

# Out Of Whack RSI 2-20 regression (Long)

## Summary Statistics

- Sharpe Ratio: -0.29
- Maximum Drawdown: -14.22
- Normalized Annual Return: -0.42

## Performance

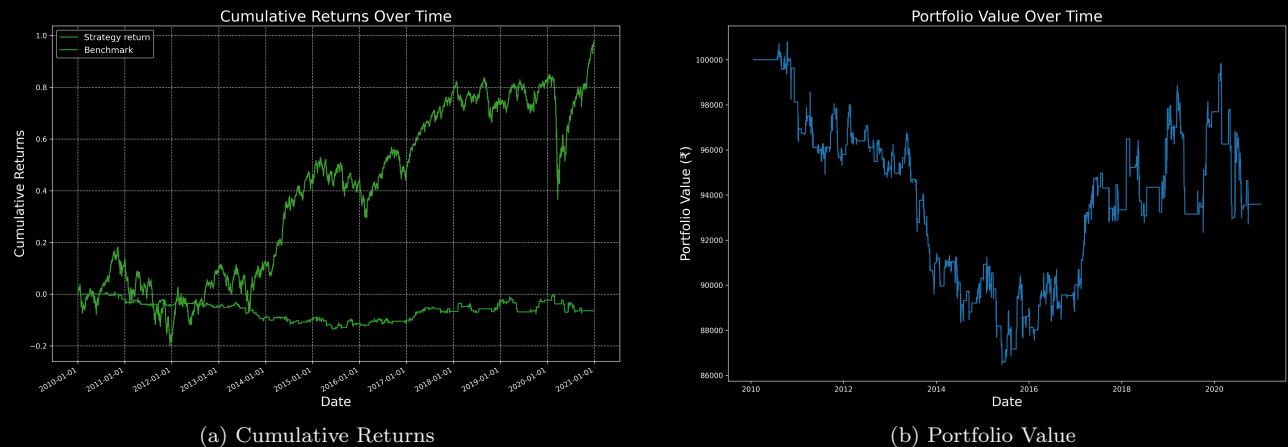


Figure 1: Cumulative Returns and Portfolio Value Over Time

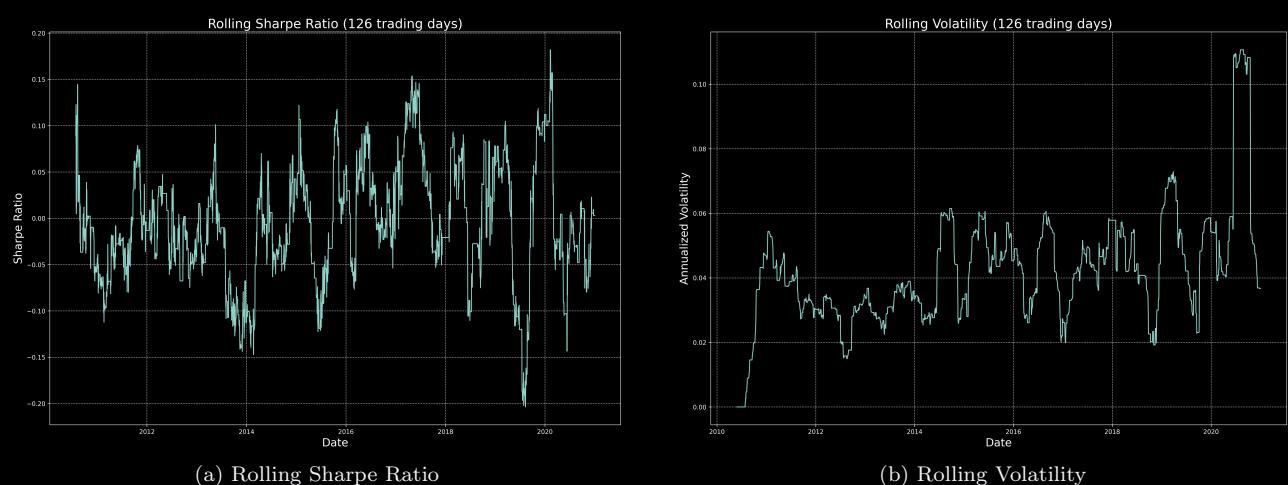


Figure 2: Rolling Sharpe Ratio and Volatility (6 months)

