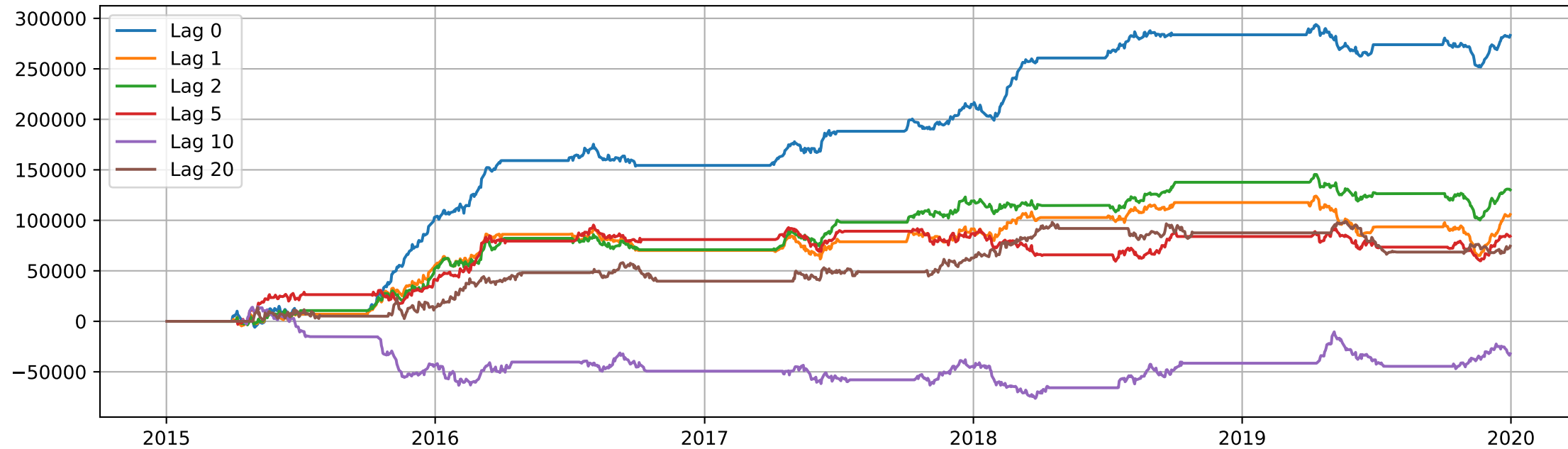
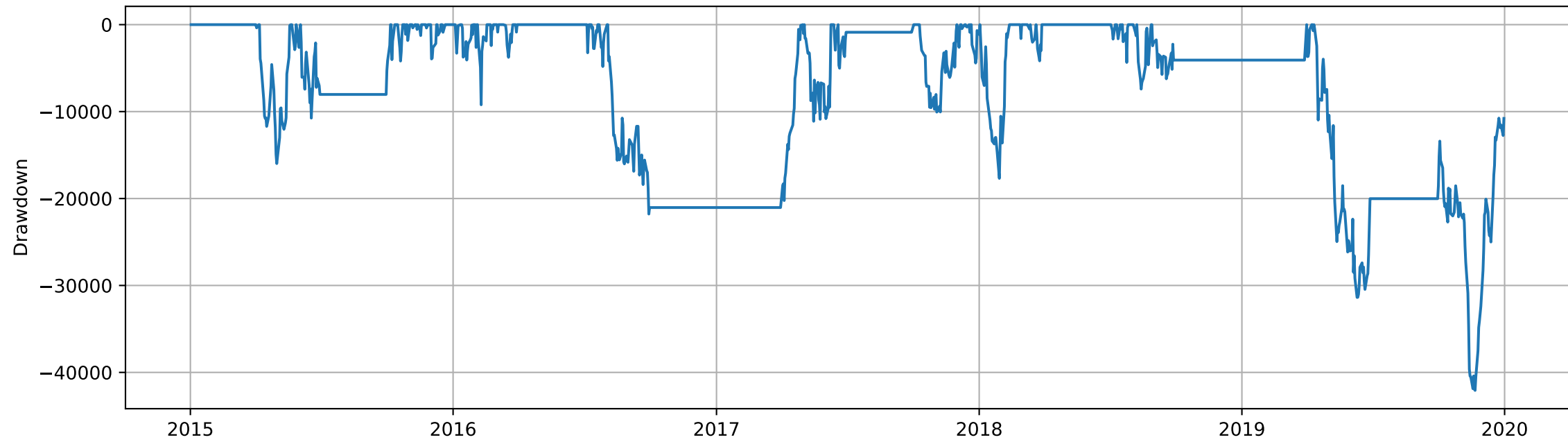
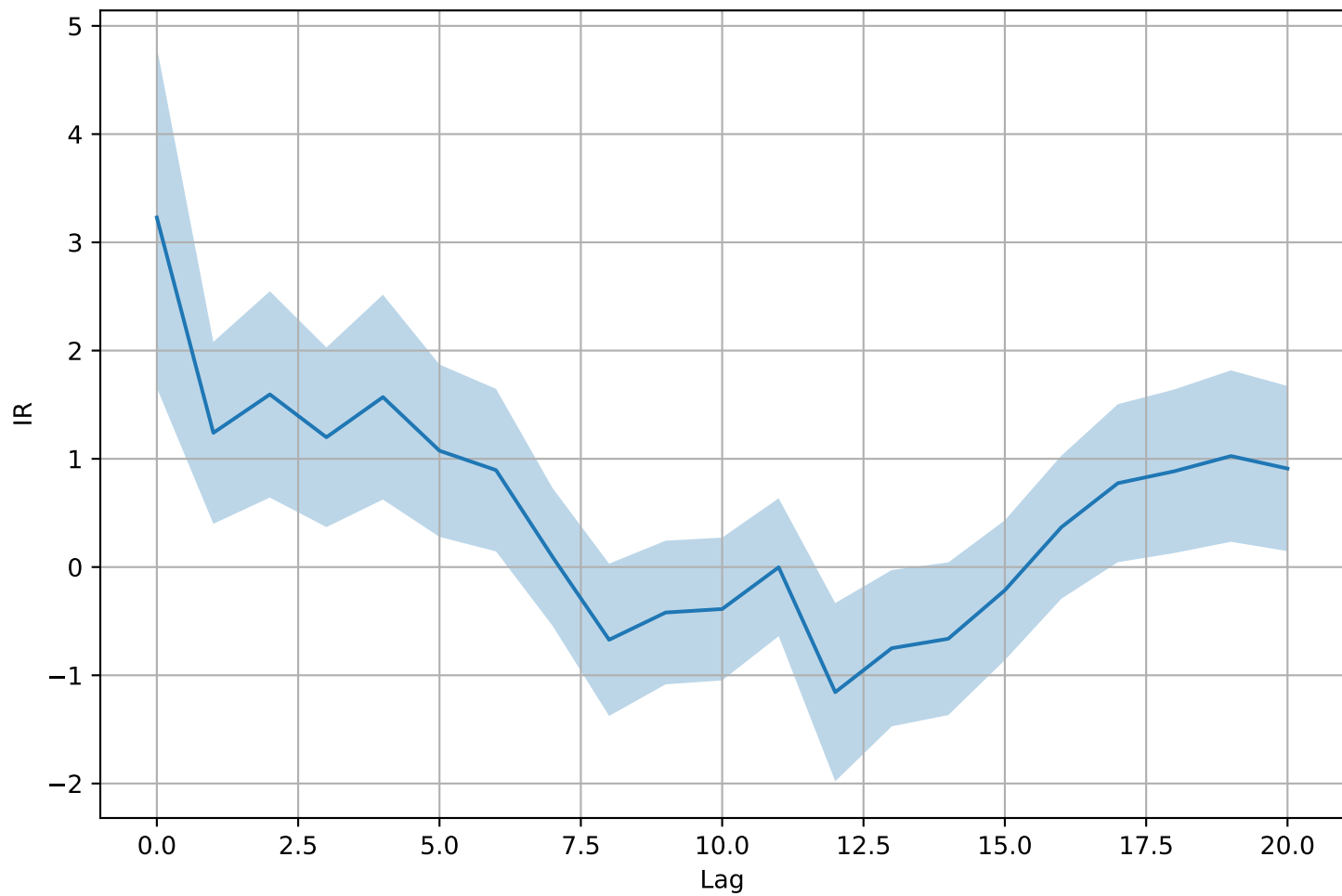


