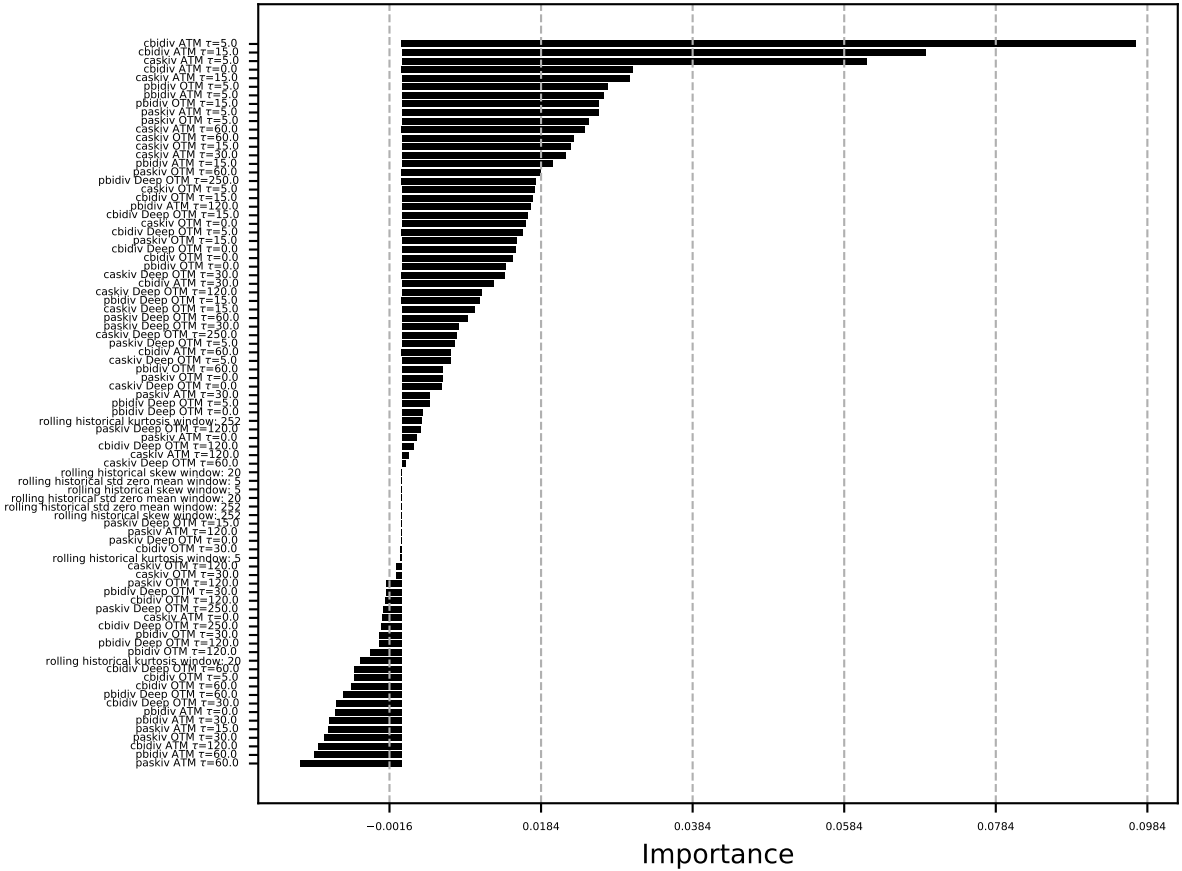
cbidiv ATM τ=5.0
cbidiv ATM τ=15.0
caskiv ATM τ=5.0
cbidiv ATM τ=0.0
caskiv ATM τ=15.0
pbidiv OTM τ=5.0
pbidiv ATM τ=5.0
pbidiv OTM τ=15.0
paskiv ATM τ=5.0
paskiv OTM τ=5.0
caskiv ATM τ=60.0
caskiv OTM τ=60.0
caskiv OTM τ=15.0
caskiv ATM τ=30.0
pbidiv ATM τ=15.0
paskiv OTM τ=60.0
pbidiv Deep OTM τ=250.0
caskiv OTM τ=5.0
cbidiv OTM τ=15.0
pbidiv ATM τ=120.0
cbidiv Deep OTM τ=15.0
caskiv OTM τ=0.0
cbidiv Deep OTM τ=5.0
paskiv OTM τ=15.0
cbidiv Deep OTM τ=0.0
cbidiv OTM τ=0.0
pbidiv OTM τ=0.0
caskiv Deep OTM τ=30.0
cbidiv ATM τ=30.0
caskiv Deep OTM τ=120.0
pbidiv Deep OTM τ=15.0
caskiv Deep OTM τ=15.0
paskiv Deep OTM τ=60.0
paskiv Deep OTM τ=30.0
caskiv Deep OTM τ=250.0
paskiv Deep OTM τ=5.0
cbidiv ATM τ=60.0
caskiv Deep OTM τ=5.0
pbidiv OTM τ=60.0
paskiv OTM τ=0.0
caskiv Deep OTM τ=0.0
paskiv ATM τ=30.0
pbidiv Deep OTM τ=5.0
pbidiv Deep OTM τ=0.0
rolling historical kurtosis window: 252
paskiv Deep OTM τ=120.0
paskiv ATM τ=0.0
cbidiv Deep OTM τ=120.0
caskiv ATM τ=120.0
caskiv Deep OTM τ=60.0
rolling historical skew window: 20
rolling historical std zero mean window: 5
rolling historical skew window: 5
rolling historical std zero mean window: 20
rolling historical std zero mean window: 252
rolling historical skew window: 252
paskiv Deep OTM τ=15.0
paskiv ATM τ=120.0
paskiv Deep OTM τ=0.0
cbidiv OTM τ=30.0
rolling historical kurtosis window: 5
caskiv OTM τ=120.0
caskiv OTM τ=30.0
paskiv OTM τ=120.0
pbidiv Deep OTM τ=30.0
cbidiv OTM τ=120.0
paskiv Deep OTM τ=250.0
caskiv ATM τ=0.0
cbidiv Deep OTM τ=250.0
pbidiv OTM τ=30.0
pbidiv Deep OTM τ=120.0
pbidiv OTM τ=120.0
rolling historical kurtosis window: 20
cbidiv Deep OTM τ=60.0
cbidiv OTM τ=5.0
cbidiv OTM τ=60.0
pbidiv Deep OTM τ=60.0
cbidiv Deep OTM τ=30.0
pbidiv ATM τ=0.0
pbidiv ATM τ=30.0
paskiv ATM τ=15.0
paskiv OTM τ=30.0
cbidiv ATM τ=120.0
pbidiv ATM τ=60.0
paskiv ATM τ=60.0
−0.0016
0.0184
0.0384
0.0584
0.0784
0.0984
Importance