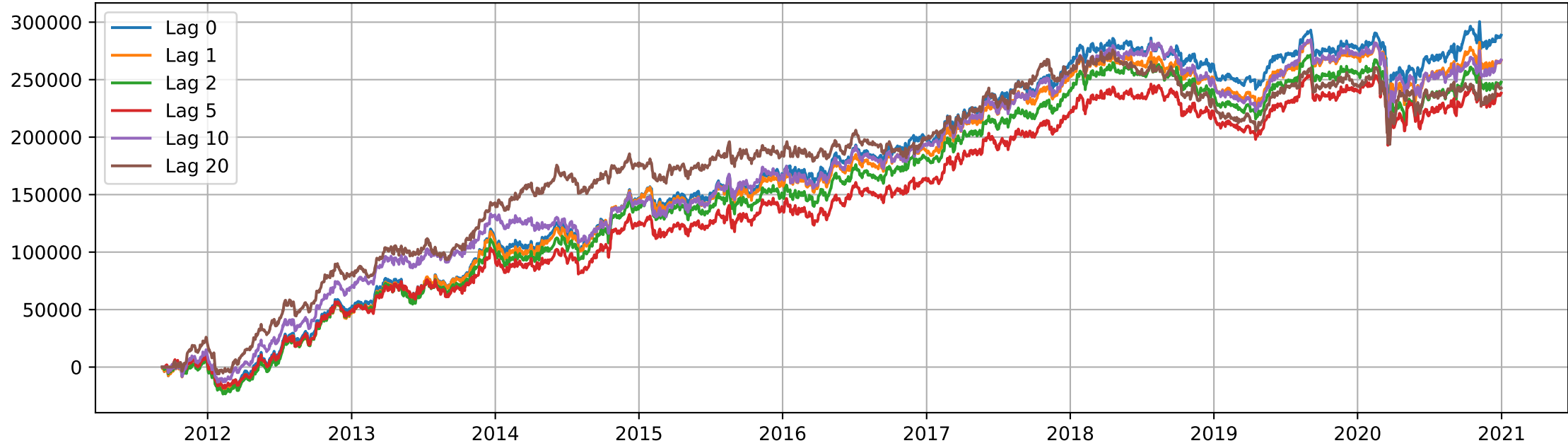
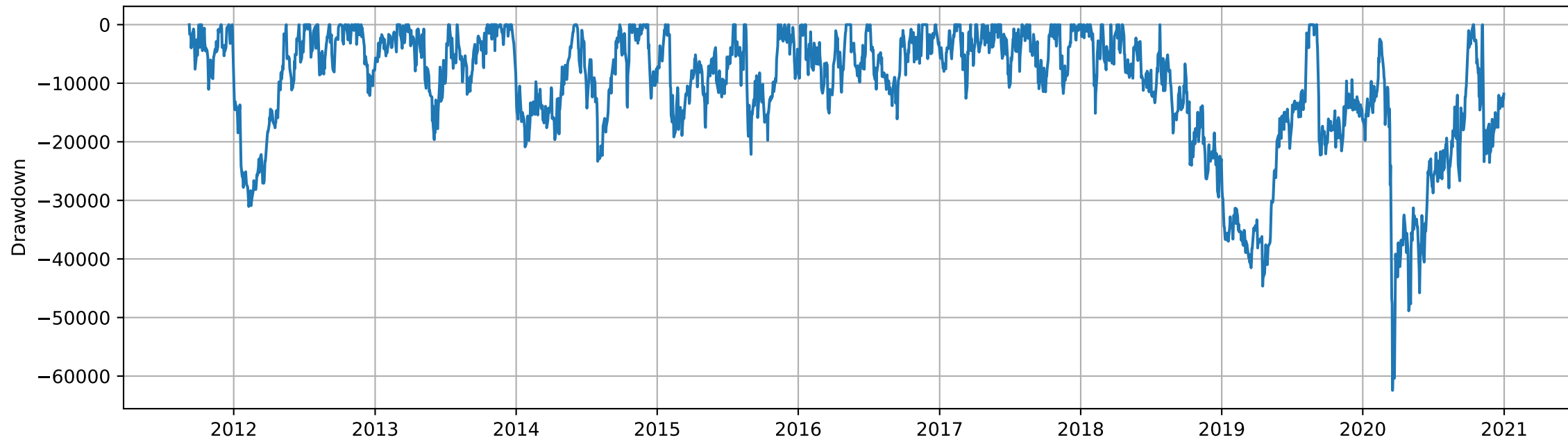
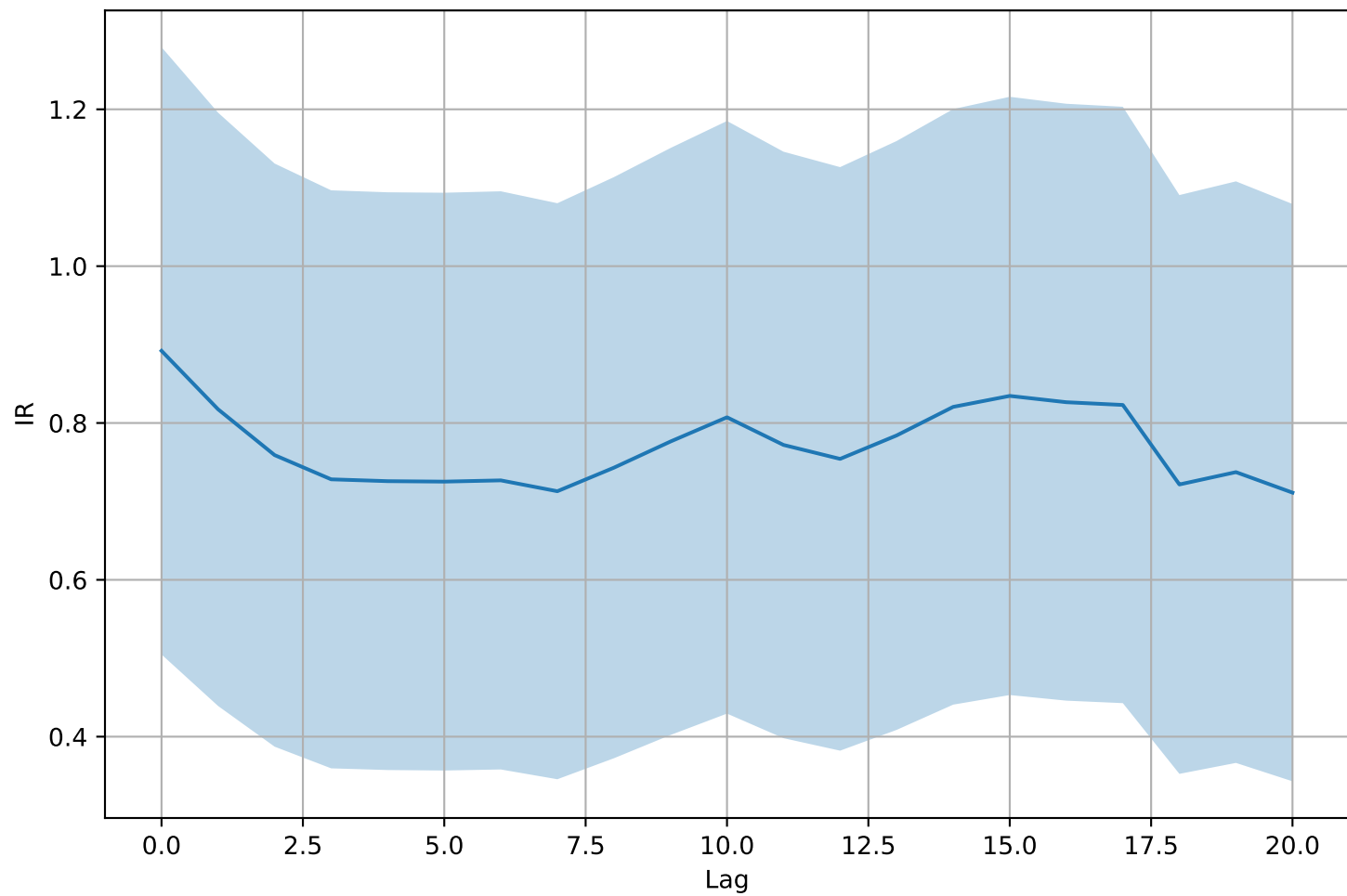


