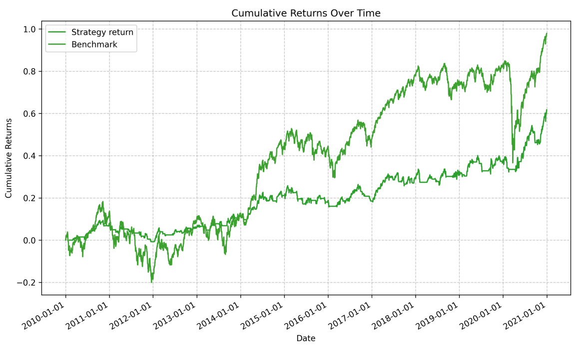
Backtest Report

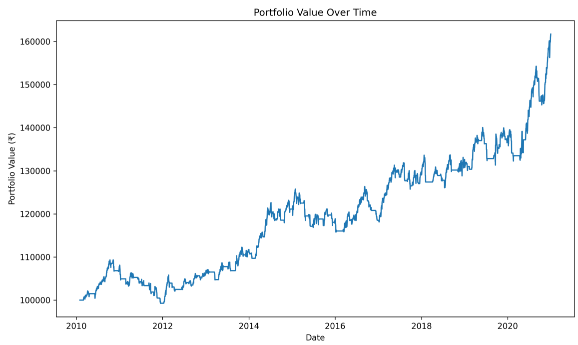
Summary Statistics

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

Performance Plots



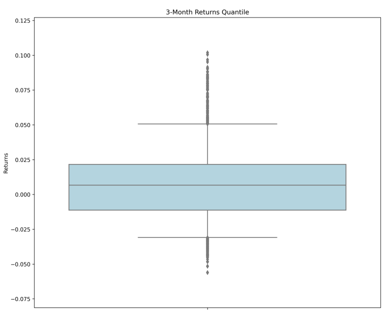
(a) Cumulative Returns



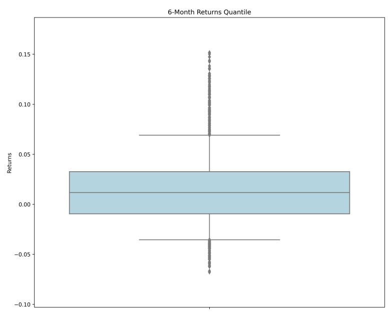
(b) Portfolio Value

Figure 1: Cumulative Returns and Portfolio Value Over Time

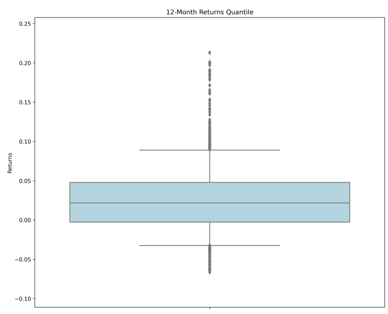
Return Quantiles



(a) 3-Month

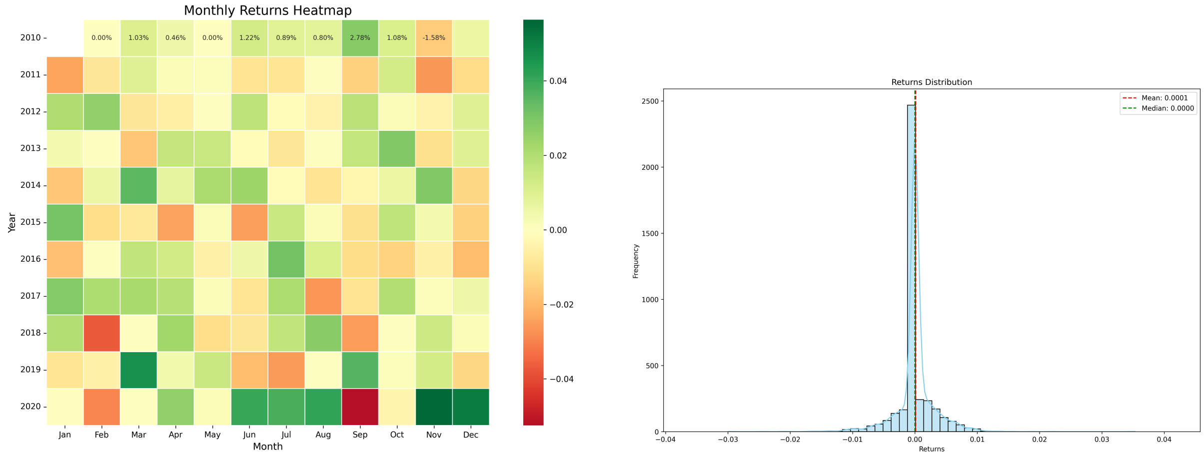


