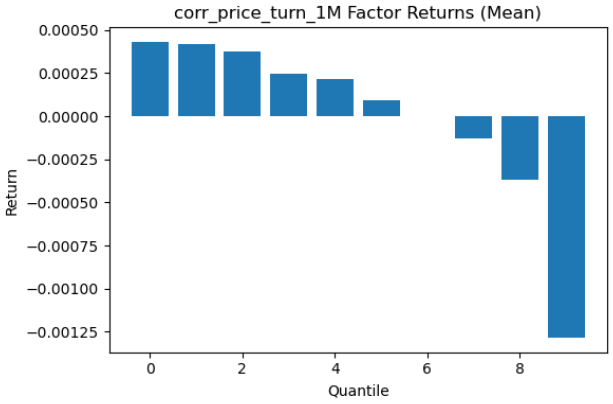
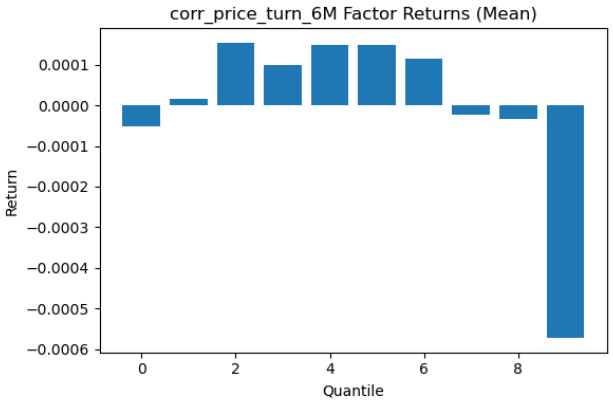
alphafactor Report (all) - Bar Charts

corr_price_turn_1M
ICIR: -0.175 | TO: 0.021
NW T-stat: -4.849 (p=0.000)

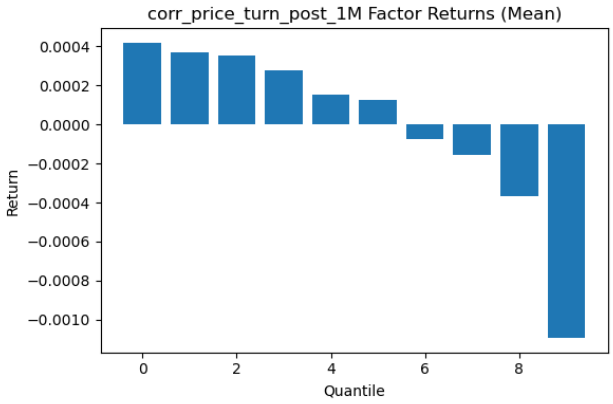


corr_price_turn_3M
ICIR: -0.076 | TO: 0.003
NW T-stat: -2.296 (p=0.022)

corr_price_turn_6M
ICIR: -0.022 | TO: 0.001
NW T-stat: -0.650 (p=0.515)



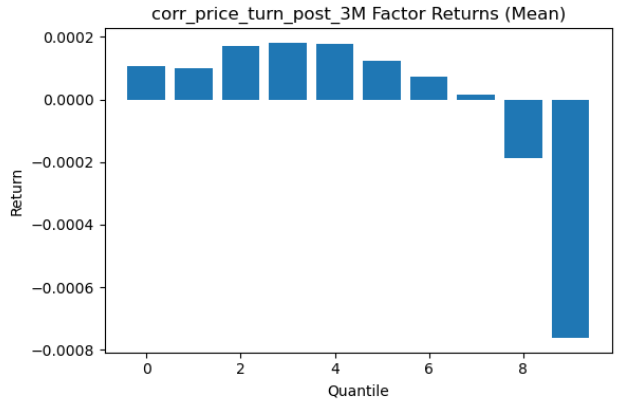
corr_price_turn_post_1M
ICIR: -0.182 | TO: 0.025
NW T-stat: -4.836 (p=0.000)



corr_price_turn_post_3M

ICIR: -0.082 | TO: 0.004

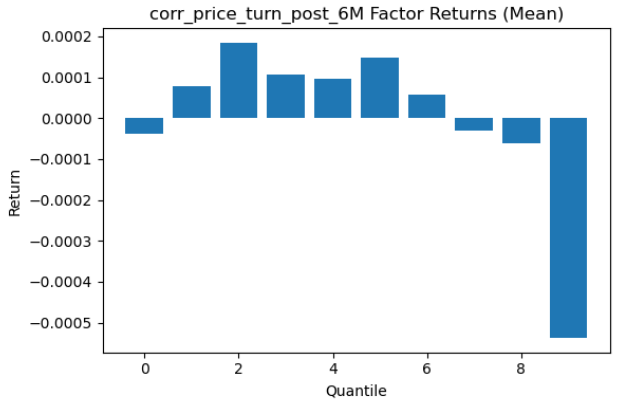
NW T-stat: -2.458 (p=0.014)



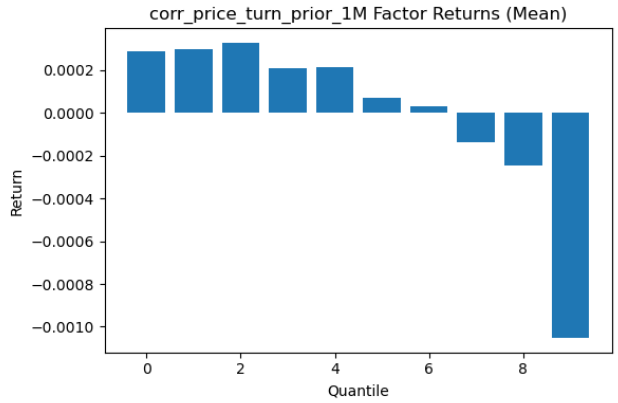
corr_price_turn_post_6M

ICIR: -0.032 | TO: 0.001

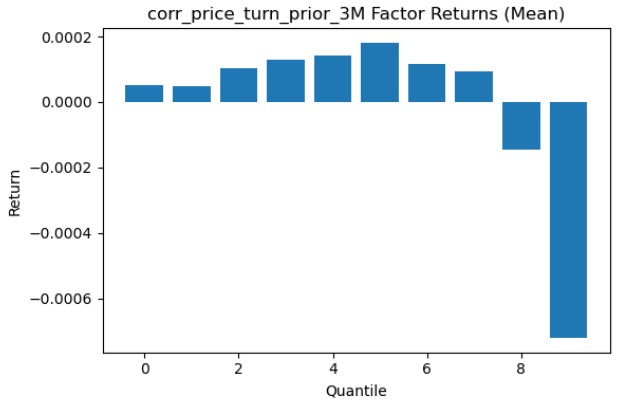
NW T-stat: -0.933 (p=0.351)



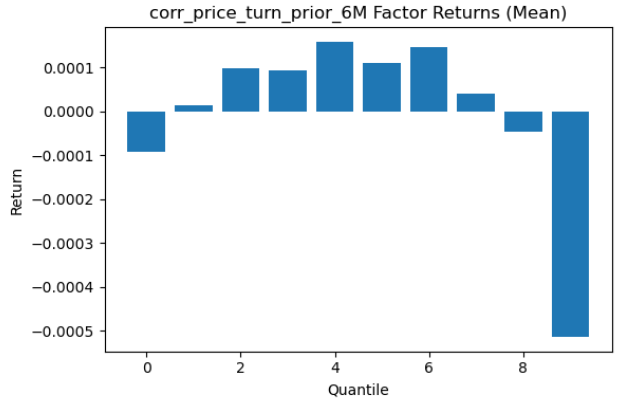
corr_price_turn_prior_1M
ICIR: -0.146 | TO: 0.026
NW T-stat: -4.093 (p=0.000)



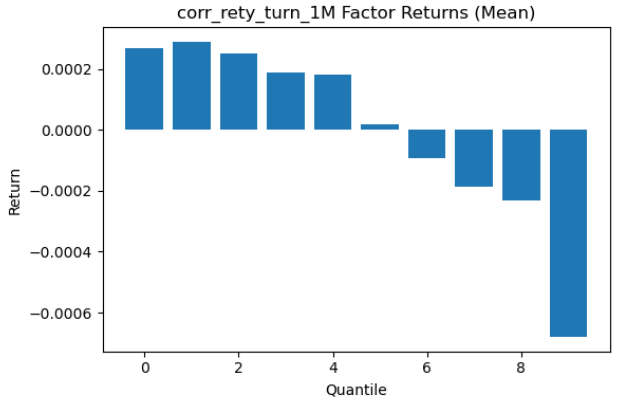
corr_price_turn_prior_3M
ICIR: -0.057 | TO: 0.004
NW T-stat: -1.749 (p=0.080)



corr_price_turn_prior_6M
ICIR: -0.012 | TO: 0.001
NW T-stat: -0.347 (p=0.729)



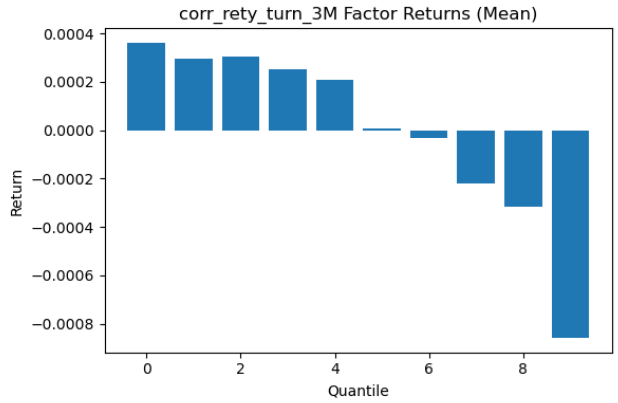
corr_rety_turn_1M
ICIR: -0.150 | TO: 0.047
NW T-stat: -4.314 (p=0.000)



corr_rety_turn_3M

ICIR: -0.195 | TO: 0.017

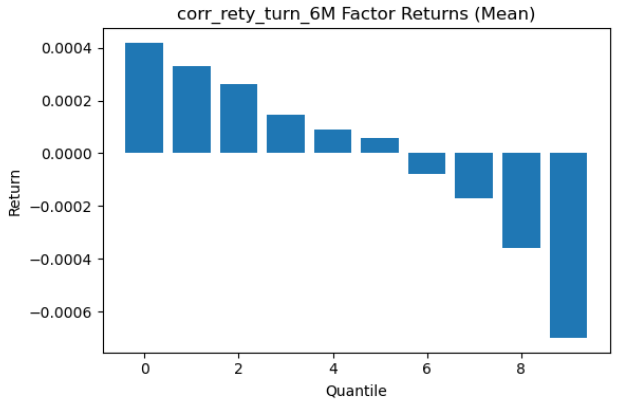
NW T-stat: -5.090 (p=0.000)



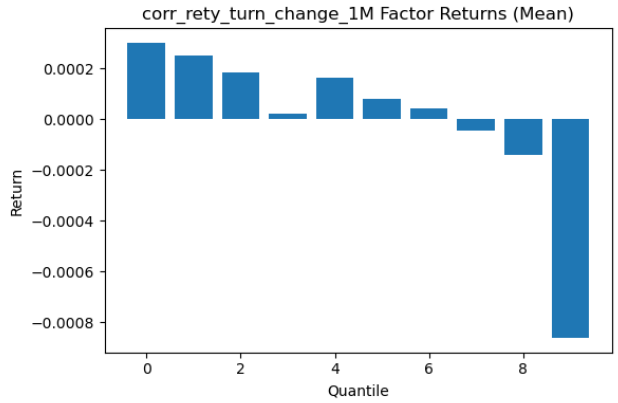
corr_rety_turn_6M

ICIR: -0.193 | TO: 0.009

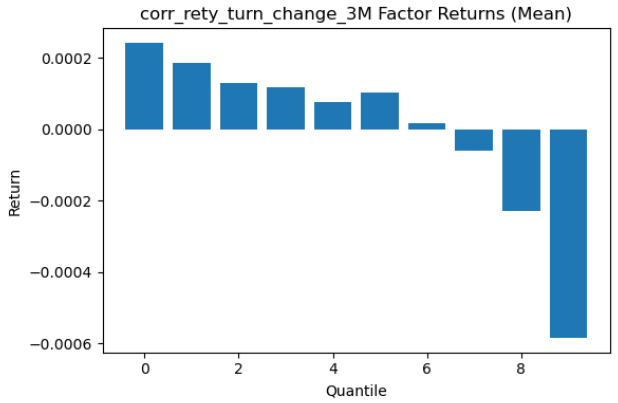
NW T-stat: -5.137 (p=0.000)



