**Rolling Performance Analysis - Strategy Robustness Over Time** Rolling Sharpe Ratio (252 days) Rolling Volatility (252 days) Equal Weight (Monthly) Equal Weight (Monthly) Inverse Vol Inverse Vol 27.5 2.0 Min Variance Min Variance Momentum Momentum TD3\_Strategy TD3\_Strategy 25.0 1.5 Annualized Volatility (%) 22.5 1.0 Sharpe Ratio 0.5 0.0 15.0 12.5 -0.510.0 -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 Min Variance Min Variance 30 Momentum Momentum TD3\_Strategy TD3\_Strategy 25 (%) Max Drawdown (%) 20 15 Sortino Ratio 10 -12023-07 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