

# Trading Strategy Backtest Report

Strategy: Full Confirmation TK+Span Exit  
Trading Pair: BTC/USDT  
Timeframe: 4h  
Generated: 2025-10-08 10:20:04

## EXECUTIVE SUMMARY

### Performance Overview:

- Total Return: 117.23%
- Sharpe Ratio: 0.00
- Maximum Drawdown: 0.00%
- Win Rate: 0.00%
- Profit Factor: 0.00
- Total Trades: 0

Performance Rating: Poor (1/5)

Risk Level: Low

### Key Insights:

1. Low Sharpe ratio indicates poor risk-adjusted performance
2. Low win rate of 0.0% indicates need for entry signal refinement
3. Profit factor near 1.0 suggests marginal profitability
4. Low drawdown indicates good capital preservation
5. Low trading frequency may limit profit potential

# Performance Overview

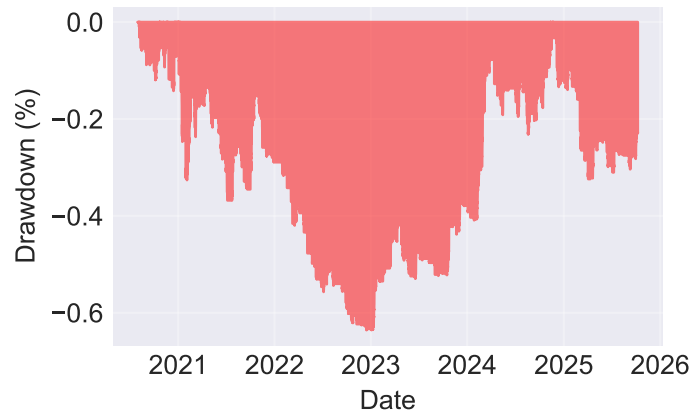
## Portfolio Equity Curve



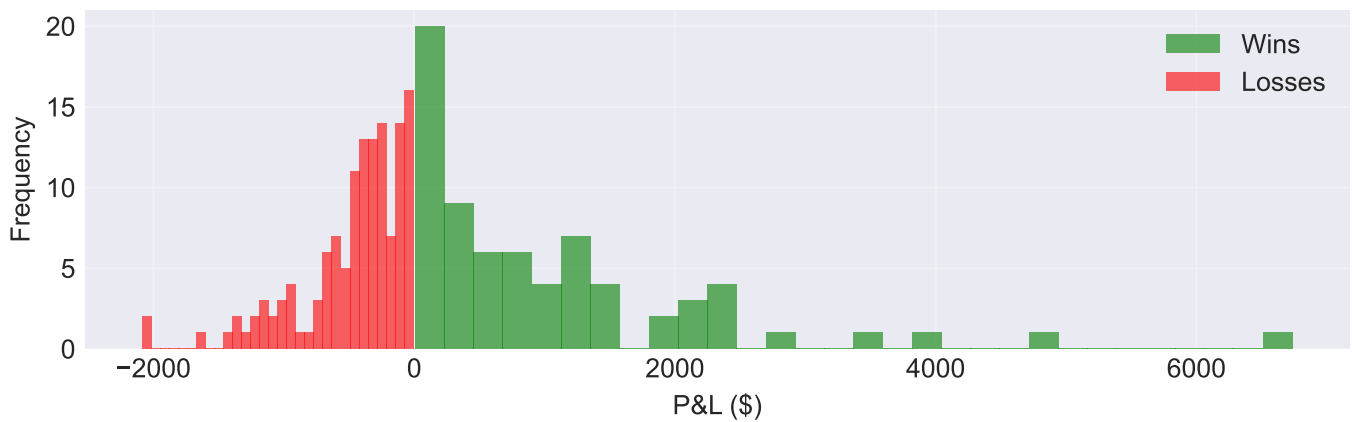
## Monthly Returns



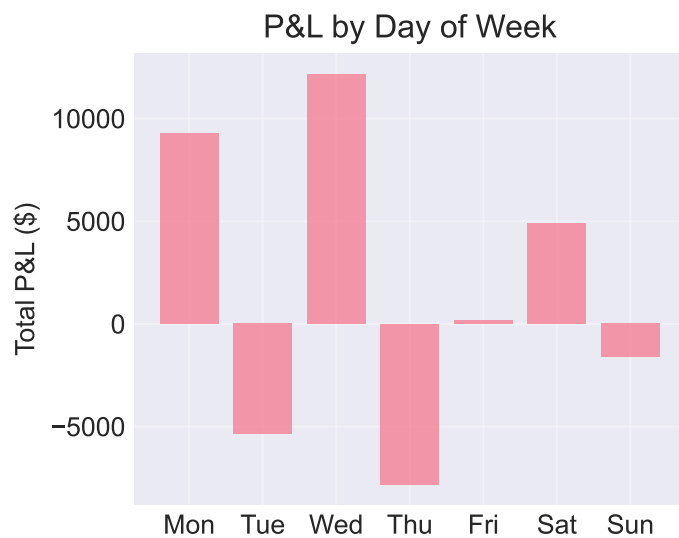
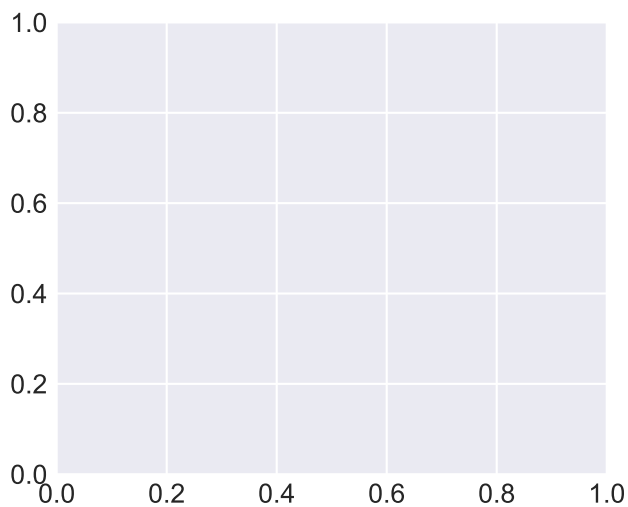
## Drawdown Chart



