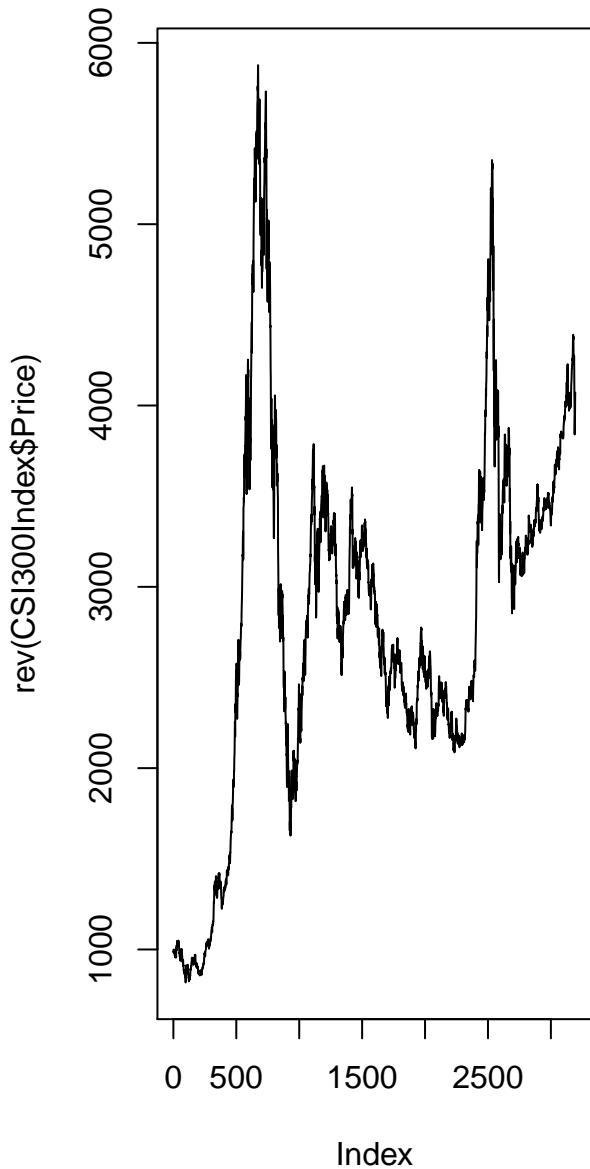
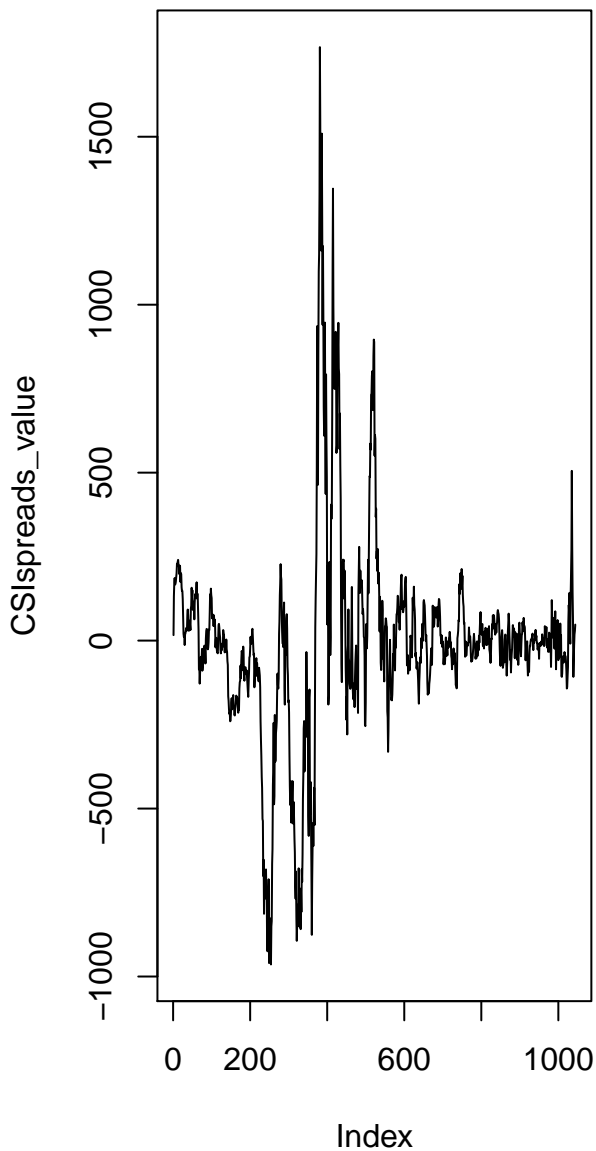
