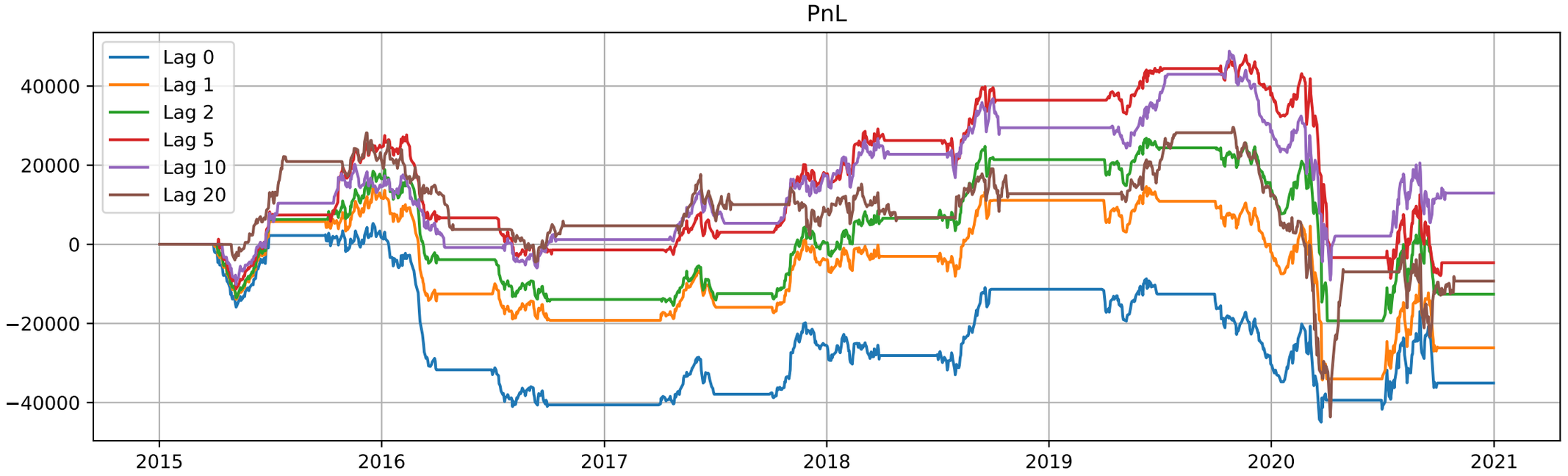
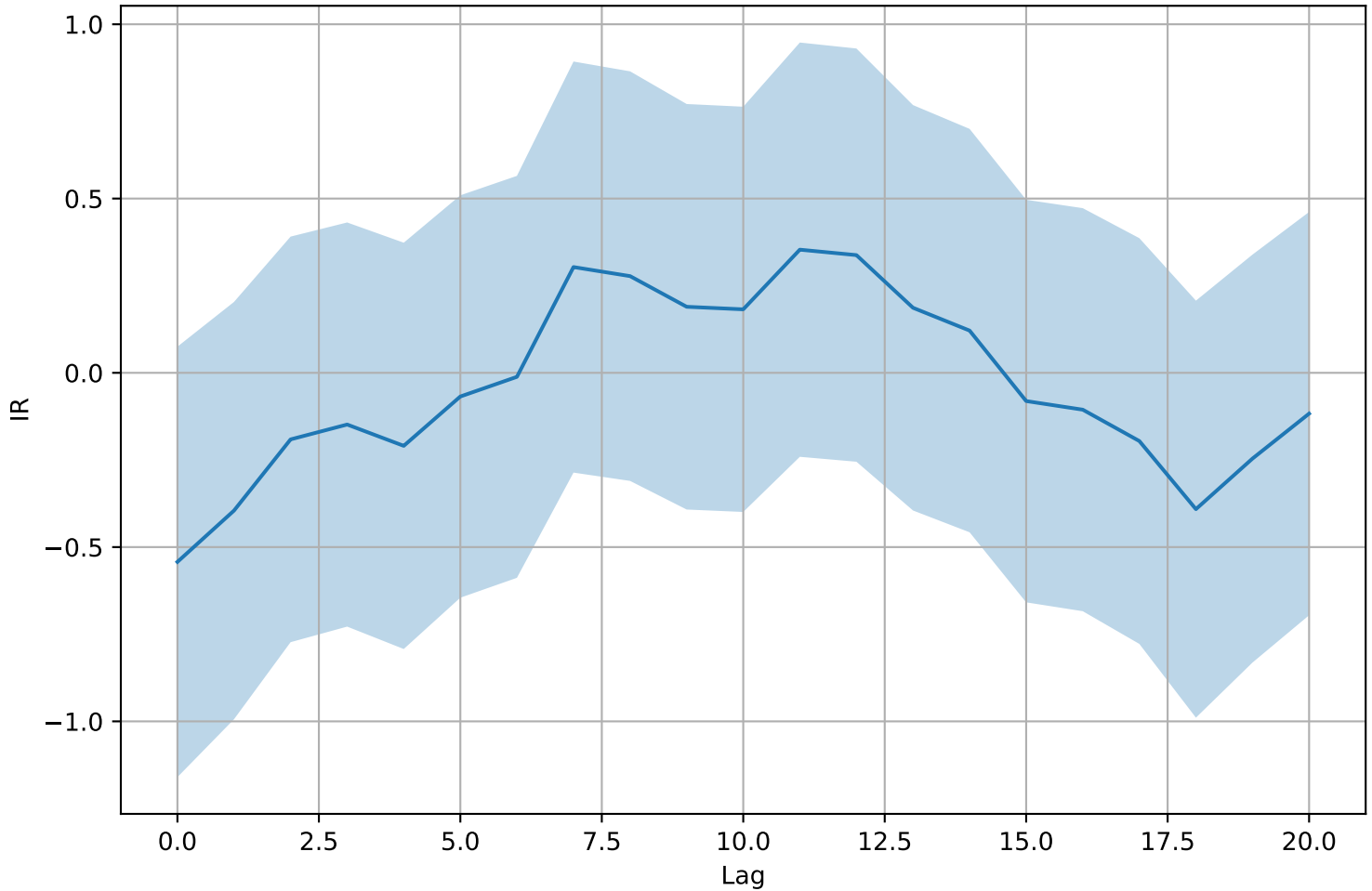
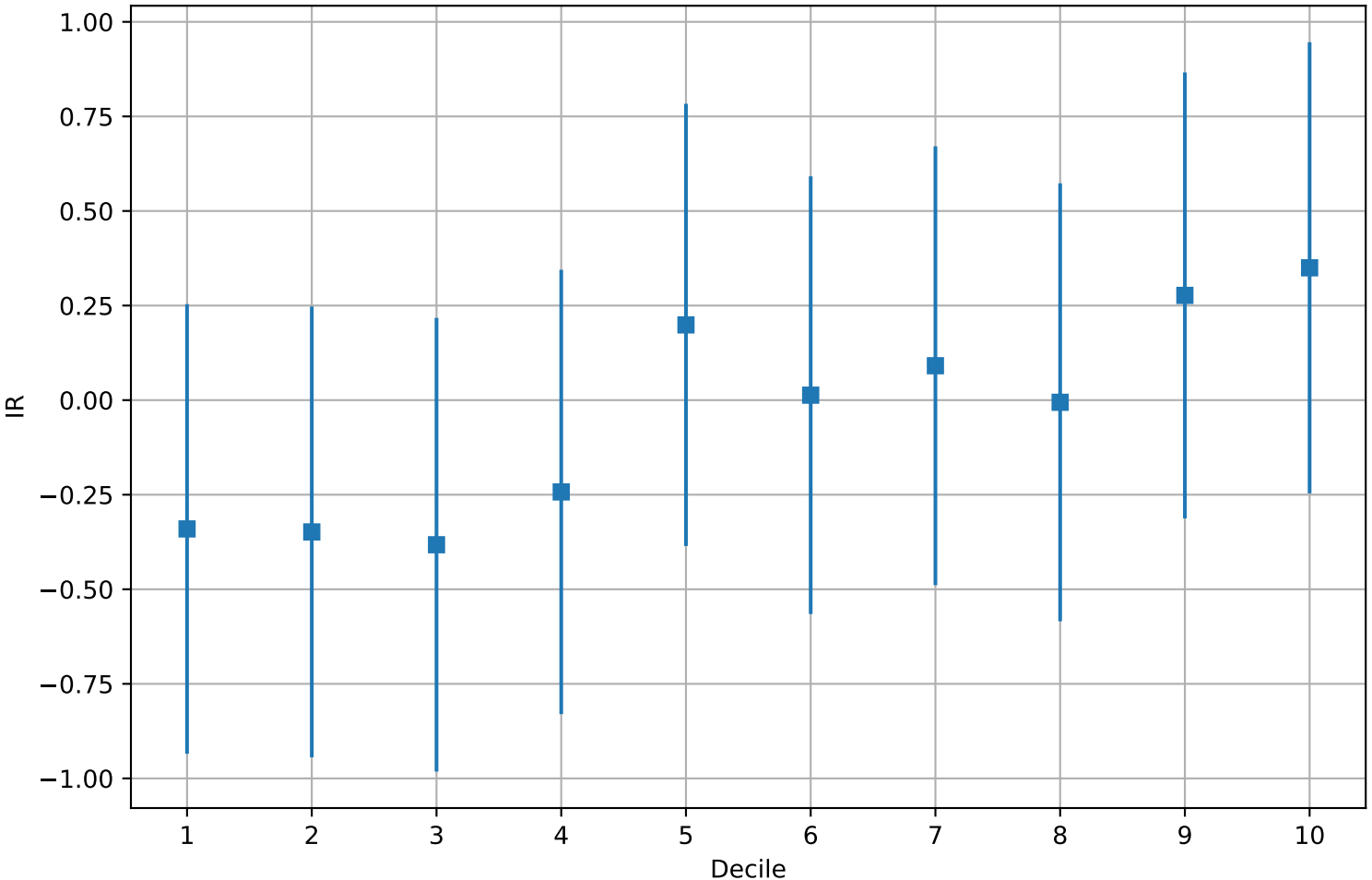
IR	turnover %	HP	ROE (%)	ROT (bps)	hit_ratio %	halflife
-0.54	14.0	13.8	-1.17	-3.2	50.1	2.0

