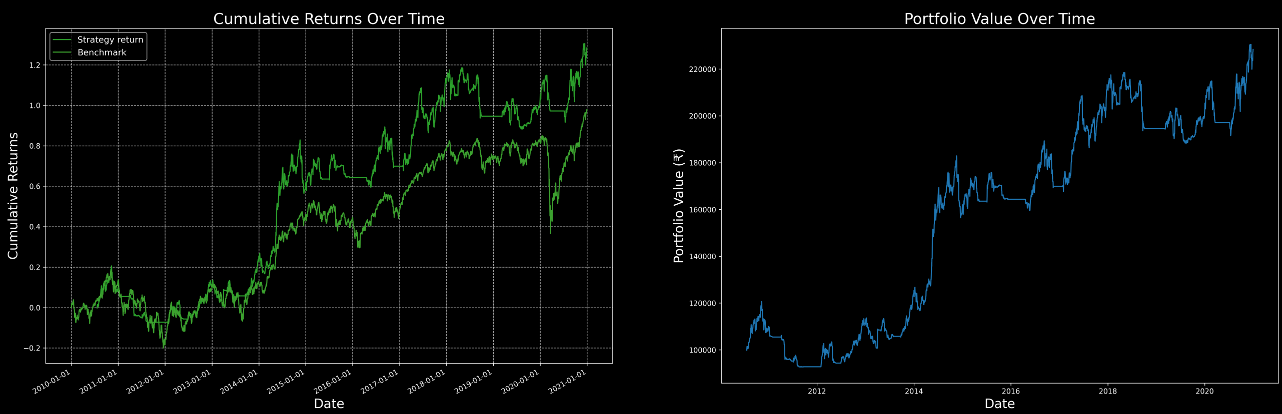
Clenow Momentum Strategy (Long only)

