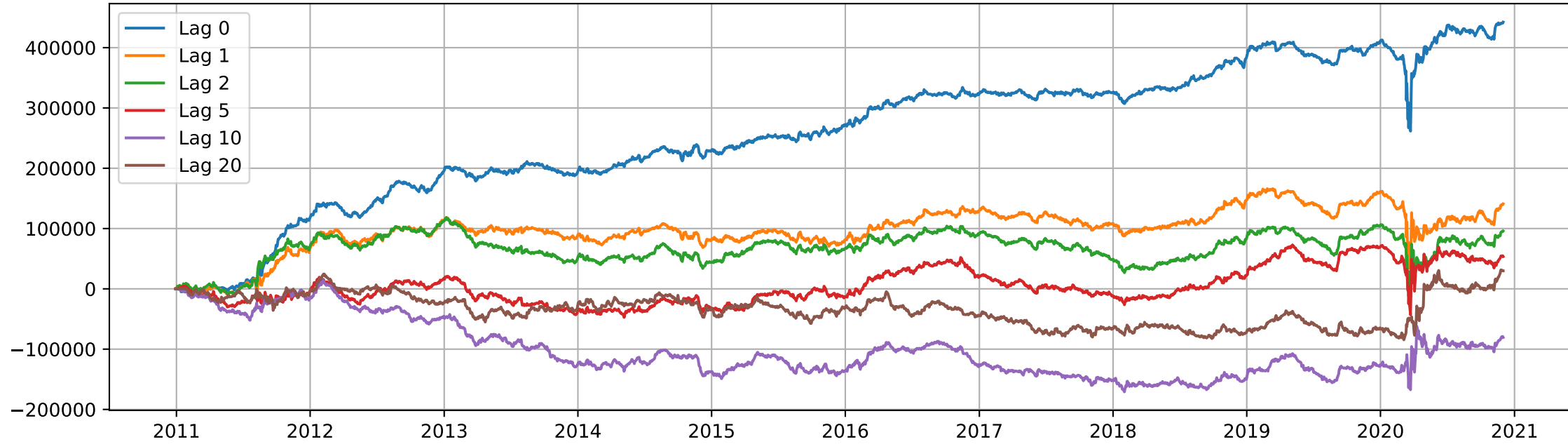
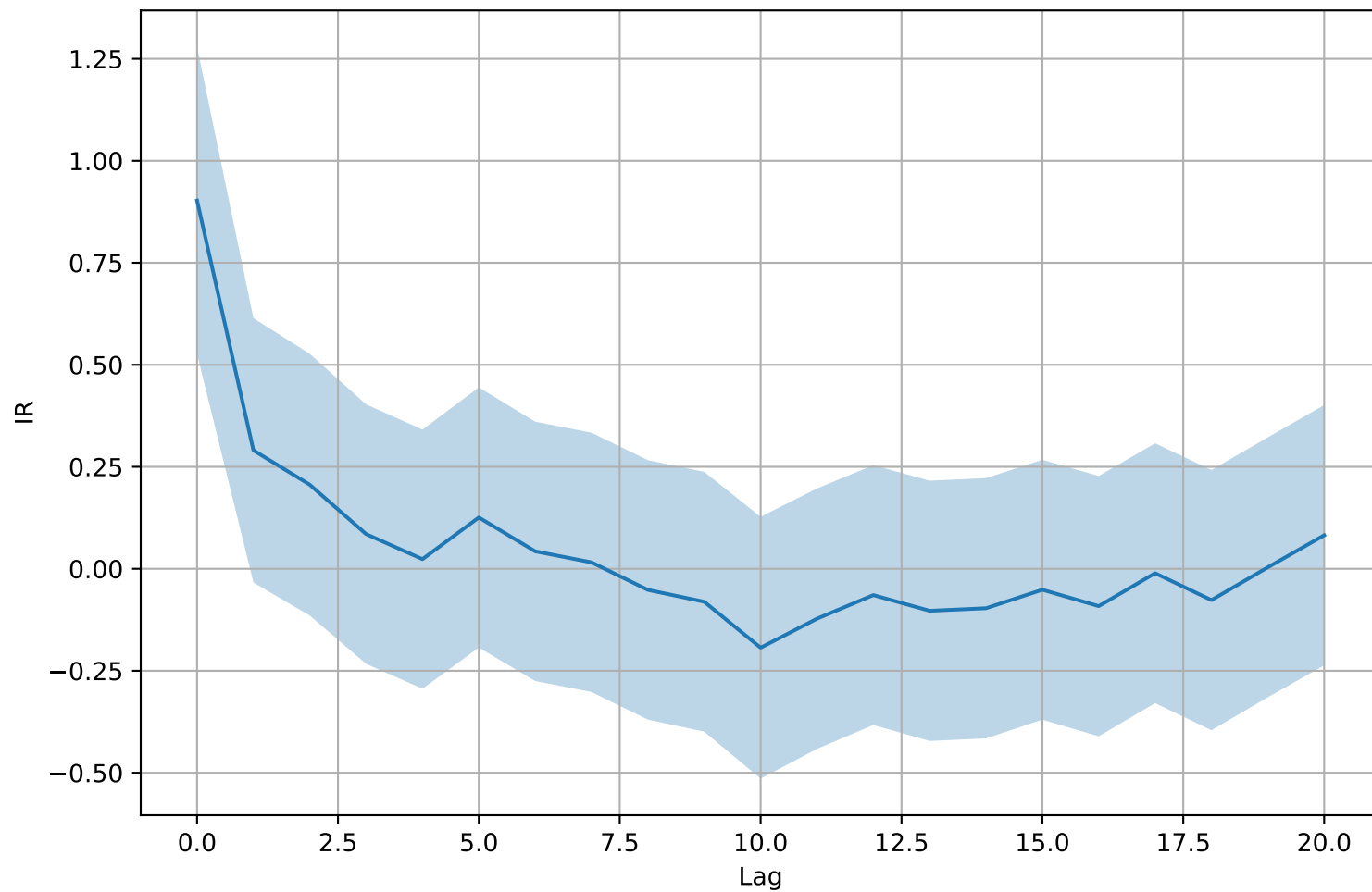