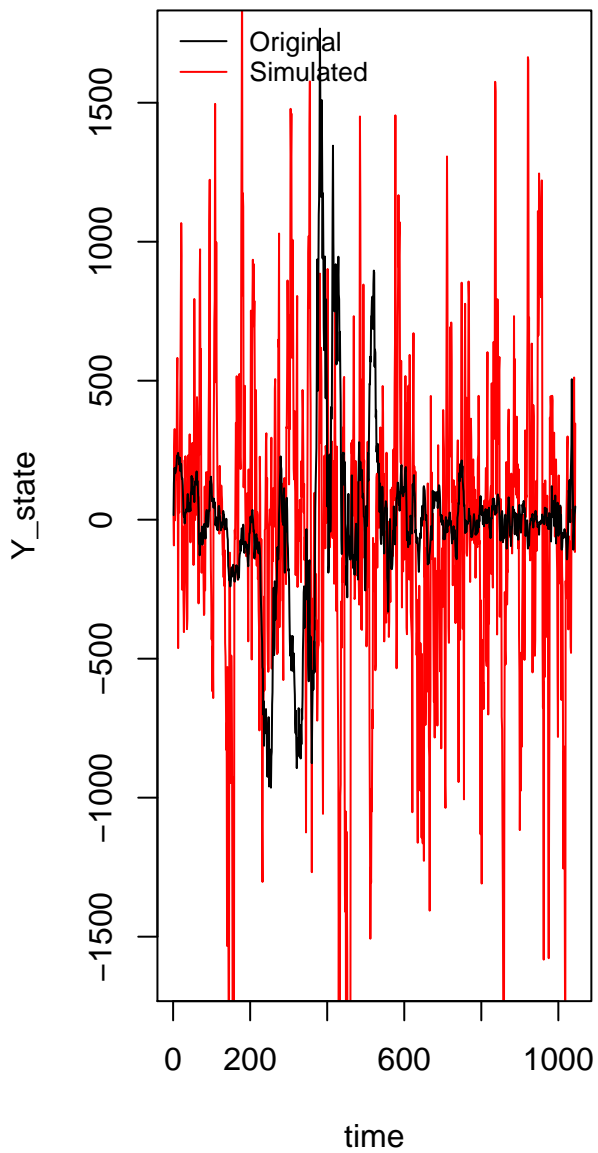