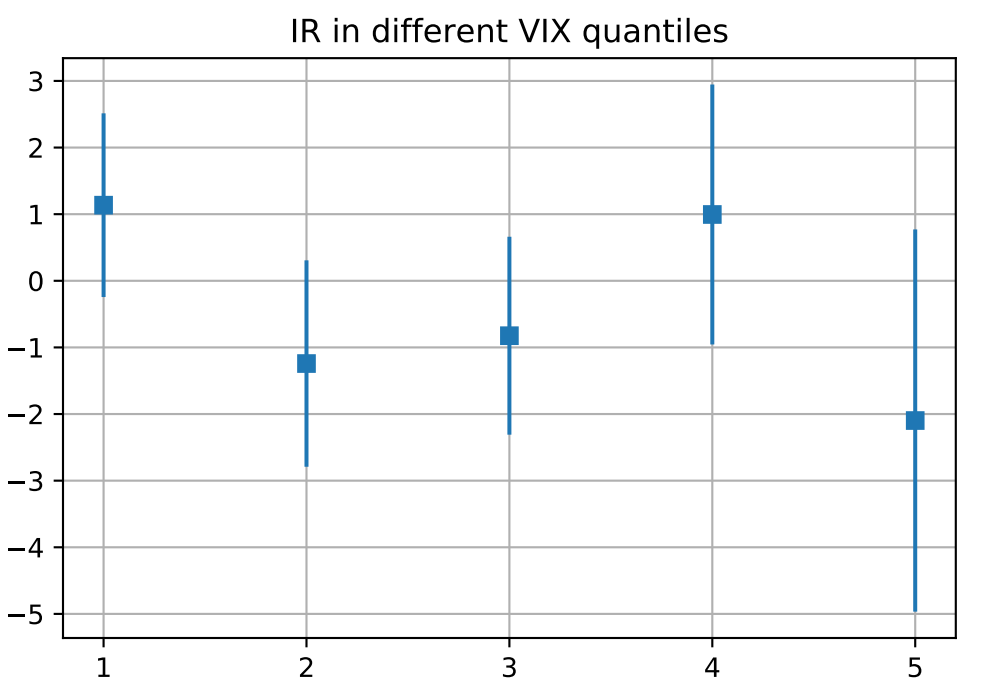

PnL
Lag 0
Lag 1
Lag 2
Lag 5
Lag 10
Lag 20
40000
20000
0
−20000
−40000
2015
2016
2017
2018
2019
2020
2021