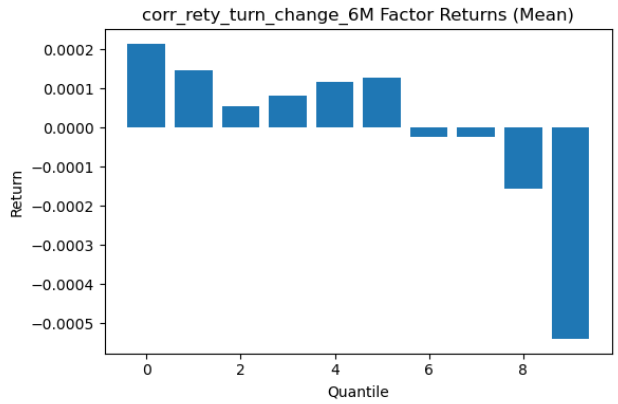
corr_rety_turn_change_1M
ICIR: -0.125 | TO: 0.027
NW T-stat: -3.551 (p=0.000)



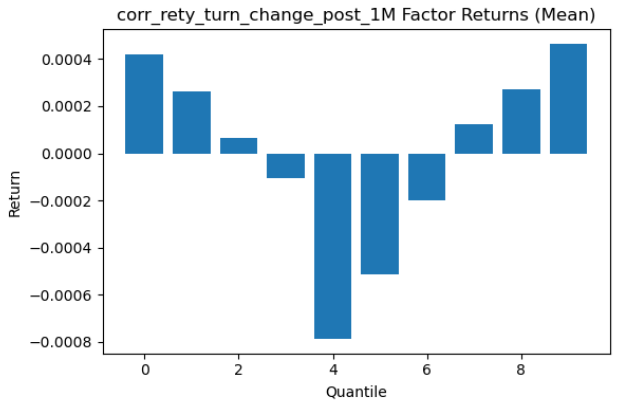
corr_rety_turn_change_3M
ICIR: -0.121 | TO: 0.008
NW T-stat: -3.333 (p=0.001)



corr_rety_turn_change_6M
ICIR: -0.111 | TO: 0.004
NW T-stat: -3.002 (p=0.003)



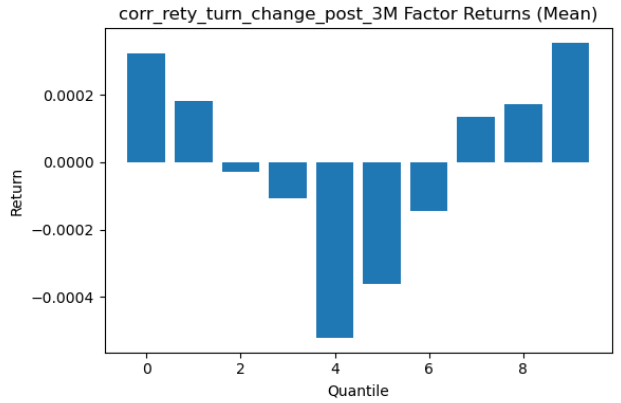
corr_rety_turn_change_post_1M
ICIR: 0.050 | TO: 0.002
NW T-stat: 1.093 (p=0.274)



corr_rety_turn_change_post_3M

ICIR: -0.104 | TO: 0.002

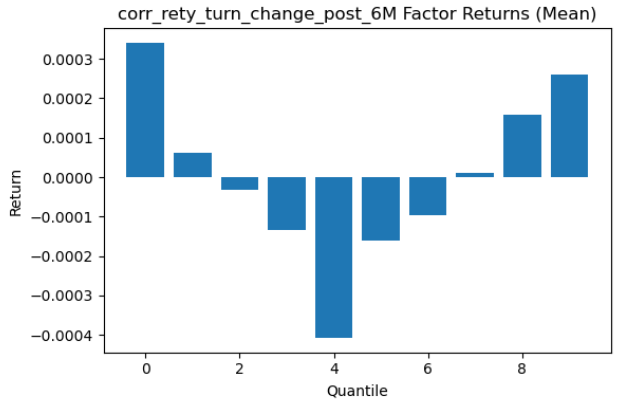
NW T-stat: -3.135 (p=0.002)



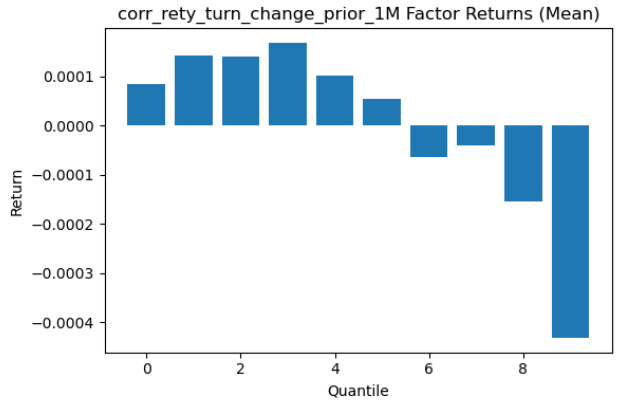
corr_rety_turn_change_post_6M

ICIR: -0.044 | TO: 0.003

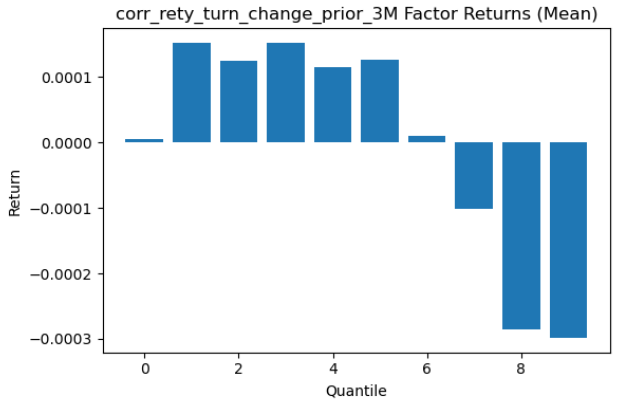
NW T-stat: -1.083 (p=0.279)



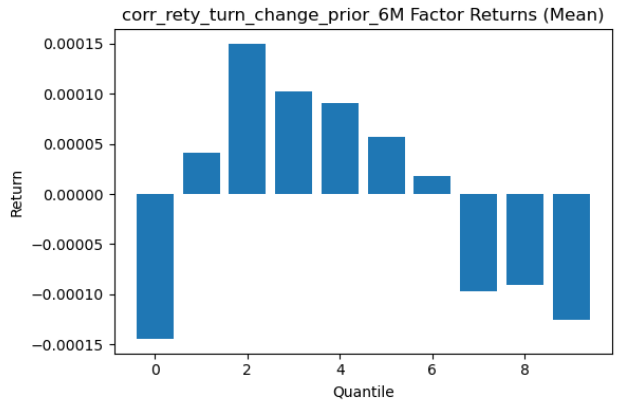
corr_rety_turn_change_prior_1M
ICIR: -0.074 | TO: 0.041
NW T-stat: -1.909 (p=0.056)



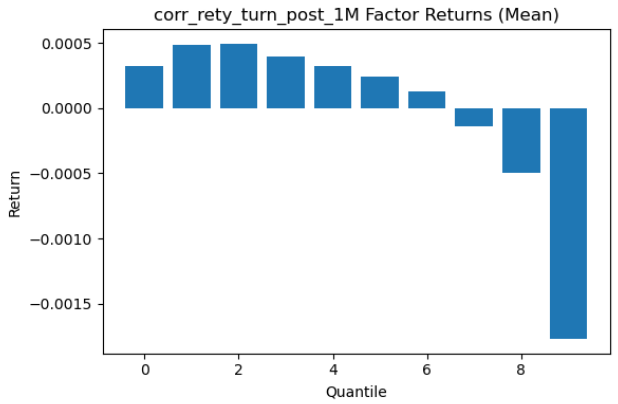
corr_rety_turn_change_prior_3M
ICIR: -0.044 | TO: 0.013
NW T-stat: -1.232 (p=0.218)



corr_rety_turn_change_prior_6M
ICIR: 0.016 | TO: 0.006
NW T-stat: 0.444 (p=0.657)



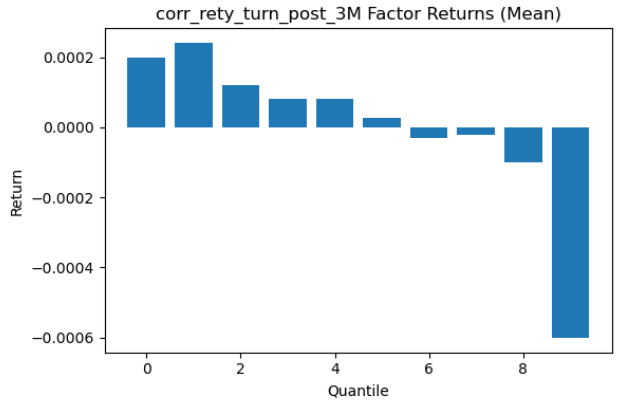
corr_rety_turn_post_1M
ICIR: -0.256 | TO: 0.046
NW T-stat: -6.771 (p=0.000)



corr_rety_turn_post_3M

ICIR: -0.122 | TO: 0.018

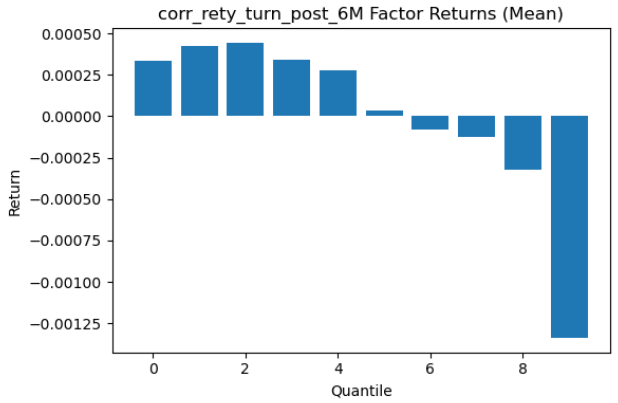
NW T-stat: -3.297 (p=0.001)



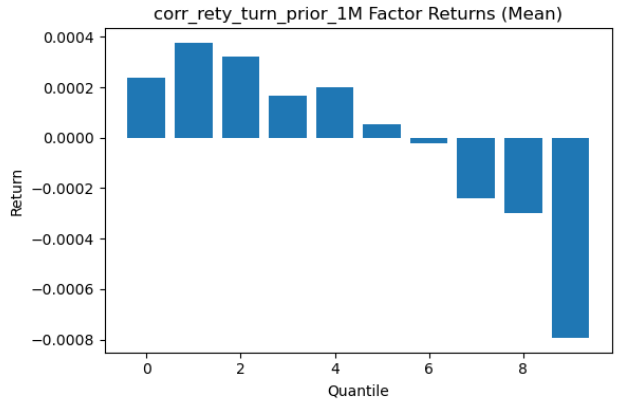
corr_rety_turn_post_6M

ICIR: -0.235 | TO: 0.009

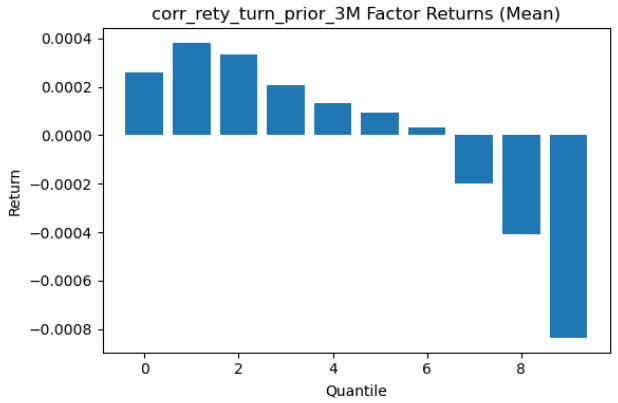
NW T-stat: -6.838 (p=0.000)