CSI300 Index

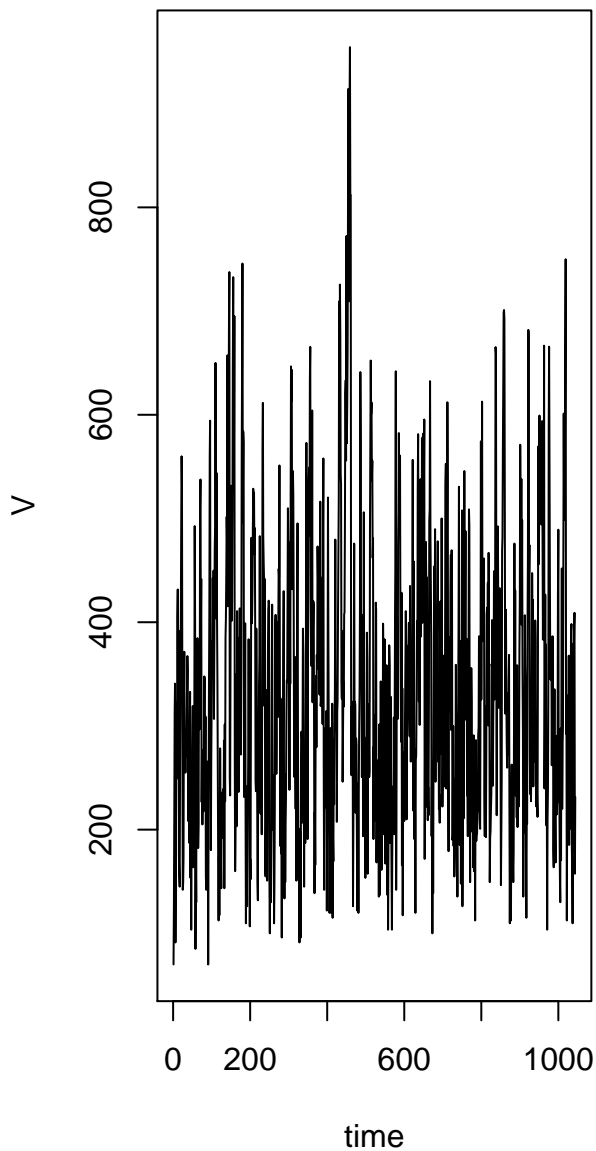


CSI300 Spreads