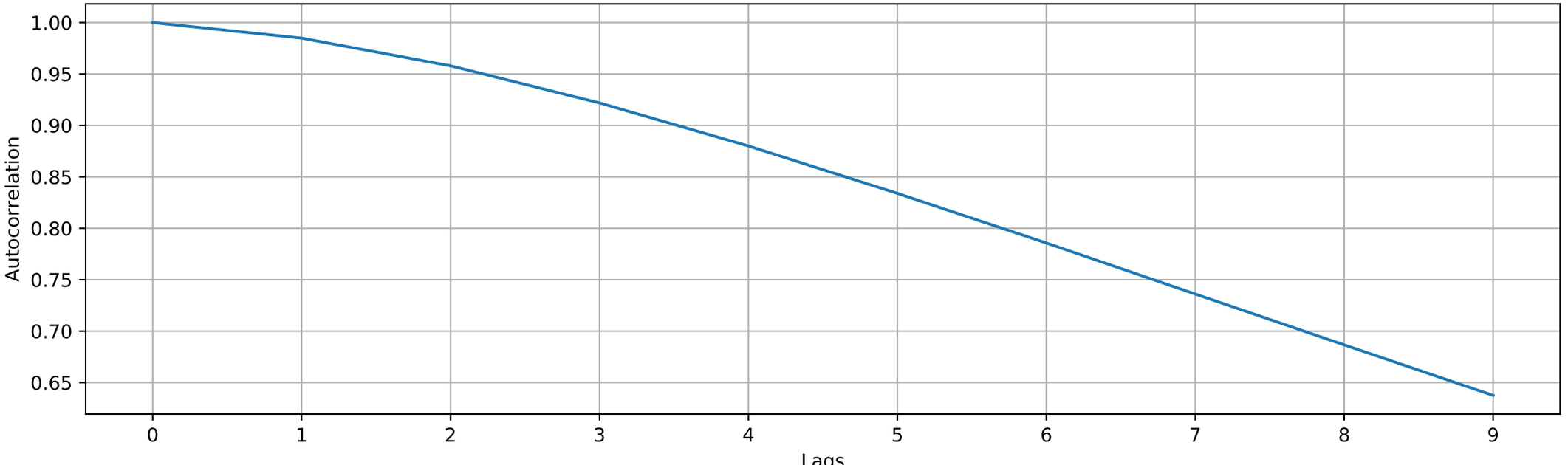
Drawdown
0
−10000
−20000
−30000
−40000
−50000
2015
2016
2017
2018
2019
2020
2021