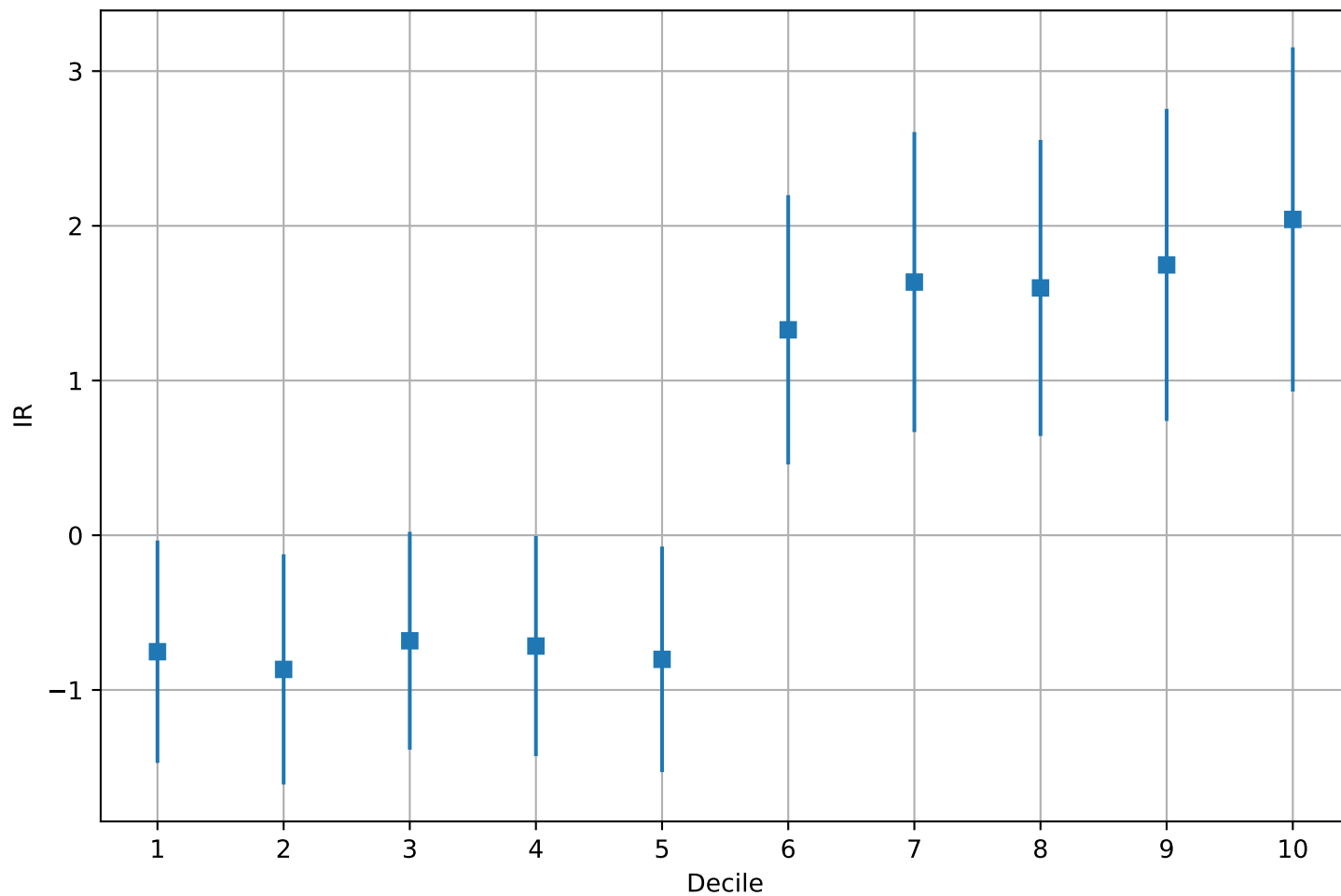
IR	turnover %	HP	ROE (%)	ROT (bps)	hit_ratio %	halflife
3.23	58.0	3.4	11.29	7.67	50.5	1.0

PnL

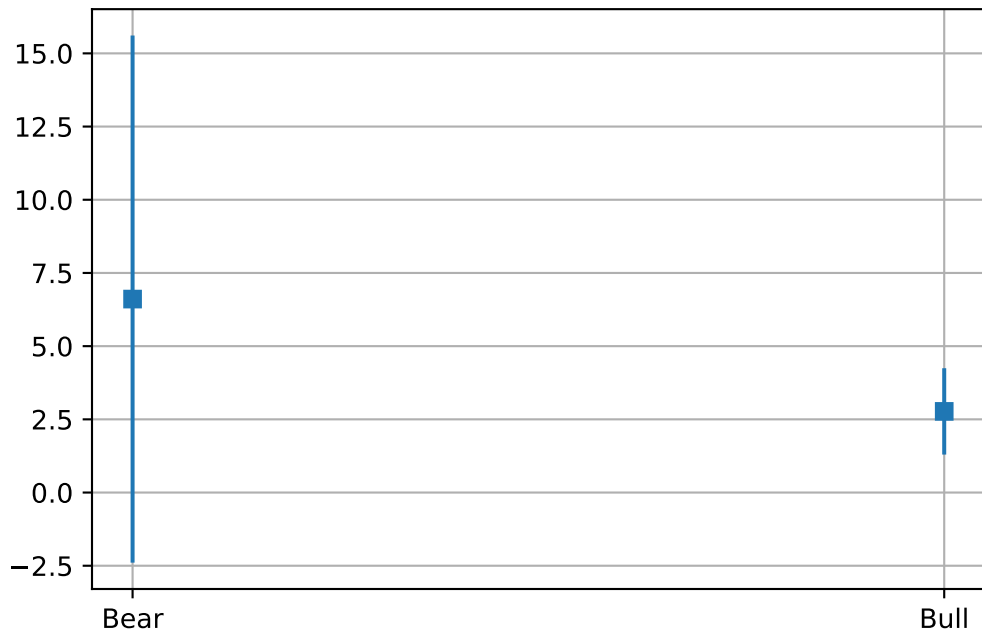








IR during up and down markets



IR in different VIX quantiles

