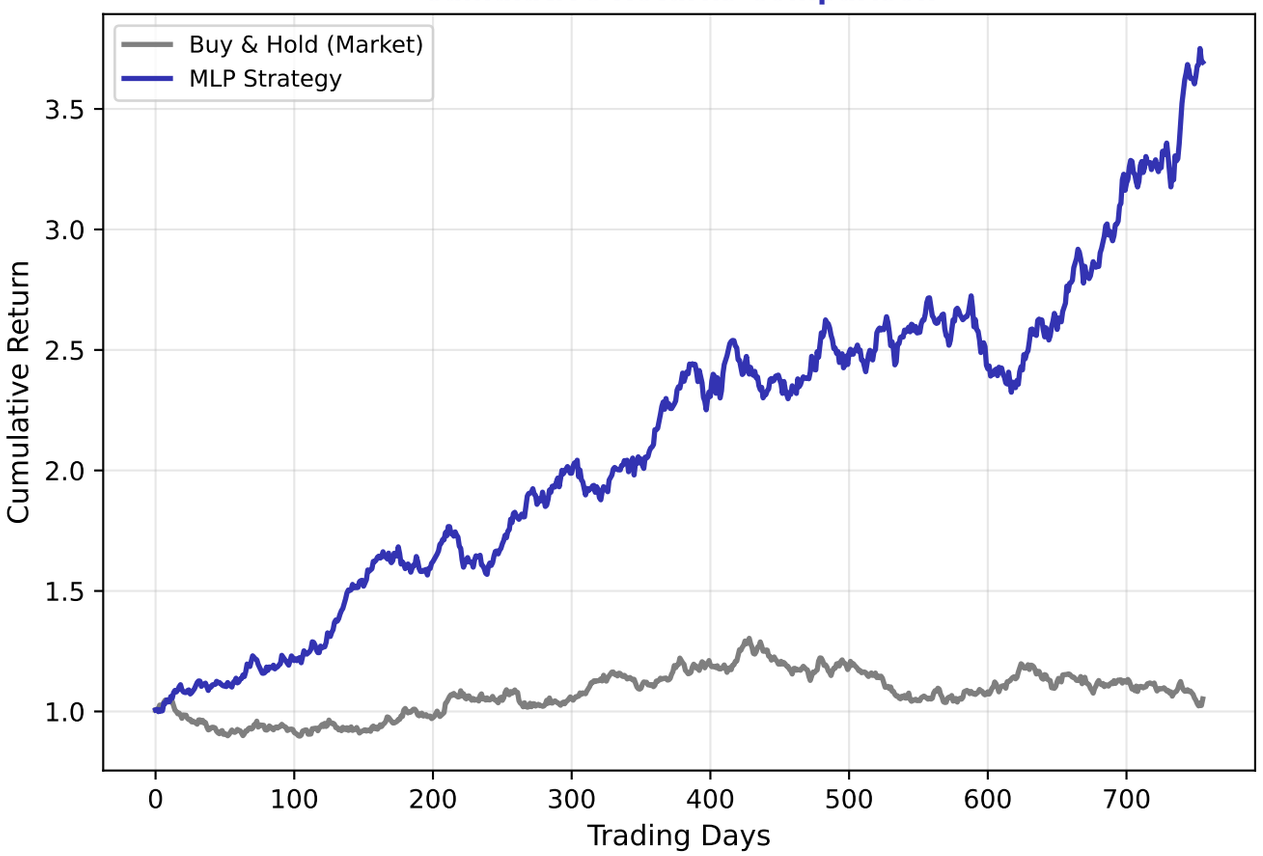
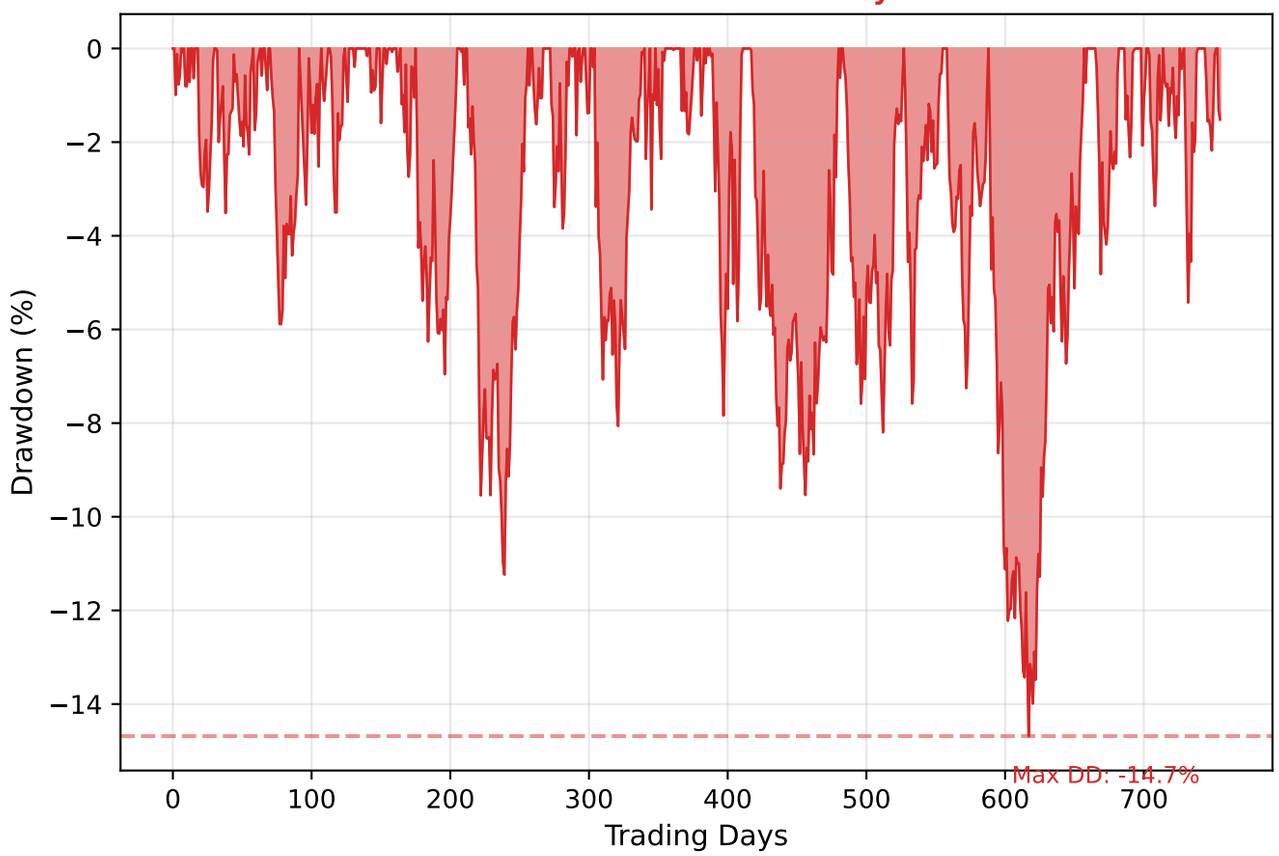
Backtesting Results: MLP Trading Strategy

