

Overall Performance Overview

Summary of all Setups across markets, timeframes & strategies

Avg Win Rate (%)
52

Max Drawdown (%)
-41

Total Trades
42K

RSI Per...

☐ 7

☐ 14

☐ 21

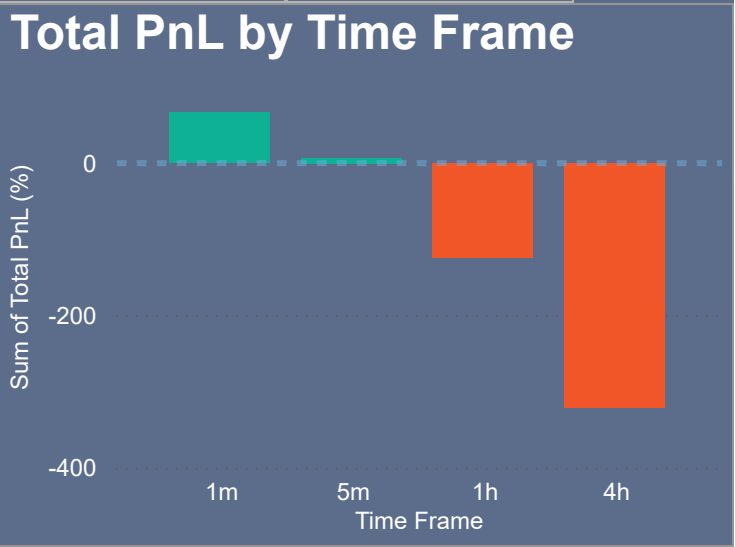
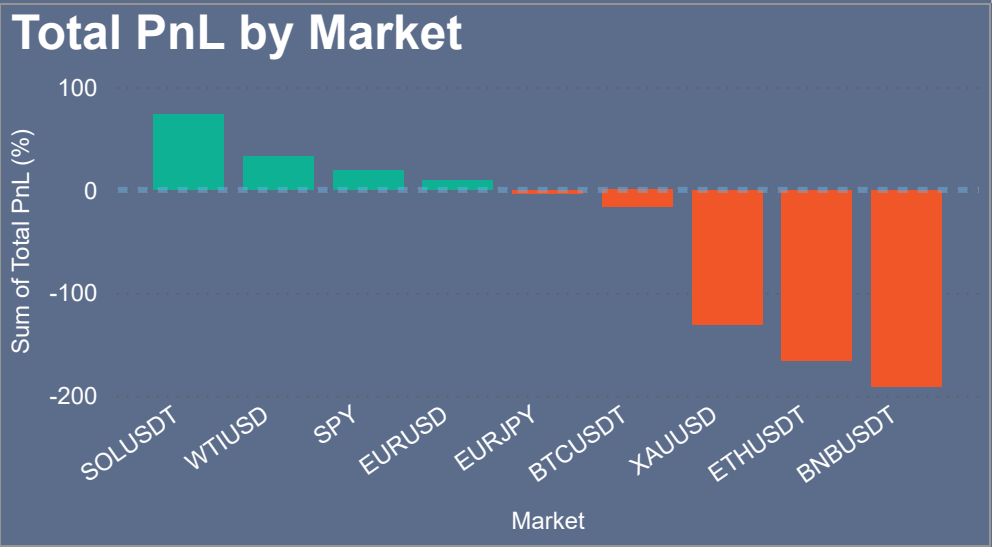
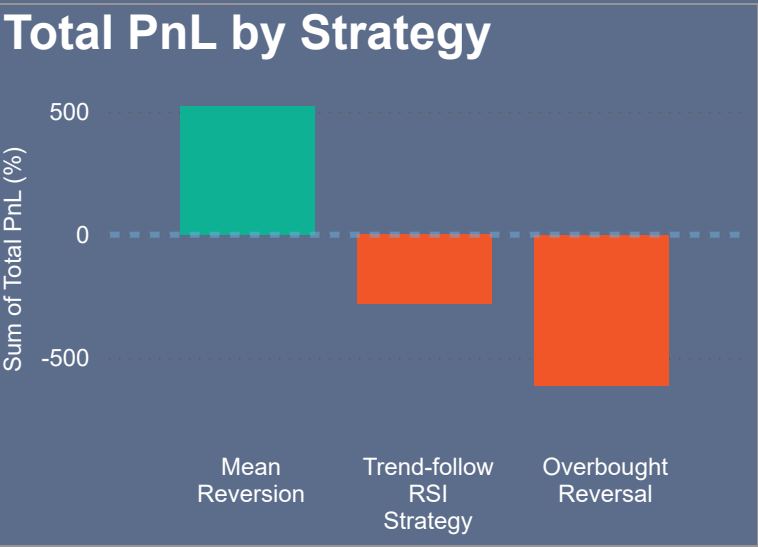
Regime