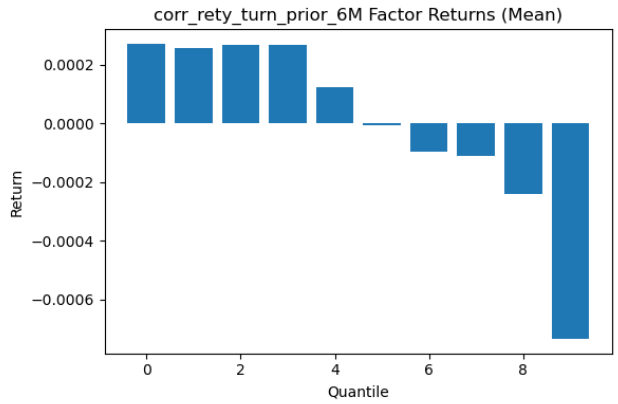
corr_rety_turn_prior_1M
ICIR: -0.142 | TO: 0.046
NW T-stat: -3.625 (p=0.000)



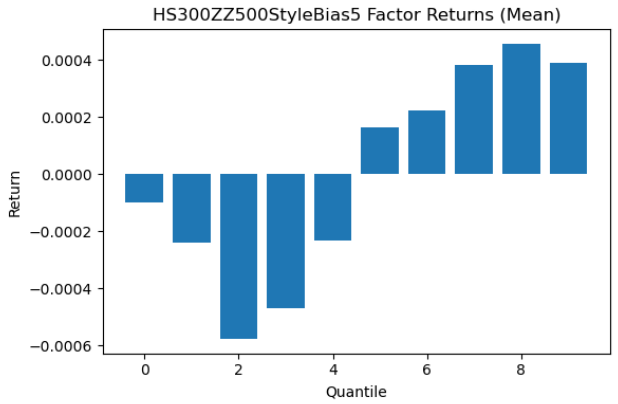
corr_rety_turn_prior_3M
ICIR: -0.156 | TO: 0.016
NW T-stat: -4.327 (p=0.000)



corr_rety_turn_prior_6M
ICIR: -0.148 | TO: 0.009
NW T-stat: -4.311 (p=0.000)



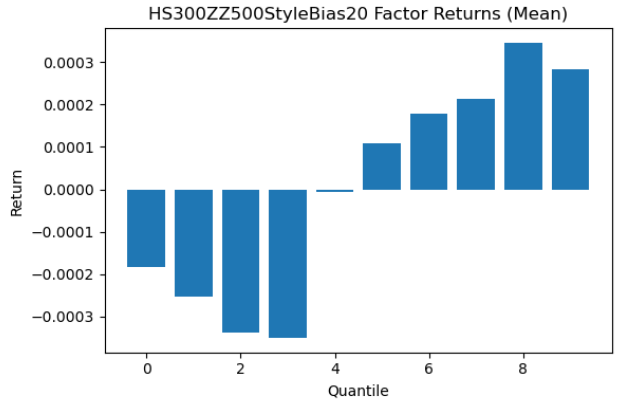
HS300ZZ500StyleBias5
ICIR: 0.104 | TO: 0.079
NW T-stat: 3.064 (p=0.002)



HS300ZZ500StyleBias20

ICIR: 0.107 | TO: 0.008

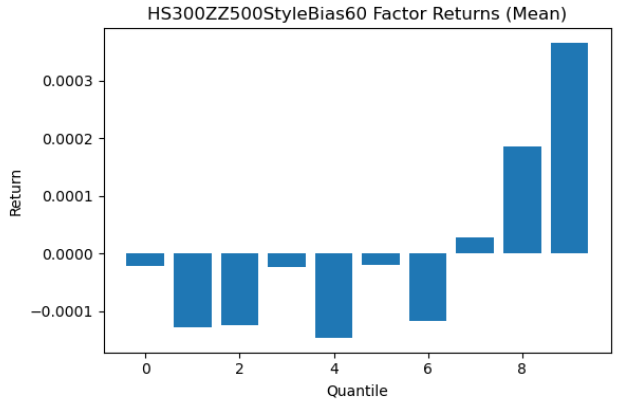
NW T-stat: 3.067 (p=0.002)



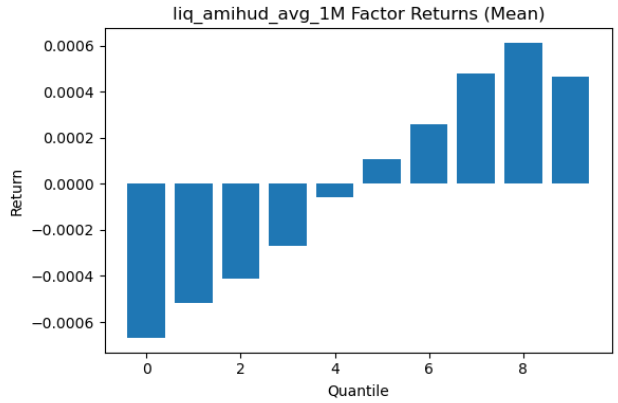
HS300ZZ500StyleBias60

ICIR: 0.050 | TO: 0.001

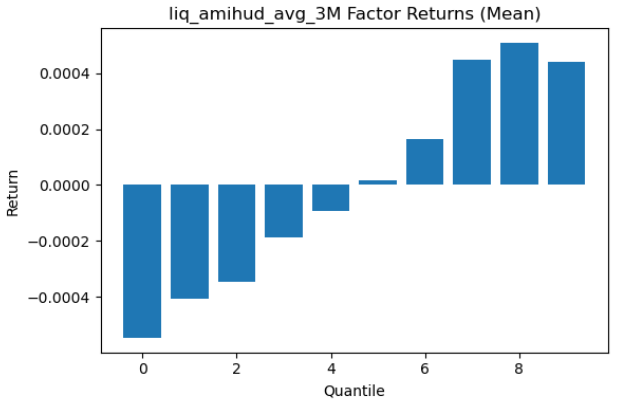
NW T-stat: 1.321 (p=0.187)



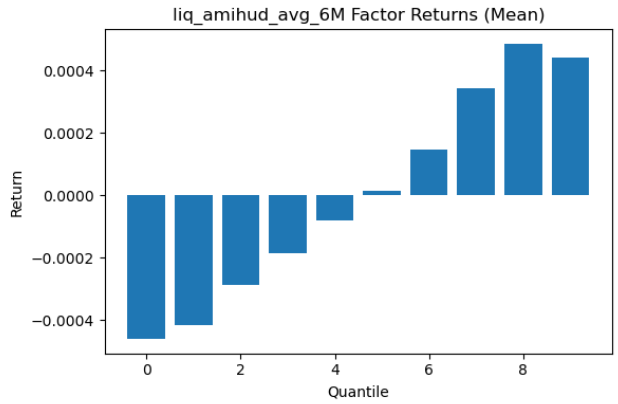
liq_amihud_avg_1M
ICIR: 0.038 | TO: 0.001
NW T-stat: 0.729 (p=0.466)



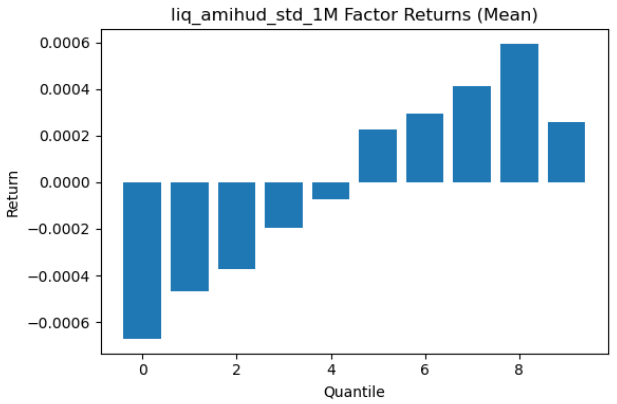
liq_amihud_avg_3M
ICIR: 0.075 | TO: 0.000
NW T-stat: 1.495 (p=0.135)



liq_amihud_avg_6M
ICIR: 0.083 | TO: 0.000
NW T-stat: 1.822 (p=0.068)



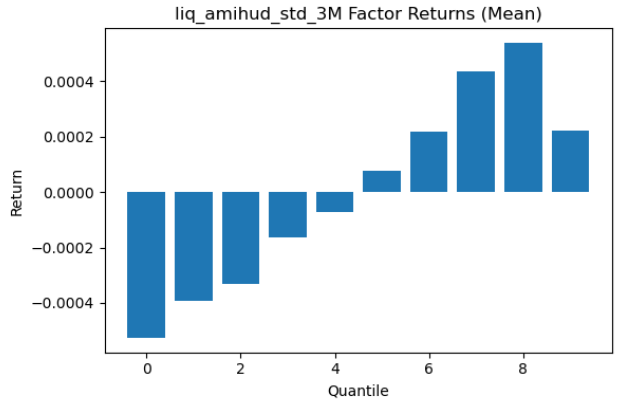
liq_amihud_std_1M
ICIR: -0.082 | TO: 0.003
NW T-stat: -1.517 (p=0.129)



liq_amihud_std_3M

ICIR: -0.095 | TO: 0.001

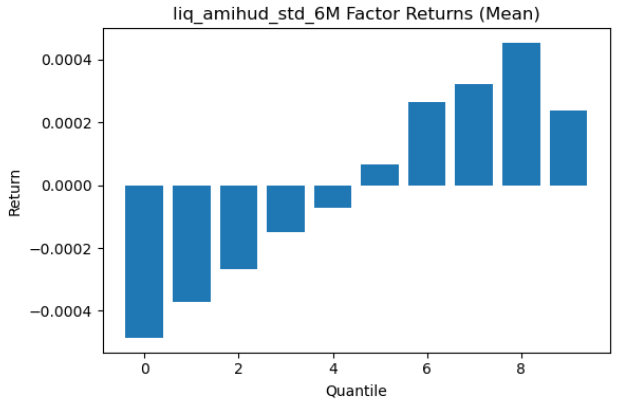
NW T-stat: -1.810 (p=0.070)



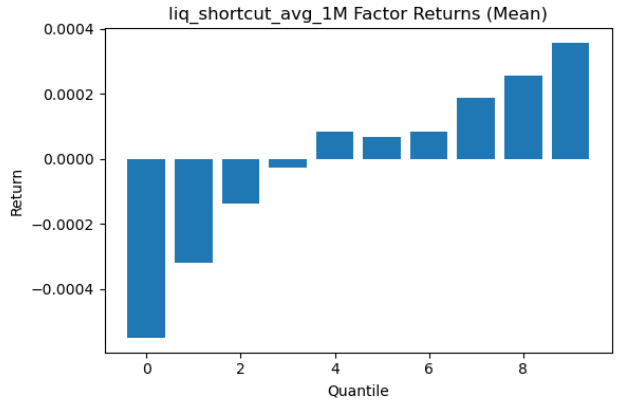
liq_amihud_std_6M

ICIR: -0.086 | TO: 0.000

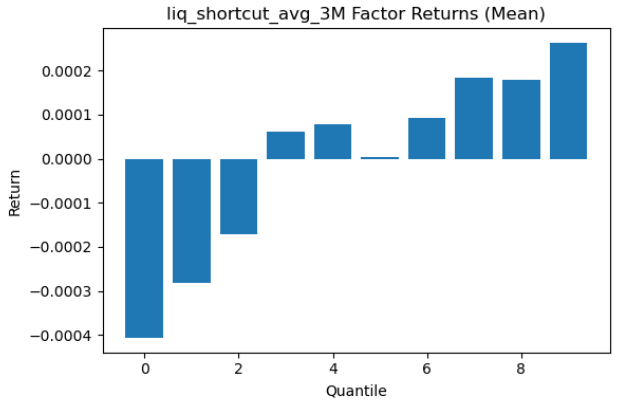
NW T-stat: -1.829 (p=0.067)



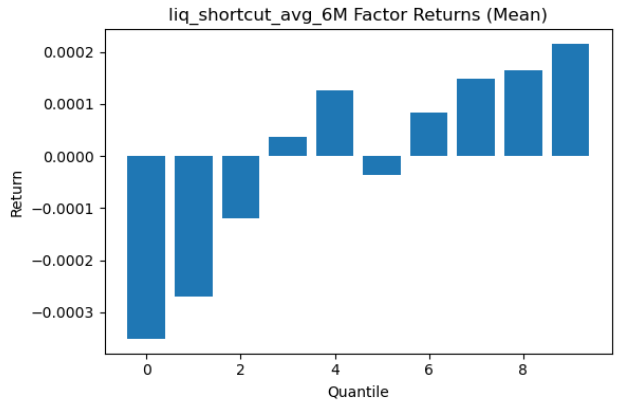
liq_shortcut_avg_1M
ICIR: 0.086 | TO: 0.000
NW T-stat: 2.239 (p=0.025)



