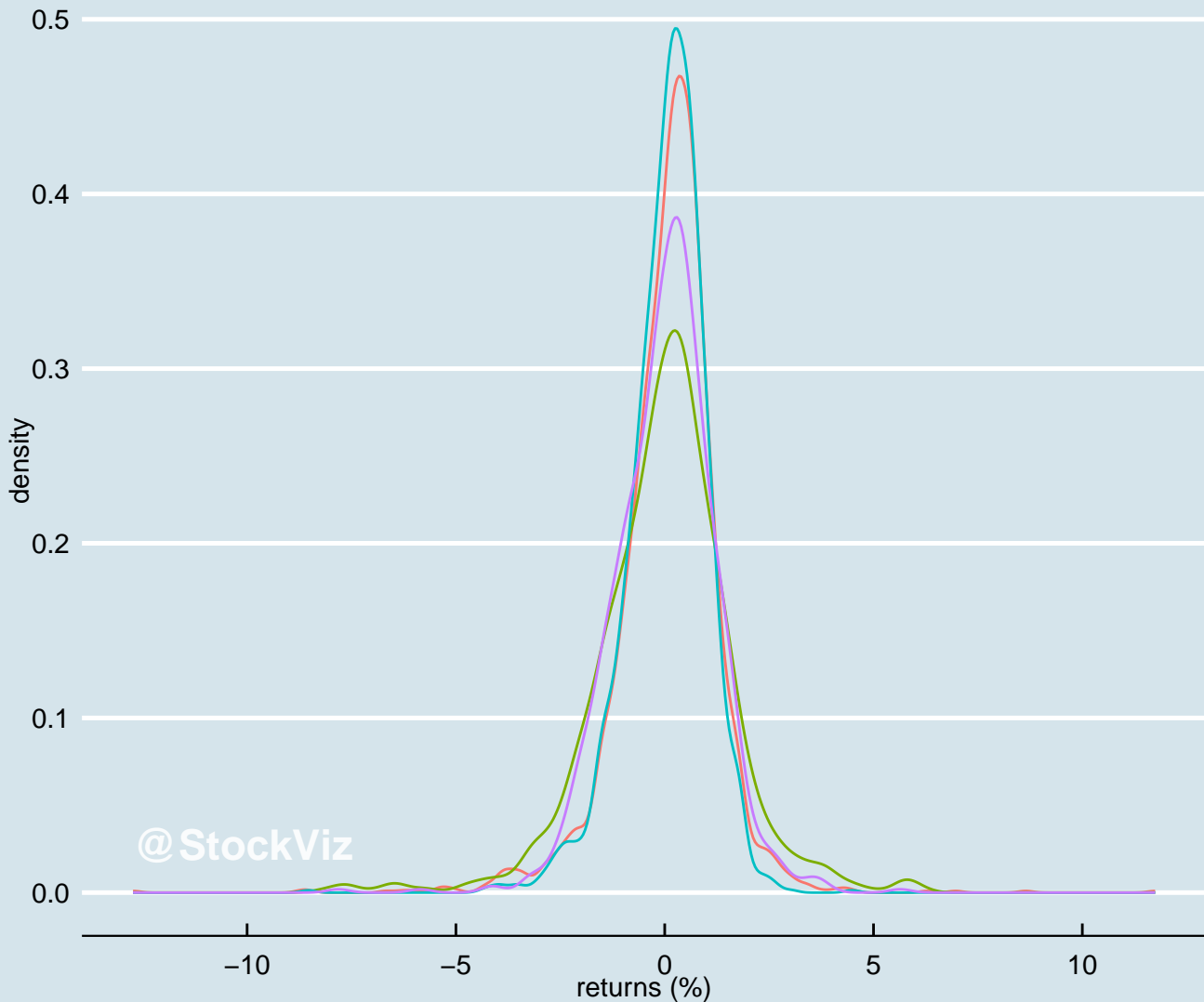


NIFTY MIDCAP 150 TR Next-Day Return Density

200-SMA [2006-01-16:2020-03-16]