☐ ranging

☐ trending

☐ volatile

Reset Filters



Top 5 Set Ups

Market	Strategy	Time Frame	RSI Period	Lower RSI Trigger	Upper RSI Trigger	Max Drawdown (%)	Sum of Total PnL (%)
SOLUSDT	Mean Reversion	4h	21	30		-2.89	28.85
BNBUSDT	Mean Reversion	4h	7	30		-3.72	26.33
BNBUSDT	Mean Reversion	4h	7	25		-2.53	23.66
BNBUSDT	Mean Reversion	4h	7	20		-1.30	23.16
ETHUSDT	Mean Reversion	4h	14	25		-1.22	20.79

Distribution Analysis

PnL distribution & risk characteristics for RSI-based strategies.

Mean PnL %

-0.38

Median PnL %

0.01

Std Dev PnL %

5.95

Skewness PnL

-1.13

Market

☐ BNBUSDT

☐ BTCUSDT

☐ ETHUSDT

☐ EURJPY

☐ EURUSD

☐ SOLUSDT

RSI P...

☐ 7

☐ 14

☐ 21

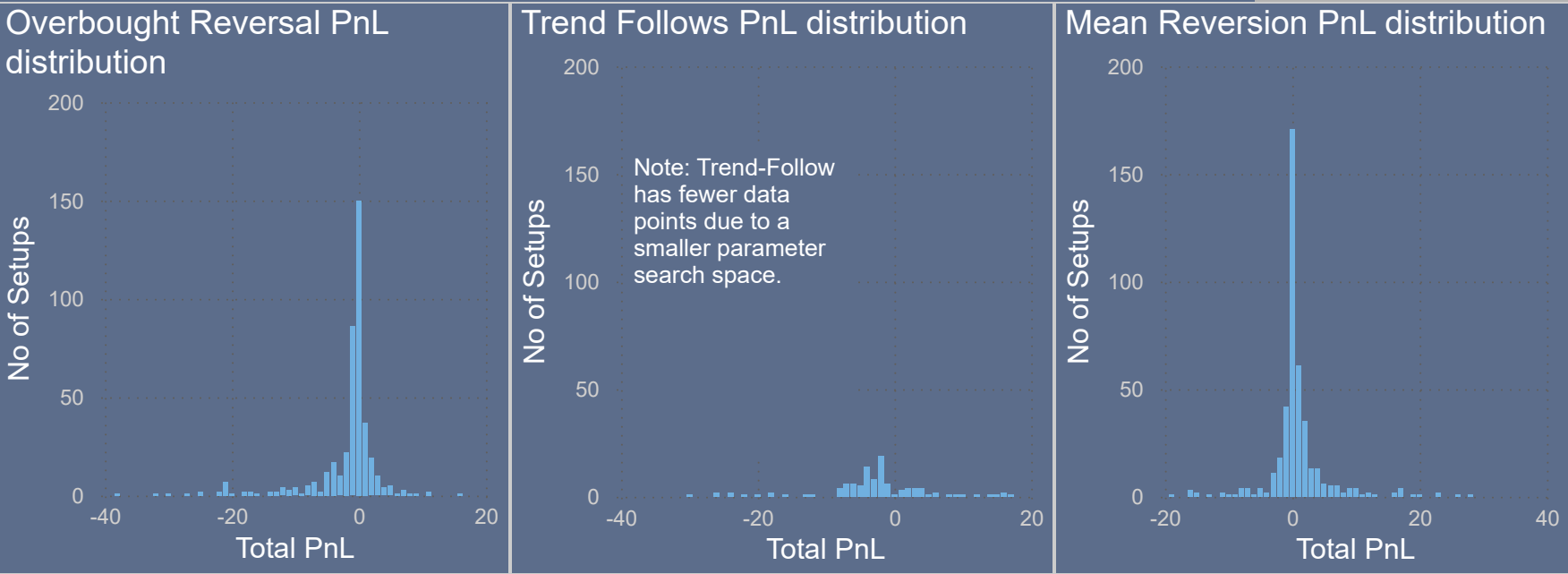
Regi...