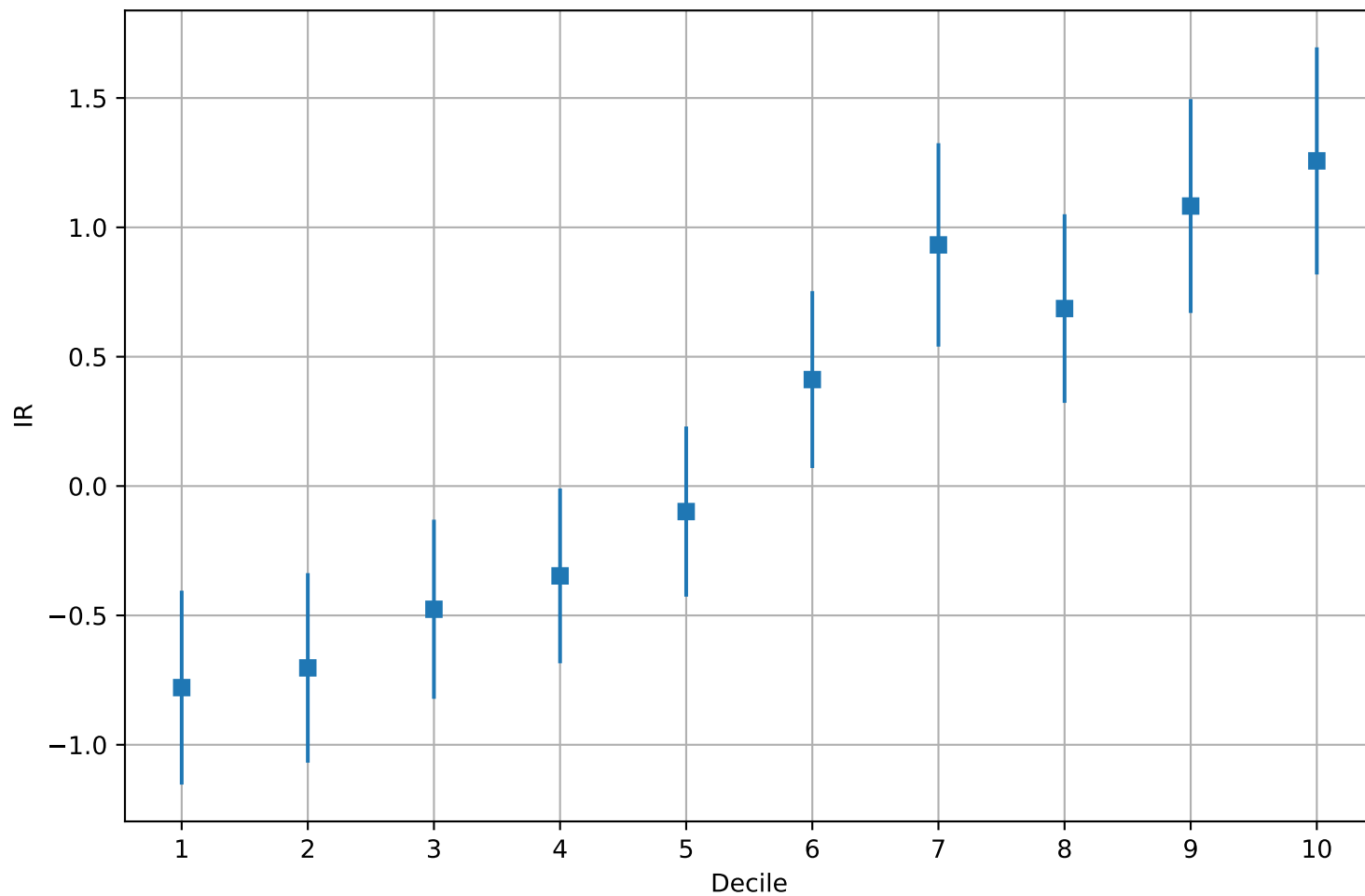
IR	turnover %	HP	ROE (%)	ROT (bps)	hit_ratio %	P/L	halflife
0.89	15.0	13.4	3.1	8.24	50.8	0.982	0.0