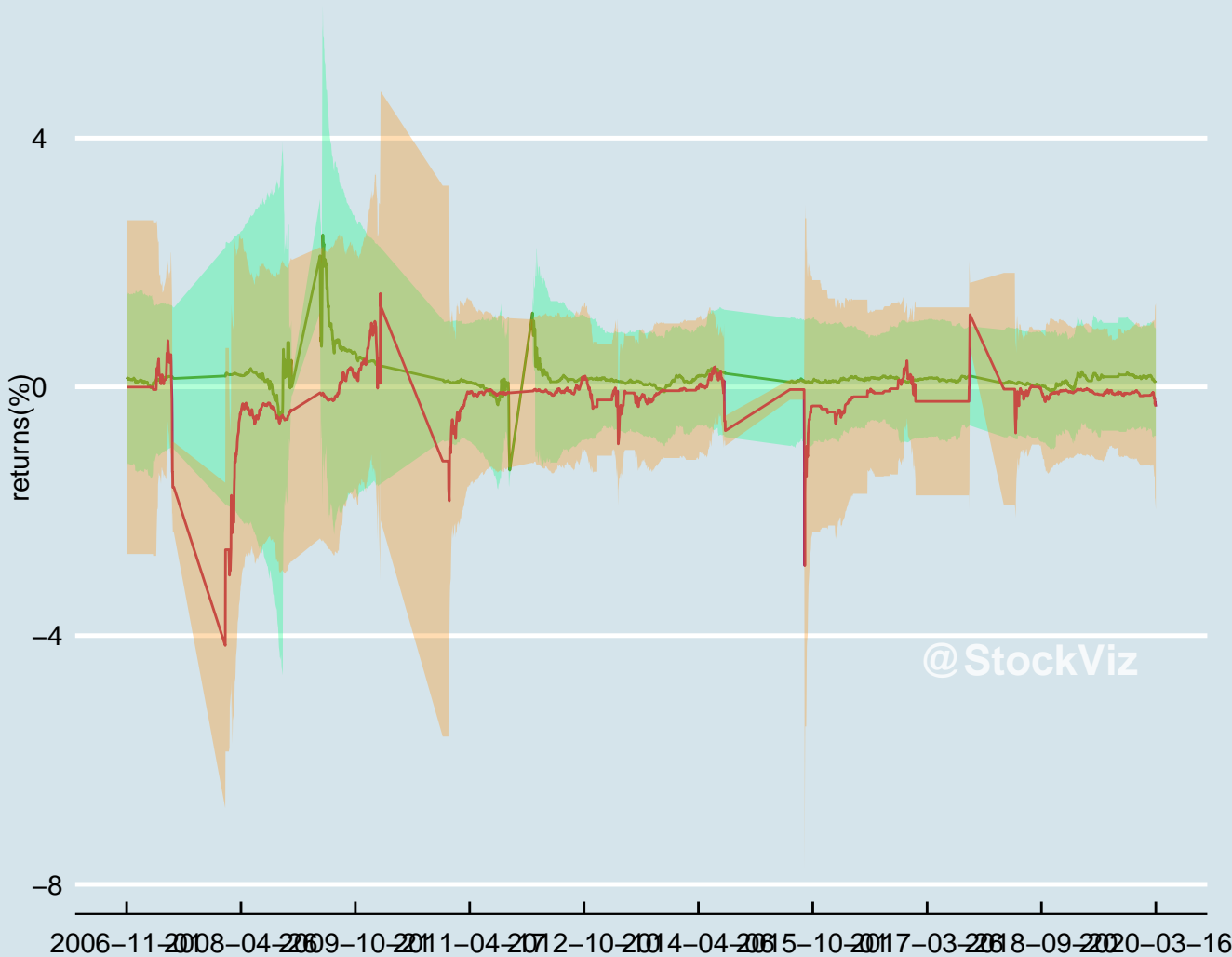
— above — below — above2010 — below2010



