umris 8 cor 66.9 mris 27 adv 0.4 vol 0.4	JR10 v0.4 r144.6 g440 RSY _{3m} :47 RSY _{1m} :42 RSY _{2w} :26 12m:12 6m:0 1m:0 BIRG-RBS HSBA-MCX-UKX	gross 440 umris 33 cor 50 mris 145 adv 0.4 vol 0.6	JR13 v0.2 r63.7 g194 RSY _{3m} :46 RSY _{1m} :42 RSY _{2w} :44 12m:15 6m:15 1m:22 SAB-SAN SX5E	gross 194 umris 33 cor 76 mris 64 adv 0.2 vol 0.58
IB113 v10.2 r(-2.9) g247 RSY _{3m} :45 RSY _{1m} :58 RSY _{2w} :52 12m:86 6m:86 1m:47 SDRC SDR	gross 247 umris -1 cor 89.8 mris -3 adv 10. vol 0.2	GJ7 v3.5 r22.1 g312 RSY _{3m} :41 RSY _{1m} :37 RSY _{2w} :19 12m:0 6m:0 1m:1 ERF CAC-ITRK-SXQx	gross 312 umris 7 cor 40.9 mris 22 adv 3.5 vol 0.5	GJ9 v4.1 r(-6) g243 RSY _{3m} :49 RSY _{1m} :49 RSY _{2w} :59 12m:51 6m:51 1m:97 CERV FTSEMIB	gross 243 umris -2 cor 40.2 mris -6 adv 4.1 vol 0.56
GJ4 v0.2 r23.6 g360 RSY _{3m} :54 RSY _{1m} :54 RSY _{2w} :56 12m:94 6m:89 1m:65 ASML NDX-SX5E	gross 360 umris 7 cor 52.4 mris 24 adv 0.2 vol 0.5	GJ19 v1.6 r103.6 g212 RSY _{3m} :55 RSY _{1m} :52 RSY _{2w} :35 12m:84 6m:68 1m:0 WAF NDX	gross 212 umris 49 cor 21.8 mris 104 adv 1.6 vol 0.8	GJ22 v0.8 r24.8 g311 RSY _{3m} :53 RSY _{1m} :54 RSY _{2w} :66 12m:87 6m:91 1m:99 CAP CAC-ERICB	gross 311 umris 8 cor 49.8 mris 25 adv 0.8 vol 0.52
GJ18 v0.6 r(-3.6) g304 RSY _{3m} :49 RSY _{1m} :50 RSY _{2w} :64 12m:55 6m:25 1m:99 EI SXQE	gross 304 umris -1 cor 49.5 mris -4 adv 0.6 vol 0.5	GJ16 v0.2 r9.4 g23 RSY _{3m} :49 RSY _{1m} :46 RSY _{2w} :35 12m:36 6m:20 1m:11 TITR	gross 23 umris 41 cor 0 mris 9 adv 0.2 vol 1	GJ17 v3.2 r34.8 g254 RSY _{3m} :42 RSY _{1m} :38 RSY _{2w} :52 12m:12 6m:12 1m:37 MF CAC-ITRK	gross 254 umris 14 cor 65.4 mris 35 adv 3.2 vol 0.48
GJ15 v1.6 r(-12.3) g98 RSY _{3m} :47 RSY _{1m} :46 RSY _{2w} :51 12m:23 6m:23 1m:80 NXI CAC	gross 98 umris -13 cor 44.7 mris -12 adv 1.6 vol 0.5	DH61 v0.1 r0.5 g21 RSY _{3m} :58 RSY _{1m} :58 RSY _{2w} :52 12m:95 6m:88 1m:66 NESTE ENI-RDSA	gross 21 umris 2 cor 24.3 mris 0 adv 0.1 vol 0.6	GJ13 v0.5 r21 g326 RSY _{3m} :49 RSY _{1m} :45 RSY _{2w} :24 12m:37 6m:0 1m:0 VIV SXMP	gross 326 umris 6 cor 61.6 mris 21 adv 0.5 vol 0.48