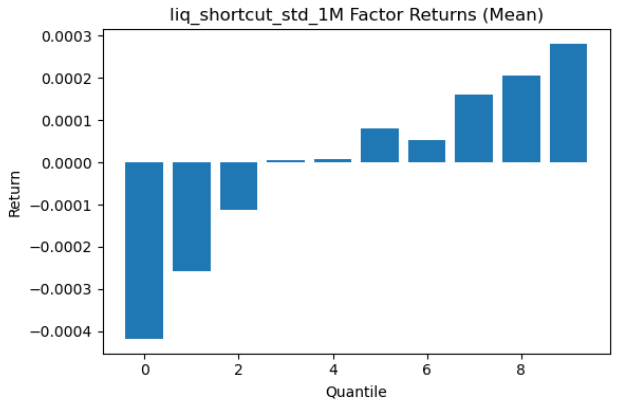
liq_shortcut_avg_3M
ICIR: 0.069 | TO: 0.000
NW T-stat: 1.823 (p=0.068)



liq_shortcut_avg_6M
ICIR: 0.059 | TO: 0.000
NW T-stat: 1.553 (p=0.120)



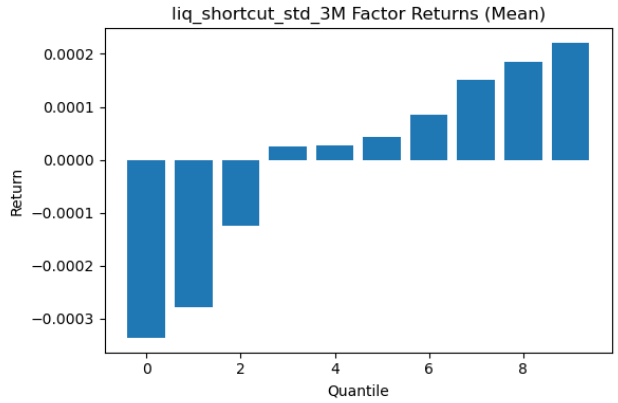
liq_shortcut_std_1M
ICIR: 0.070 | TO: 0.001
NW T-stat: 1.815 (p=0.070)



liq_shortcut_std_3M

ICIR: 0.062 | TO: 0.000

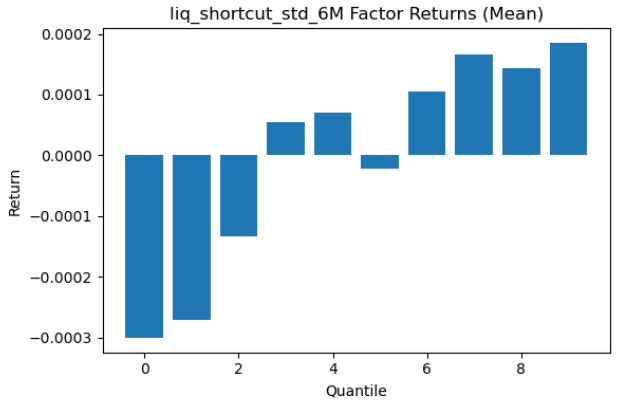
NW T-stat: 1.634 (p=0.102)



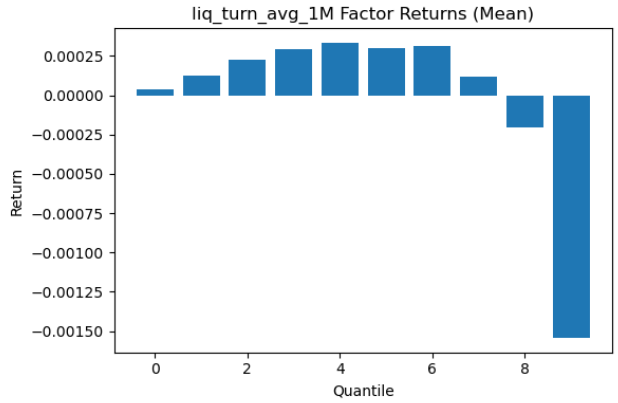
liq_shortcut_std_6M

ICIR: 0.053 | TO: 0.000

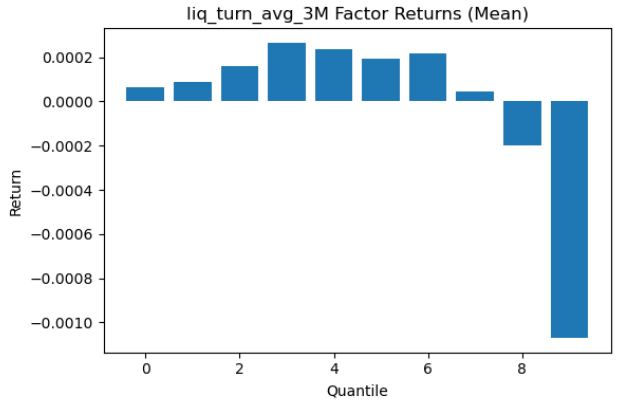
NW T-stat: 1.383 (p=0.167)



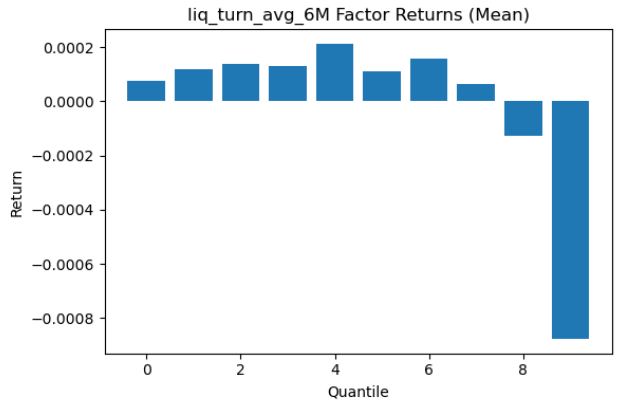
liq_turn_avg_1M
ICIR: -0.188 | TO: 0.001
NW T-stat: -5.130 (p=0.000)



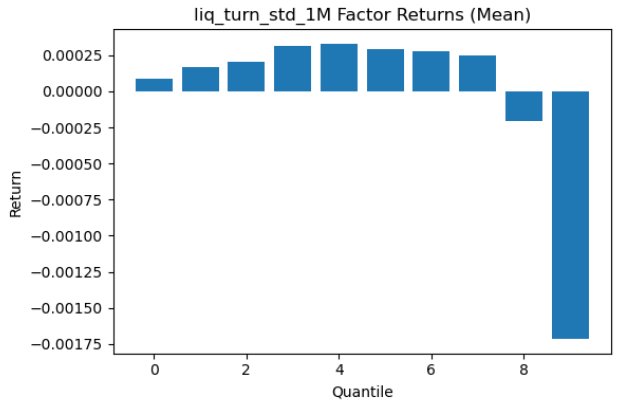
liq_turn_avg_3M
ICIR: -0.145 | TO: 0.000
NW T-stat: -3.921 (p=0.000)



liq_turn_avg_6M
ICIR: -0.133 | TO: 0.000
NW T-stat: -3.553 (p=0.000)



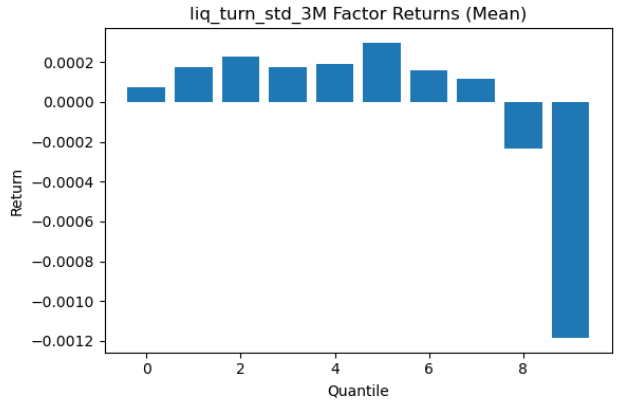
liq_turn_std_1M
ICIR: -0.207 | TO: 0.006
NW T-stat: -5.518 (p=0.000)



liq_turn_std_3M

ICIR: -0.128 | TO: 0.001

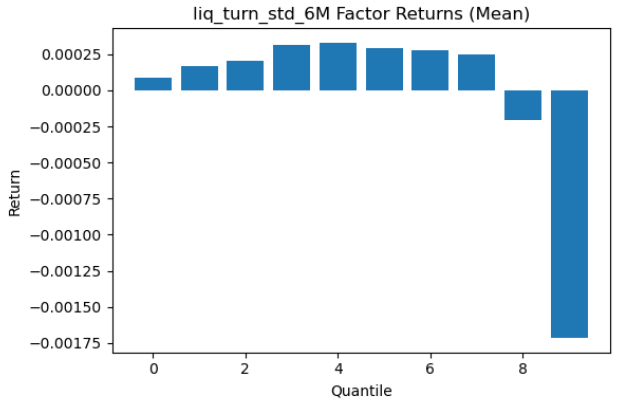
NW T-stat: -3.416 (p=0.001)



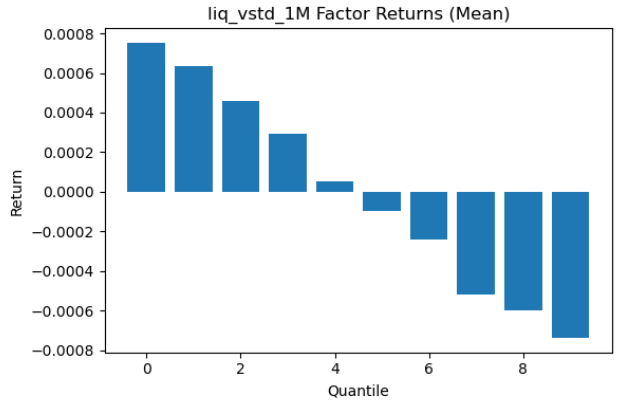
liq_turn_std_6M

ICIR: -0.207 | TO: 0.006

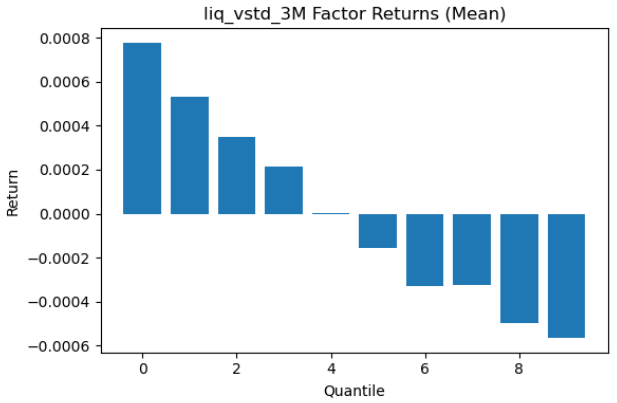
NW T-stat: -5.518 (p=0.000)



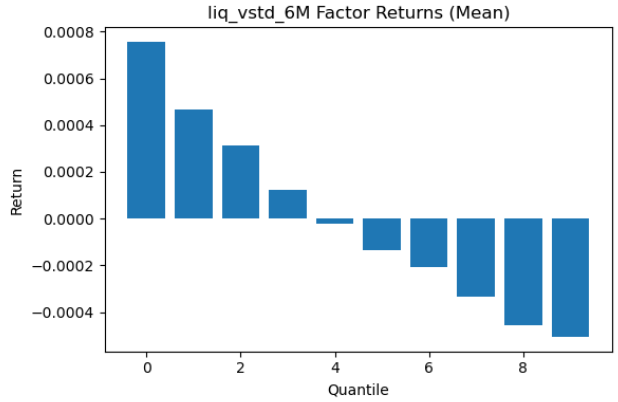
liq_vstd_1M
ICIR: -0.134 | TO: 0.002
NW T-stat: -3.495 (p=0.001)



