A: Annualized Sharpe Ratio
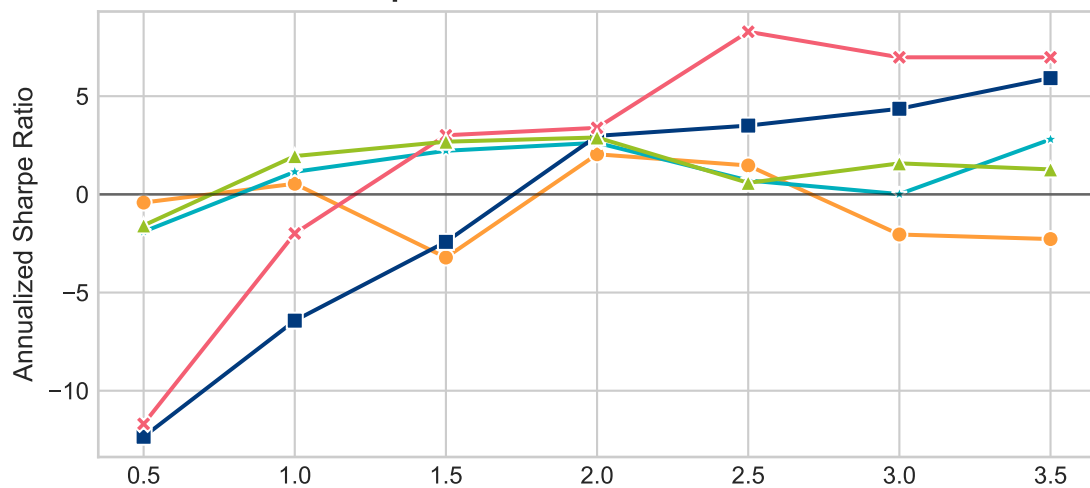
B: Total PnL
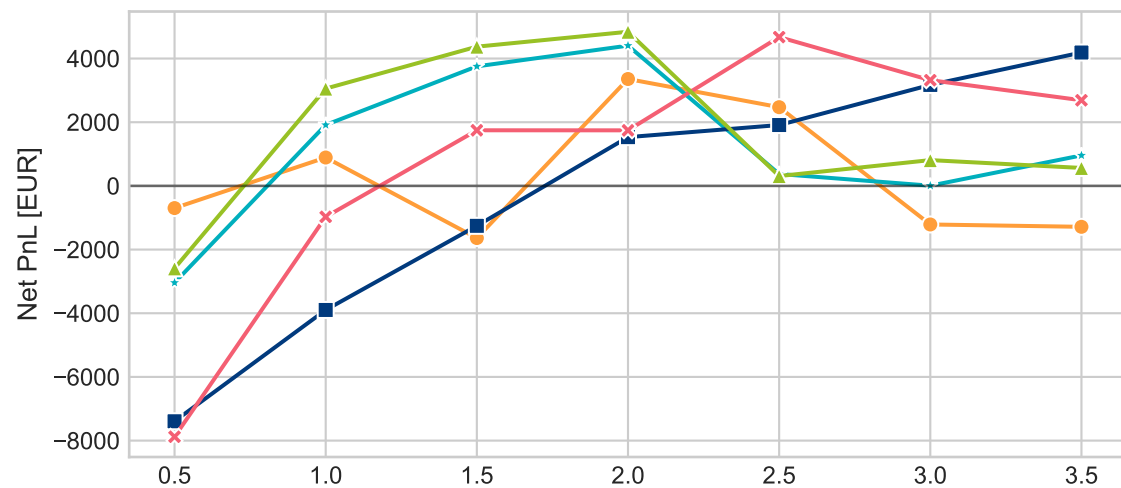
C: Mean PnL per Trade
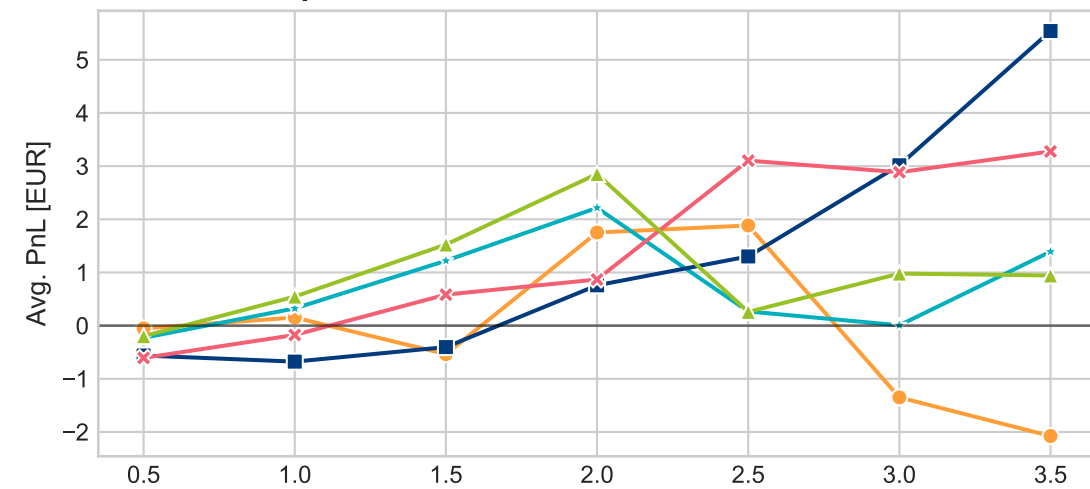