☐ ranging

☐ trending

☐ volatile

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Strategy	Mean PnL %	Median PnL %	Std Dev PnL %	Skewness PnL
Mean Reversion	1.21	0.41	4.87	1.41
Overbought Reversal	-1.42	0.00	5.80	-2.60
Trend-follow RSI	-2.60	-2.01	8.37	-0.59

PnL Distribution Insights:

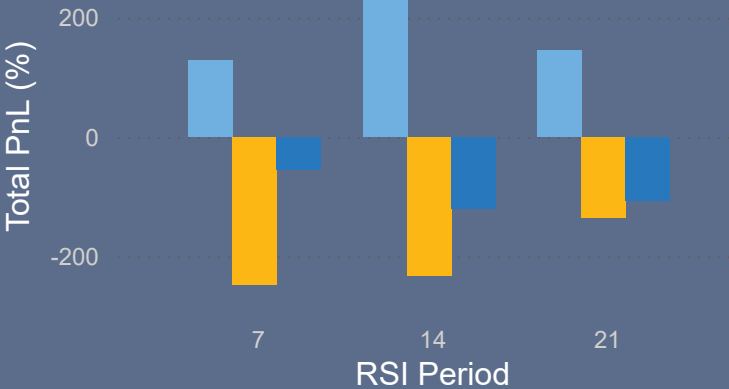
- **Overbought Reversal:** Strong left tail → occasional large drawdowns despite many small wins.
- **Trend-Follow RSI:** Wider, more symmetric distribution → higher variance and bigger winners/losses.
- **Mean Reversion:** Tight clustering near zero → stable but low-magnitude outcomes.

RSI Parameter Analysis

Parameter optimisation results across RSI periods and trigger thresholds for each strategy.

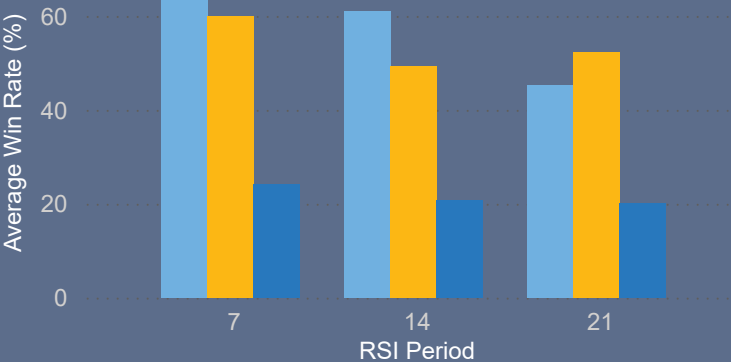
Total PnL by RSI Period and Strategy

Strategy ● Mean Reversion ● Overbought ... ● Trend-foll...