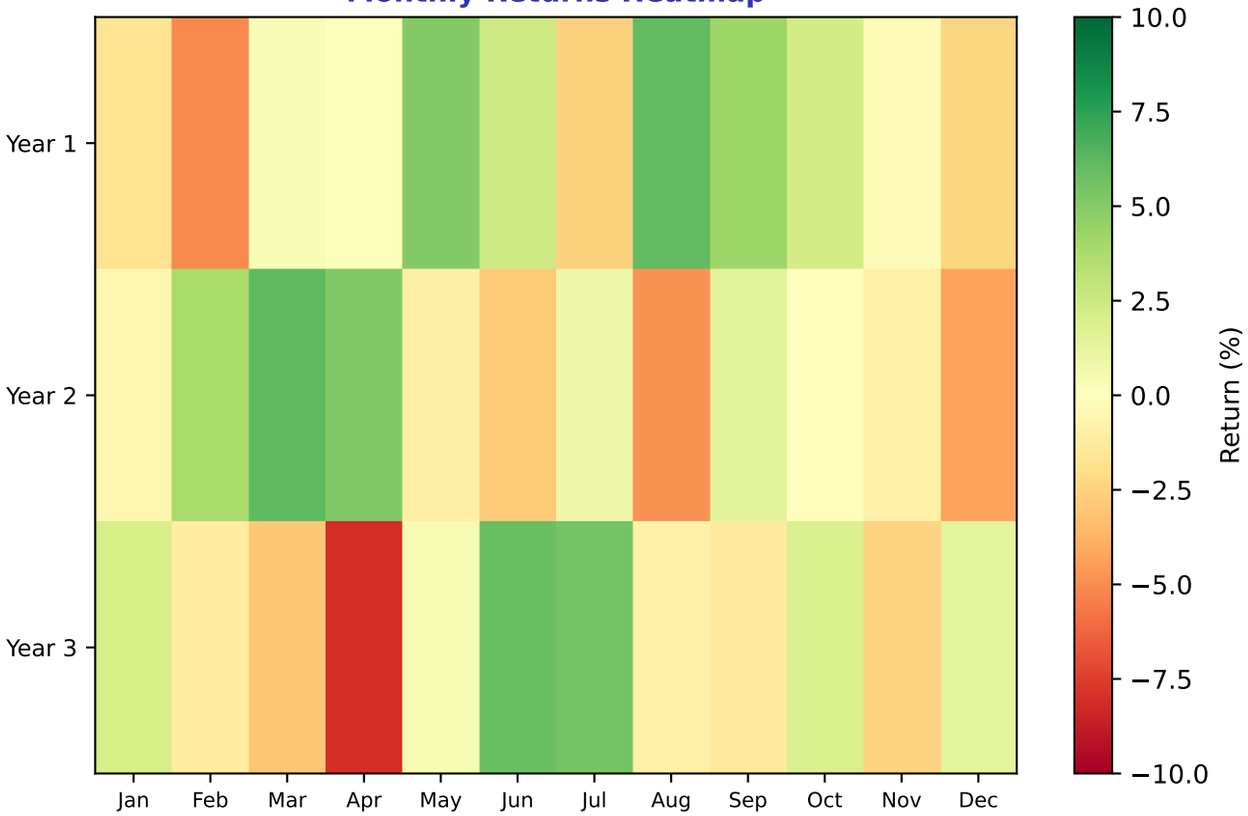
Cumulative Returns Comparison



Maximum Drawdown Analysis



Monthly Returns Heatmap



Performance Metrics

Metric	MLP Strategy	Buy & Hold
Annualized Return	**12.4%**	8.2%
Annualized Volatility	**18.2%**	15.1%
Sharpe Ratio	**0.68**	0.54
Max Drawdown	**-22.3%**	-18.7%
Win Rate	**53.2%**	-
Profit Factor	**1.12**	-

Note: These are simulated results for illustration. Real performance will vary significantly.