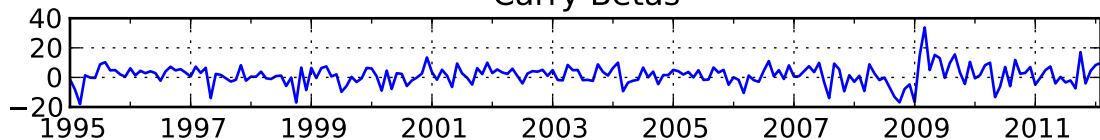
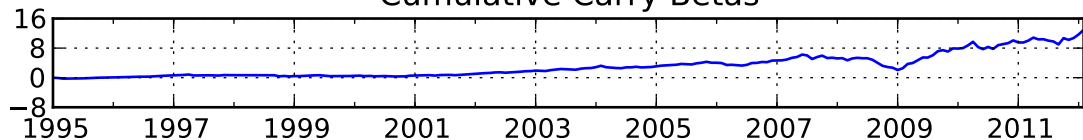


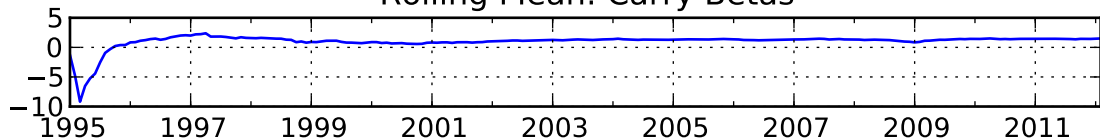
Carry Betas



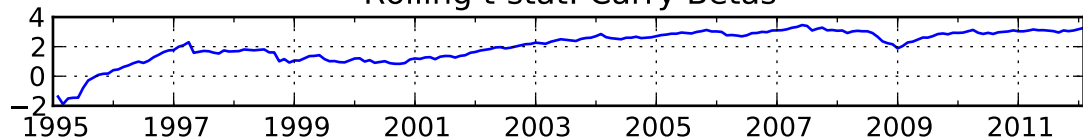
Cumulative Carry Betas



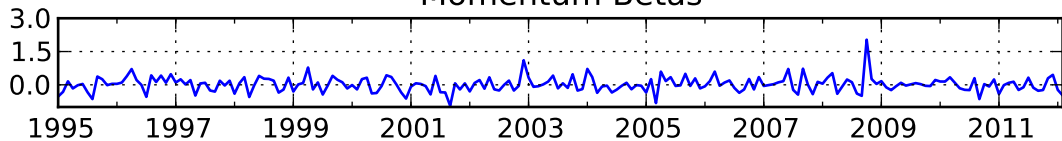
Rolling Mean: Carry Betas



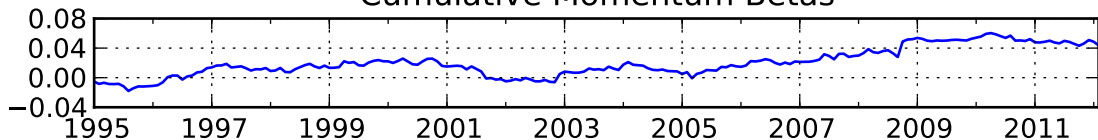
Rolling t-stat: Carry Betas



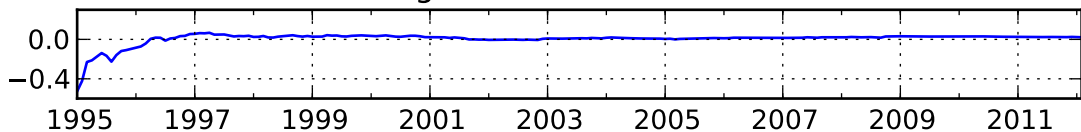
Momentum Betas



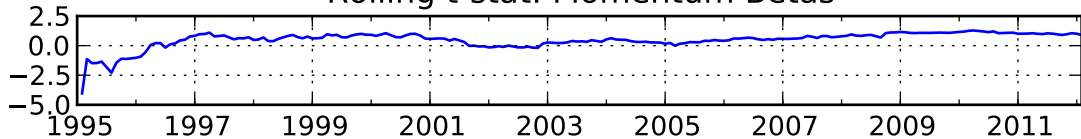
Cumulative Momentum Betas



