Rolling Performance Analysis - Strategy Robustness Over Time Rolling Sharpe Ratio (252 days) Rolling Volatility (252 days) Equal Weight (Monthly) Inverse Vol 3.0 Min Variance Momentum TD3_Strategy 2.5 40 2.0 Annualized Volatility (%) 35 1.5 Sharpe Ratio 1.0 0.5 25 0.0 Inverse Vol -0.520 TD3_Strategy -1.02023-07 2023-09 2023-11 2024-01 2024-03 2024-05 2024-07 2024-09 2024-11 2025-01 2023-07 2023-09 2023-11 2024-01 2024-03 2024-05 2024-07 2024-09 2024-11 2025-01 Rolling Maximum Drawdown (252 days) Rolling Sortino Ratio (252 days) Equal Weight (Monthly) Equal Weight (Monthly) Inverse Vol Inverse Vol 40 Min Variance Min Variance Momentum Momentum TD3_Strategy TD3_Strategy 35 Max Drawdown (%) 05 05 00 Sortino Ratio 15 10 2023-07 2023-09 2023-11 2024-01 2024-03 2024-05 2024-07 2024-09 2024-11 2025-01 2023-07 2023-09 2023-11 2024-01 2024-03 2024-05 2024-07 2024-09 2024-11 2025-01 Date Date