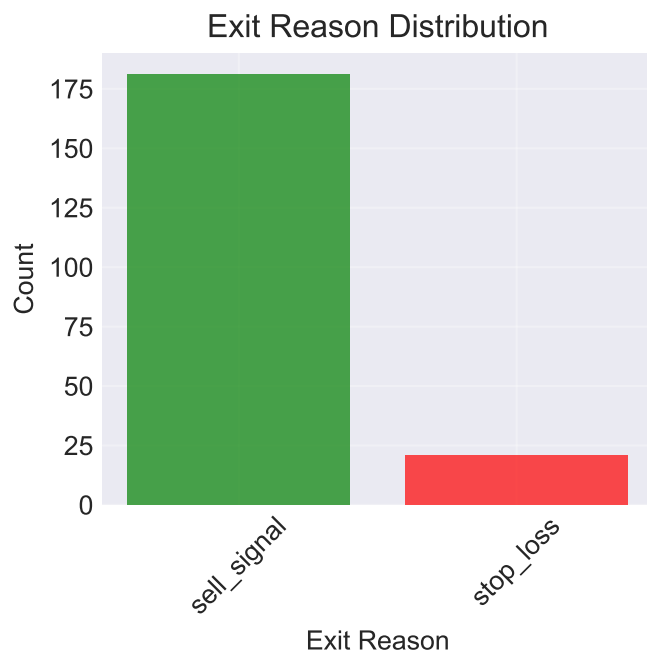
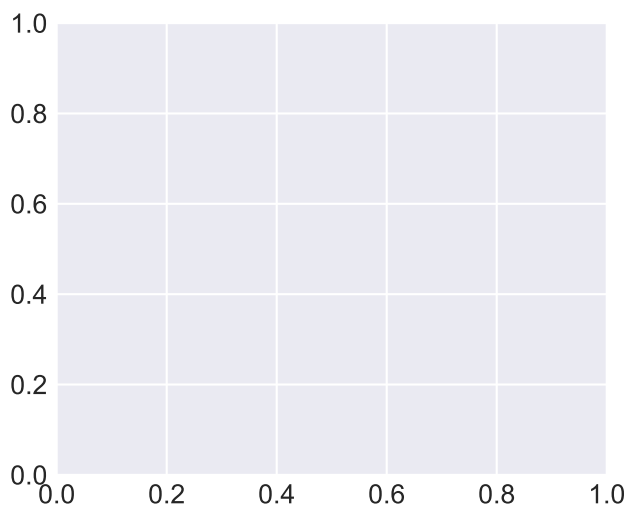
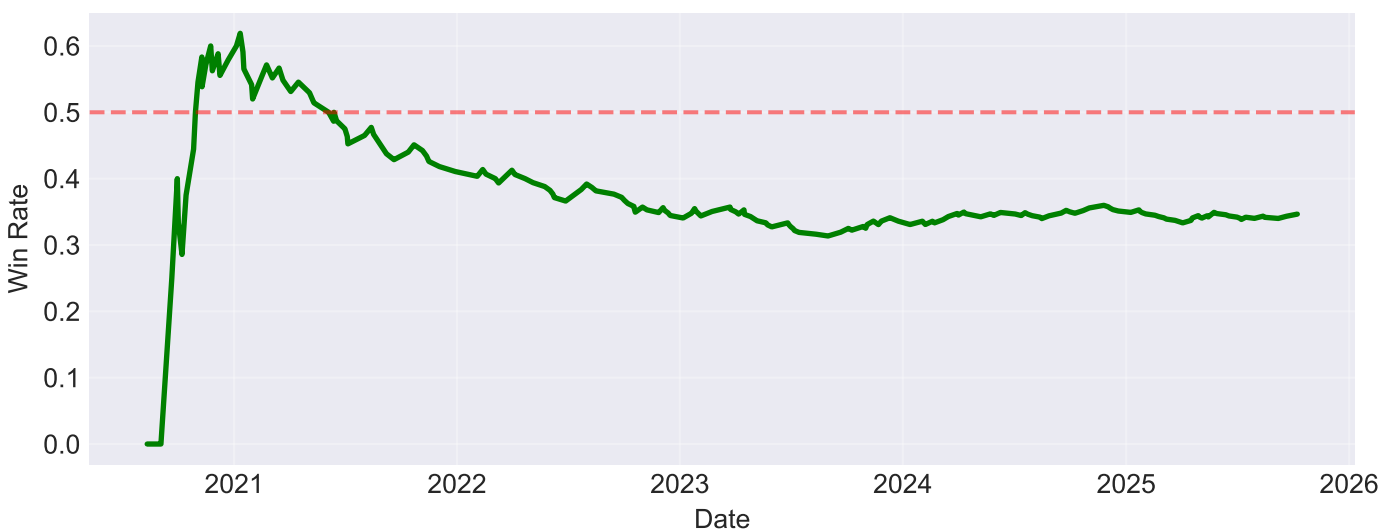
## Trade P&L Distribution