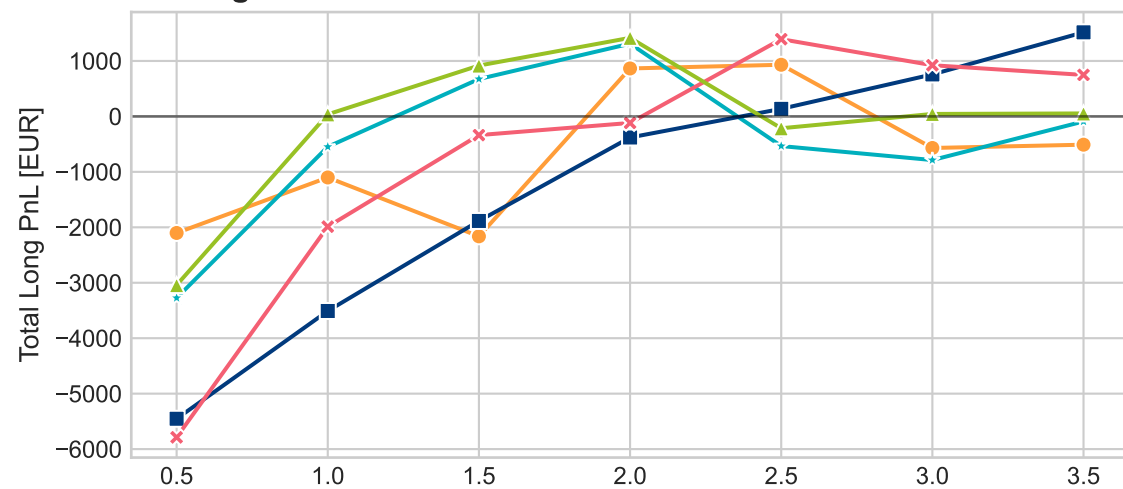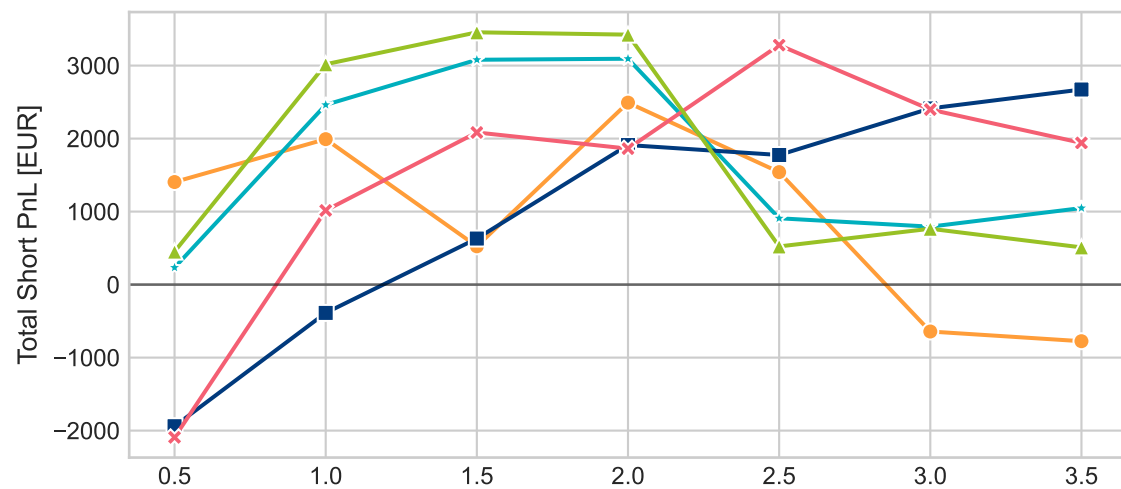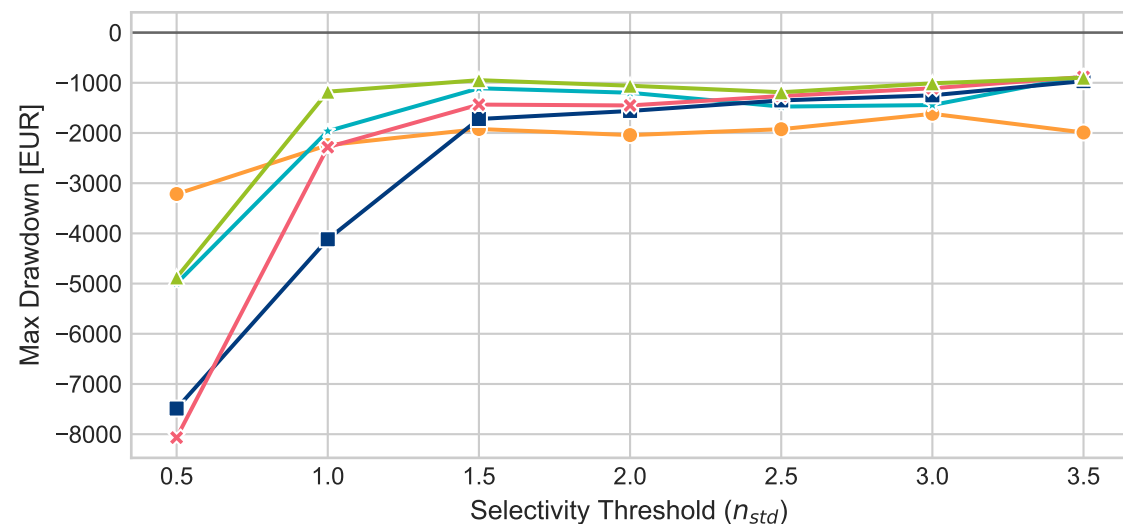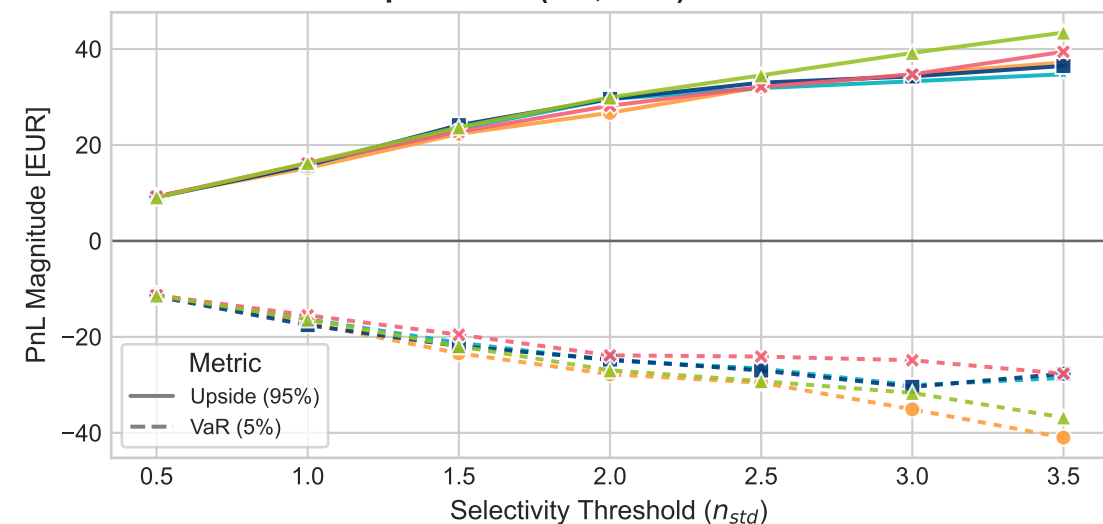**D: Trimmed Mean PnL per Trade (excl. 1% outliers)**
