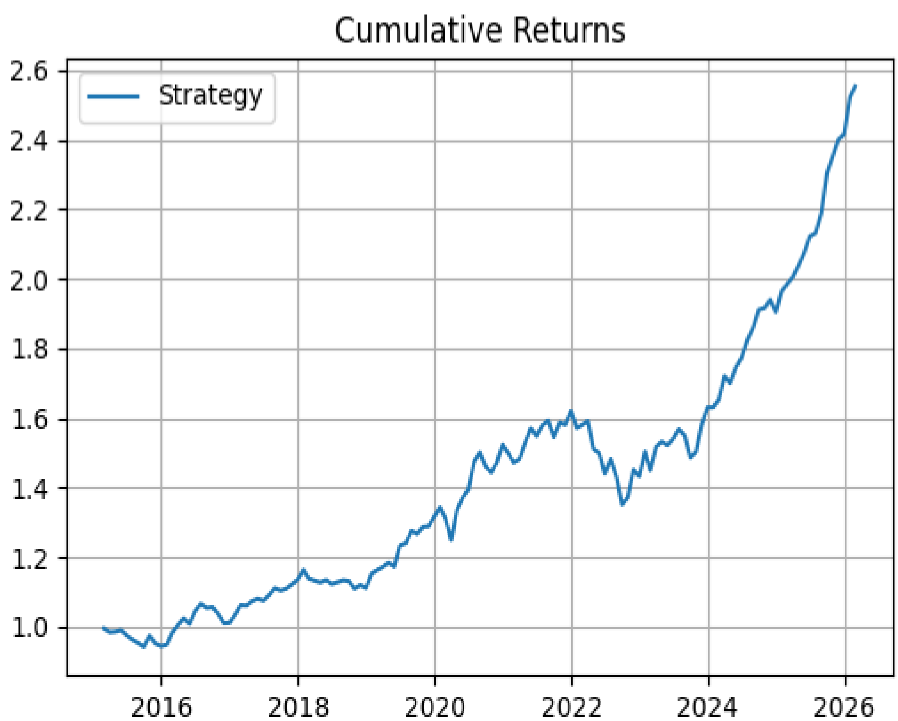
Backtest Report

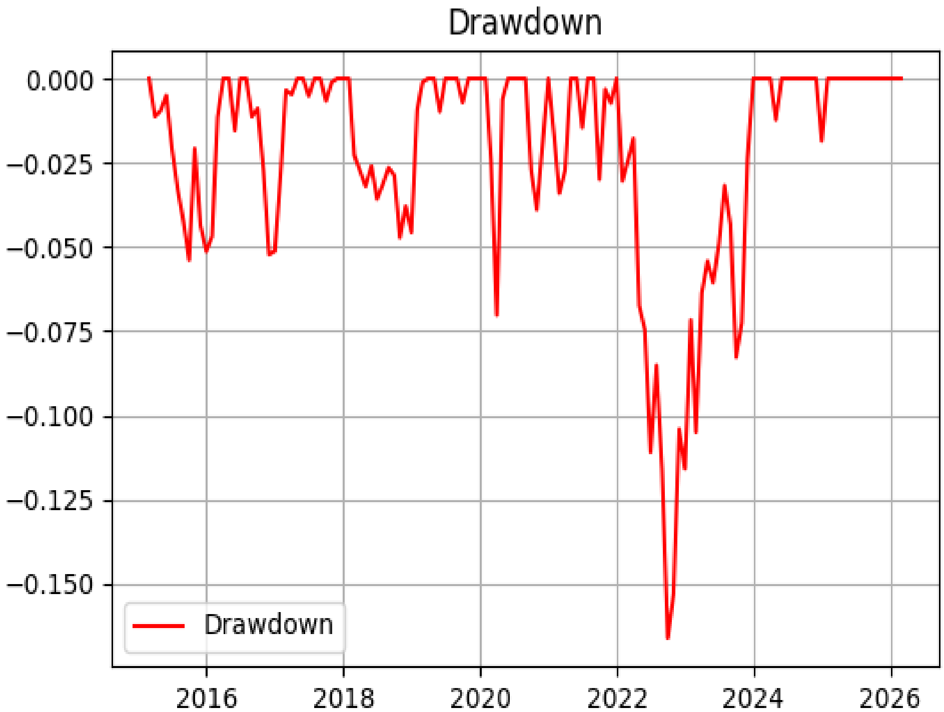
Performance Metrics

Metric	Value
Total Return	165.6%
Annualized Return	9.2%
Annualized Volatility	8.1%
Max Drawdown	-16.2%
Sharpe Ratio	1.1
Sortino Ratio	1.9
Calmar Ratio	0.6
Skewness	-0.1
Excess Kurtosis	0.1

Cumulative Returns



Drawdown



Drawdown
0.000
−0.025
−0.050
−0.075
−0.100
−0.125
−0.150
2016
2018
2020
2022
2024
2026
Drawdown