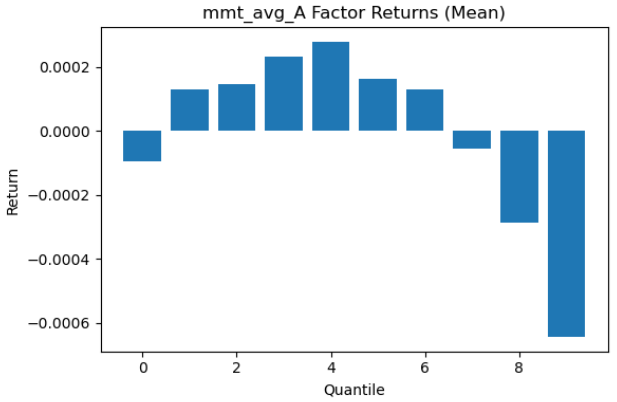
liq_vstd_3M
ICIR: -0.110 | TO: 0.000
NW T-stat: -2.917 (p=0.004)



liq_vstd_6M
ICIR: -0.099 | TO: 0.000
NW T-stat: -2.622 (p=0.009)



mmt_avg_A
ICIR: -0.058 | TO: 0.008
NW T-stat: -1.666 (p=0.096)



mmt_avg_M

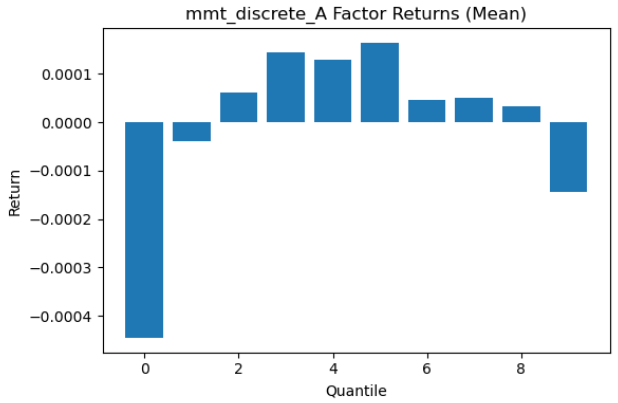
ICIR: -0.153 | TO: 0.049

NW T-stat: -4.364 (p=0.000)

mmt_discrete_A

ICIR: 0.070 | TO: 0.003

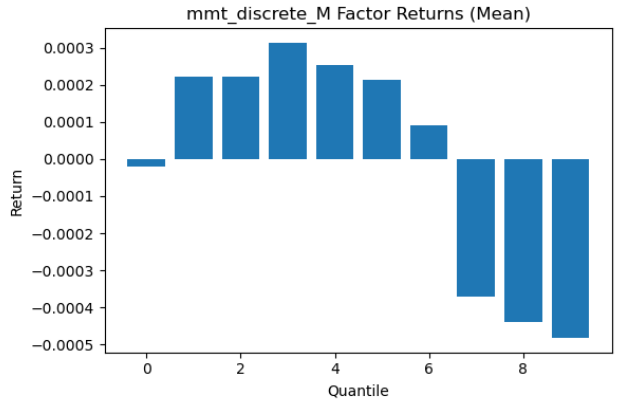
NW T-stat: 2.038 (p=0.042)



mmt_discrete_M

ICIR: -0.029 | TO: 0.032

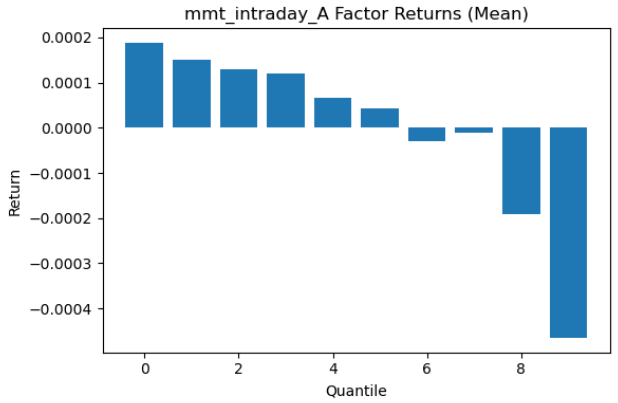
NW T-stat: -0.839 (p=0.402)



mmt_intraday_A

ICIR: -0.080 | TO: 0.002

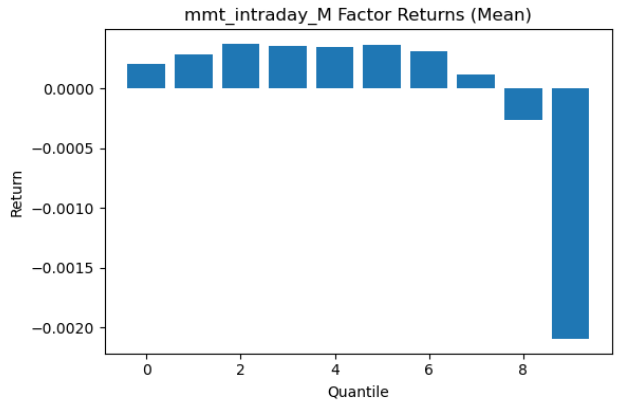
NW T-stat: -2.092 (p=0.036)



mmt_intraday_M

ICIR: -0.202 | TO: 0.031

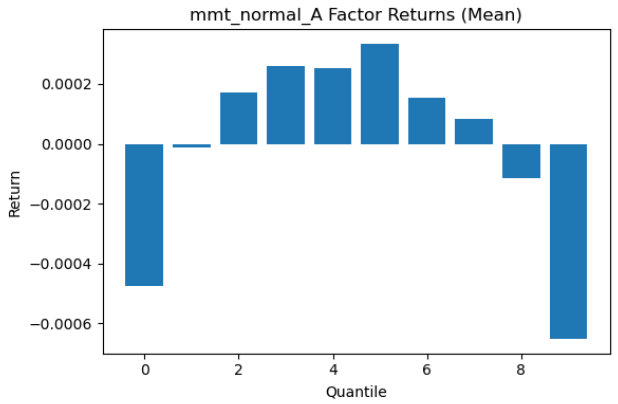
NW T-stat: -5.912 (p=0.000)



mmt_normal_A

ICIR: -0.054 | TO: 0.005

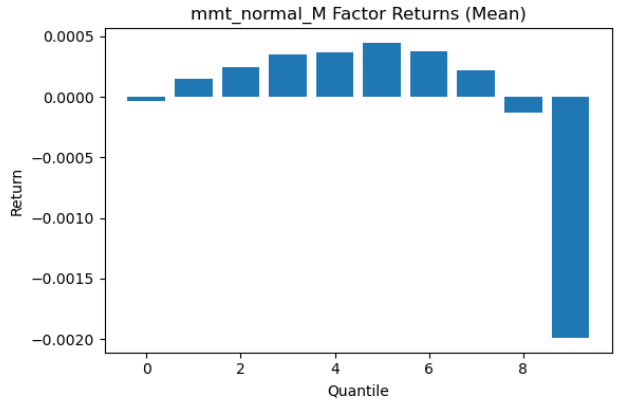
NW T-stat: -1.532 (p=0.126)



mmt_normal_M

ICIR: -0.158 | TO: 0.037

NW T-stat: -4.652 (p=0.000)



mmt_off_limit_A

ICIR: 0.018 | TO: 0.003

NW T-stat: 0.464 (p=0.642)

mmt_off_limit_M

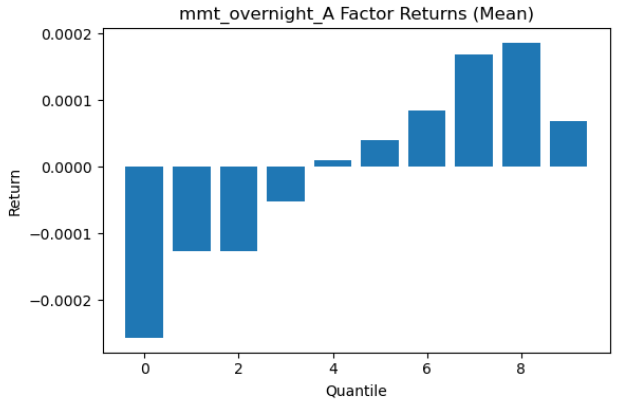
ICIR: 0.011 | TO: 0.035

NW T-stat: 0.296 (p=0.767)

mmt_overnight_A

ICIR: 0.140 | TO: 0.001

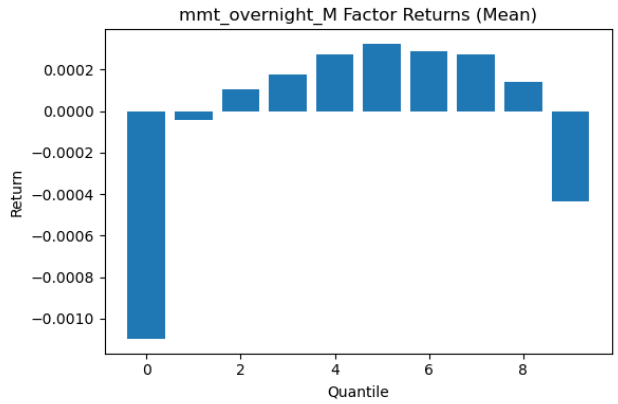
NW T-stat: 3.130 (p=0.002)



mmt_overnight_M

ICIR: 0.047 | TO: 0.024

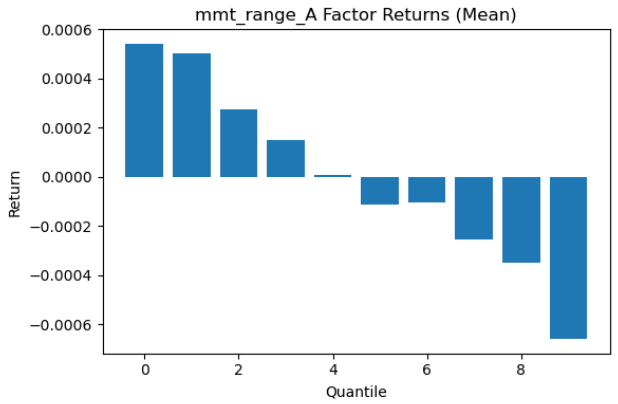
NW T-stat: 0.953 (p=0.341)



mmt_range_A

ICIR: -0.180 | TO: 0.002

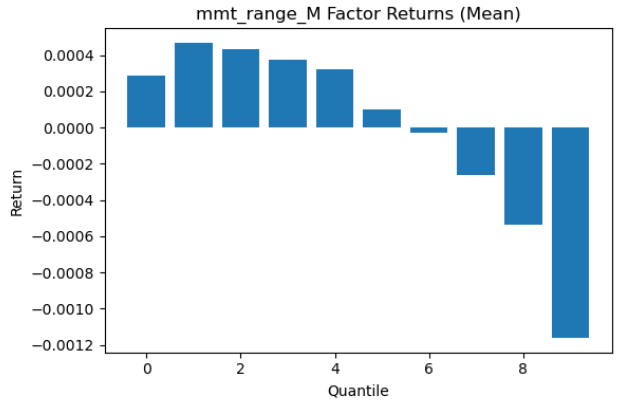
NW T-stat: -5.138 (p=0.000)



mmt_range_M

ICIR: -0.240 | TO: 0.031

NW T-stat: -7.380 (p=0.000)



mmt_route_A

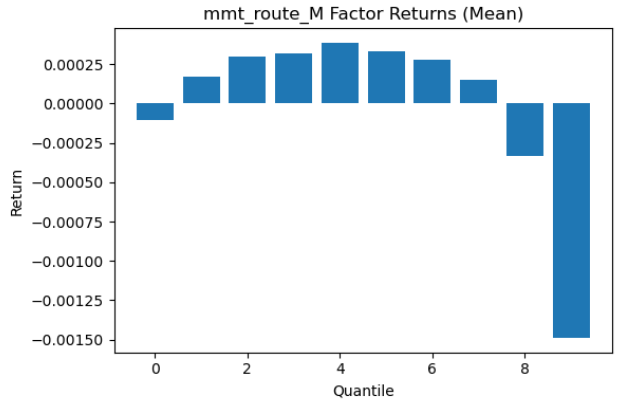
ICIR: -0.117 | TO: 0.004

NW T-stat: -3.372 (p=0.001)

mmt_route_M

ICIR: -0.102 | TO: 0.036

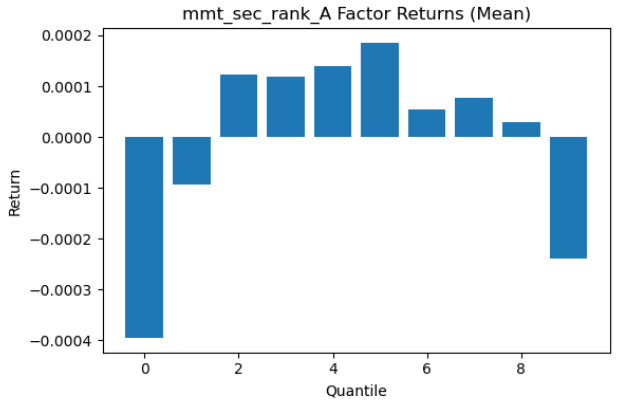
NW T-stat: -3.063 (p=0.002)