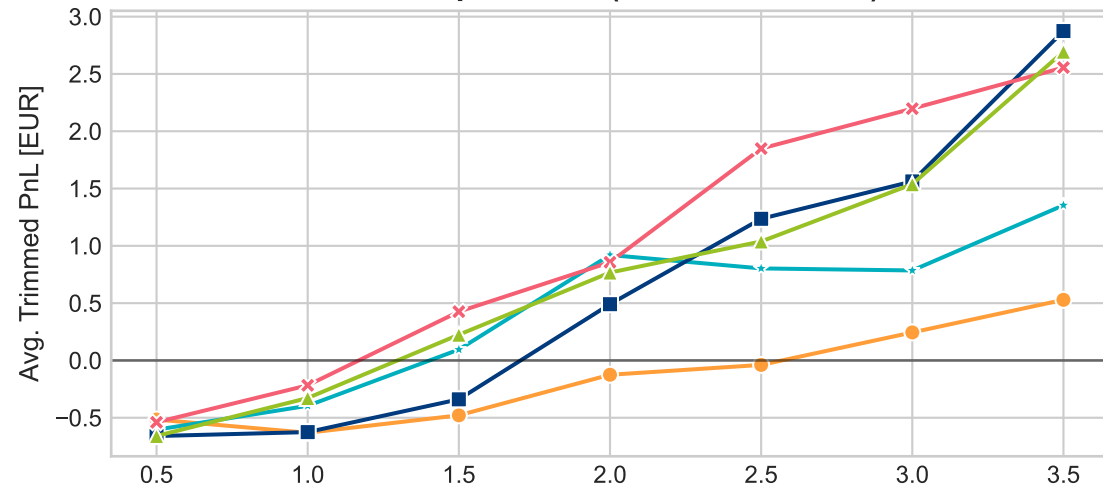
E: Long Side Total PnL

F: Short Side Total PnL

G: Maximum Drawdown

H: Percentile PnL per Trade (5%, 95%)

CatBoost — EBM — LASSO — MLP — RF

Metric
Upside (95%)
VaR (5%)