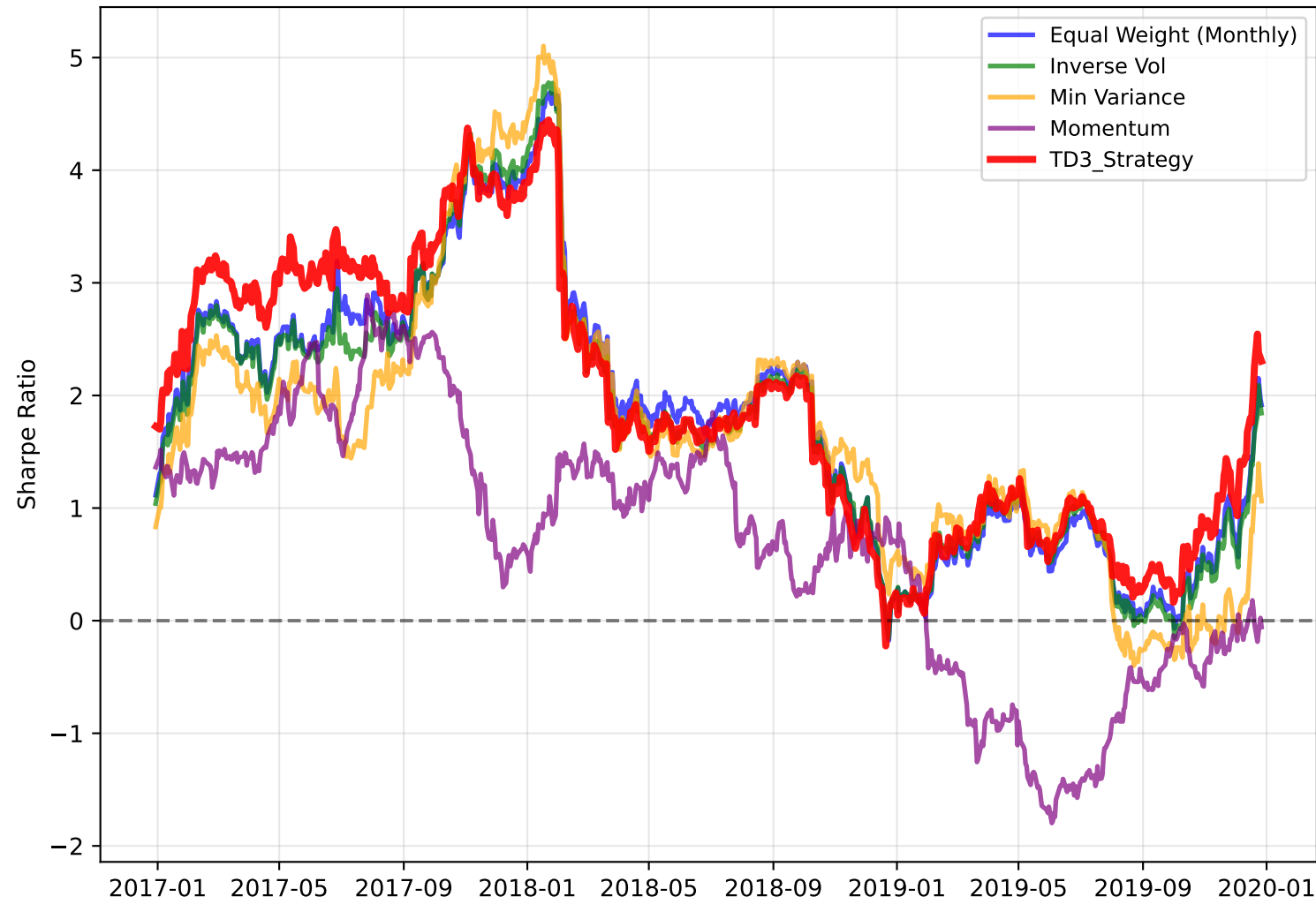