# Trading Analysis

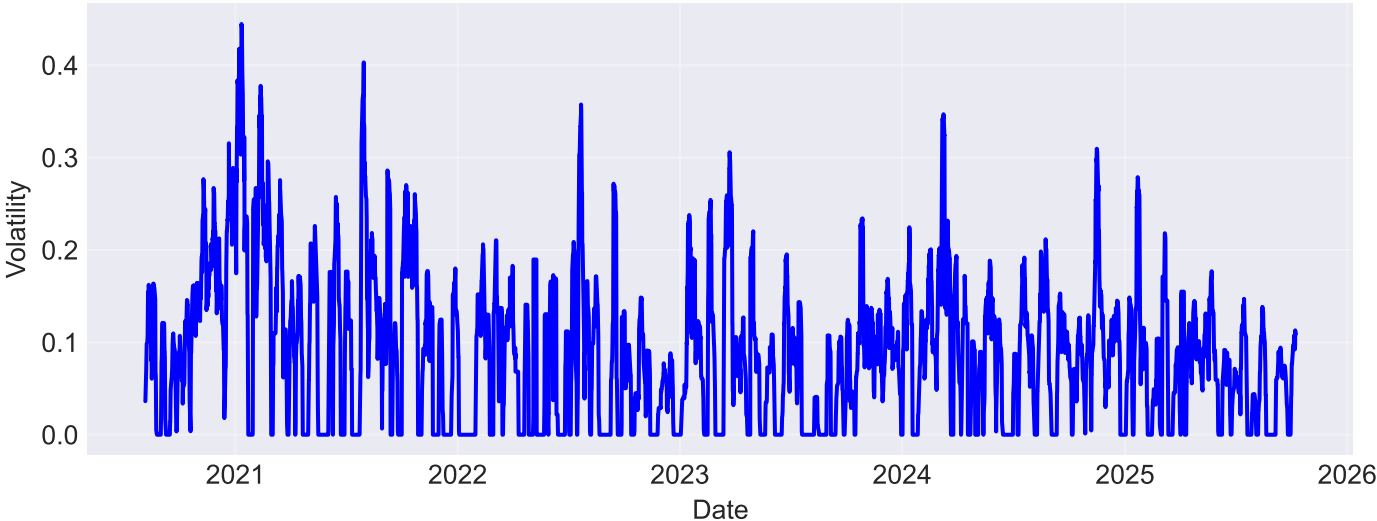


### Cumulative Win Rate Over Time



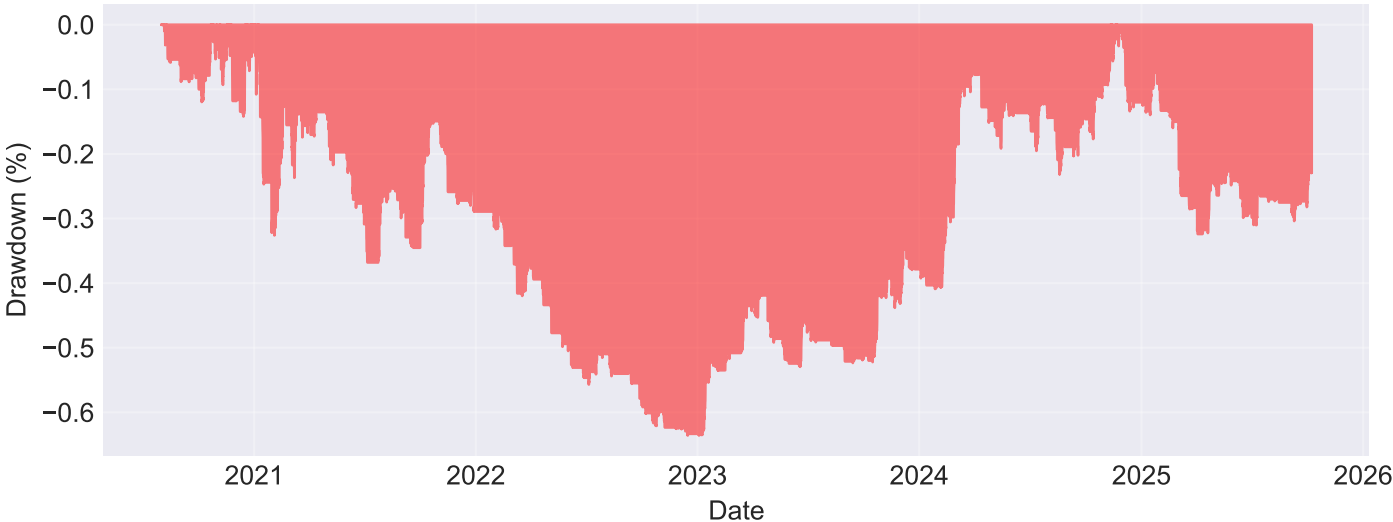
# Risk Analysis

30-Day Rolling Volatility (Annualized)



| Metric                | Value  |
|-----------------------|--------|
| Maximum Drawdown      | 0.00%  |
| Average Drawdown      | 0.00%  |
| Drawdown Duration     | 0 days |
| Value at Risk (95%)   | 0.00%  |
| Conditional VaR (95%) | 0.00%  |
| Downside Deviation    | 0.0000 |
| Sortino Ratio         | 0.00   |
| Calmar Ratio          | 0.00   |

