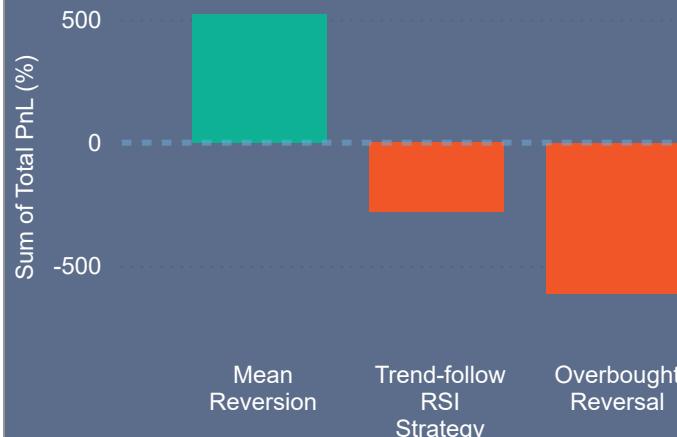


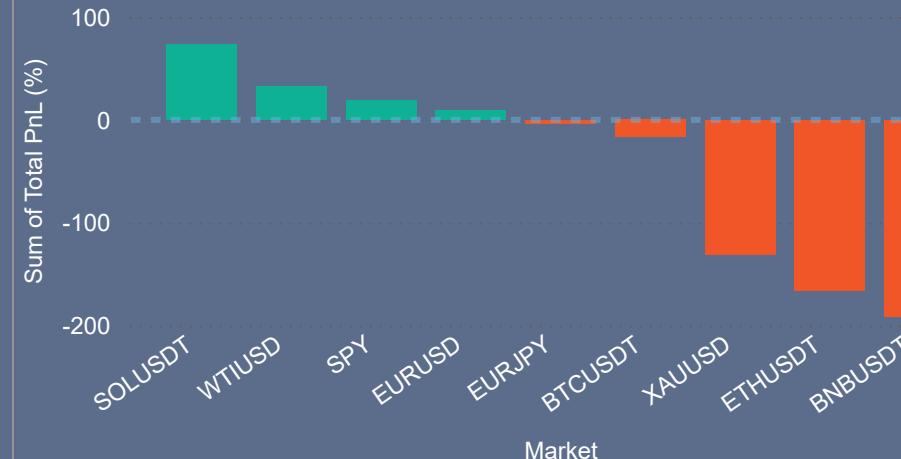
Overall Performance Overview

Summary of all Setups across markets, timeframes & strategies

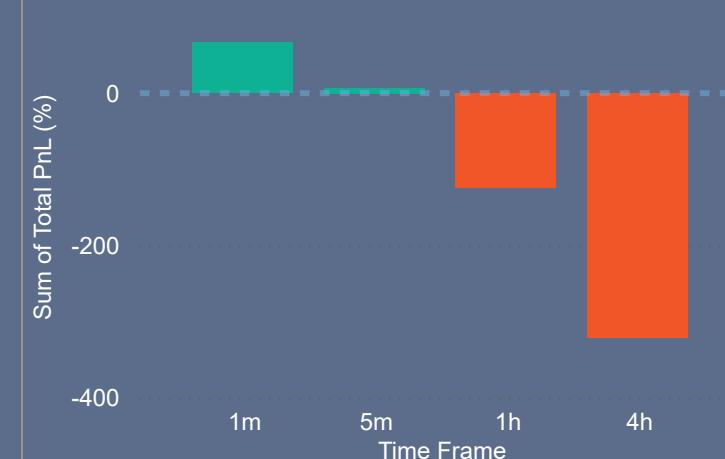
Total PnL by Strategy



Total PnL by Market



Total PnL by Time Frame



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

RSI Per...

7

14

21

Regime

ranging

trending

volatile

Reset Filters



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

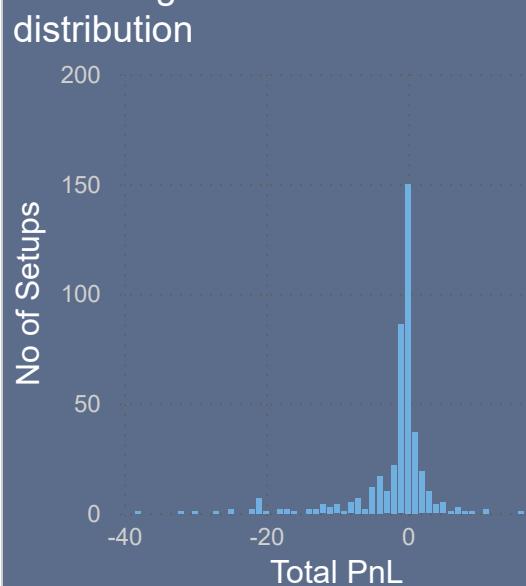
Regi...