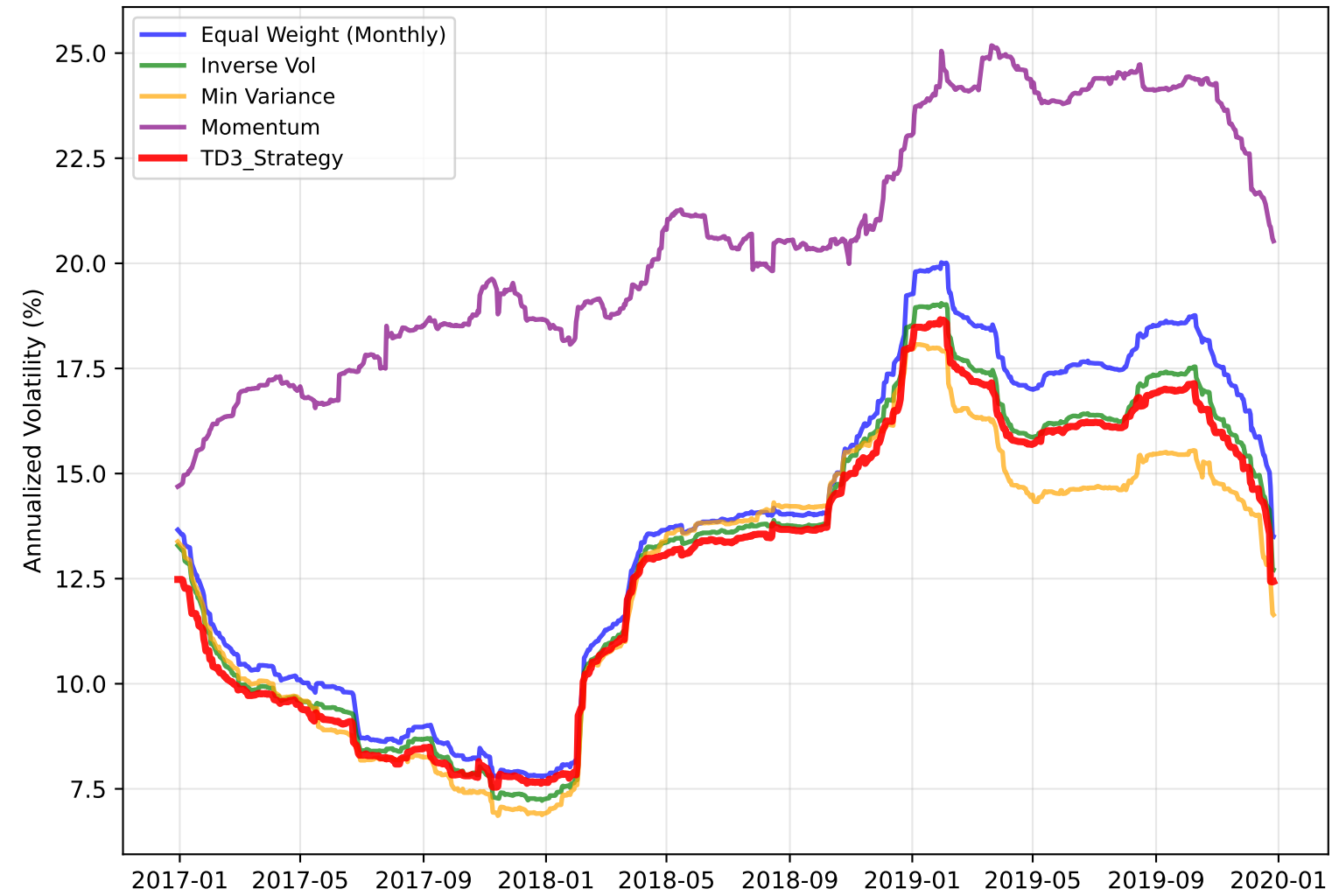


