

Table key

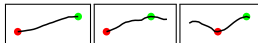
ABC1

▼ x x ▼ ▼ ▲ x x ▲ ▼ ▲ x x ▼ ▼ x

v0.4 r3.5 g164

RSI_{3m}:56 RSI_{1m}:55 RSI_{2w}:53

12m:84 6m:70 1m:73



DSM

KYG-SX4E

Pair id, color-coded by PM : ABC, AC, DH, GJ, IB, JR, MC

21 day's price action: (▲) up, (▼) dn, (x) flat

Size in ADV multiples / Marginal risk contribution in 100th's of daily bp volatility / Gross in bps

3 month RSI, 1 month RSI, 14 day RSI

Window lengths, last relative price range location $100 * \frac{LAST-LOW}{HIGH-LOW}$

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.