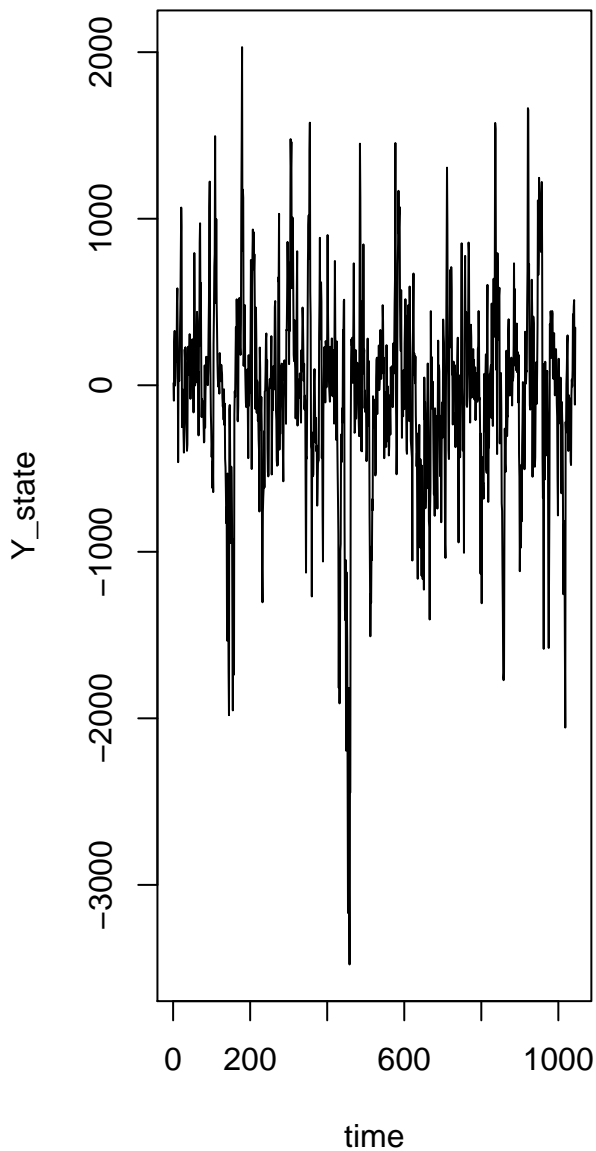


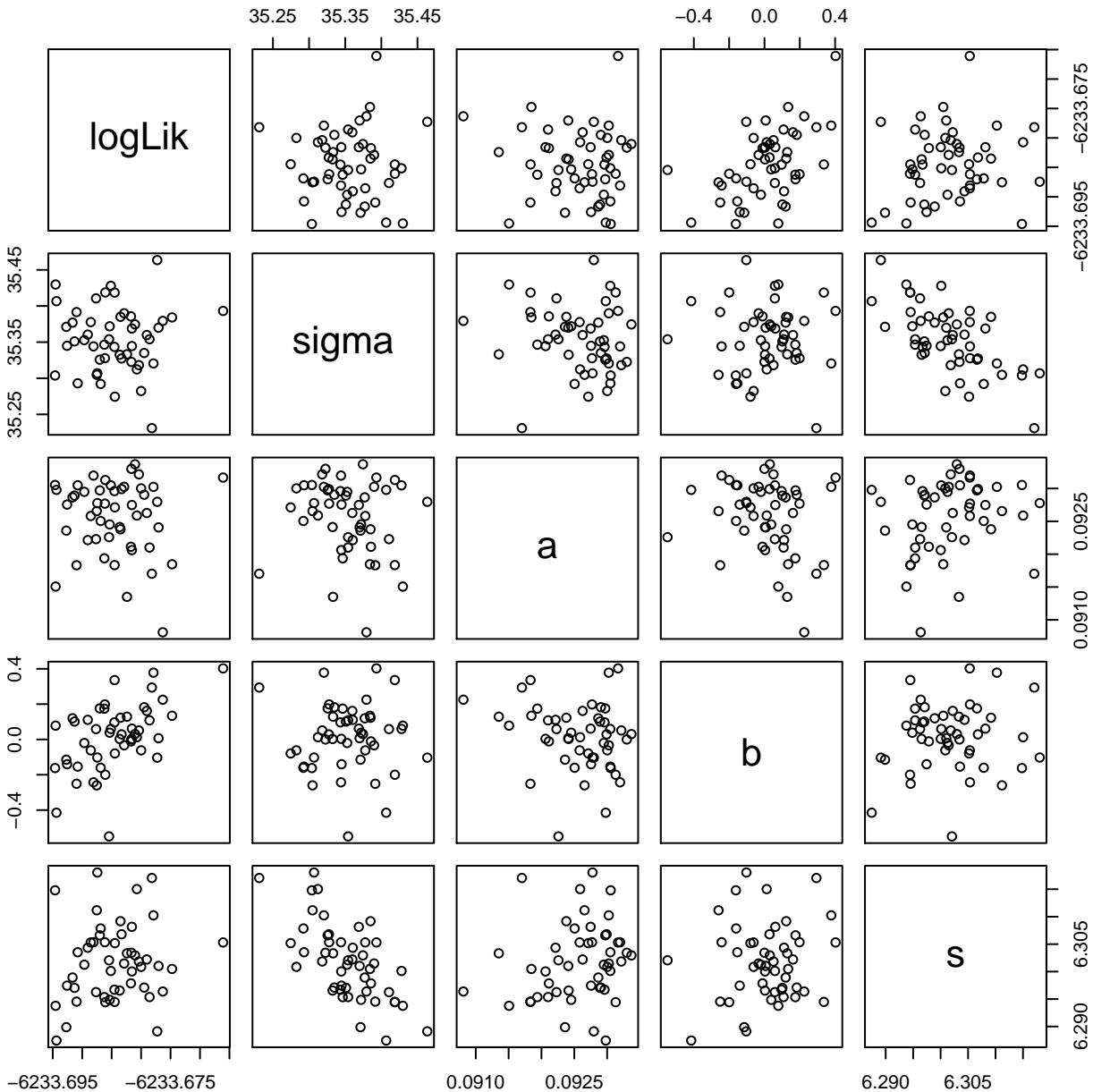


