Trading Strategy Performance Report

Generated on 2025-06-09 16:41:20

Executive Summary

This report presents the performance analysis of four trading strategies: RSI, MACD, Moving Average Crossover, and a Converging Signals strategy that combines all three. The analysis includes key performance metrics, equity curves, and drawdown analysis.

Performance Metrics

Metric	RSI	MACD	MA Cross	Converging
Total Return (%)	29.14	**111.06**	102.12	0.00
Sharpe Ratio	0.31	**0.84**	0.71	0.00
Max Drawdown (%)	-19.59	-17.51	-29.80	**0.00**
Win Rate (%)	52.1	50.4	52.6	0.0
Final Value ($)	129,144.09	211,063.18	202,120.27	100,000.00

Equity Curve

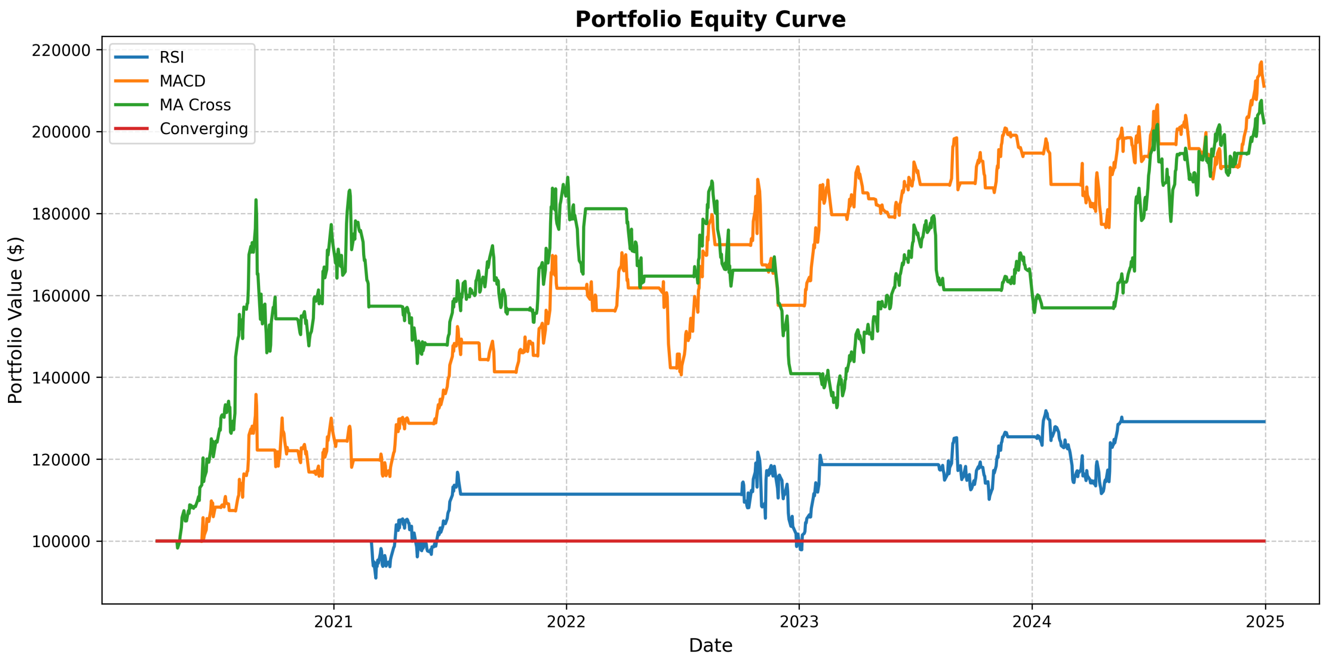

Figure 1: Equity curves of all strategies over the backtest period.

Drawdown Analysis

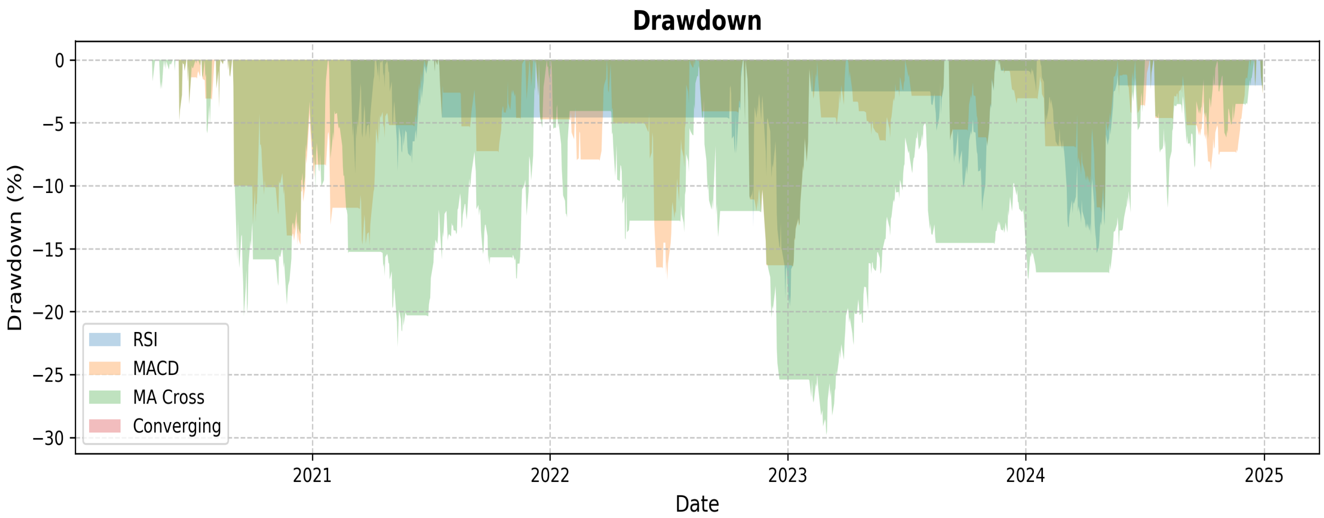

Figure 2: Drawdown analysis of all strategies over the backtest period.

Conclusions and Recommendations

Based on the backtest results:

• The best performing strategy was MACD with a Sharpe ratio of 0.84.

• The highest return was achieved by MACD with a total return of 111.06%.

• The most stable strategy was MACD with a maximum drawdown of -17.51%.

Recommendations:

1. Consider implementing the best performing strategy in a paper trading environment.

2. Conduct further optimization of strategy parameters.

3. Perform walk-forward analysis to validate strategy robustness.

4. Consider implementing risk management rules to limit drawdowns.