

Out-of-Sample Performance Metrics

Strategy	Ann. Ret	Ann. Vol	Sharpe	Sortino	Max DD	Total Trades
Buy & Hold	8.63%	18.86%	0.44	0.69	-56.78%	N/A
JM-XGB Strategy	7.79%	12.06%	0.54	0.82	-23.55%	103

Wealth Curves: 2004-01-01 to 2026-01-01