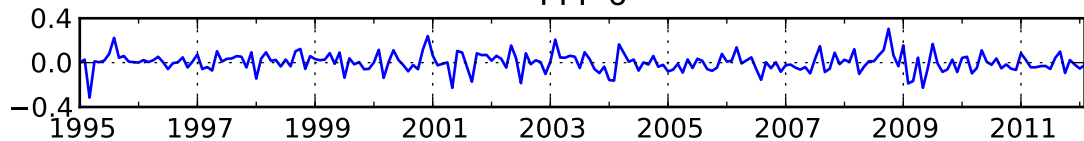
Rolling Mean: Momentum Betas



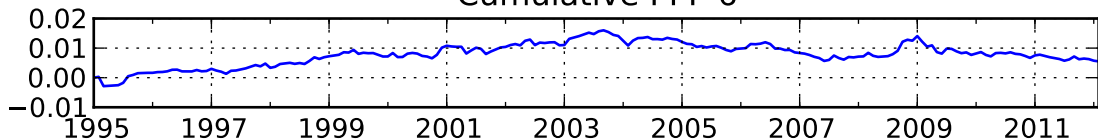
Rolling t-stat: Momentum Betas



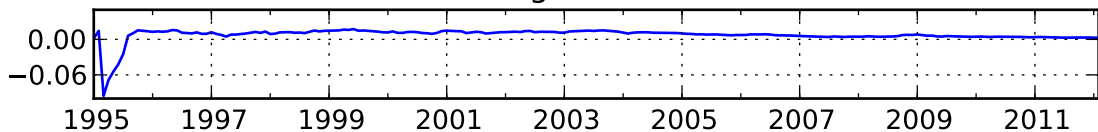
PPP 6



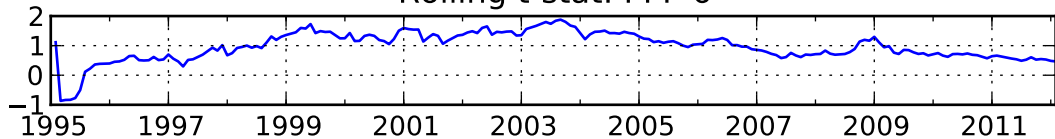
Cumulative PPP 6



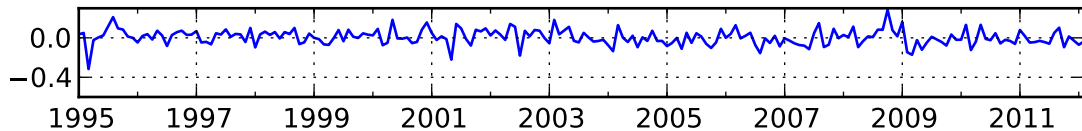
Rolling Mean: PPP 6



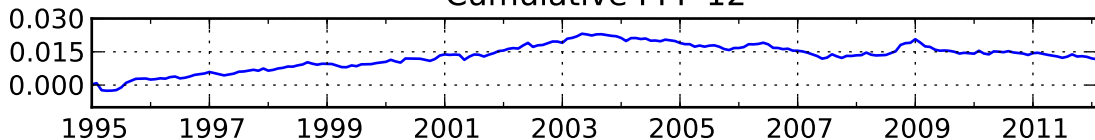
Rolling t-stat: PPP 6



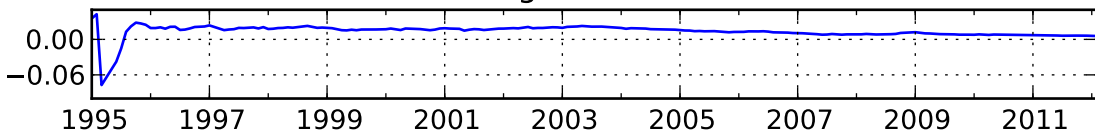
PPP 12



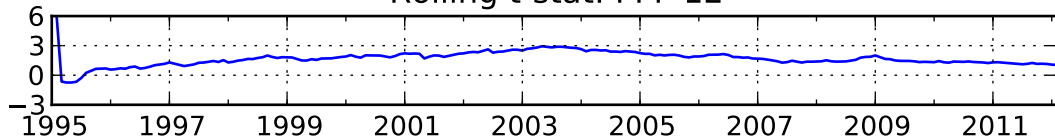
Cumulative PPP 12