mmt_sec_rank_A

ICIR: 0.054 | TO: 0.003

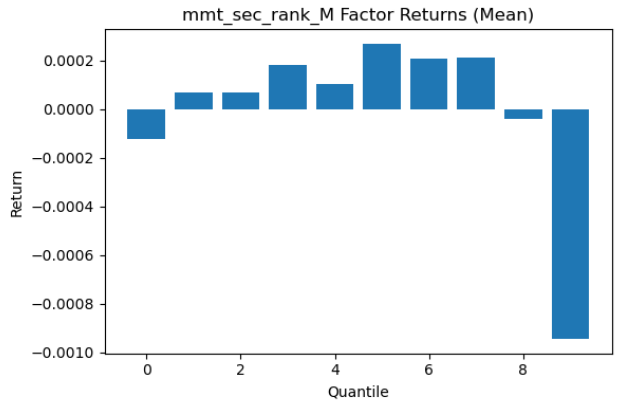
NW T-stat: 1.450 (p=0.147)



mmt_sec_rank_M

ICIR: -0.025 | TO: 0.033

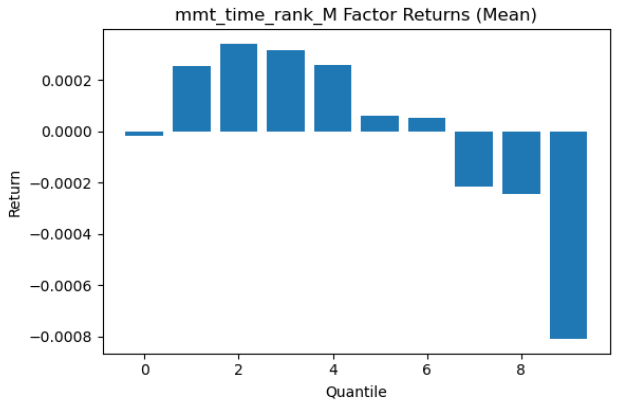
NW T-stat: -0.682 (p=0.495)



mmt_time_rank_M

ICIR: -0.072 | TO: 0.001

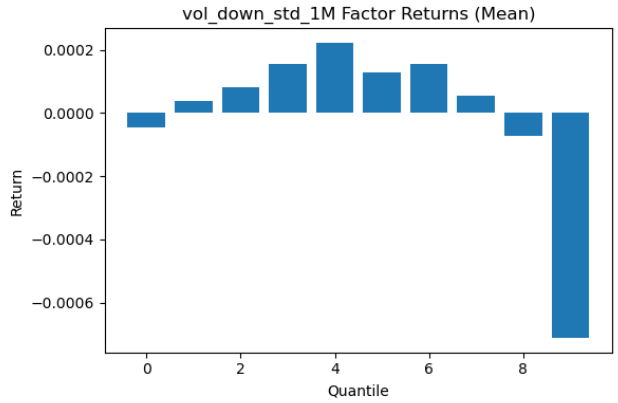
NW T-stat: -2.106 (p=0.035)



vol_down_std_1M

ICIR: -0.062 | TO: 0.021

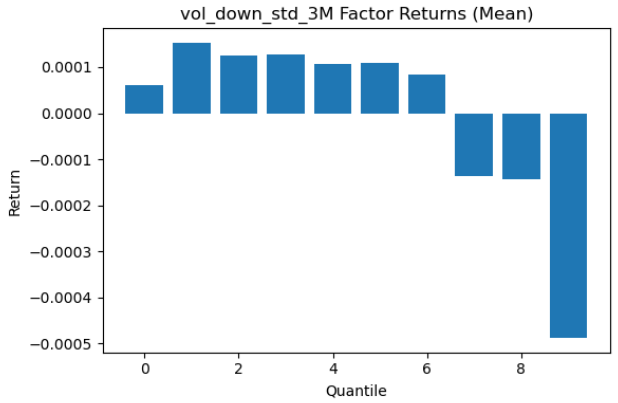
NW T-stat: -1.557 (p=0.120)



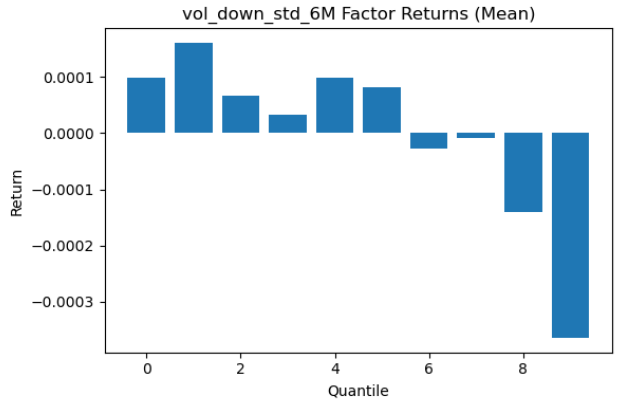
vol_down_std_3M

ICIR: -0.044 | TO: 0.004

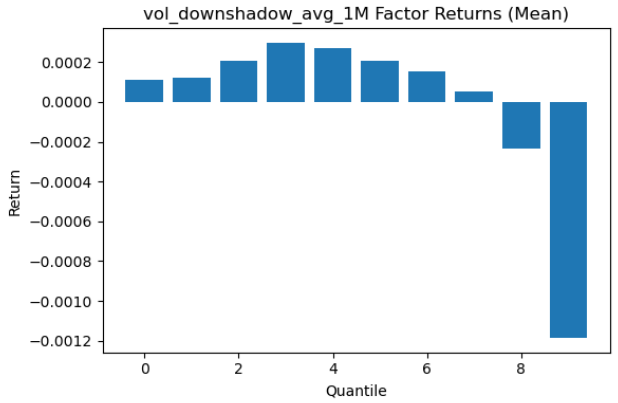
NW T-stat: -1.118 (p=0.264)



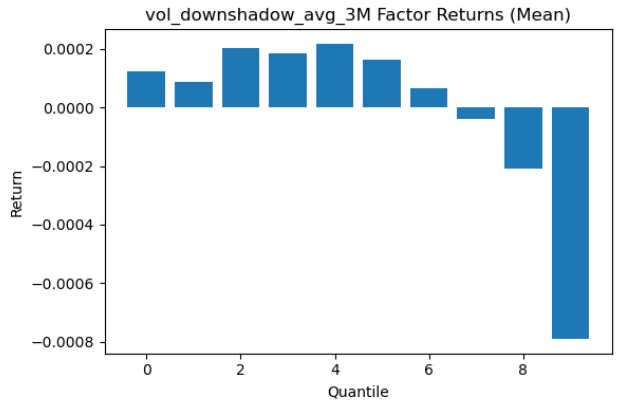
vol_down_std_6M
ICIR: -0.039 | TO: 0.002
NW T-stat: -1.005 (p=0.315)



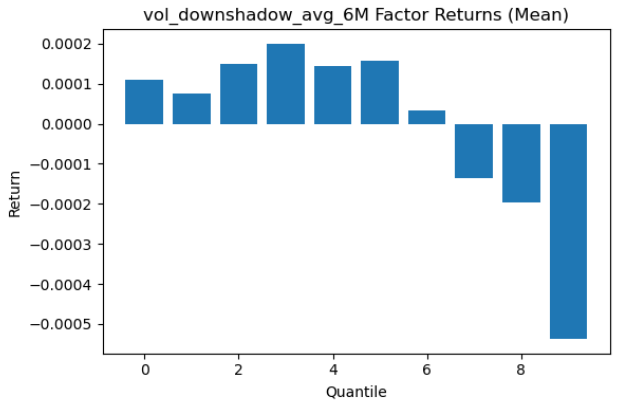
vol_downshadow_avg_1M
ICIR: -0.128 | TO: 0.009
NW T-stat: -3.402 (p=0.001)



vol_downshadow_avg_3M
ICIR: -0.092 | TO: 0.002
NW T-stat: -2.496 (p=0.013)



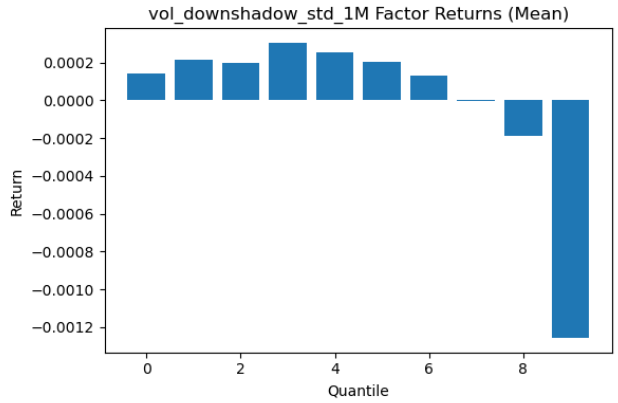
vol_downshadow_avg_6M
ICIR: -0.084 | TO: 0.001
NW T-stat: -2.243 (p=0.025)



vol_downshadow_std_1M

ICIR: -0.147 | TO: 0.015

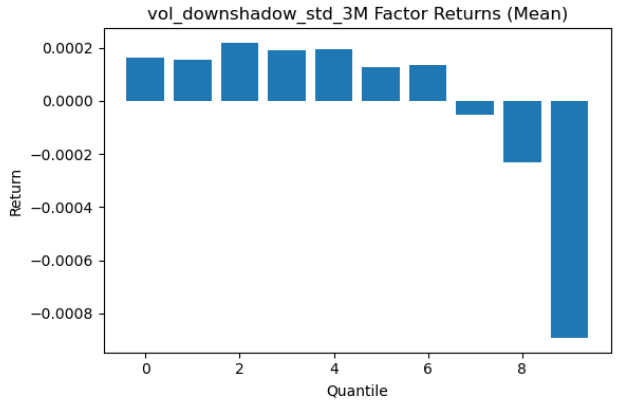
NW T-stat: -3.736 (p=0.000)



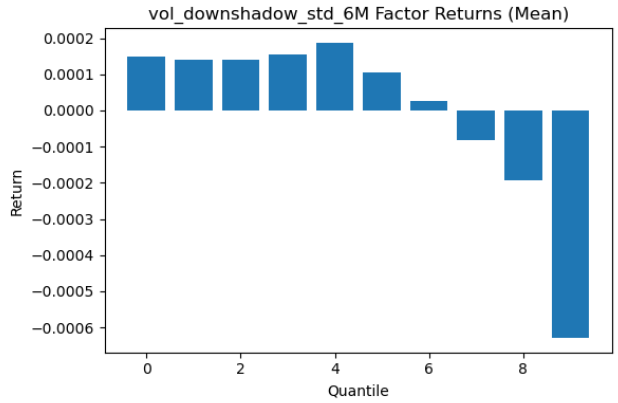
vol_downshadow_std_3M

ICIR: -0.101 | TO: 0.003

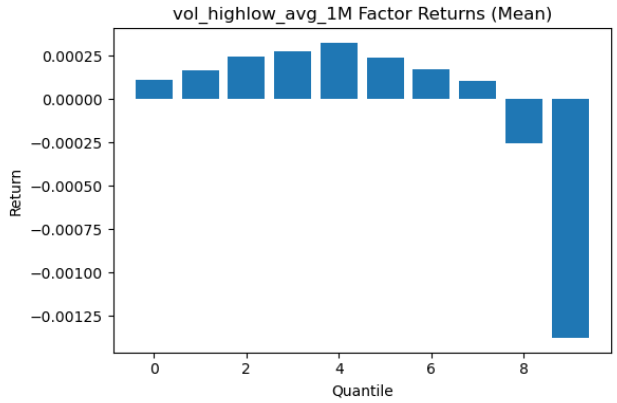
NW T-stat: -2.646 (p=0.008)



