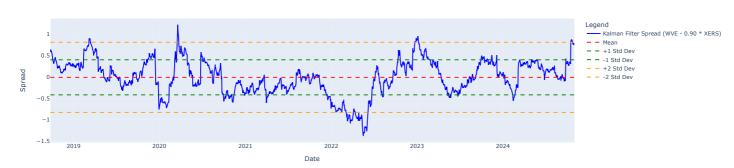
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# **Backtesting Results Dashboard**

Log(Closing Price) Series of WVE and XERS



Kalman Filter Spread Analysis: WVE and XERS





## $Results (with \ fixed \ entry \ threshold = 2.0 \ and \ fixed \ exit \ threshod = 0.3)$

Ann. Return	Ann. Vol	Ann. Sharpe Ratio	Ann. Sortino Ratio	Gain-to-Pain Ratio	Max Drawdown	Drawdown-to-Volatility Ratio	Calmar Ratio (Return-to-DD)
0.461	0.634	0.728	0.677	0.314	0.736	20.146	0.627

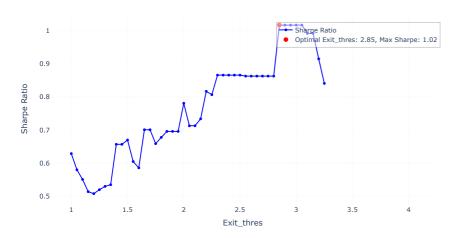
### Optimized Results(with different objective function)

entry_thres	exit_thres	Ann. Return	Ann. Vol	Ann. Sharpe Ratio	Ann. Sortino Ratio	Gain-to-Pain Ratio	Max Drawdown	Drawdown-to-Volatility Ratio	Calmar Ratio (Return-to-DD)
1.815	0.68	0.772	0.715	1.08	0.794	0.681	0.641	18.087	1.205
1.659	0.606	0.755	0.743	1.016	0.882	0.511	0.785	11.257	0.962
1.556	0.21	0.47	0.579	0.812	0.697	0.342	0.45	10.961	1.045

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#### Sharpe Ratio by varying Exit\_thres (with fixed Entry\_thres = 1.00)



## Sharpe Ratio by varying Exit\_thres (with fixed Entry\_thres = 2.00)