DH59 v0.1 r22.1 g188 RSY _{3m} :49 RSY _{1m} :48 RSY _{2w} :34 12m:34 6m:56 1m:0 BAYN-BAYR SX3E-SXDP	gross 188 umris 12 cor 56.9 mris 22 adv 0.1 vol 0.5	DH56 v0.1 r9.5 g164 RSY _{3m} :45 RSY _{1m} :40 RSY _{2w} :32 12m:0 6m:0 1m:1 SAN BBVA-BKT-SX5x	gross 164 umris 6 cor 93.3 mris 10 adv 0.1 vol 0.2	DH58 v0.4 r12.2 g193 RSY _{3m} :51 RSY _{1m} :52 RSY _{2w} :50 12m:78 6m:66 1m:41 TEN ENI-MT-RDSA-x	gross 193 umris 6 cor 66.5 mris 12 adv 0.4 vol 0.49
DH52 v5 r57.3 g336 RSY _{3m} :46 RSY _{1m} :45 RSY _{2w} :42 12m:16 6m:8 1m:16 LBK-SAB BBVA-BKT-CABx	gross 336 umris 17 cor 78.7 mris 57 adv 5 vol 0.3	DH48 v1.3 r(-3.3) g110 RSY _{3m} :47 RSY _{1m} :45 RSY _{2w} :27 12m:1 6m:2 1m:2 HEN CARLB-SX3P	gross 110 umris -3 cor 45 mris -3 adv 1.3 vol 0.5	DH51 v0.3 r(-7.7) g229 RSY _{3m} :49 RSY _{1m} :47 RSY _{2w} :45 12m:56 6m:13 1m:42 CON-DAI EO-FR-SXAP-Sx	gross 229 umris -3 cor 81.8 mris -8 adv 0.3 vol 0.3
DH42 v0.4 r11.2 g93 RSY _{3m} :48 RSY _{1m} :45 RSY _{2w} :52 12m:27 6m:19 1m:52 RAND SXNP	gross 93 umris 12 cor 69.6 mris 11 adv 0.4 vol 0.4	DH32 v3.4 r(-3.3) g45 RSY _{3m} :54 RSY _{1m} :57 RSY _{2w} :54 12m:89 6m:89 1m:78 TPZ IBEX	gross 45 umris -7 cor 17.3 mris -3 adv 3.4 vol 0.7	DH38 v1.4 r(-2.3) g204 RSY _{3m} :53 RSY _{1m} :51 RSY _{2w} :42 12m:66 6m:59 1m:22 MRL ENG-IBEX	gross 204 umris -1 cor 63.3 mris -2 adv 1.4 vol 0.44
DH16 v1 r(-2.1) g54 RSY _{3m} :44 RSY _{1m} :45 RSY _{2w} :66 12m:16 6m:27 1m:99 SPIE SXNP	gross 54 umris -4 cor 47.8 mris -2 adv 1 vol 0.5	AC98 v1.1 r(-1.2) g143 RSY _{3m} :48 RSY _{1m} :46 RSY _{2w} :42 12m:40 6m:13 1m:42 HEI LHN	gross 143 umris -1 cor 65.2 mris -1 adv 1.1 vol 0.4	AC99 v2.3 r12.6 g47 RSY _{3m} :53 RSY _{1m} :54 RSY _{2w} :64 12m:86 6m:85 1m:76 IBST BKG	gross 47 umris 27 cor 52.5 mris 13 adv 2.3 vol 0.57

Pair detail : 5-34 of 91

pair	details	pair	details	pair	details			
AC96	v0.5 r15.6 g144 RSY _{3m} :54 RSY _{1m} :55 RSY _{2w} :63 12m:96 6m:90 1m:95 FERG SMIN-UKX	gross 144 mris 16 umris 11 adv 0.5 cor 61.9 vol 0.5	AC94	v2.2 r13.7 g75 RSY _{3m} :49 RSY _{1m} :46 RSY _{2w} :40 12m:41 6m:14 1m:0 HAS MCX	gross 75 mris 14 umris 18 adv 2.2 cor 70.6 vol 0.5	AC95	v0.6 r8.8 g153 RSY _{3m} :54 RSY _{1m} :56 RSY _{2w} :48 12m:82 6m:90 1m:55 MNDI CRDA-UKX	gross 153 mris 9 umris 6 adv 0.6 cor 57.9 vol 0.59
AC71	v0.2 r1.7 g51 RSY _{3m} :47 RSY _{1m} :48 RSY _{2w} :63 12m:17 6m:37 1m:98 ABF UKX	gross 51 mris 2 umris 3 adv 0.2 cor 42.5 vol 0.6	AC57	v3.7 r(-8.2) g178 RSY _{3m} :42 RSY _{1m} :41 RSY _{2w} :38 12m:4 6m:12 1m:31 LAND BLND-JDW	gross 178 mris -8 umris -5 adv 3.7 cor 85.7 vol 0.2	AC67	v1.4 r6.7 g127 RSY _{3m} :46 RSY _{1m} :44 RSY _{2w} :51 12m:10 6m:10 1m:51 BWY PSN	gross 127 mris 7 umris 5 adv 1.4 cor 90.3 vol 0.22