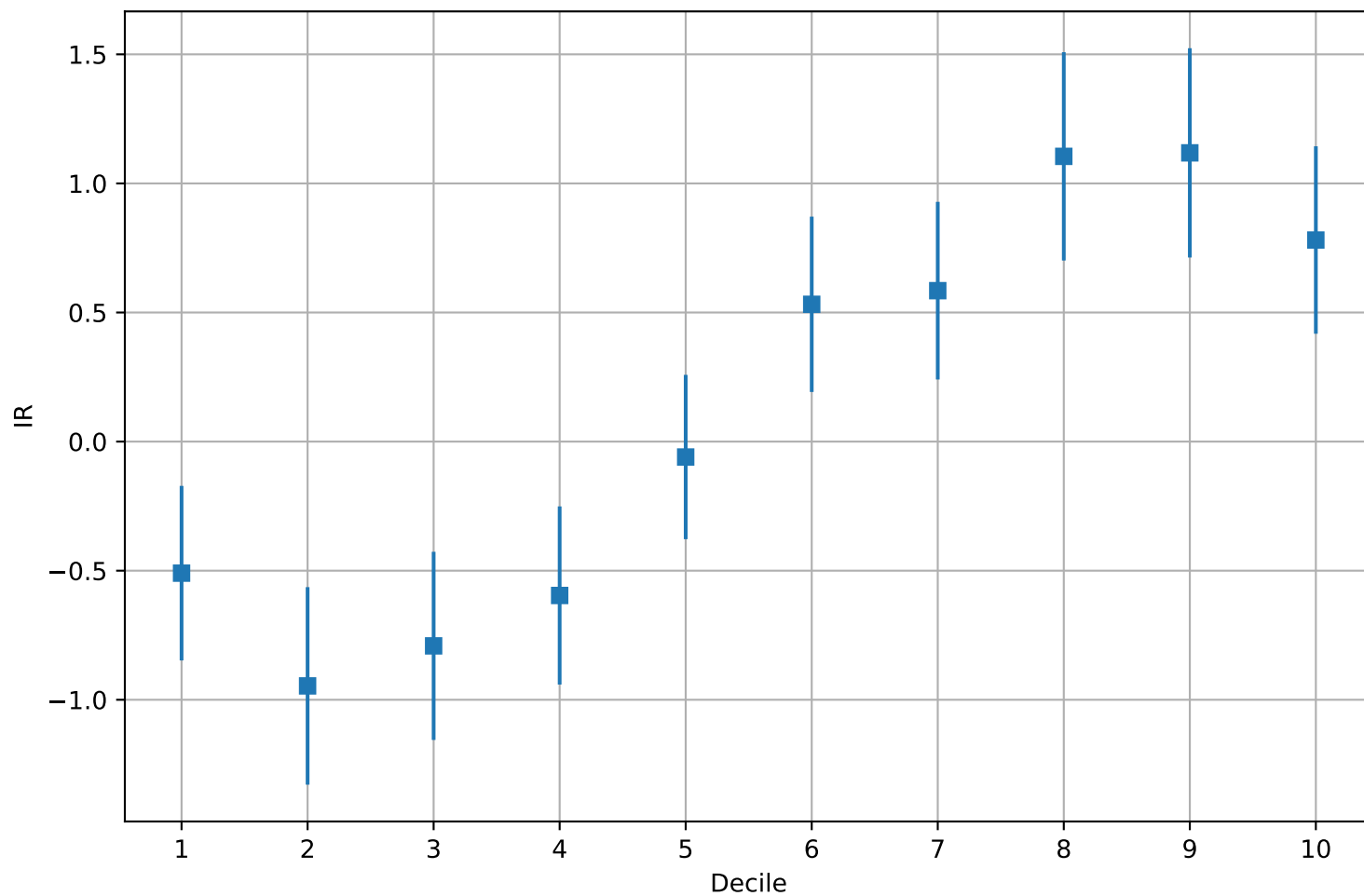
IR	turnover %	HP	ROE (%)	ROT (bps)	hit_ratio %	P/L	halflife
0.9	34.0	5.8	4.46	5.16	50.1	1.017	1.0

