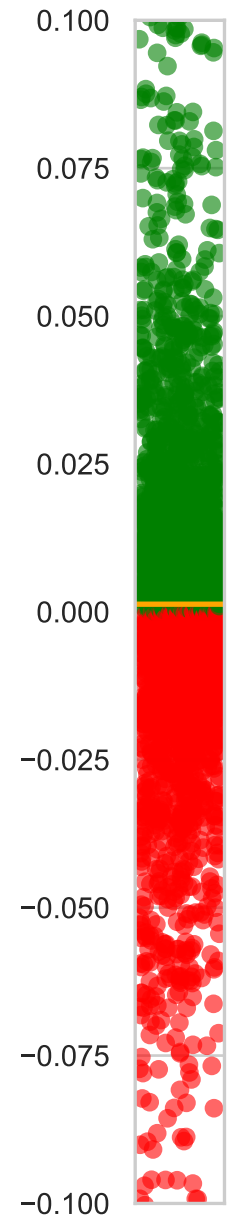


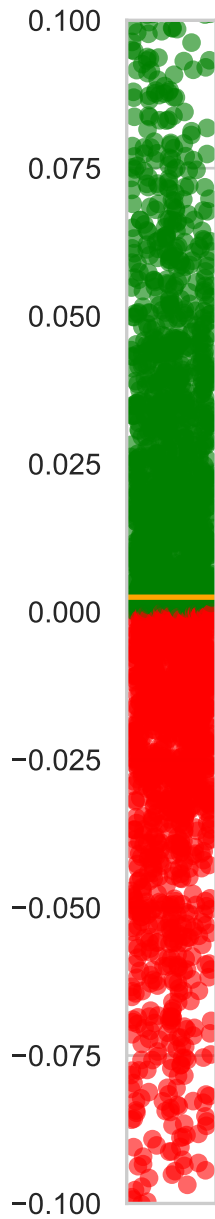
Benchmark
returns

Mean: 0.0013
loose: 48.8%
HiLoose: 6.3%



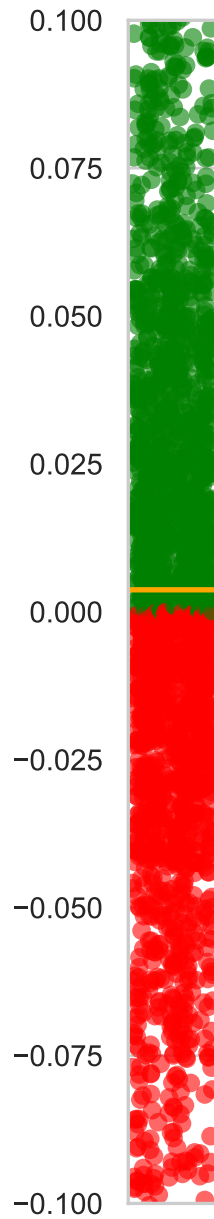
Benchmark
returns during 2 day

Mean: 0.0025
loose: 46.9%
HiLoose: 11.2%



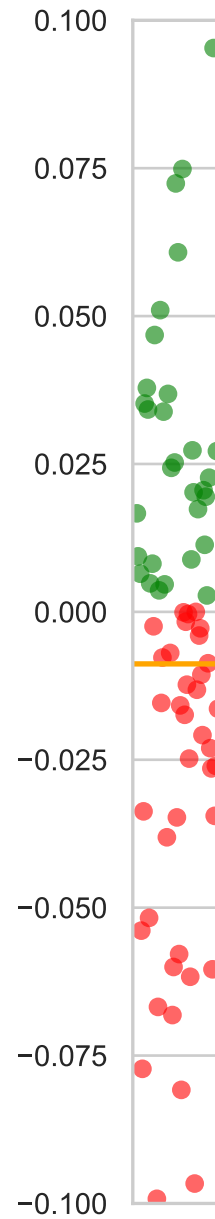
Benchmark
returns during 3 day

Mean: 0.0037
loose: 47.5%
HiLoose: 14.1%



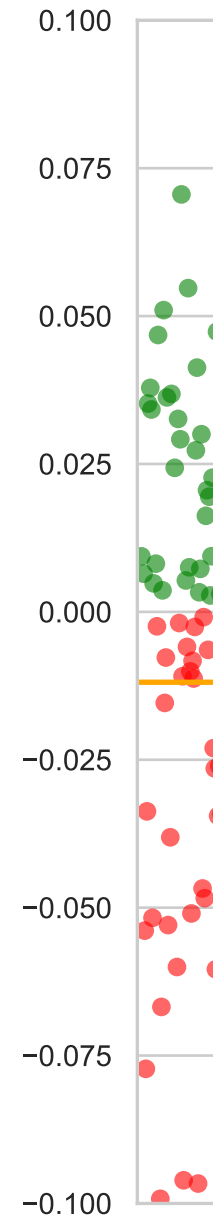
Filtered
returns after 1 day

Mean: -0.0088
loose: 56.8%
HiLoose: 21.6%



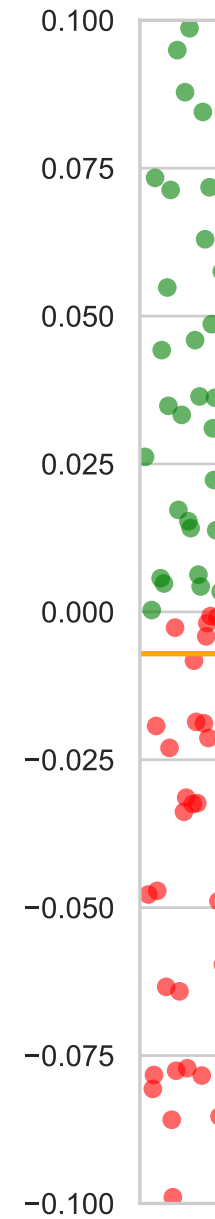
Filtered
returns after 2 day

Mean: -0.0119
loose: 52.7%
HiLoose: 23.0%



Filtered
returns during 2 day

Mean: -0.0071
loose: 52.7%
HiLoose: 25.7%



Filtered
returns during 3 day

Mean: -0.0187
loose: 55.4%
HiLoose: 36.5%