Summary Statistics

- Sharpe Ratio: 0.52
- Maximum Drawdown: -23.17
- Normalized Annual Return: 5.61

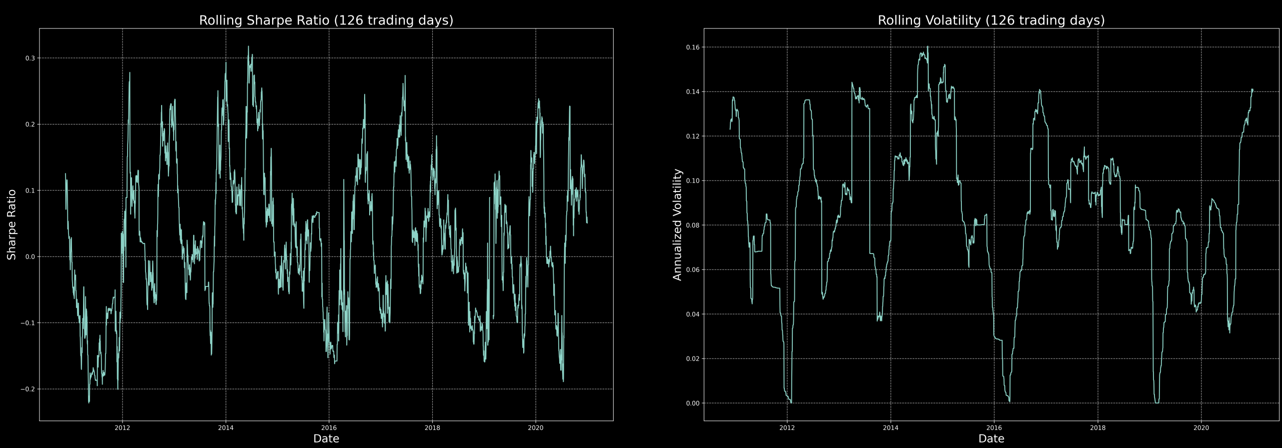
Performance



(a) Cumulative Returns

(b) Portfolio Value

Figure 1: Cumulative Returns and Portfolio Value Over Time

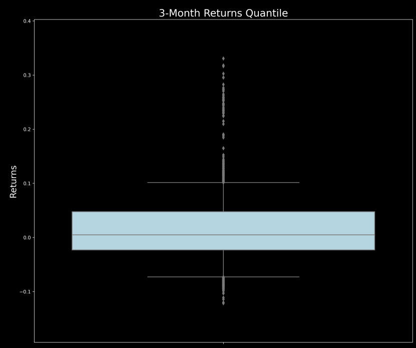


(a) Rolling Sharpe Ratio

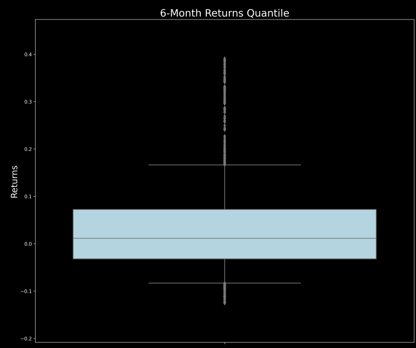
(b) Rolling Volatility

Figure 2: Rolling Sharpe Ratio and Volatility (6 months)