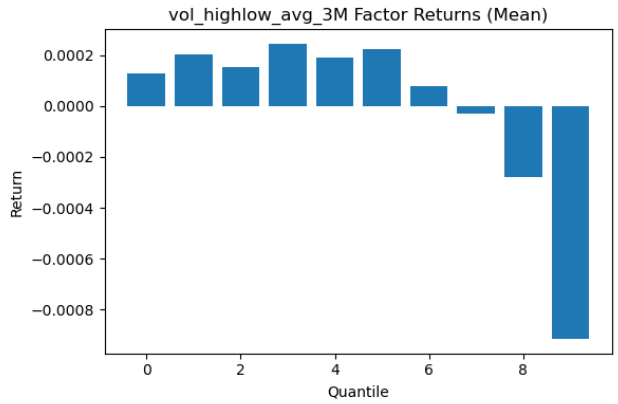
vol_downshadow_std_6M
ICIR: -0.084 | TO: 0.001
NW T-stat: -2.191 (p=0.029)



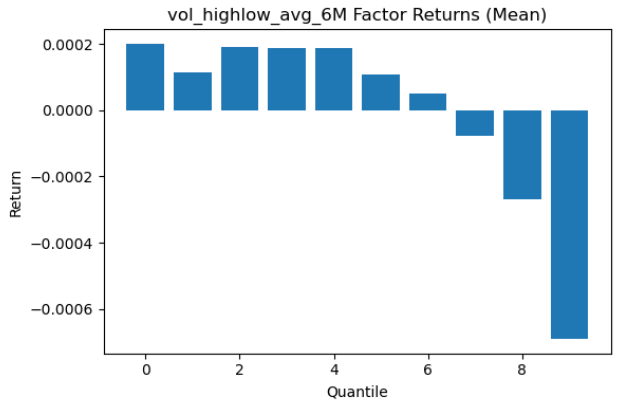
vol_highlow_avg_1M
ICIR: -0.142 | TO: 0.003
NW T-stat: -3.687 (p=0.000)



vol_highlow_avg_3M
ICIR: -0.117 | TO: 0.001
NW T-stat: -3.076 (p=0.002)



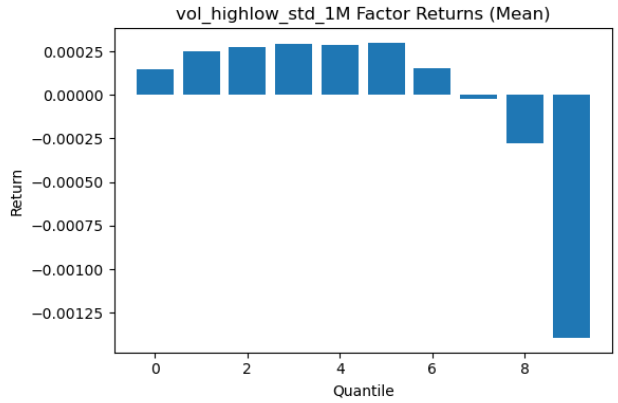
vol_highlow_avg_6M
ICIR: -0.116 | TO: 0.000
NW T-stat: -3.049 (p=0.002)



vol_highlow_std_1M

ICIR: -0.156 | TO: 0.013

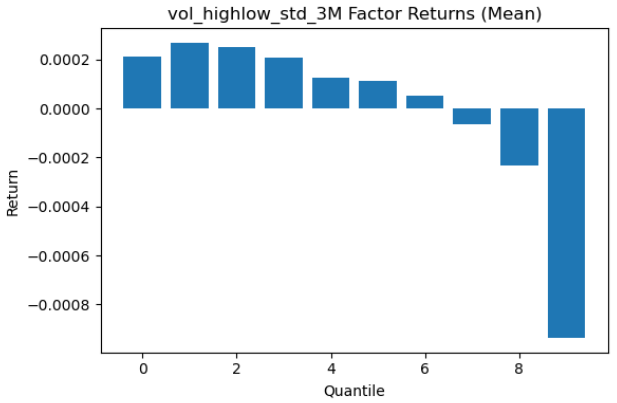
NW T-stat: -3.851 (p=0.000)



vol_highlow_std_3M

ICIR: -0.105 | TO: 0.003

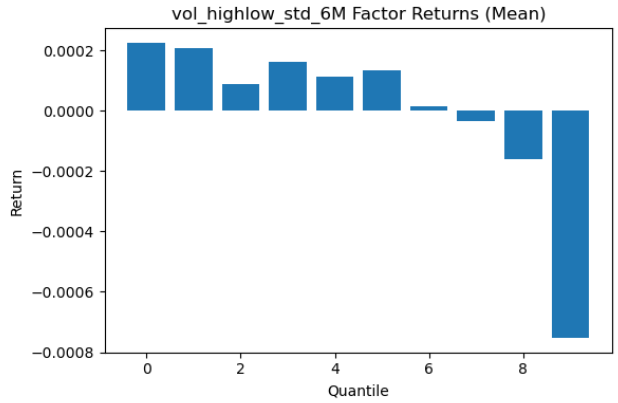
NW T-stat: -2.639 (p=0.008)



vol_highlow_std_6M

ICIR: -0.082 | TO: 0.001

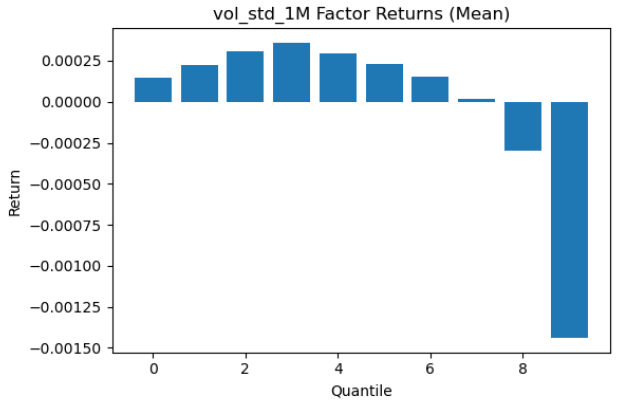
NW T-stat: -2.095 (p=0.036)



vol_std_1M

ICIR: -0.118 | TO: 0.009

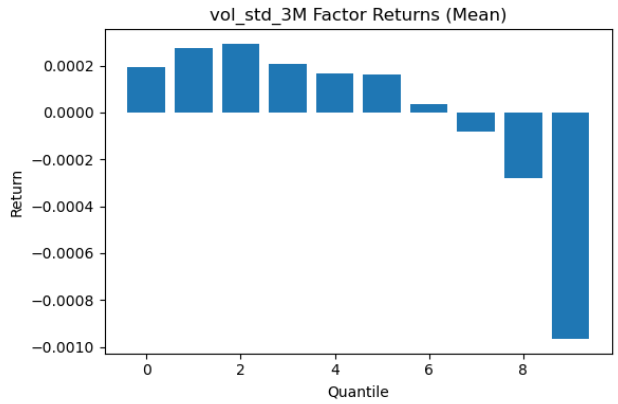
NW T-stat: -3.042 (p=0.002)



vol_std_3M

ICIR: -0.073 | TO: 0.002

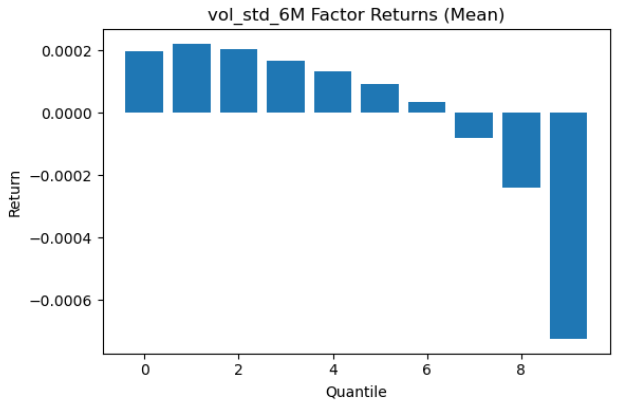
NW T-stat: -1.865 (p=0.062)



vol_std_6M

ICIR: -0.061 | TO: 0.001

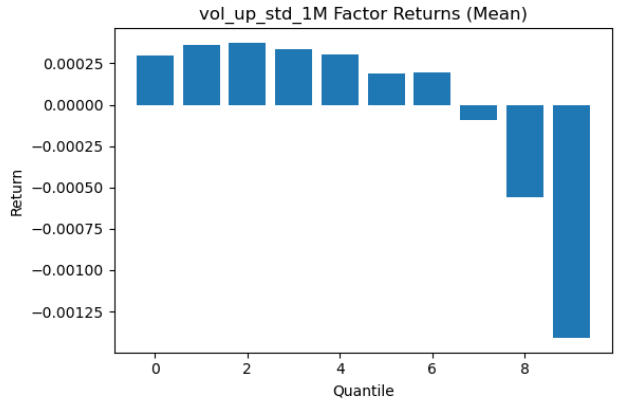
NW T-stat: -1.565 (p=0.118)



vol_up_std_1M

ICIR: -0.182 | TO: 0.021

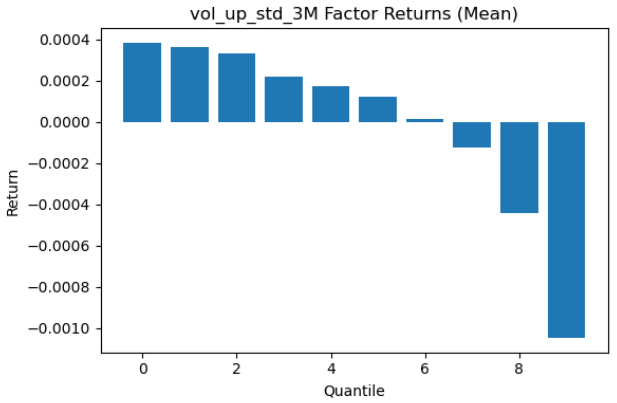
NW T-stat: -5.019 (p=0.000)



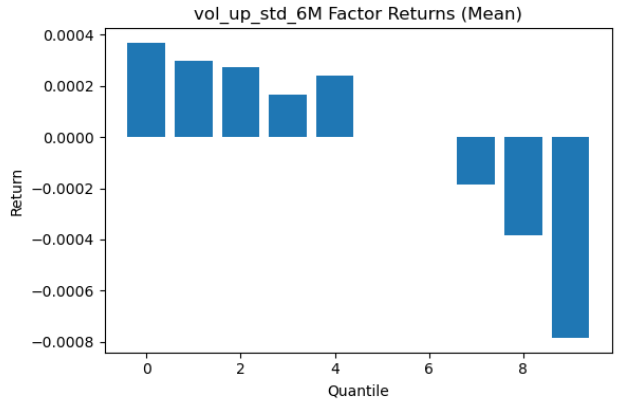
vol_up_std_3M

ICIR: -0.144 | TO: 0.005

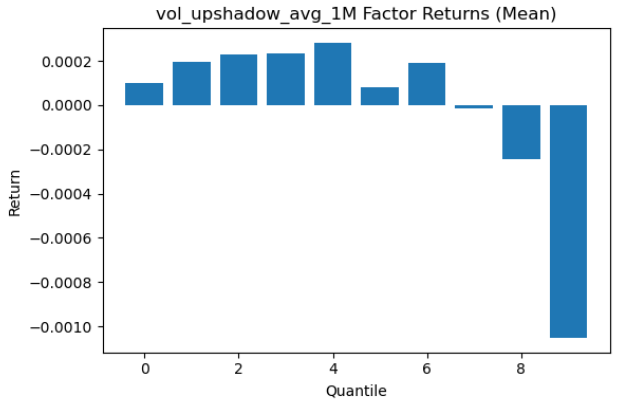
NW T-stat: -4.025 (p=0.000)



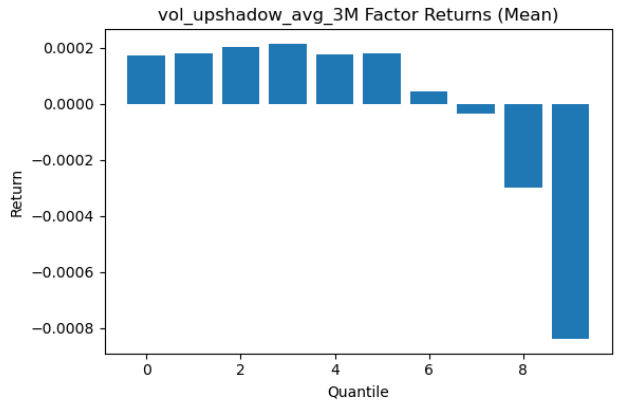
vol_up_std_6M
ICIR: -0.135 | TO: 0.002
NW T-stat: -3.737 (p=0.000)