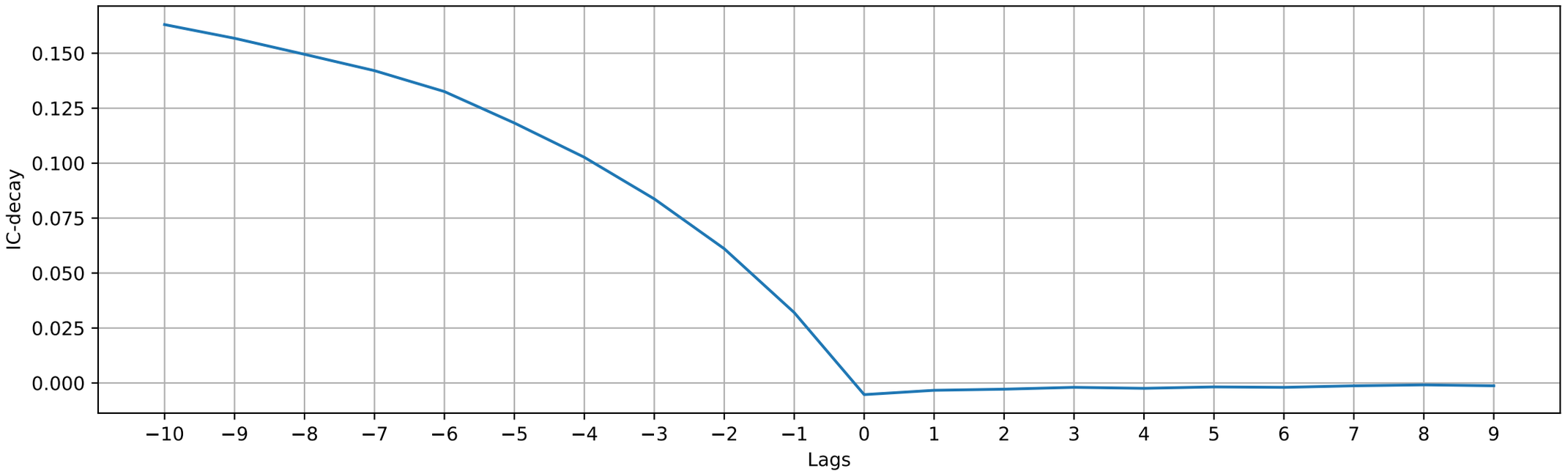

1.0
0.5
0.0
−0.5
−1.0
IR
0.0
2.5
5.0
7.5
10.0
12.5
15.0
17.5
20.0
Lag

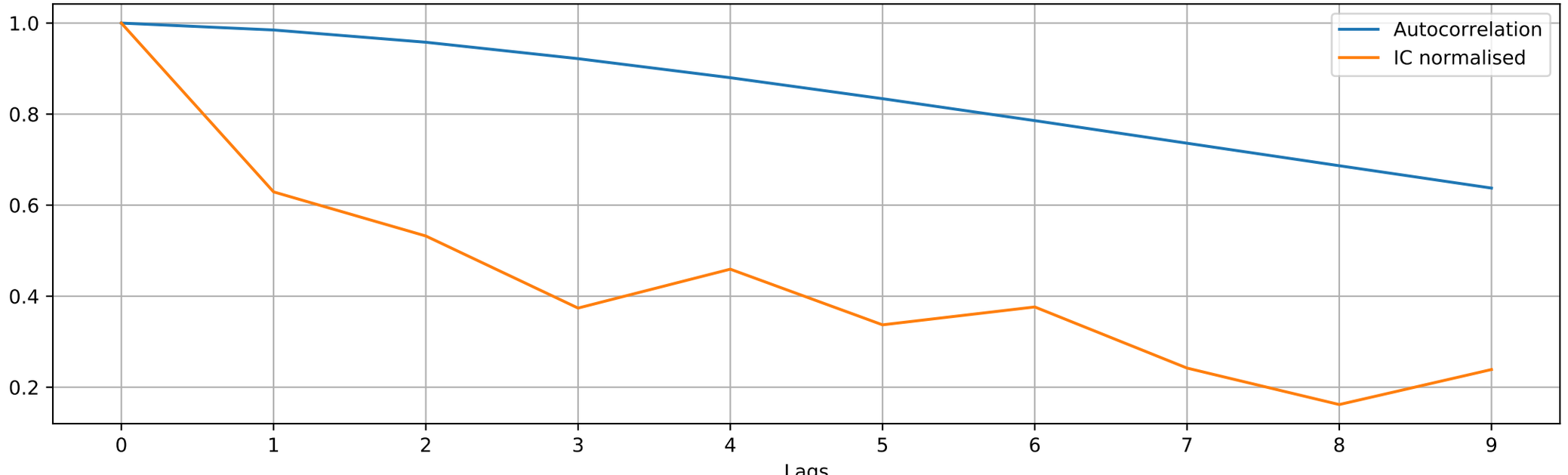

1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
IR
1
2
3
4
5
6
7
8
9
10
Decile

IR during up and down markets
0
−2
−4
−6
−8
−10
Bear
Bull


IR in different VIX quantiles
3
2
1
0
−1
−2
−3
−4
−5
1
2
3
4
5


1.00
0.95
0.90
0.85
0.80
0.75
0.70
0.65
Autocorrelation
0
1
2
3
4
5
6
7
8
9
Lags


IC-decay
0.150
0.125
0.100
0.075
0.050
0.025
0.000
−10
−9
−8
−7
−6
−5
−4
−3
−2
−1
0
1
2
3
4
5
6
7
8
9
Lags


1.0
0.8
0.6
0.4
0.2
0
1
2
3
4
5
6
7
8
9
Lags
Autocorrelation
IC normalised