

Performance Metrics: Kalman Strategy

	Value
Start Period	2024-07-31
End Period	2025-07-30
Risk-Free Rate (%)	4.00
Compounded Return (%)	20.06
Annualized Return (%)	13.49
Best Stock B&H Return (%)	0.00 (N/A)
Sharpe Ratio (4% RF)	2.43
Sortino Ratio (4% RF)	7.84
Max Drawdown (%)	-0.01
Avg. Drawdown (%)	0.00
Win Rate (%)	72.92
Avg. Win (\$)	4,056.17
Avg. Loss (\$)	-3,206.17
Expected Value (\$)	2,089.29

Equity Curve: Kalman Strategy