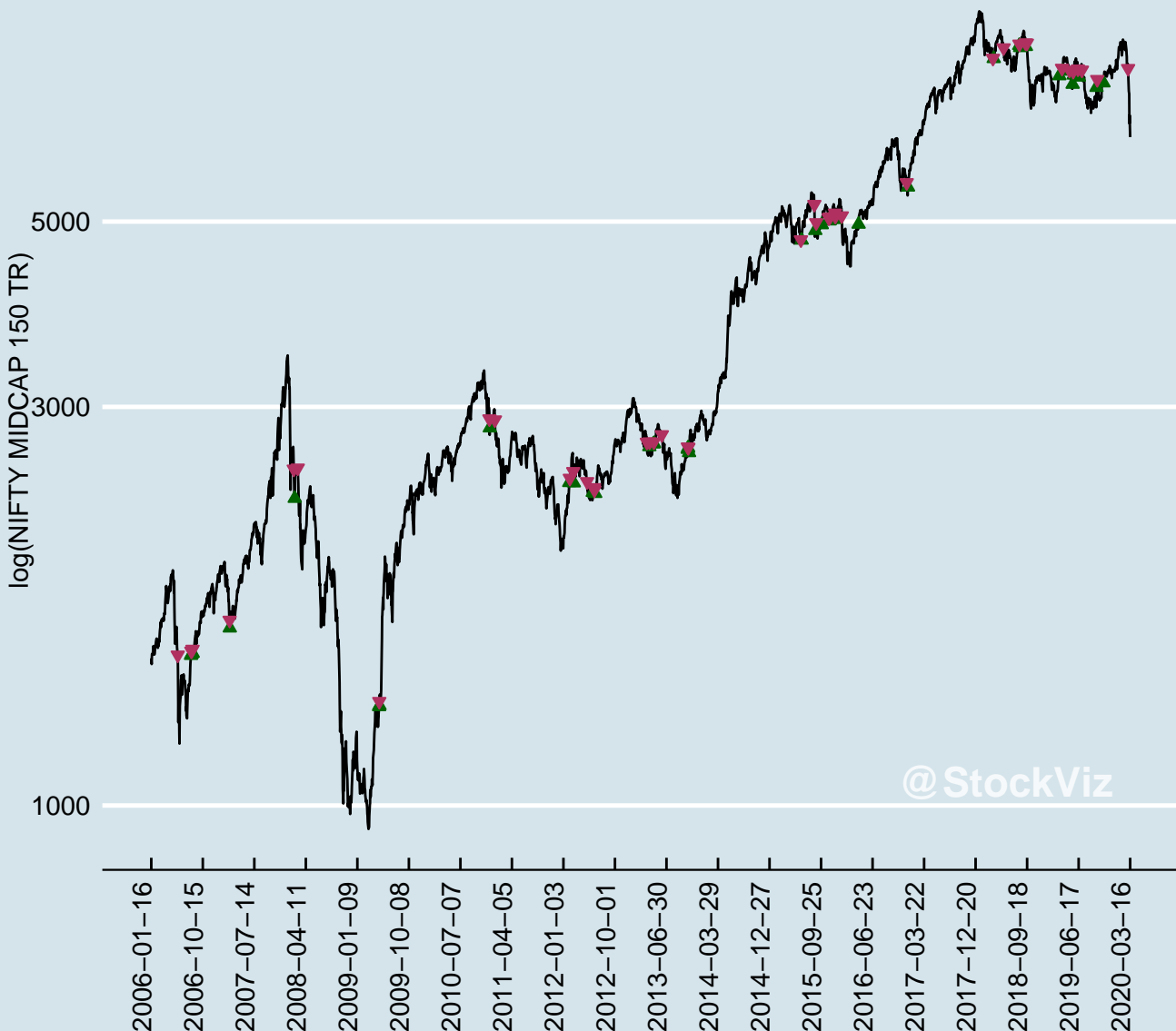
NIFTY MIDCAP 150 TR Rolling 200-day Returns Above an

[200:2006-11-01]