Underwater Chart (Drawdown from Peak)



# Trade Details

## Top 20 Trades by Absolute P&L

| Entry Time       | Exit Time        | Direction | Entry Price | Exit Price  | P&L        | Return %  | Signal |
|------------------|------------------|-----------|-------------|-------------|------------|-----------|--------|
| 2024-11-06 08:00 | 2024-11-25 08:00 | long      | \$74294.29  | \$98158.63  | \$6735.75  | 3188.92%  | N/A    |
| 2020-12-23 00:00 | 2021-01-04 20:00 | long      | \$23713.83  | \$31979.11  | \$4928.35  | 3461.94%  | N/A    |
| 2024-02-26 12:00 | 2024-03-07 00:00 | long      | \$52858.17  | \$65827.54  | \$3973.52  | 2431.16%  | N/A    |
| 2021-10-01 04:00 | 2021-10-13 08:00 | long      | \$44801.86  | \$55194.23  | \$3501.92  | 2297.31%  | N/A    |
| 2024-02-07 08:00 | 2024-02-18 16:00 | long      | \$42941.17  | \$51742.59  | \$2805.76  | 2027.60%  | N/A    |
| 2023-10-16 04:00 | 2023-10-28 04:00 | long      | \$27857.41  | \$34034.78  | \$2453.60  | 2195.28%  | N/A    |
| 2021-07-23 20:00 | 2021-08-02 16:00 | long      | \$33644.18  | \$39166.10  | \$2383.05  | 1619.63%  | N/A    |
| 2020-12-13 04:00 | 2020-12-22 08:00 | long      | \$19253.45  | \$23112.54  | \$2355.17  | 1982.36%  | N/A    |
| 2021-02-08 12:00 | 2021-02-16 00:00 | long      | \$43729.43  | \$49609.14  | \$2272.43  | 1323.22%  | N/A    |
| 2025-01-15 00:00 | 2025-01-21 20:00 | long      | \$97346.32  | \$106111.98 | \$2146.98  | 879.56%   | N/A    |
| 2025-04-19 08:00 | 2025-04-29 00:00 | long      | \$85242.97  | \$94630.36  | \$2091.41  | 1080.15%  | N/A    |
| 2025-03-02 16:00 | 2025-03-03 16:00 | long      | \$93550.06  | \$85580.32  | \$-2085.75 | -871.07%  | N/A    |
| 2023-01-06 16:00 | 2023-01-20 00:00 | long      | \$16944.99  | \$21081.41  | \$2060.03  | 2418.65%  | N/A    |
| 2021-01-14 12:00 | 2021-01-15 12:00 | long      | \$39557.87  | \$35600.04  | \$-2034.28 | -1019.52% | N/A    |
| 2023-03-13 12:00 | 2023-03-24 04:00 | long      | \$23988.91  | \$28266.11  | \$2016.65  | 1761.20%  | N/A    |
| 2021-03-07 20:00 | 2021-03-15 16:00 | long      | \$50987.04  | \$56553.39  | \$1950.90  | 1070.63%  | N/A    |
| 2024-12-05 00:00 | 2024-12-05 20:00 | long      | \$102994.89 | \$96916.55  | \$-1656.95 | -609.57%  | N/A    |
| 2020-11-16 04:00 | 2020-11-23 16:00 | long      | \$16240.58  | \$18438.91  | \$1533.28  | 1332.25%  | N/A    |
| 2024-07-13 20:00 | 2024-07-19 08:00 | long      | \$59221.78  | \$64096.77  | \$1524.91  | 802.35%   | N/A    |
| 2023-06-17 04:00 | 2023-06-26 16:00 | long      | \$26601.55  | \$30234.90  | \$1488.46  | 1344.48%  | N/A    |