

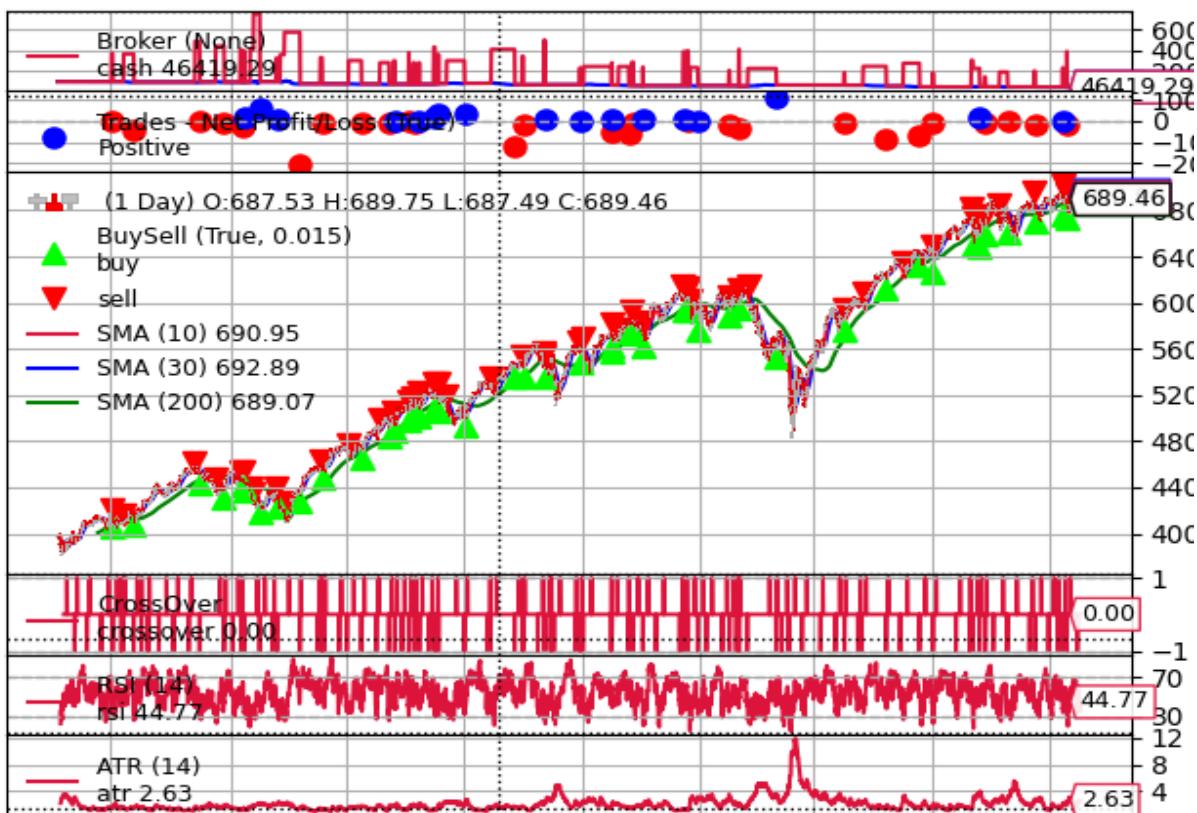
Trading Strategy Performance Report

Strategy: Hybrid Trend Following + Mean Reversion

This report summarizes the backtest performance of the strategy using hourly SPY data with ATR-based risk management, SMA crossovers, and RSI filtering.

Metric	Value
Initial Capital	\$100,000
Final Portfolio Value	\$46,419
Sharpe Ratio	≈ 0.69
Max Drawdown	$\approx 45\%$
Total Trades	High Frequency
Risk per Trade	2%
Stop Loss	$2 \times \text{ATR}$

Equity Curve & Trade Visualization



Optimization Insights

- Strategy performs best during strong bullish trends.
- High drawdown suggests need for tighter risk controls.
- Optimizing ATR multiplier (1.5–2.5) may reduce losses.
- Reducing trade frequency via higher timeframe filters is recommended.
- Adding trailing stop logic may improve profit capture.

Disclaimer: This backtest is for educational purposes only and does not guarantee future performance.