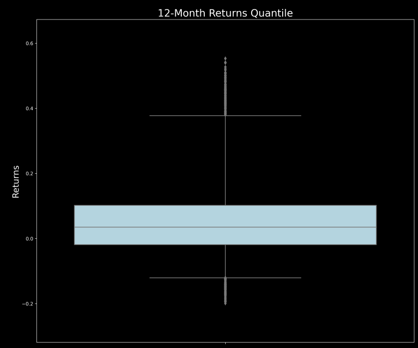
Return Quantiles



(a) 3-Month



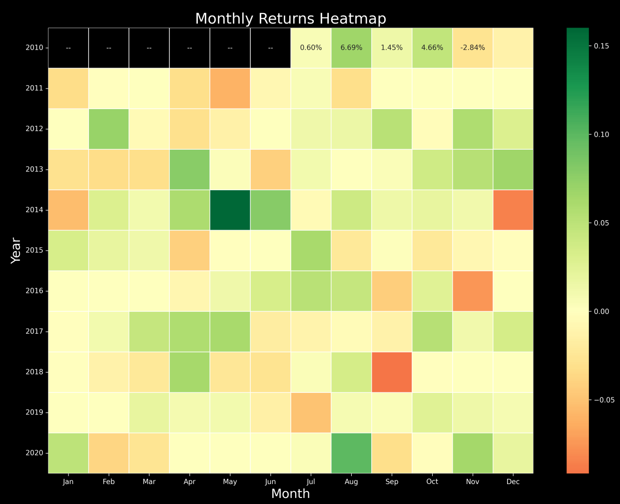
(b) 6-Month



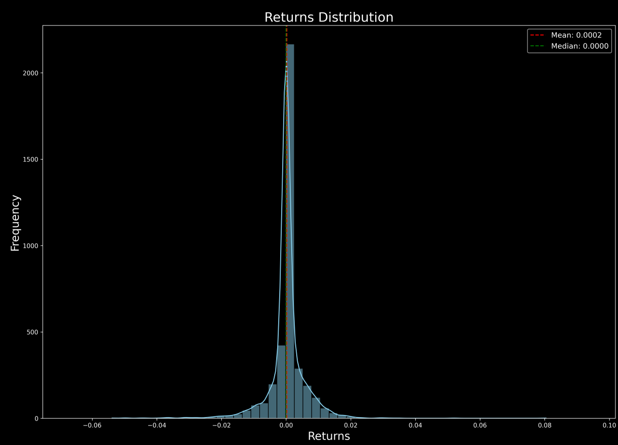
(c) 12-Month

Figure 3: Return Quantiles Over Different Time Spreads

Return Analysis

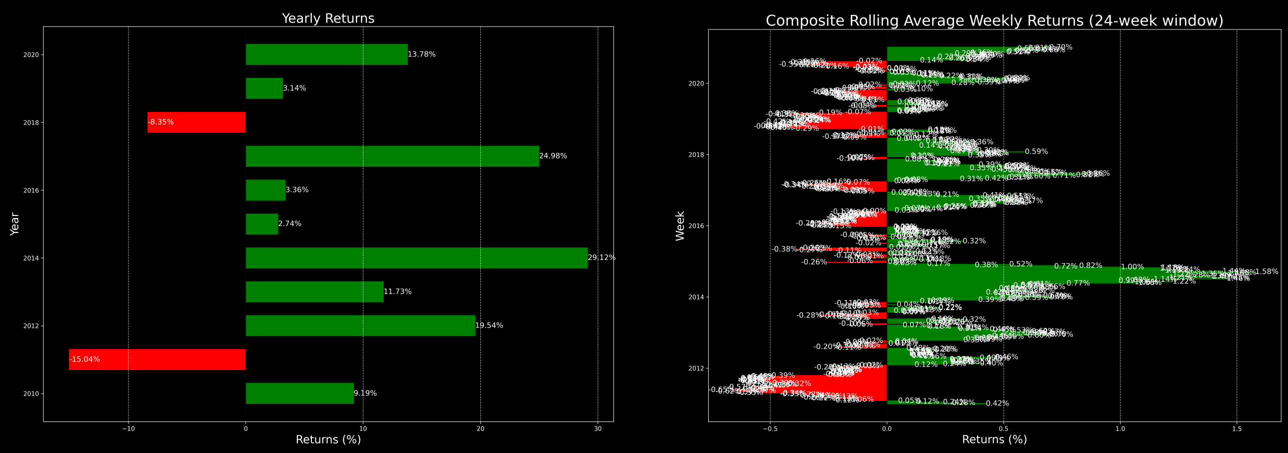


(a) Monthly Returns Heatmap



(b) Returns Distribution

Figure 4: Monthly Returns Heatmap and Returns Distribution



(a) Yearly Returns

(b) Weekly Returns

Figure 5: Yearly and Weekly Returns

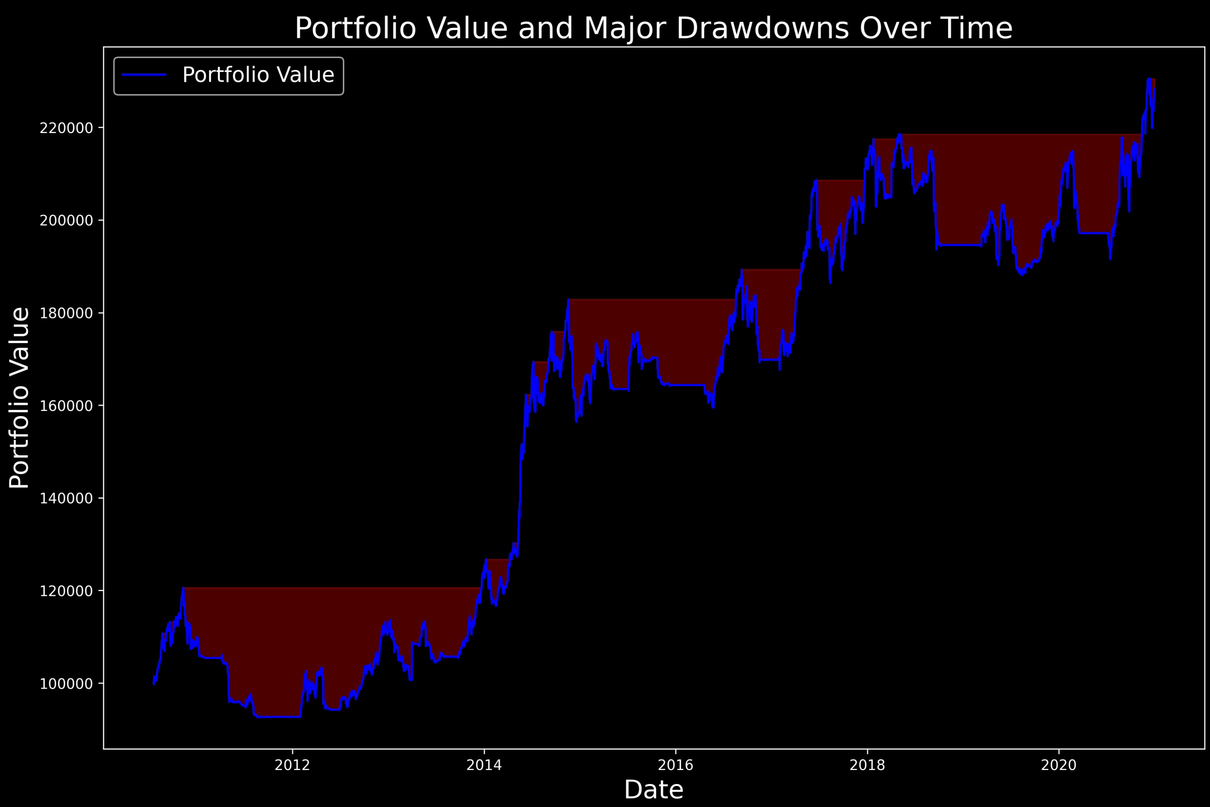


Figure 6: Drawdowns in Portfolio Value Over Time