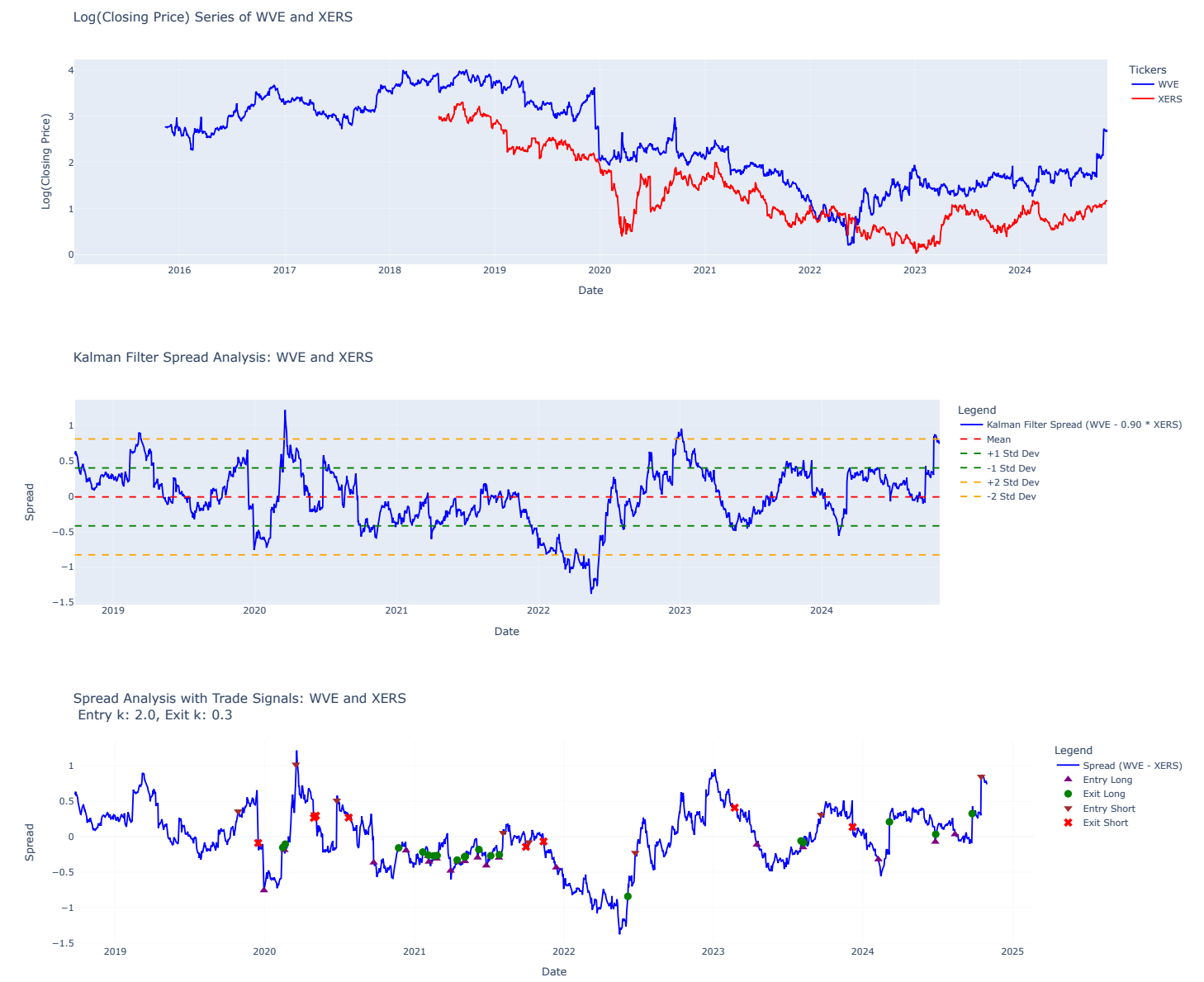


Backtesting Results Dashboard



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