# Return Quantiles

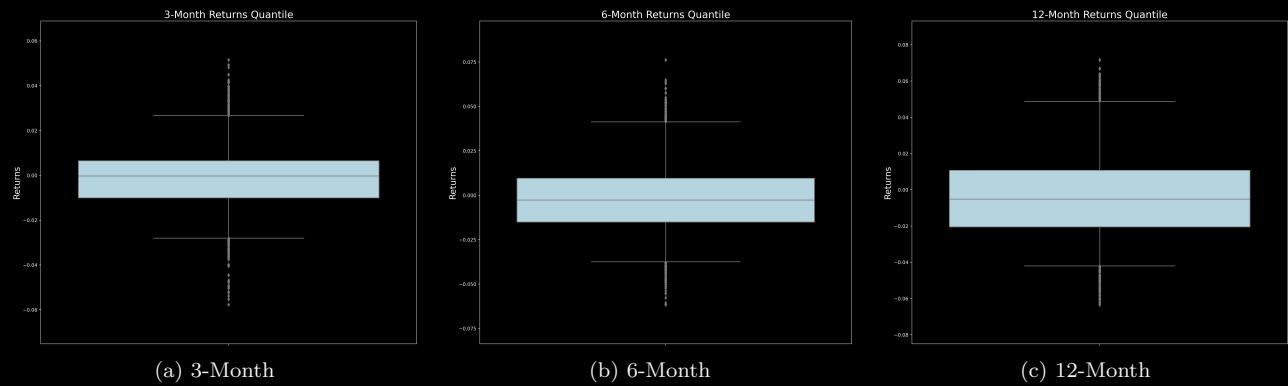


Figure 3: Return Quantiles Over Different Time Spreads

# Return Analysis

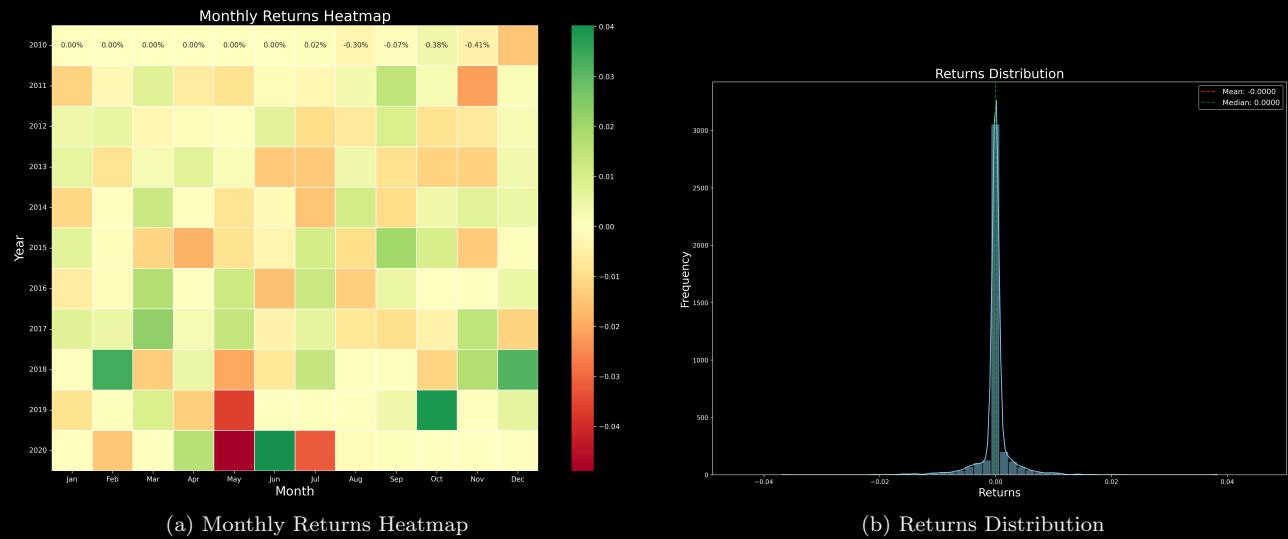


