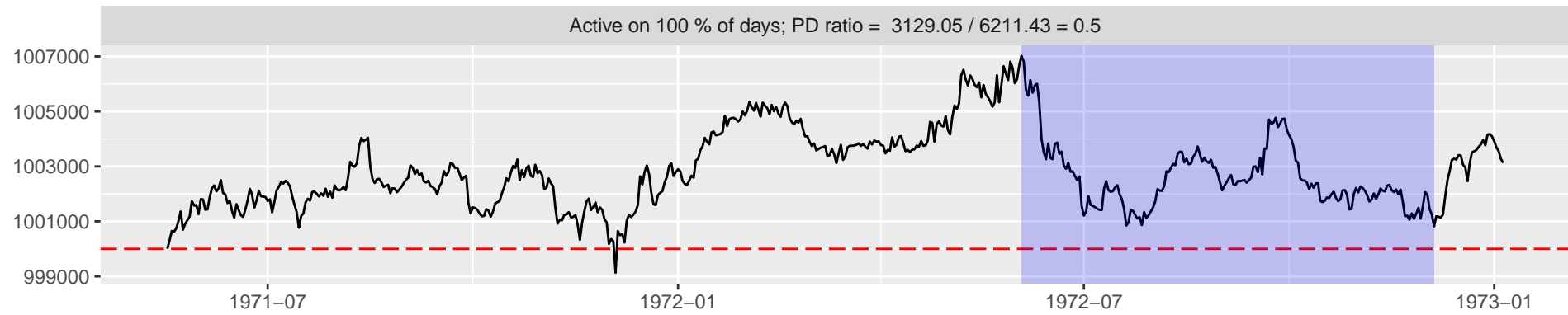
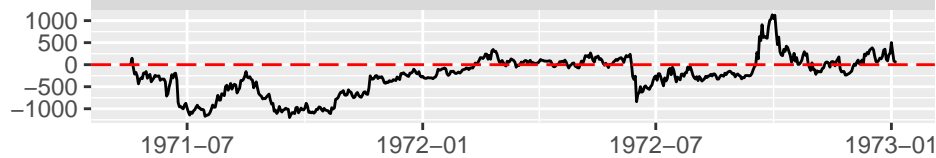


Position sizes inversely proportional to Average Abs Diffs

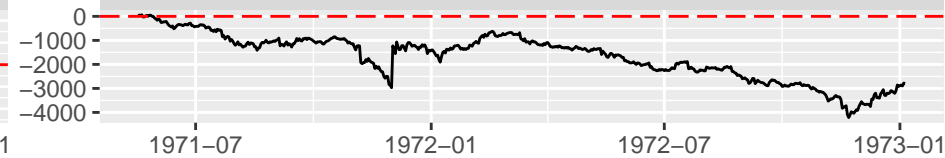
Active on 100 % of days; PD ratio = $3129.05 / 6211.43 = 0.5$



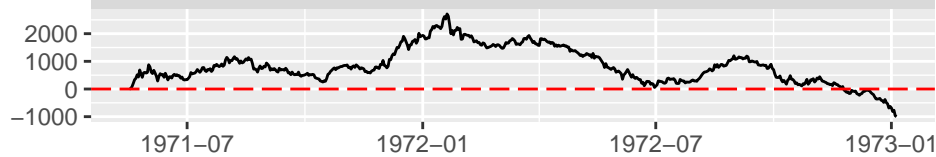
01 : PD ratio = $52.7 / 1366.2 = 0.04$



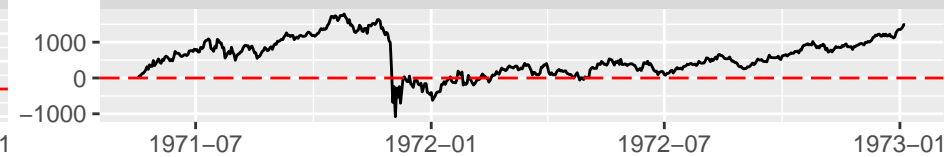
02 : PD ratio = -2800.29



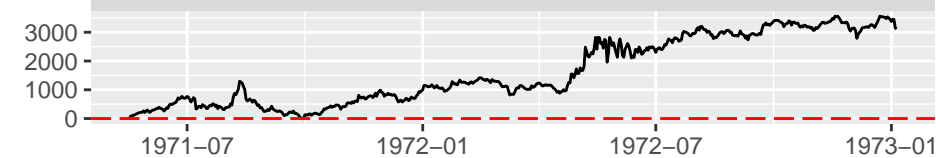
03 : PD ratio = -1001.4



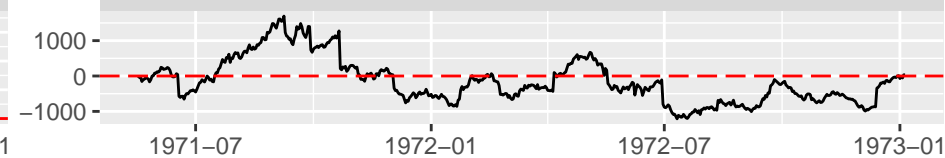
04 : PD ratio = $1485.12 / 2868.6 = 0.52$



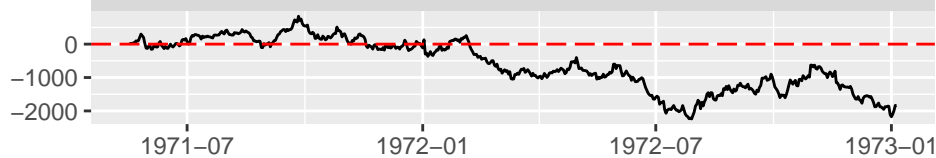
05 : PD ratio = $3110.4 / 1305 = 2.38$



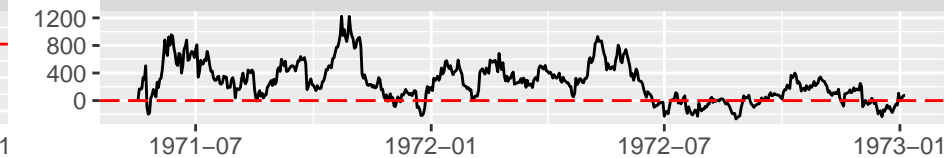
06 : PD ratio = $32.34 / 2904 = 0.01$



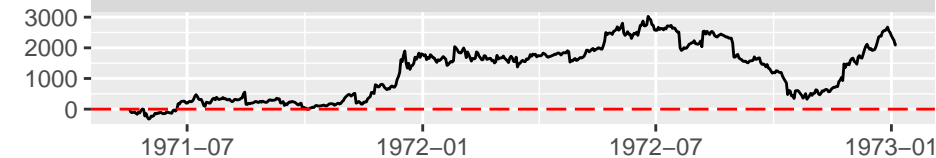
07 : PD ratio = -1839



08 : PD ratio = $72 / 1491 = 0.05$



09 : PD ratio = $2088.4 / 2702 = 0.77$



10 : PD ratio = $1928.78 / 1959.06 = 0.98$

