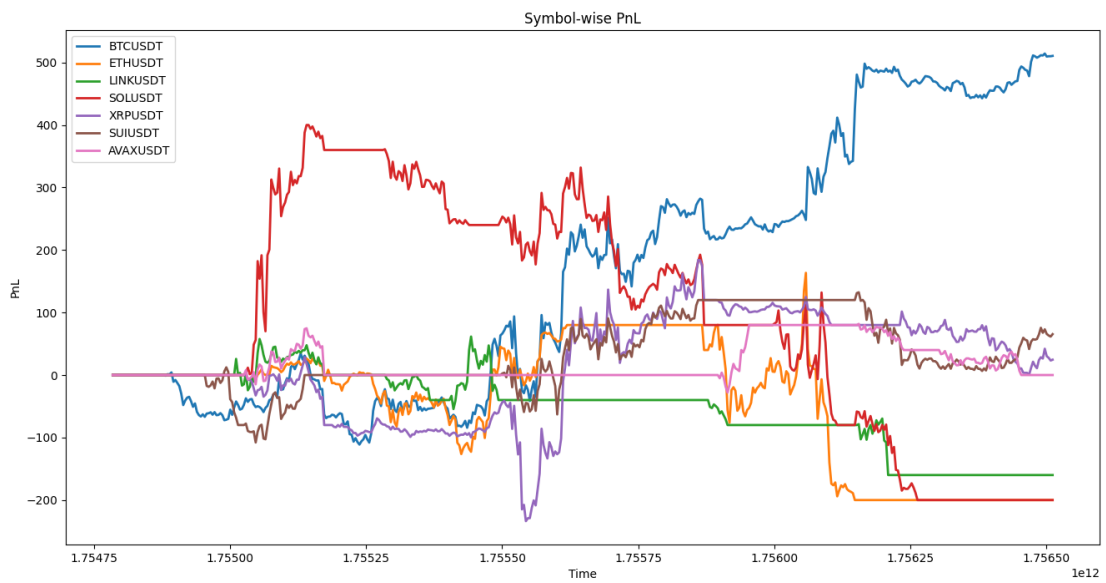
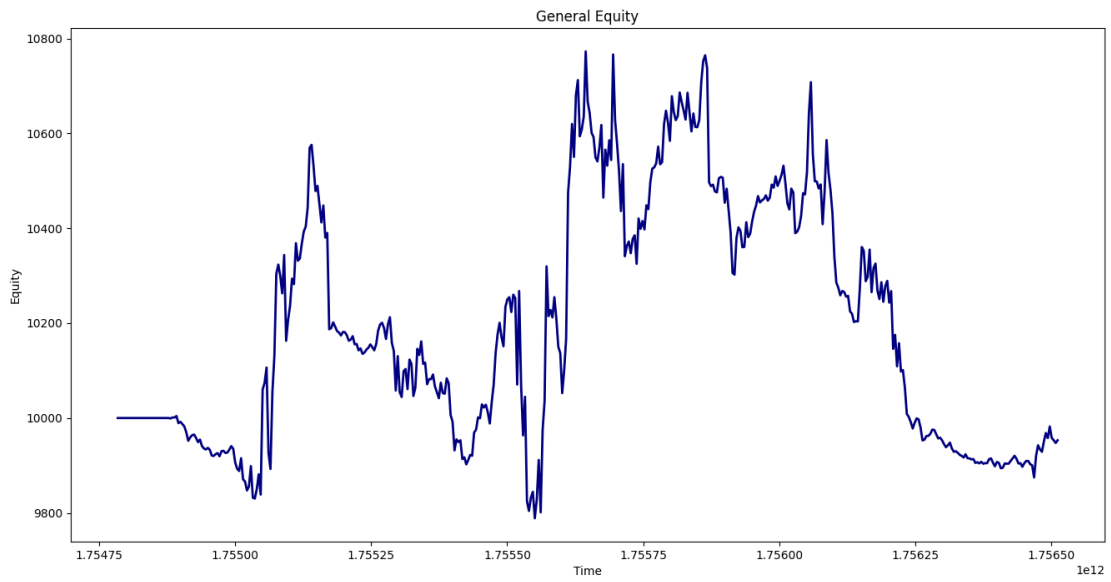


BACKTEST REPORT FOR STRATEGY: RSIStrategy

General Metrics:

Total Net Profit (\$): -46.90
Total Net Profit (%): -0.47
Annualized Return (CAGR) (%): -8.22
Volatility 1D: 40.22
Volatility 1Y: 768.39
Sharpe Ratio 1M: nan
Sharpe Ratio 1Y: nan
Sortino Ratio 1M: nan
Sortino Ratio 1Y: nan
Max Drawdown (%): -8.34
Max Drawdown (\$): -898.05
Calmar Ratio: 0.99
Value At Risk 95% (%): 9881.37
Equity Curve Stability R²: 0.02
Portfolio Turnover: 9100.00
Commissions: 43.68

Best PnL: BTCUSDT (501.91) | Worst PnL: SOLUSDT (-212.00)



Symbol-wise Metrics

BTCUSDT:

Total trades: 19.00
Win Rate (%): 78.95
Total PnL: 501.91
Gross Profit: 600.00
Gross Loss: -120.00
Profit Factor: 5.00
Max Drawdown (%): -inf
Max Drawdown (\$): -145.88
Average Trade Return (%): -5.00
Commission Cost: 8.64

ETHUSDT:

Total trades: 11.00
Win Rate (%): 27.27
Total PnL: -205.28
Gross Profit: 120.00
Gross Loss: -320.00
Profit Factor: 0.37
Max Drawdown (%): -inf
Max Drawdown (\$): -363.47
Average Trade Return (%): -5.00
Commission Cost: 5.28

LINKUSDT:

Total trades: 10.00
Win Rate (%): 30.00
Total PnL: -164.80
Gross Profit: 120.00
Gross Loss: -280.00
Profit Factor: 0.43
Max Drawdown (%): -359.90
Max Drawdown (\$): -221.56
Average Trade Return (%): 1.00
Commission Cost: 4.80

SOLUSDT:

Total trades: 25.00
Win Rate (%): 40.00
Total PnL: -212.00
Gross Profit: 400.00
Gross Loss: -600.00
Profit Factor: 0.67
Max Drawdown (%): -150.00
Max Drawdown (\$): -600.00
Average Trade Return (%): 3.00
Commission Cost: 12.00

XRPUSDT:

Total trades: 14.00
Win Rate (%): 42.86
Total PnL: 18.78
Gross Profit: 240.00
Gross Loss: -240.00
Profit Factor: 1.00
Max Drawdown (%): -7207.81
Max Drawdown (\$): -262.47
Average Trade Return (%): -4.17
Commission Cost: 5.76

SUIUSDT:

Total trades: 10.00
Win Rate (%): 50.00
Total PnL: 61.06
Gross Profit: 200.00
Gross Loss: -160.00
Profit Factor: 1.25
Max Drawdown (%): -inf
Max Drawdown (\$): -125.74
Average Trade Return (%): 1.67
Commission Cost: 4.32

AVAXUSDT:

Total trades: 6.00
Win Rate (%): 50.00
Total PnL: -2.88
Gross Profit: 120.00
Gross Loss: -120.00
Profit Factor: 1.00
Max Drawdown (%): -290.26
Max Drawdown (\$): -102.73
Average Trade Return (%): 1.67
Commission Cost: 2.88