AC53	v0.2 r(-1.5) g295 RSY _{3m} :46 RSY _{1m} :43 RSY _{2w} :33 12m:0 6m:0 1m:0 RDSA RDSB	gross 295 mris -2 umris -1 adv 0.2 cor 97.3 vol 0.1	AC108	v0.1 r(-0.4) g98 RSY _{3m} :45 RSY _{1m} :42 RSY _{2w} :49 12m:13 6m:13 1m:88 VOD UKX	gross 98 mris 0 umris 0 adv 0.1 cor 59.6 vol 0.5	AC109	v0 r(-31.1) g100 RSY _{3m} :46 RSY _{1m} :45 RSY _{2w} :45 12m:14 6m:14 1m:44 RUKM150-SX5E	gross 100 mris -31 umris -31 adv 0 cor 0 vol 1
AC107	v0.4 r(-1.7) g57 RSY _{3m} :49 RSY _{1m} :50 RSY _{2w} :56 12m:43 6m:45 1m:74 METSO FLS	gross 57 mris -2 umris -3 adv 0.4 cor 45.2 vol 0.5	AC105	v0.1 r3.4 g113 RSY _{3m} :51 RSY _{1m} :52 RSY _{2w} :47 12m:79 6m:72 1m:20 BLT RIO	gross 113 mris 3 umris 3 adv 0.1 cor 86.7 vol 0.2	AC106	v0.1 r1.2 g151 RSY _{3m} :46 RSY _{1m} :46 RSY _{2w} :63 12m:19 6m:27 1m:99 ABI SX86E-URW	gross 151 mris 1 umris 1 adv 0.1 cor 46.6 vol 0.53
AC104	v0 r7.7 g70 RSY _{3m} :52 RSY _{1m} :56 RSY _{2w} :69 12m:67 6m:93 1m:92 SIE DAX	gross 70 mris 8 umris 11 adv 0 cor 81 vol 0.46	AC102	v0.1 r(-2.7) g75 RSY _{3m} :50 RSY _{1m} :43 RSY _{2w} :43 12m:59 6m:83 1m:26 SHP UKX	gross 75 mris -3 umris -4 adv 0.1 cor 37.9 vol 0.6	AC103	v0.4 r9.8 g61 RSY _{3m} :46 RSY _{1m} :44 RSY _{2w} :31 12m:0 6m:0 1m:0 WEIR F30ILG-SXS	gross 61 mris 10 umris 16 adv 0.4 cor 56.5 vol 0.5
AC101	v0.4 r(-1.2) g75 RSY _{3m} :49 RSY _{1m} :48 RSY _{2w} :34 12m:32 6m:29 1m:12 HEIA CARLB	gross 75 mris -1 umris -2 adv 0.4 cor 54.9 vol 0.4	ABC9	v2.5 r19.7 g137 RSY _{3m} :52 RSY _{1m} :53 RSY _{2w} :36 12m:47 6m:40 1m:0 BBY KSP-MCX-PSN-x	gross 137 mris 20 umris 14 adv 2.5 cor 64.7 vol 0.4	AC100	v0.1 r(-6) g67 RSY _{3m} :49 RSY _{1m} :49 RSY _{2w} :49 12m:19 6m:51 1m:36 ULVR DGE	gross 67 mris -6 umris -9 adv 0.1 cor 49.5 vol 0.55
ABC8	v0.8 r(-10.3) g160 RSY _{3m} :49 RSY _{1m} :47 RSY _{2w} :39 12m:32 6m:32 1m:18 RSA MCX	gross 160 mris -10 umris -6 adv 0.8 cor 53.1 vol 0.4	ABC6	v1.3 r(-1.9) g186 RSY _{3m} :54 RSY _{1m} :56 RSY _{2w} :69 12m:98 6m:98 1m:95 ASCL-INF EXPN-MCX-UKX	gross 186 mris -2 umris -1 adv 1.3 cor 55.4 vol 0.4	ABC7	v0.1 r7 g102 RSY _{3m} :56 RSY _{1m} :58 RSY _{2w} :63 12m:99 6m:99 1m:99 MONC KER-SXQE-UHR	gross 102 mris 7 umris 7 adv 0.1 cor 52.7 vol 0.5
