Strategy Report: BB_RSI_Combo_Strategy

Backtest Overview

Strategy	BB_RSI_Combo_Strategy
Date Range	2025-10-01 00:00:00 → 2025-10-10 00:00:00
Total Trades	6
Initial Capital (Allocated)	3300.0
Net Profit	2892.139

Performance Metrics

Final Portfolio Value	6192.139
Total Return (%)	87.641
CAGR (%)	N/A (duration too short)
Sharpe Ratio (annualized)	N/A (duration too short)
Sortino Ratio	N/A (duration too short)
Max Drawdown (%)	-25.835
Calmar Ratio	N/A (duration too short)
Win Rate (%)	83.333
Average Win (%)	14.325
Average Loss (%)	-3.115
Payoff Ratio	4.599
Profit Factor	20.239
metrics_warning	Backtest duration (8.9 days) is too short (<18 days). Annualized metrics (CAGR, Sharpe, Sortino, Calmar) are omitted because short-term performance cannot reliably represent annualized returns.

Top 5 Trades by Profit

Entry Date	Exit Date	Entry	Exit	PnL
2025-10-09	2025-10-09	170.59	212.81	1157.33
2025-10-03	2025-10-04	142.34	166.27	694.65
2025-10-02	2025-10-03	134.03	155.05	560.16
2025-10-09	2025-10-10	210.17	223.09	358.61
2025-10-01	2025-10-02	115.86	125.40	271.72

For interactive visualization, open **chart_BB_RSI_Combo_Strategy.html** in your browser.

■ *Note: Backtests for shorter date ranges or with few trades can distort annualized metrics (CAGR, Sharpe, Sortino, Calmar). Interpret cautiously.*