

██████ / Backtest Report

██████ / Core Metrics

██ / Metric	██ / Value
██████ / Total Return	21.42%
██████ / Annualized Return	14.34%
██████ / Annualized Volatility	24.03%
██████ / Sharpe Ratio	0.679
██████ / Max Drawdown	-24.10%
Calmar ███ / Calmar Ratio	0.595
██ / Win Rate	52.47%