Simulated Volatility

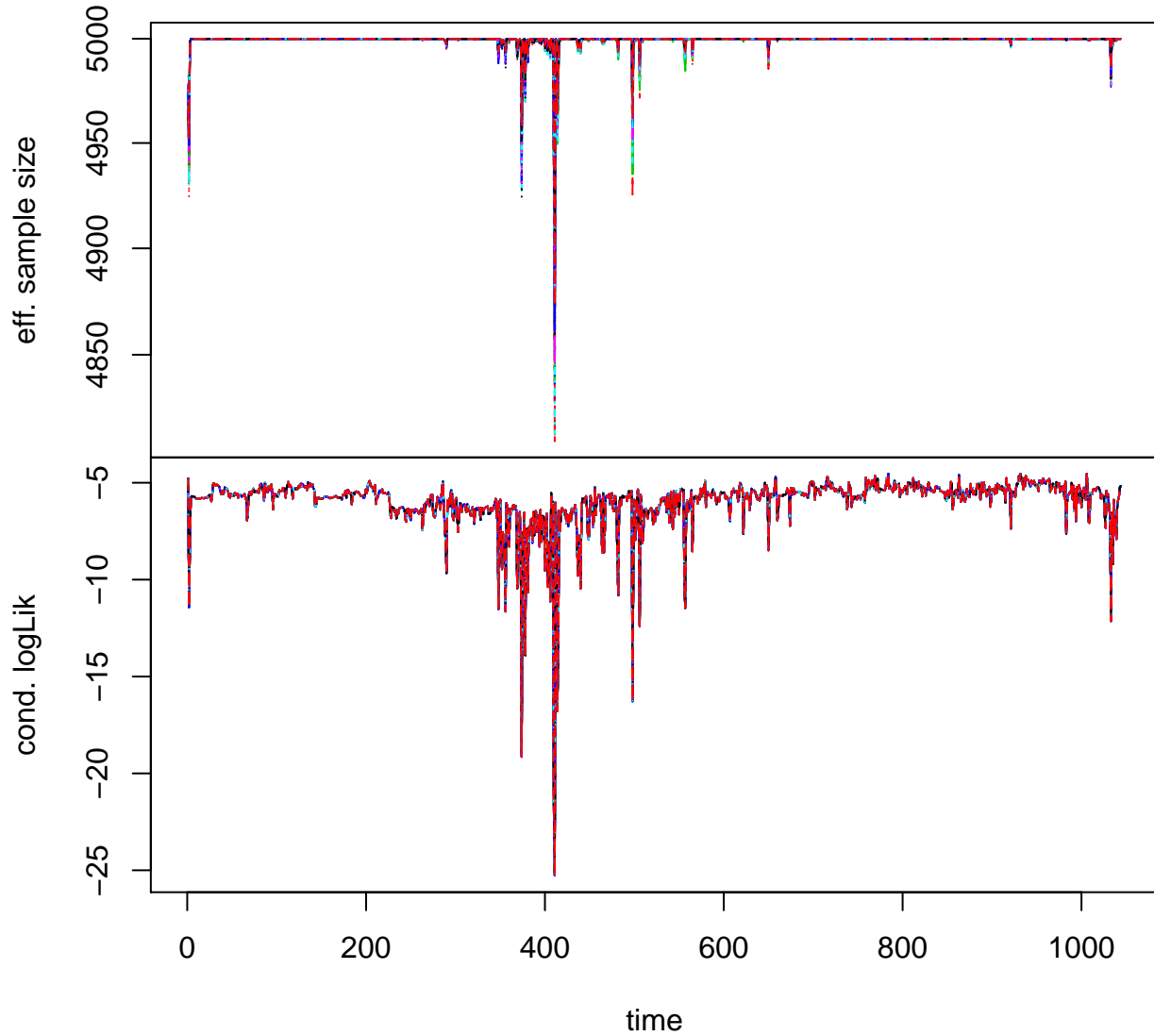


Simulated Y_state

