

# Backtest Report — MA Crossover

## Best Parameters:

short\_window: 5  
long\_window: 100

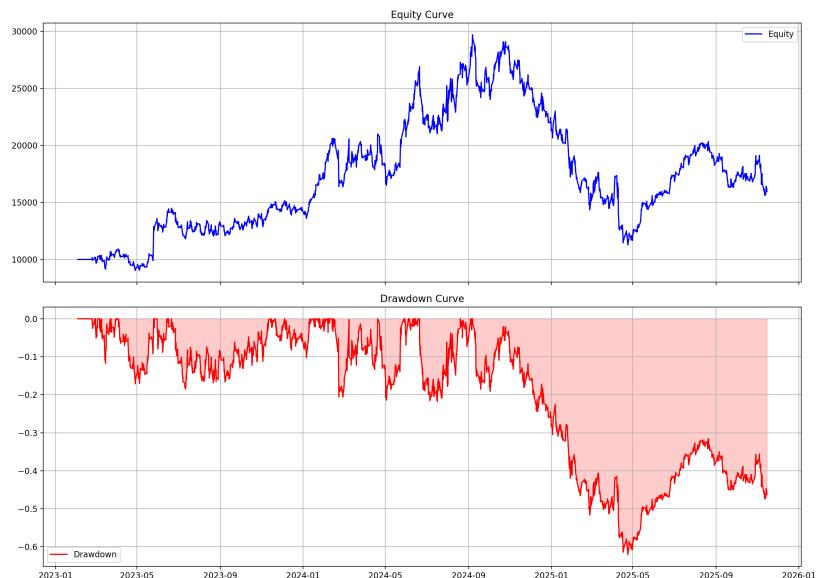
## Performance Metrics:

Sharpe: 0.2229  
Max Drawdown: -0.6202  
Volatility: 0.1826

## Cost Summary:

total\_commission: 0.0835  
total\_slippage: 0.0334  
total\_cost: 0.1169  
gross\_return: 0.9042  
net\_return: 0.7873  
cost\_ratio: 0.1293  
avg\_cost\_per\_trade: 0.0007  
num\_trades: 167.0000

## Equity Curve:



## Entry/Exit Chart:

