

## Backtest Report: sma

Performance Metrics:

Standard Deviation: 0.0147

Sharpe Ratio: 0.2538

Sortino Ratio: -3.2707

Max Drawdown: -0.3339

Value at Risk (VaR): -0.0232

Final Portfolio Value: 31258.50

# Performance Plot

Strategy vs Buy and Hold Performance (sma)