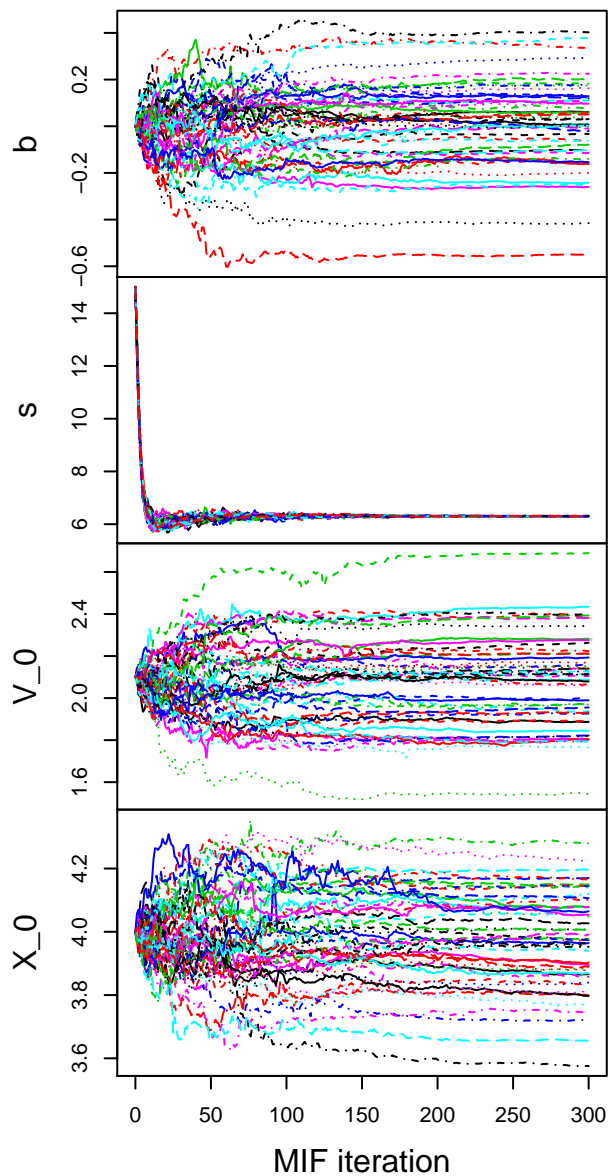
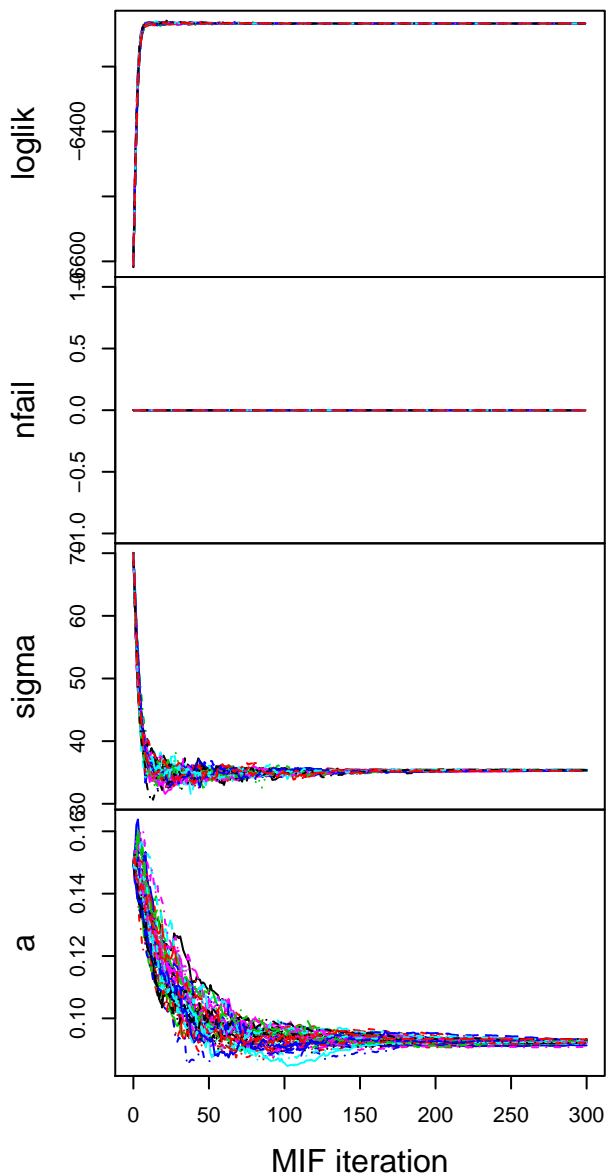


