

Performance Metrics: ML+Kalman Strategy

	Value
Start Period	2024-07-31
End Period	2025-07-30
Risk-Free Rate (%)	4.00
Compounded Return (%)	26.87
Annualized Return (%)	17.91
Best Stock B&H Return (%)	0.00 (N/A)
Sharpe Ratio (4% RF)	2.95
Sortino Ratio (4% RF)	7.07
Max Drawdown (%)	-0.02
Avg. Drawdown (%)	-0.01
Win Rate (%)	77.57
Avg. Win (\$)	4,127.48
Avg. Loss (\$)	-3,079.84
Expected Value (\$)	2,510.89

Equity Curve: ML+Kalman Strategy

