Backtest Report

Summary Statistics

- Sharpe Ratio: 0.44
- Maximum Drawdown: -9.24
- Normalized Annual Return: 3.09

Plots

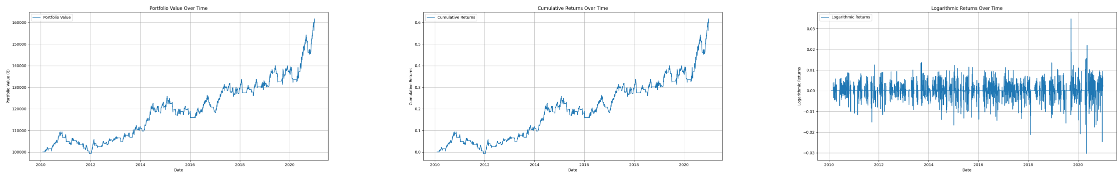

Figure 1: Portfolio Value, Cumulative Returns, and Log Returns

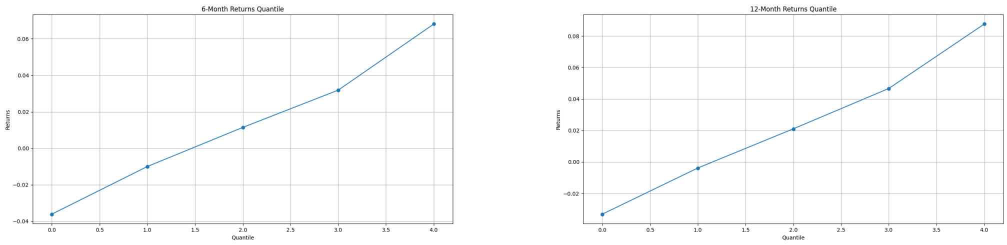

Figure 2: 6-Month and 12-Month Returns Quantile

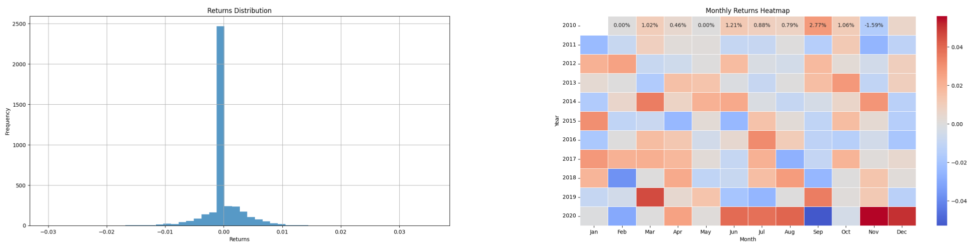

Figure 3: Returns Distribution and Monthly Returns Heatmap