- ranging
- trending
- volatile

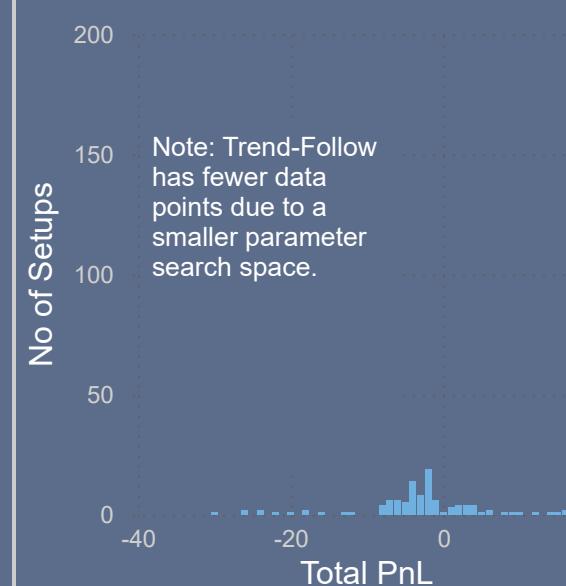
Reset Filters



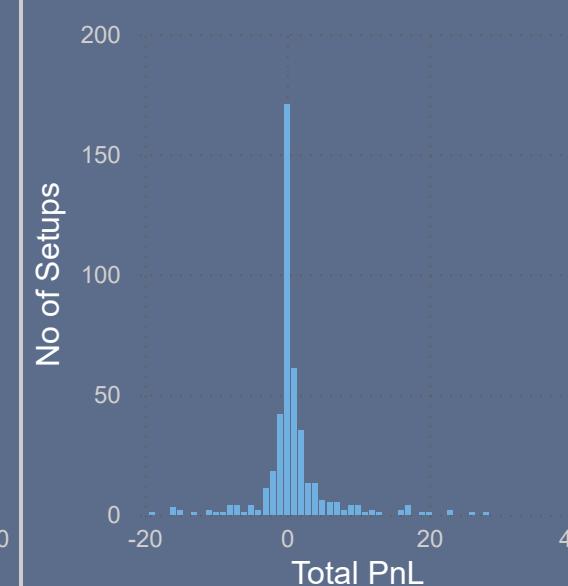
Overbought Reversal PnL



Trend Follows PnL distribution



Mean Reversion PnL distribution



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.

Reset
Filters
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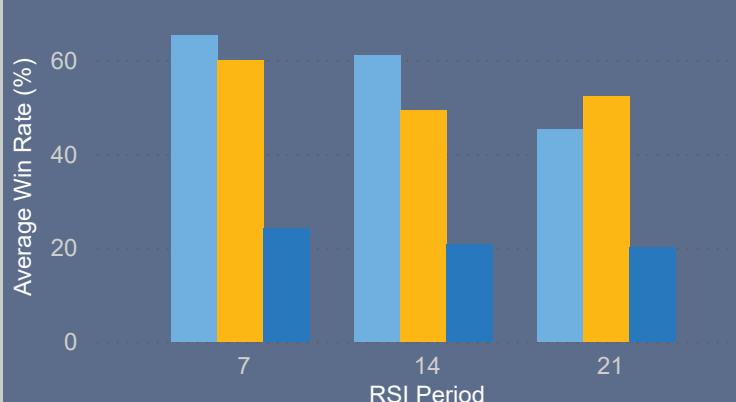
Total PnL by RSI Period and Strategy

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

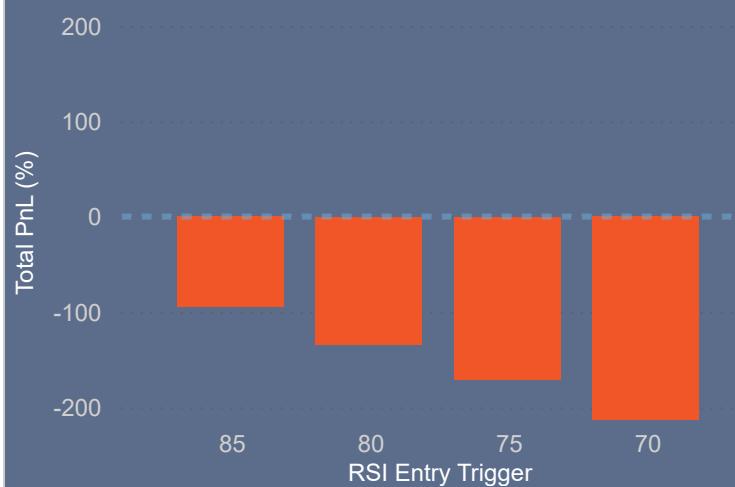


Average Win Rate (%) by RSI Period and Strategy

Strategy ● Mean Reversion ● Overbought Reversion ● Trend-following



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 Reversion Market / 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