— above — below



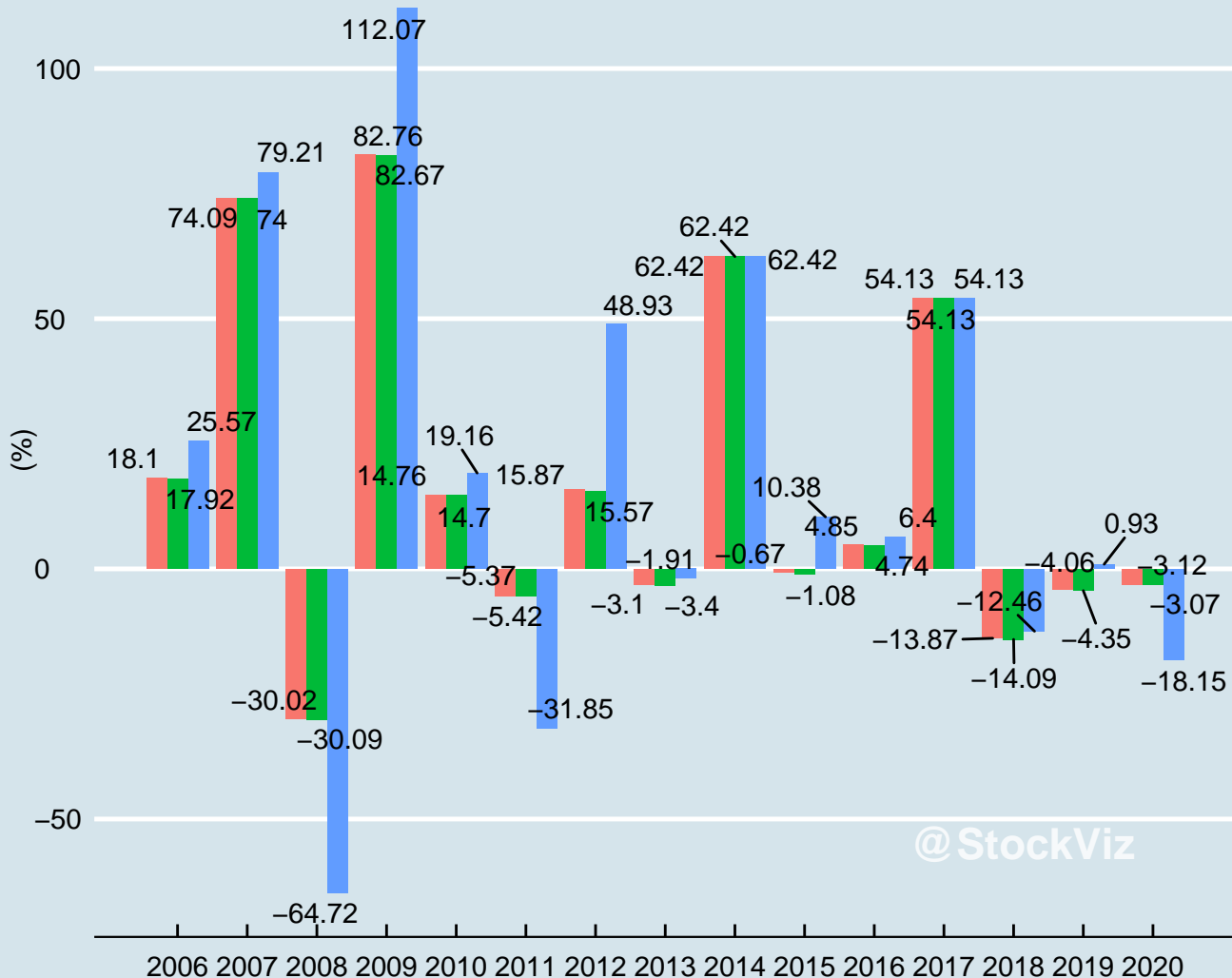
[2006-01-16:2020-03-16]



NIFTY MIDCAP 150 TR 200-SMA Regime Returns

Long-Only

SMA_L SMA_L_NET BH



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