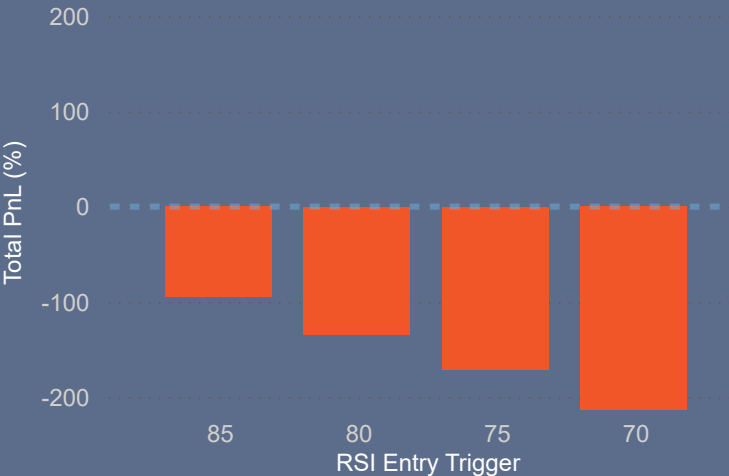


Average Win Rate (%) by RSI Period and Strategy

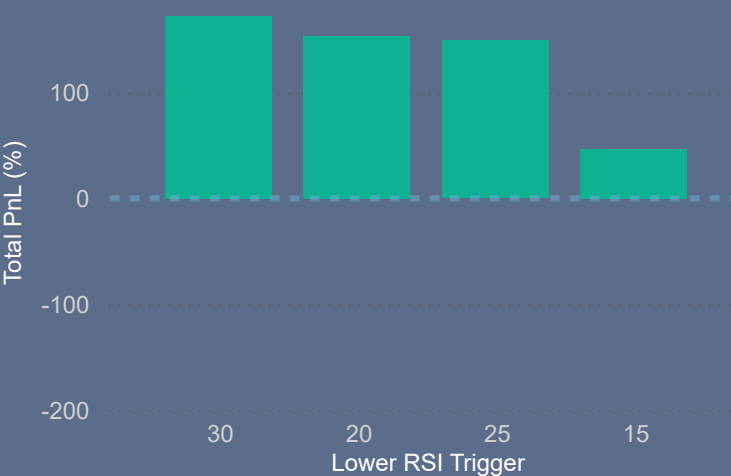
Strategy ● Mean Reversion ● Overbought Re... ● Trend-follow ...



Overbought Reversal: PnL by RSI Trigger



Mean Reversion: PnL by RSI Trigger



Best RSI Period

21

Best Overbought RSI Trigger

85



Best M.R. RSI Trigger

30

Most Stable RSI Period

21

Top 10 Mean ReversionMarket / RSI Parameter Combos

Market	RSI Trigger	RSI Period	Total Trades	Total PnL (%)
BNBUSDT	20	7	35	34.77
BNBUSDT	25	7	56	28.04
BNBUSDT	25	14	13	23.69
XAUUSD	25	7	324	14.69
BNBUSDT	30	7	84	24.31
BNBUSDT	30	14	25	25.66
BNBUSDT	30	21	10	14.34
ETHUSDT	30	14	31	13.82
ETHUSDT	30	21	17	21.76

Mean Reversion Strategy — Deep Dive

Detailed performance, risk profile, and parameter behaviour across markets for the Mean Reversion strategy.

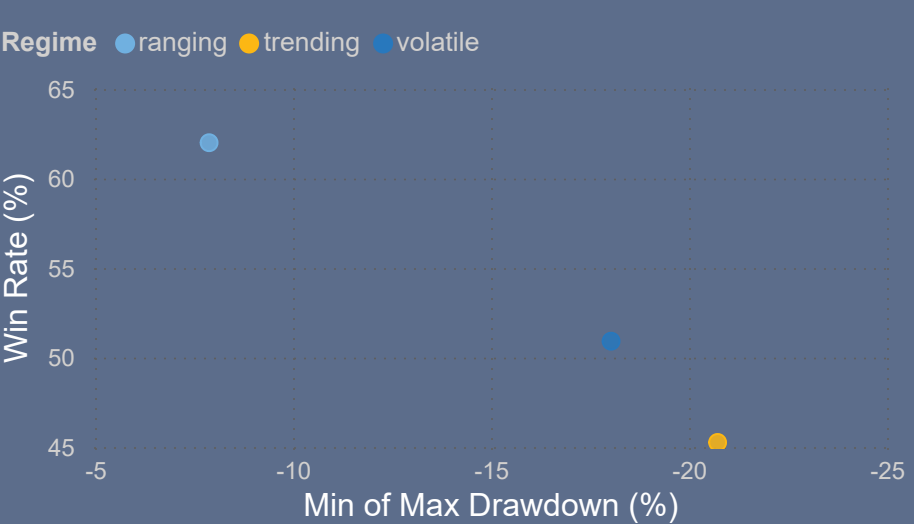
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PnL Heatmap for RSI Period vs RSI Entry Trigger

RSI	15	20	25	30	Total
7	28.32	76.06	18.39	5.52	128.29
14	14.63	63.52	86.97	83.52	248.65
21	3.40	13.72	43.91	83.35	144.39
Total	46.35	153.30	149.27	172.39	521.33