ABC5	v3.3 r(-9.6) g181 RSY _{3m} :56 RSY _{1m} :57 RSY _{2w} :67 12m:87 6m:86 1m:93 AZA-EBS BAER-SX7E-SXx	gross 181 mris -10 umris -5 adv 3.3 cor 67.9 vol 0.4	ABC35	v0.2 r21.6 g171 RSY _{3m} :51 RSY _{1m} :49 RSY _{2w} :58 12m:47 6m:29 1m:99 PRU AV/-UKX	gross 171 mris 22 umris 13 adv 0.2 cor 81.1 vol 0.3	ABC36	v0.1 r(-6.2) g152 RSY _{3m} :49 RSY _{1m} :53 RSY _{2w} :70 12m:42 6m:65 1m:99 ITX SX5E-SXQE-ZAx	gross 152 mris -6 umris -4 adv 0.1 cor 61.8 vol 0.45
ABC34	v0.6 r41.2 g146 RSY _{3m} :48 RSY _{1m} :50 RSY _{2w} :55 12m:30 6m:26 1m:40 CGG-SUBC EQNR-LUPE	gross 146 mris 41 umris 28 adv 0.6 cor 32 vol 0.7	ABC32	v19.7 r(-7.3) g109 RSY _{3m} :52 RSY _{1m} :54 RSY _{2w} :53 12m:93 6m:93 1m:78 DMP-REC MDAX-MRK-SXDx	gross 109 mris -7 umris -7 adv 19.7 cor 30 vol 0.59	ABC33	v0.5 r8.9 g102 RSY _{3m} :56 RSY _{1m} :60 RSY _{2w} :79 12m:99 6m:98 1m:97 JMAT UKX	gross 102 mris 9 umris 9 adv 0.5 cor 45.3 vol 0.63
ABC29	v0.7 r6.3 g167 RSY _{3m} :52 RSY _{1m} :52 RSY _{2w} :38 12m:75 6m:74 1m:0 EXO FCA-FTSEMIB	gross 167 mris 6 umris 4 adv 0.7 cor 83 vol 0.3	ABC27	v0.4 r13.9 g143 RSY _{3m} :54 RSY _{1m} :57 RSY _{2w} :65 12m:95 6m:95 1m:89 CRH SXOP	gross 143 mris 14 umris 10 adv 0.4 cor 79.6 vol 0.4	ABC28	v13.1 r(-1.5) g29 RSY _{3m} :47 RSY _{1m} :46 RSY _{2w} :49 12m:22 6m:22 1m:42 GLO MCX	gross 29 mris -2 umris -5 adv 13.1 cor 9.6 vol 0.77

Pair detail : 1-4 of 91

pair	details			pair	details			pair	details					
<p>ABC24</p>  <p>v0.7 r30 g111 <small>RSY_{3m}:52 RSY_{1m}:54 RSY_{2m}:51</small> 12m:90 6m:80 1m:63</p>  <p>BIRG ISP-LLOY-SX7x</p>	gross	111	mris	30	<p>ABC11</p>  <p>v0.2 r(-13) g153 <small>RSY_{3m}:53 RSY_{1m}:55 RSY_{2m}:63</small> 12m:98 6m:96 1m:93</p>  <p>LINU AI-DAX</p>	gross	153	mris	-13	<p>ABC23</p>  <p>v0.1 r(-12) g115 <small>RSY_{3m}:55 RSY_{1m}:55 RSY_{2m}:51</small> 12m:92 6m:87 1m:41</p>  <p>FORTUM-SX6E COLR-SX5E</p>	gross	115	mris	-12
	umris	27	adv	0.7		umris	-8	adv	0.2		umris	-10	adv	0.1
	cor	68.1	vol	0.4		cor	25.7	vol	0.6		cor	69.8	vol	0.39
<p>ABC1</p>  <p>v0.4 r3.5 g164 <small>RSY_{3m}:56 RSY_{1m}:55 RSY_{2m}:53</small> 12m:84 6m:70 1m:73</p>  <p>DSM KYG-SX4E</p>	gross	164	mris	4										
	umris	2	adv	0.4										
	cor	67.2	vol	0.4										