# Trading System Report

\*\*Performance Summary Report\*\*  
  
The strategy has exhibited underwhelming performance over the evaluation period, as indicated by the following key metrics:  
  
- \*\*Total Return\*\*: The strategy generated a total return of -0.25%, reflecting a slight loss in value.  
   
- \*\*Sharpe Ratio\*\*: The Sharpe ratio stands at -2.24, suggesting that the returns generated by the strategy are not compensating for the risk taken. A negative Sharpe ratio typically indicates that the strategy is underperforming relative to a risk-free asset.  
  
- \*\*Maximum Drawdown\*\*: The maximum drawdown is also recorded at -0.25%, indicating the largest observed loss from a peak to a trough during the period analyzed.  
  
In summary, the strategy has not performed well, showing negative returns and significant risk, warranting a review of its underlying assumptions and risk management practices. Further analysis may be required to identify potential improvements or alternative strategies.

## Performance Metrics

|  |  |
| --- | --- |
| Metric | Value |
| Total Return | -0.0025 |
| Sharpe Ratio | -2.2450 |
| Max Drawdown | -0.0025 |

## Equity Curve