Mean Reversion: Win Rate vs Max Drawdown



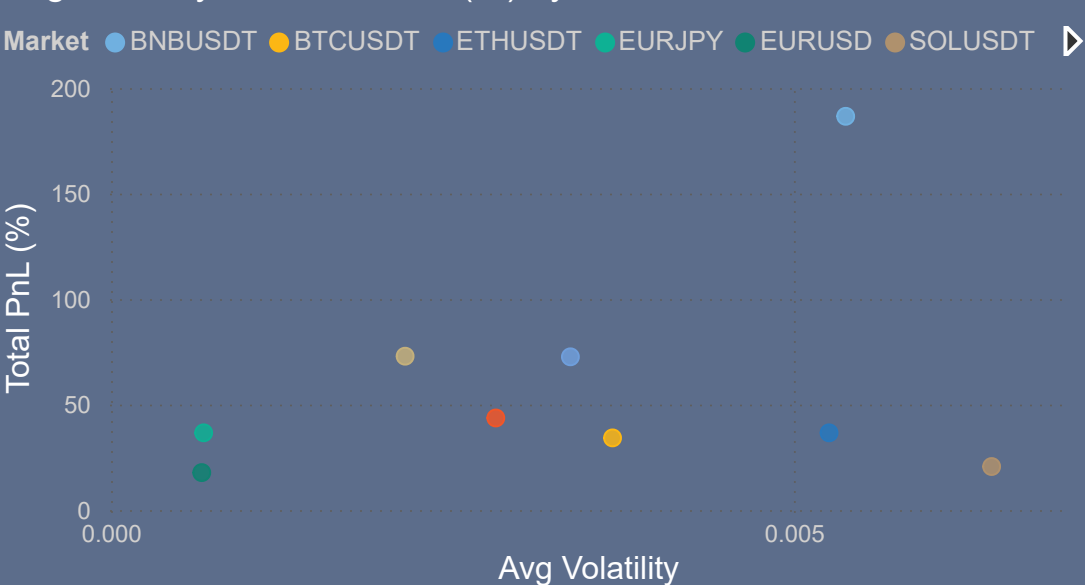
MR Total Trades

8.69K

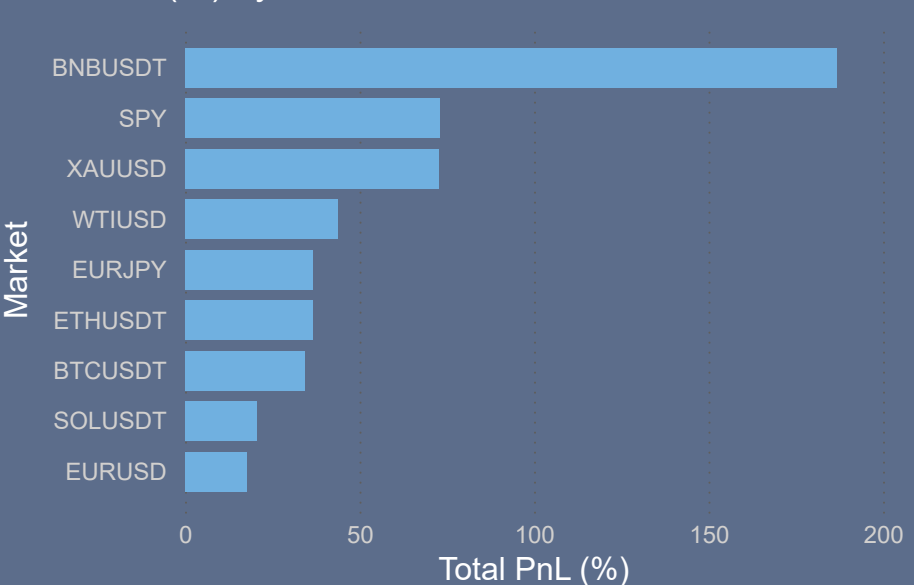
MR Total PnL %

521

Avg Volatility and Total PnL (%) by Market



Total PnL (%) by Market



MR Max Drawdown %

-20.72

MR Avg Win Rate %...

66.94