Figure 4: Monthly Returns Heatmap and Returns Distribution

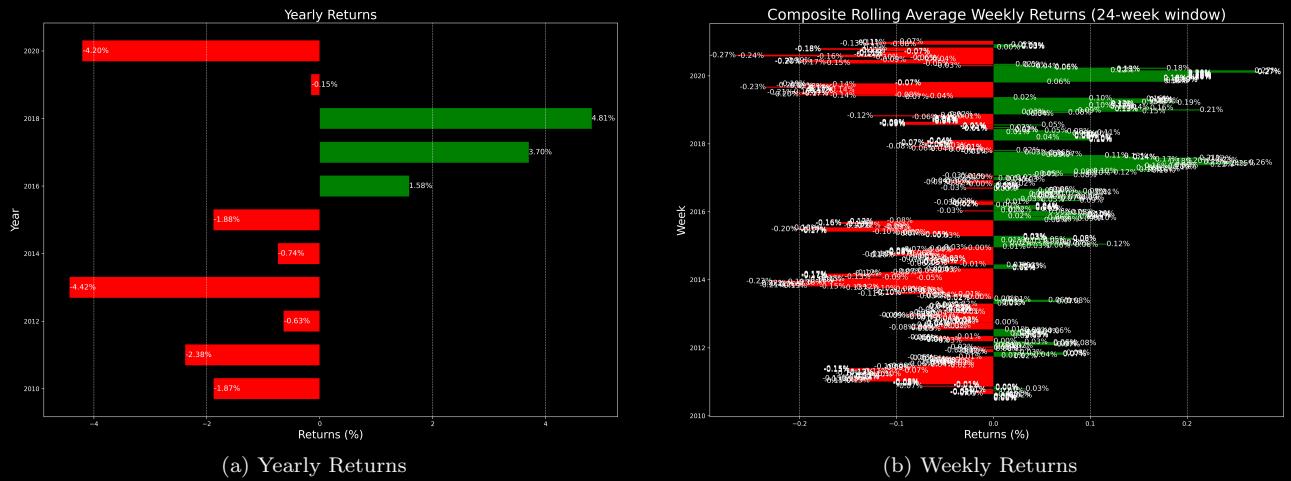


Figure 5: Yearly and Weekly Returns

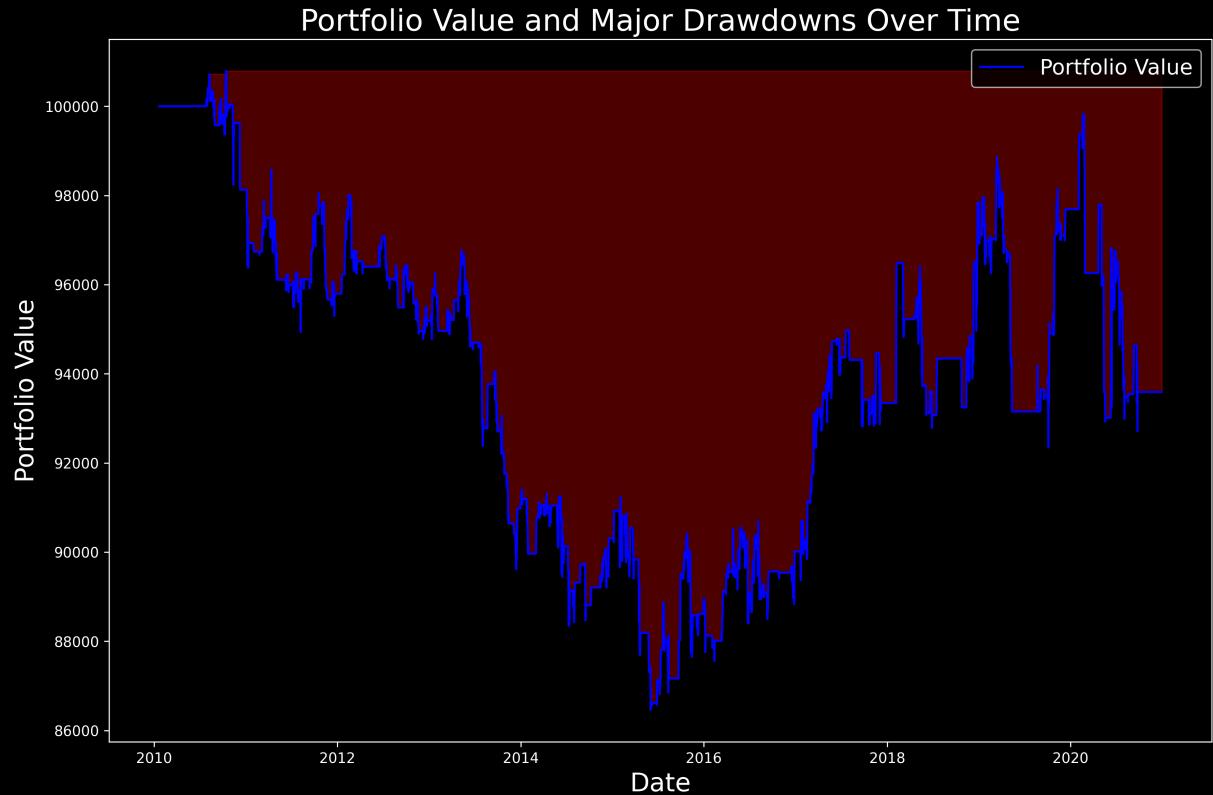


Figure 6: Drawdowns in Portfolio Value Over Time