PnL

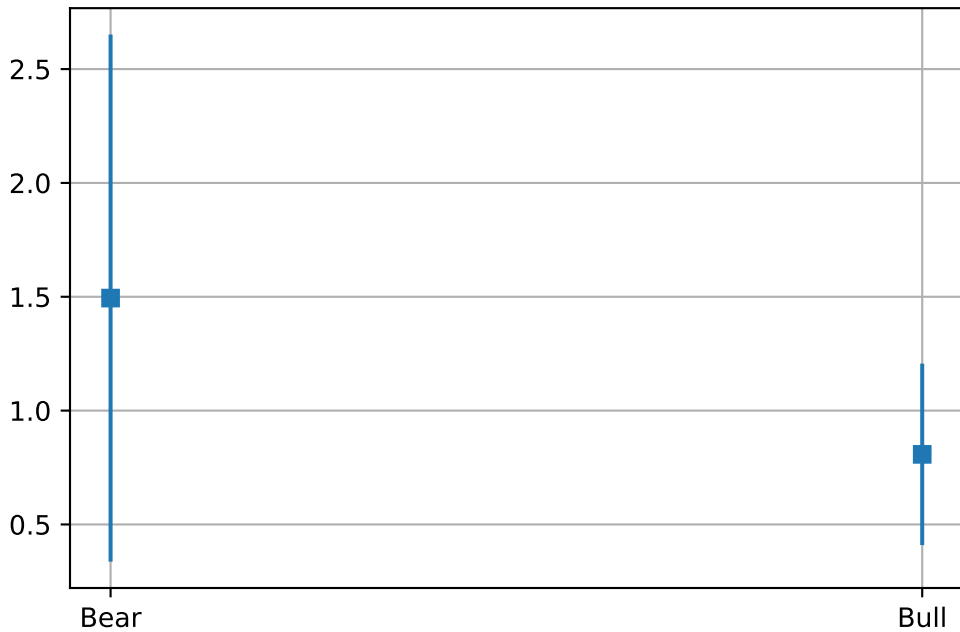








IR during up and down markets



IR in different VIX quantiles