(b) 6-Month



(c) 12-Month

Figure 2: Return Quantiles Over Different Time Spreads



(a) Monthly Returns Heatmap

(b) Returns Distribution

Figure 3: Monthly Returns Heatmap and Returns Distribution

Return Analysis

Yearly Returns

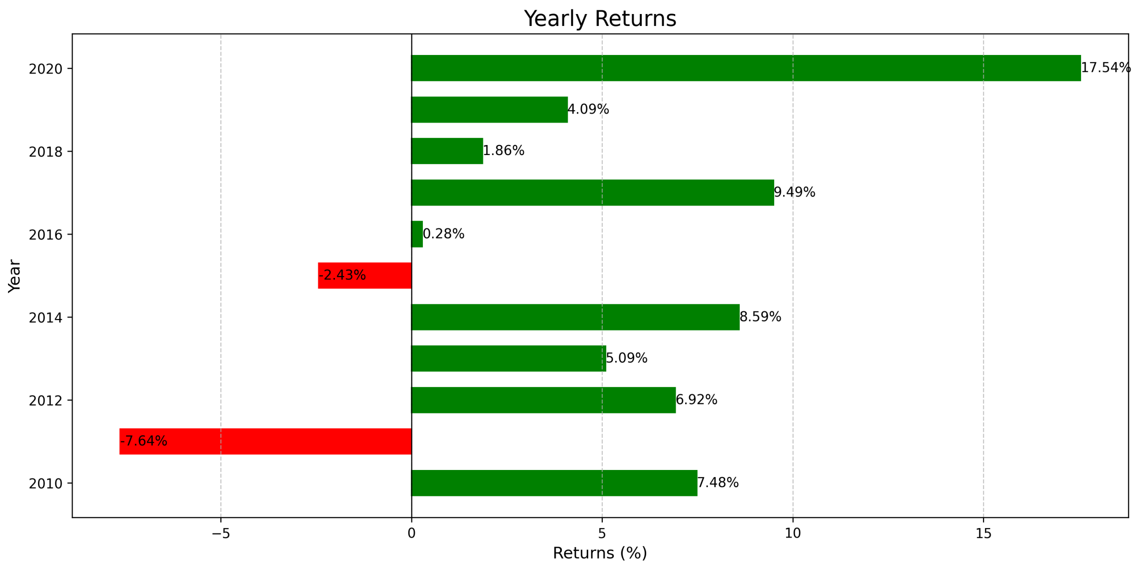
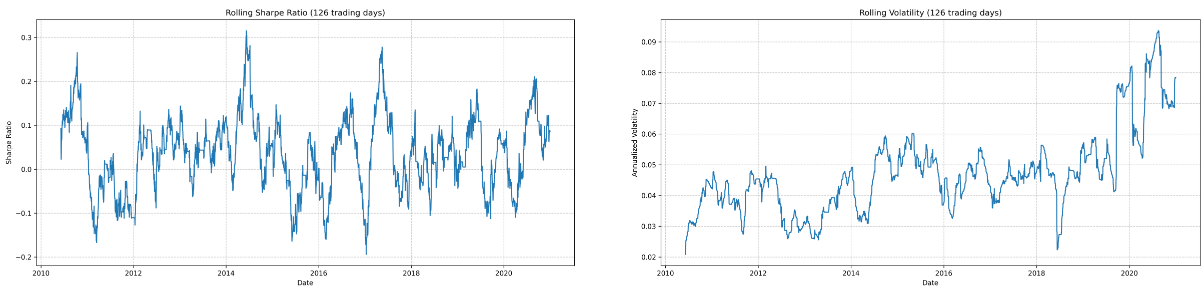


Figure 4: Yearly Returns

Rolling Metrics



(a) Rolling Sharpe Ratio

(b) Rolling Volatility

Figure 5: Rolling Sharpe Ratio and Volatility (6 months)