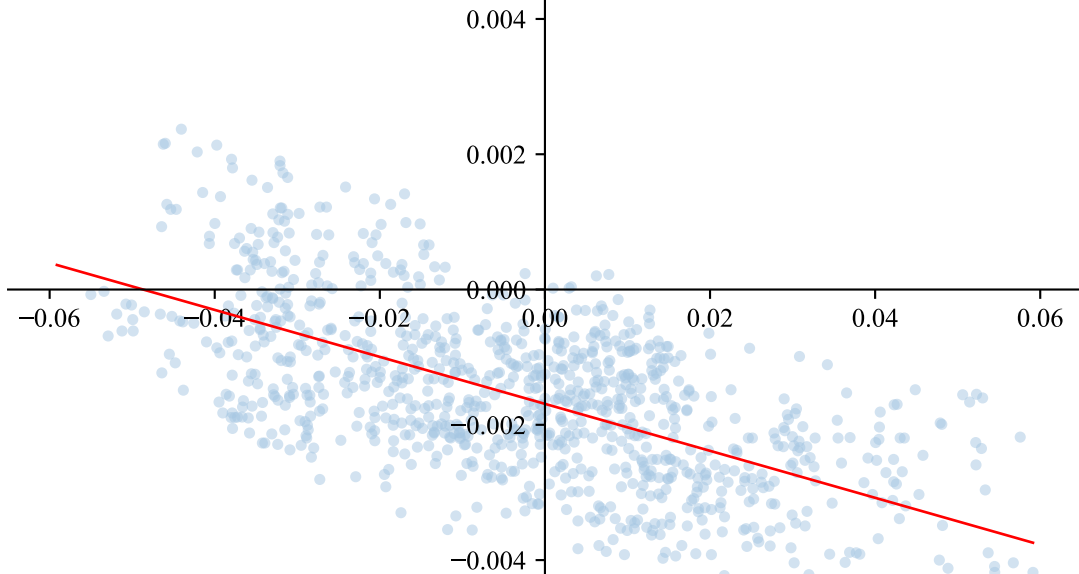


Optimal gamma — rolling mean of 30



Mean Return / Volatility — rolling mean of 30