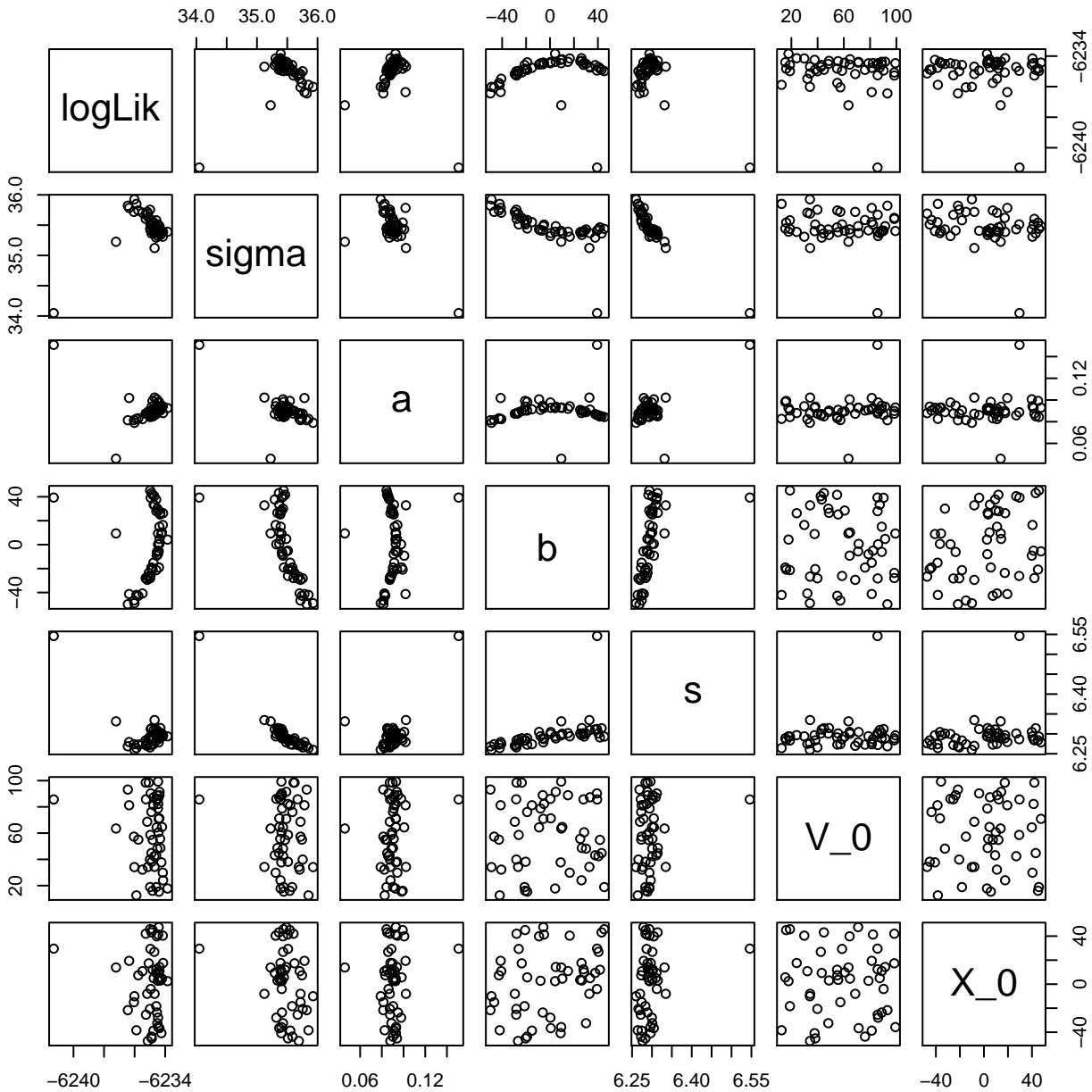


Filter diagnostics (last iteration)