# Rolling Performance Analysis - Strategy Robustness Over Time

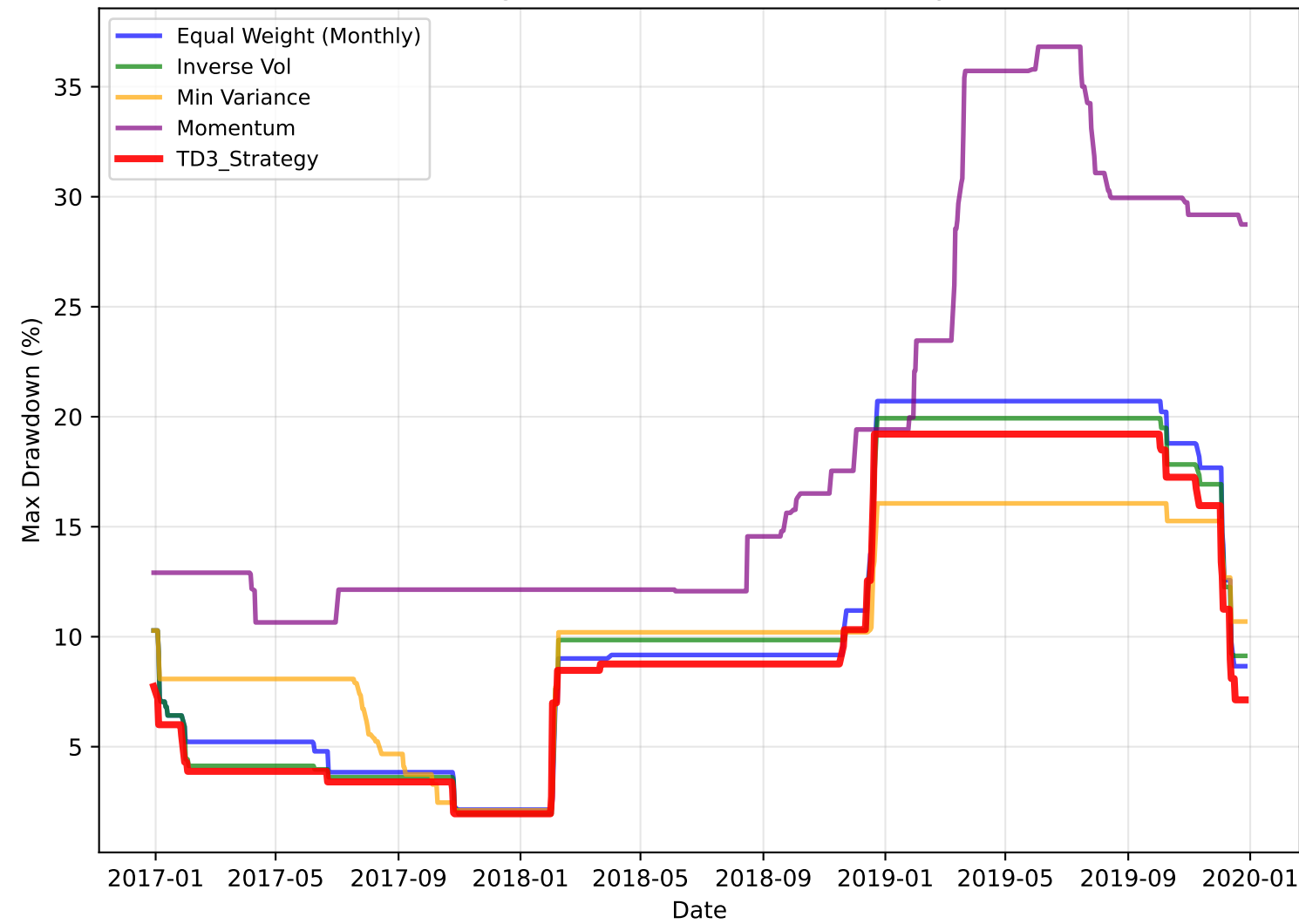
Rolling Sharpe Ratio (252 days)



Rolling Volatility (252 days)



Rolling Maximum Drawdown (252 days)



Rolling Sortino Ratio (252 days)