PnL

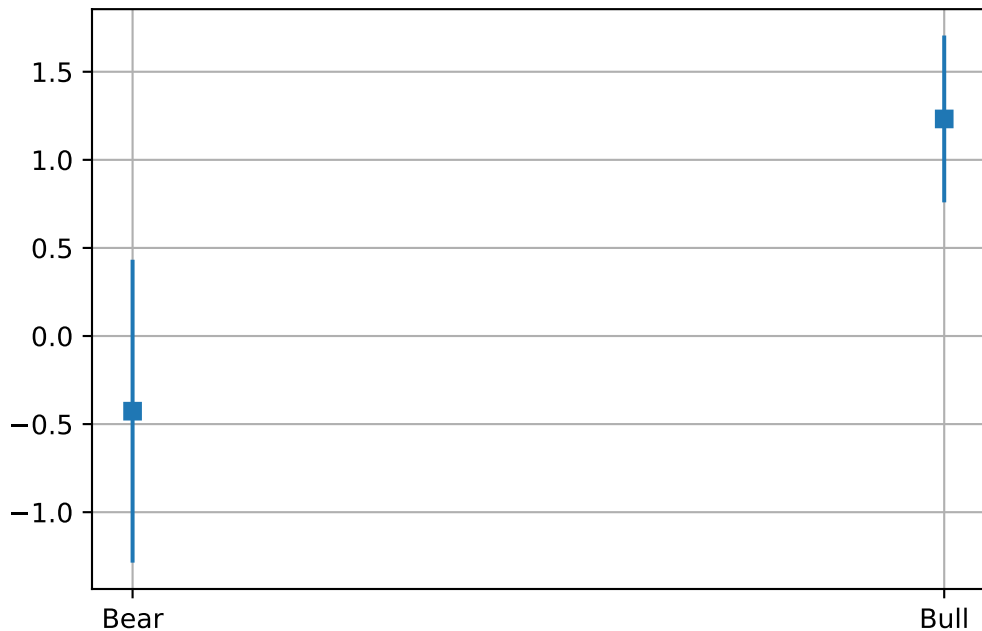








IR during up and down markets



IR in different VIX quantiles