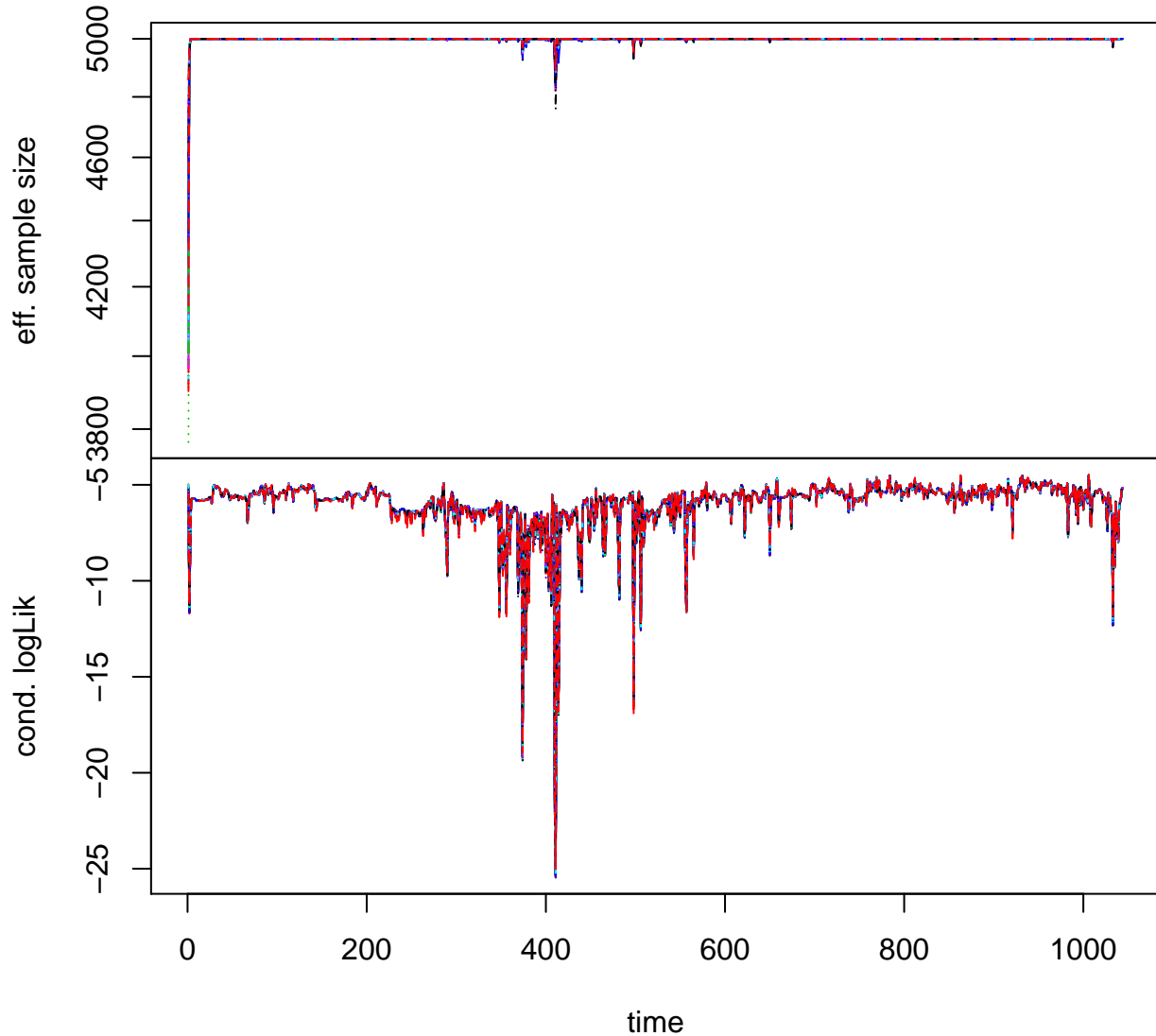


MIF2 convergence diagnostics





Filter diagnostics (last iteration)



MIF2 convergence diagnostics