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Mean Reversion Strategy — Deep Dive

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

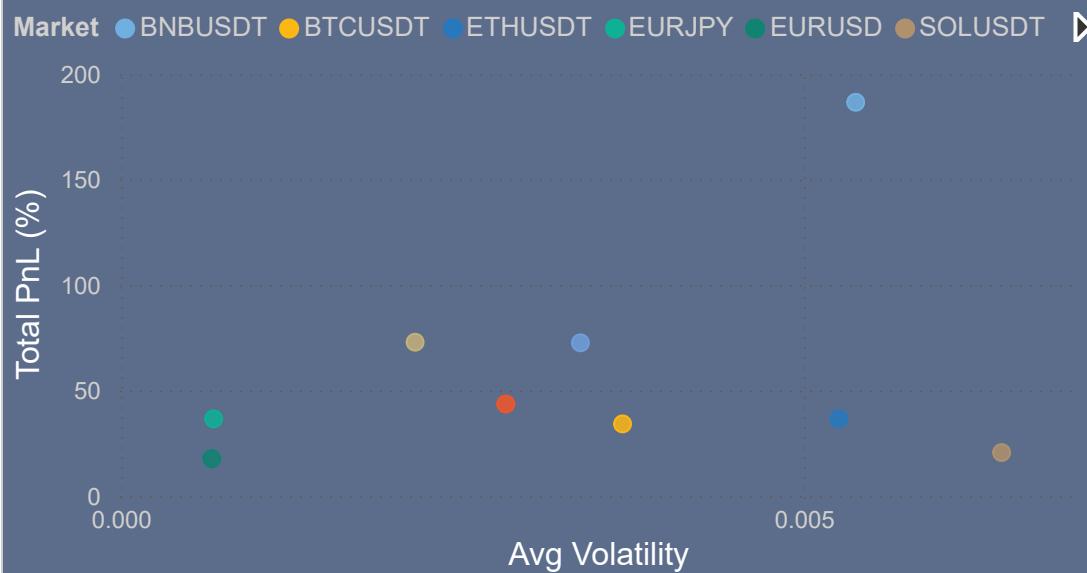
PnL Heatmap for RSI Period vs RSI Entry Trigger

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

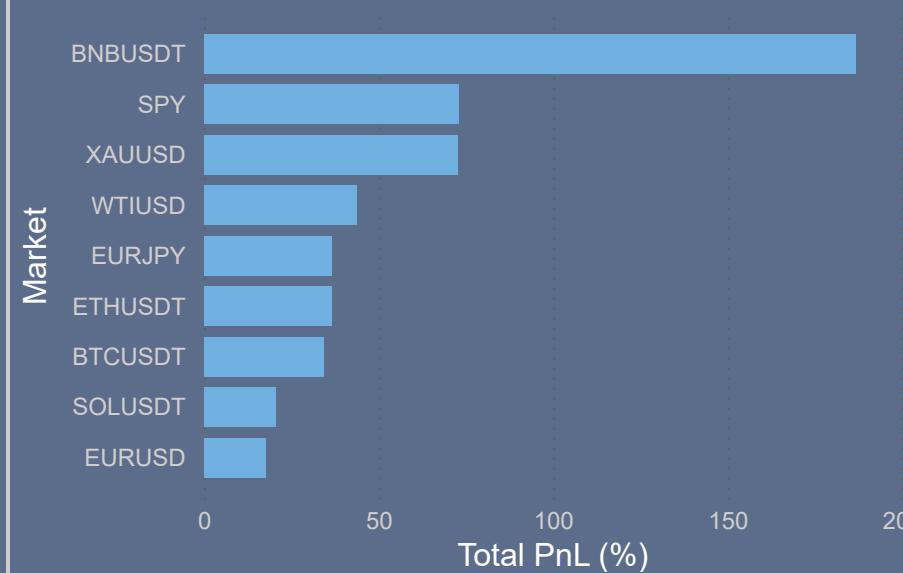
Mean Reversion: Win Rate vs Max Drawdown



Avg Volatility and Total PnL (%) by Market



Total PnL (%) by Market



MR Total Trades

8.69K

MR Total PnL %

521

MR Max Drawdown %

-20.72

MR Avg Win Rate %

66.94