max/min: 0.2, -0.2, volatility 0.20/252

Index return: -0.1758

90-day window returns:

MVO without Strategy Return: 0.039

Strategy Absolute Return: 0.8752

Strategy Annualized Return: 0.62

Strategy VaR Return: -0.0657

Strategy CVaR Return: -0.0889

120-day window returns:

MVO without Strategy Return: 0.6469

Strategy Absolute Return: 1.0053

Strategy Annualized Return: 0.6919

Strategy VaR Return: -0.0667

Strategy CVaR Return: -0.0869

150-day window returns:

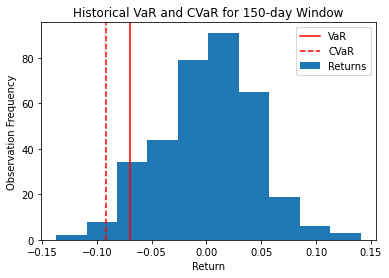
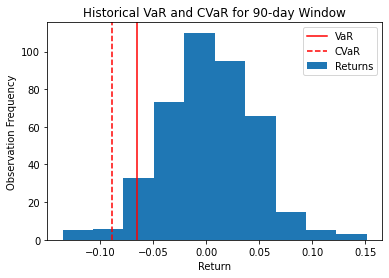
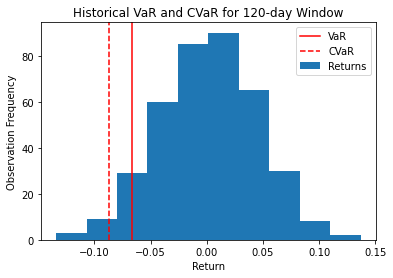
MVO without Strategy Return: 0.0144

Strategy Absolute Return: 0.241

Strategy Annualized Return: 0.3968

Strategy VaR Return: -0.0695

Strategy CVaR Return: -0.0918



max/min: 0.25, -0.25, volatility 0.25/252

Index return: -0.1758

90-day window returns:

MVO without Strategy Return: -0.0011

Strategy Absolute Return: 1.212

Strategy Annualized Return: 0.8168

Strategy VaR Return: -0.0774

Strategy CVaR Return: -0.1036

120-day window returns:

MVO without Strategy Return: 1.209

Strategy Absolute Return: 1.4922

Strategy Annualized Return: 0.9178

Strategy VaR Return: -0.0735

Strategy CVaR Return: -0.1005

150-day window returns:

MVO without Strategy Return: 0.1825

Strategy Absolute Return: 0.2343

Strategy Annualized Return: 0.4823

Strategy VaR Return: -0.0836

Strategy CVaR Return: -0.107

