

Backtest Report — MA Crossover

Best Parameters:

short_window: 5
long_window: 100

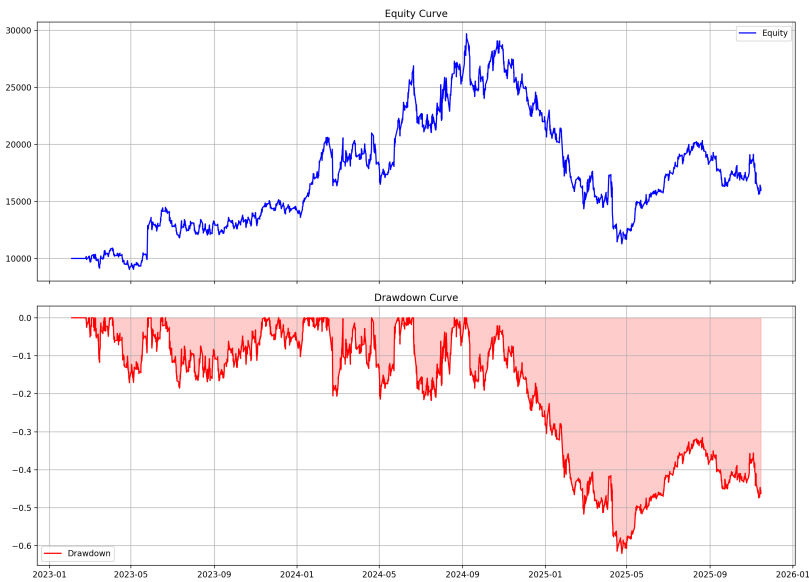
Performance Metrics:

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:

