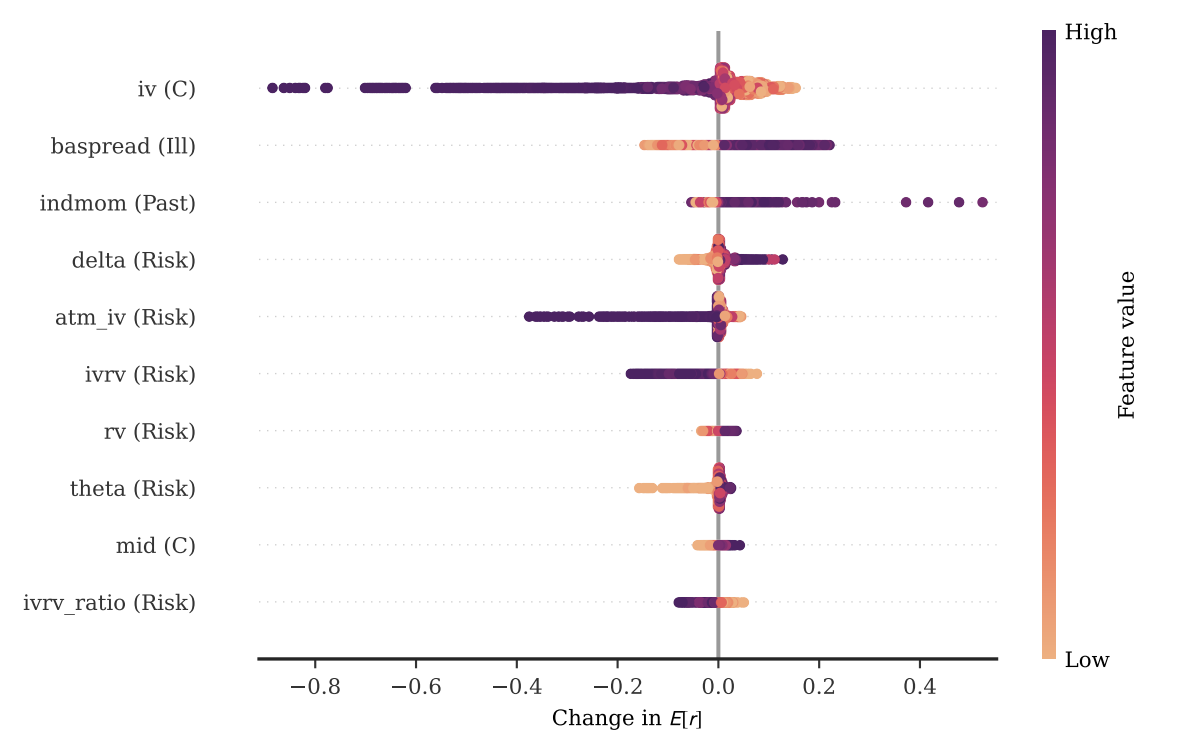
iv (C)
baspread (Ill)
indmom (Past)
delta (Risk)
atm_iv (Risk)
ivrv (Risk)
rv (Risk)
theta (Risk)
mid (C)
ivrv_ratio (Risk)
−0.8
−0.6
−0.4
−0.2
0.0
0.2
0.4
Change in $E[r]$
High
Feature value
Low