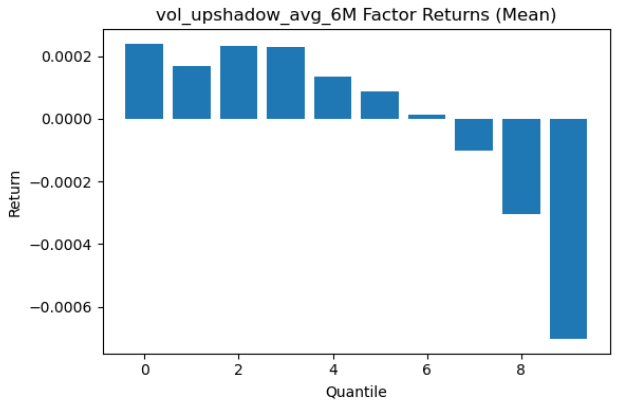
vol_upshadow_avg_1M
ICIR: -0.147 | TO: 0.007
NW T-stat: -4.026 (p=0.000)



vol_upshadow_avg_3M
ICIR: -0.140 | TO: 0.001
NW T-stat: -3.717 (p=0.000)



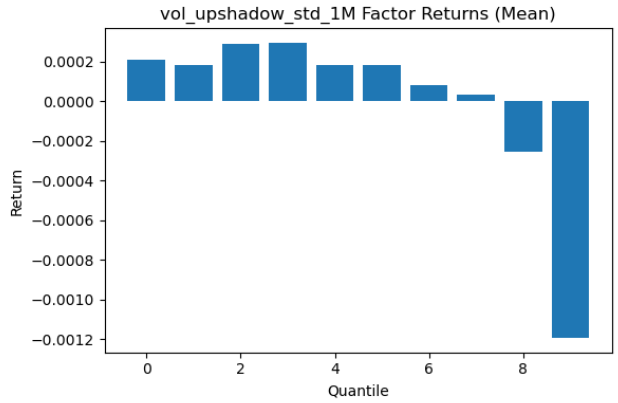
vol_upshadow_avg_6M
ICIR: -0.146 | TO: 0.001
NW T-stat: -3.825 (p=0.000)



vol_upshadow_std_1M

ICIR: -0.146 | TO: 0.013

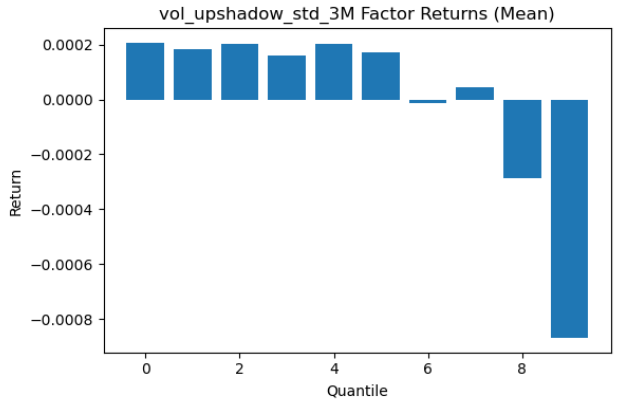
NW T-stat: -3.861 (p=0.000)



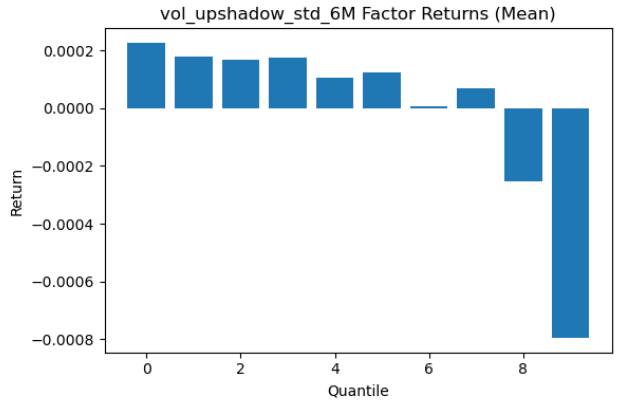
vol_upshadow_std_3M

ICIR: -0.112 | TO: 0.003

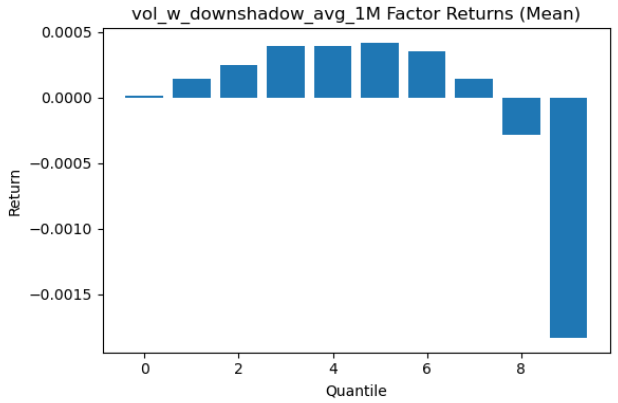
NW T-stat: -2.953 (p=0.003)



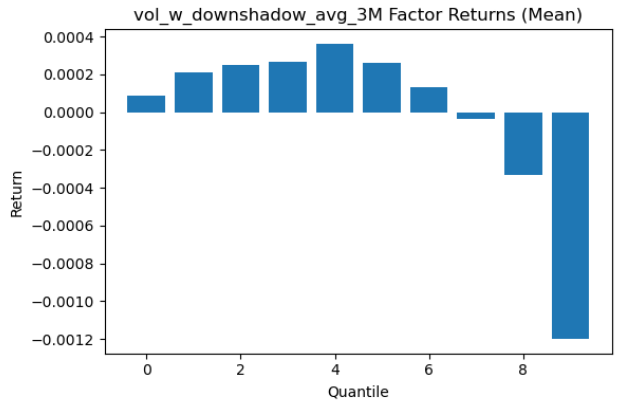
vol_upshadow_std_6M
ICIR: -0.107 | TO: 0.001
NW T-stat: -2.799 (p=0.005)



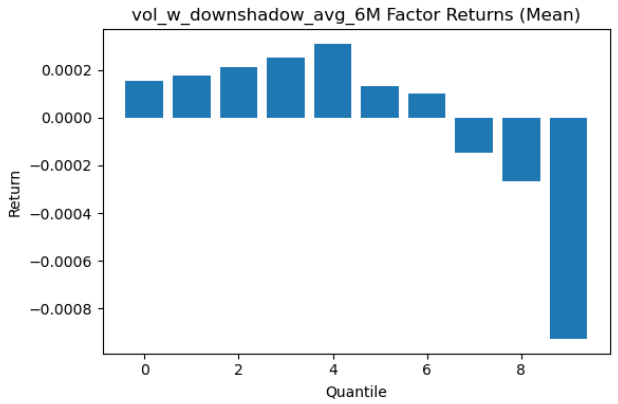
vol_w_downshadow_avg_1M
ICIR: -0.173 | TO: 0.007
NW T-stat: -4.783 (p=0.000)



vol_w_downshadow_avg_3M
ICIR: -0.127 | TO: 0.001
NW T-stat: -3.430 (p=0.001)



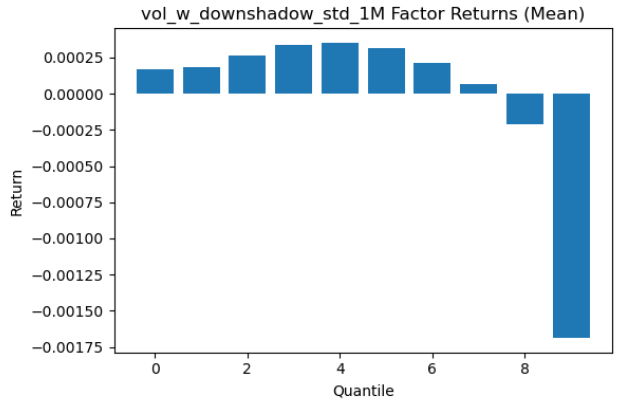
vol_w_downshadow_avg_6M
ICIR: -0.116 | TO: 0.001
NW T-stat: -3.077 (p=0.002)



vol_w_downshadow_std_1M

ICIR: -0.174 | TO: 0.013

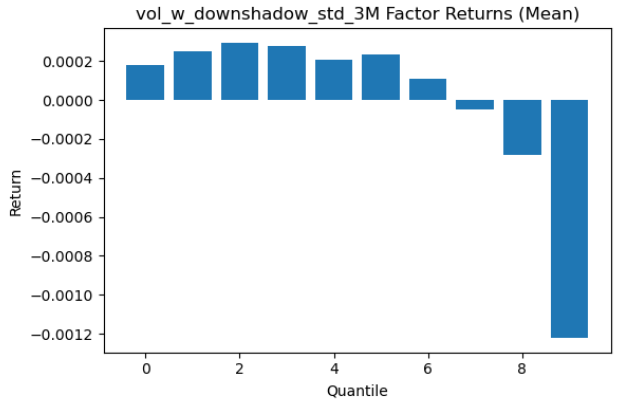
NW T-stat: -4.458 (p=0.000)



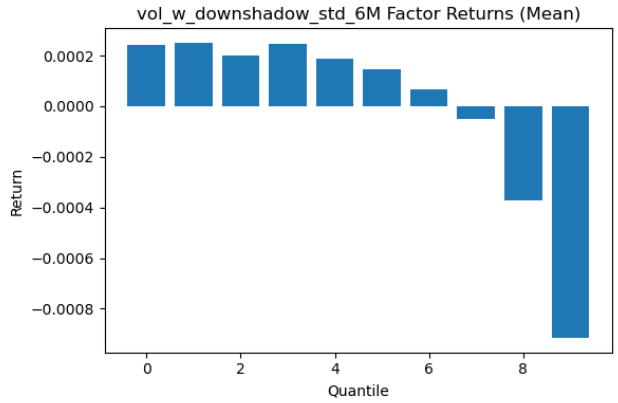
vol_w_downshadow_std_3M

ICIR: -0.127 | TO: 0.003

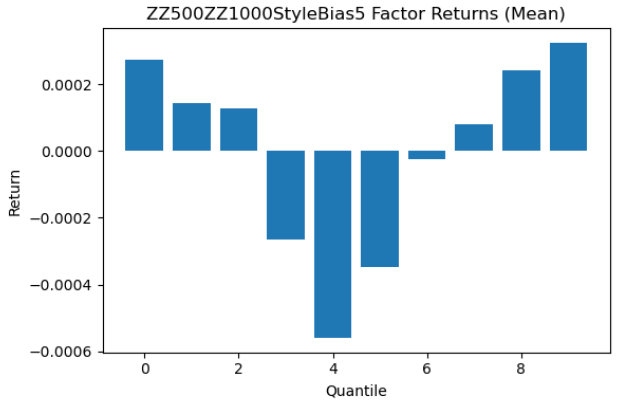
NW T-stat: -3.281 (p=0.001)



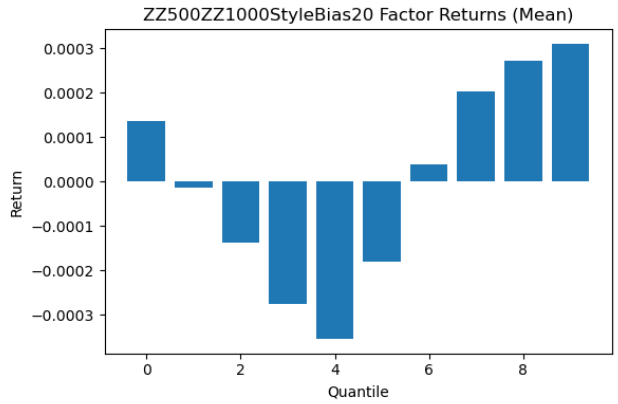
vol_w_downshadow_std_6M
ICIR: -0.111 | TO: 0.001
NW T-stat: -2.856 (p=0.004)



ZZ500ZZ1000StyleBias5
ICIR: 0.018 | TO: 0.075
NW T-stat: 0.517 (p=0.605)



ZZ500ZZ1000StyleBias20
ICIR: 0.041 | TO: 0.006
NW T-stat: 1.155 (p=0.248)



ZZ500ZZ1000StyleBias60
ICIR: 0.018 | TO: 0.075
NW T-stat: 0.517 (p=0.605)