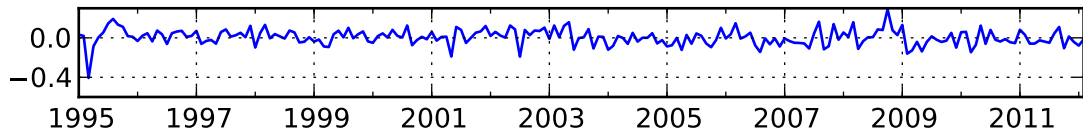
Rolling Mean: PPP 12



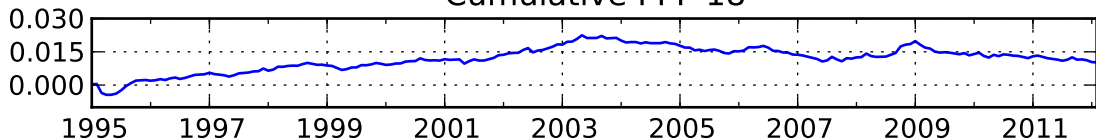
Rolling t-stat: PPP 12



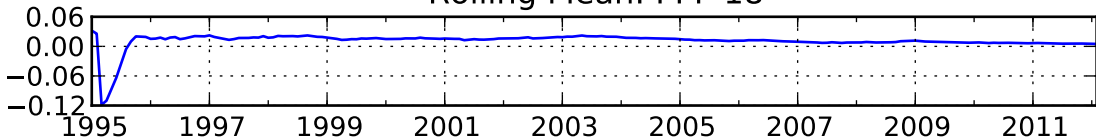
PPP 18



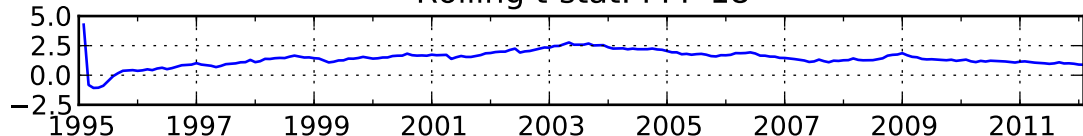
Cumulative PPP 18



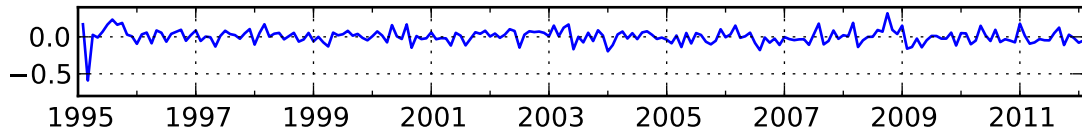
Rolling Mean: PPP 18



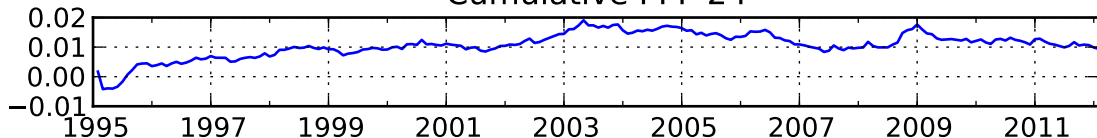
Rolling t-stat: PPP 18



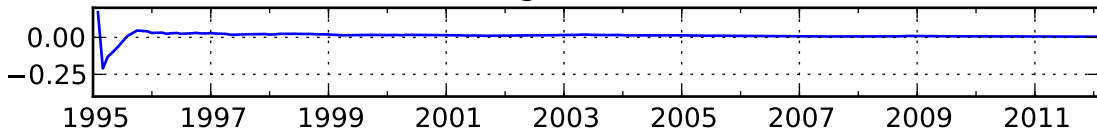
PPP 24



Cumulative PPP 24



Rolling Mean: PPP 24



Rolling t-stat: PPP 24

