

Trading Strategy Backtest Report

Strategy: Full Confirmation TK Exit
Trading Pair: BTC/USDT
Timeframe: 4h
Generated: 2025-10-25 21:20:44

EXECUTIVE SUMMARY

Performance Overview:

- Total Return: 847.10%
- Sharpe Ratio: 4.82
- Maximum Drawdown: 17.85%
- Win Rate: 49.65%
- Profit Factor: 2.73
- Total Trades: 143

Performance Rating: Below Average (2/5)

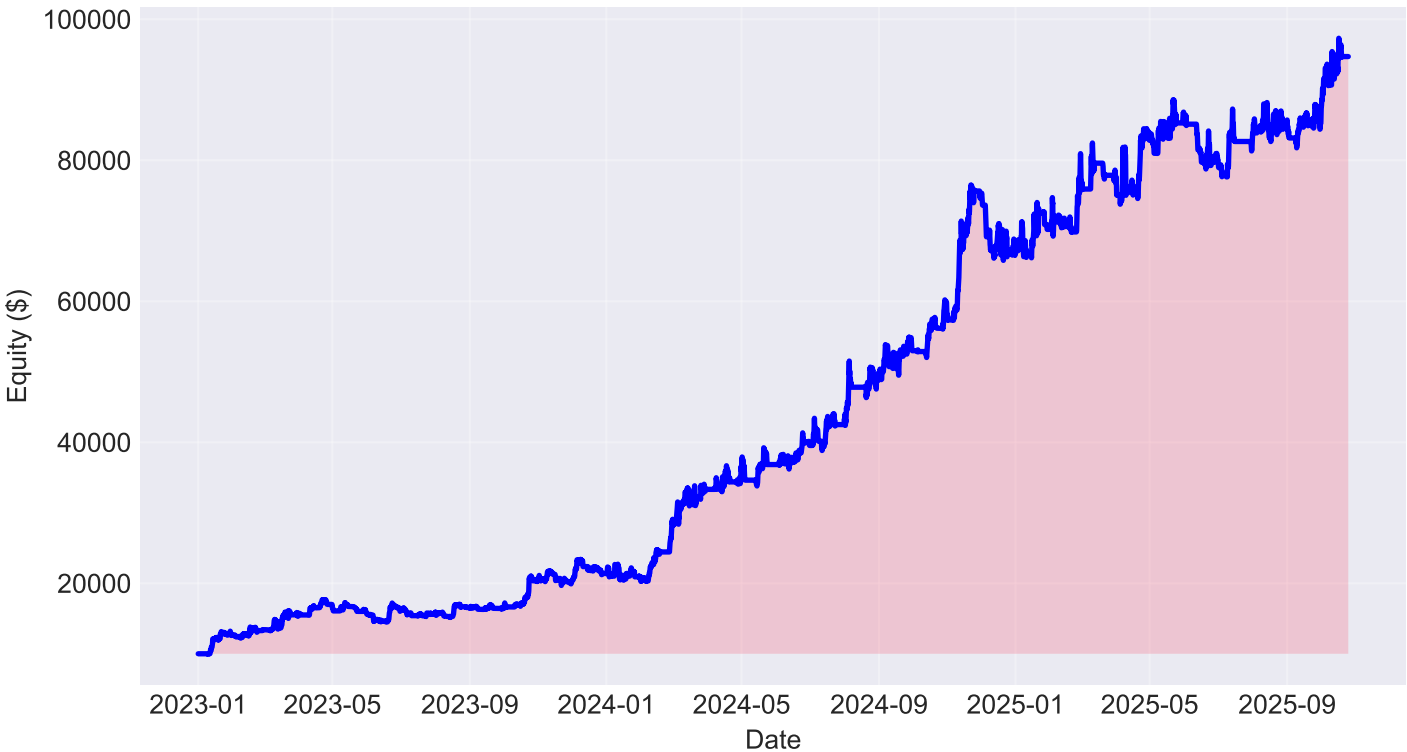
Risk Level: Moderate

Key Insights:

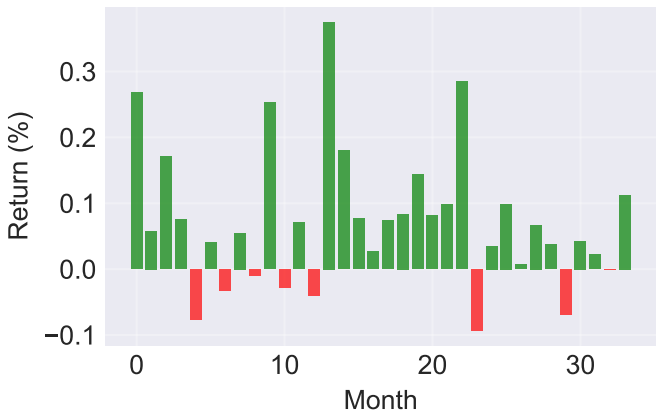
1. Strategy shows strong risk-adjusted returns with Sharpe ratio > 1.5
2. Excellent profit factor of 2.73 shows strong edge

Performance Overview

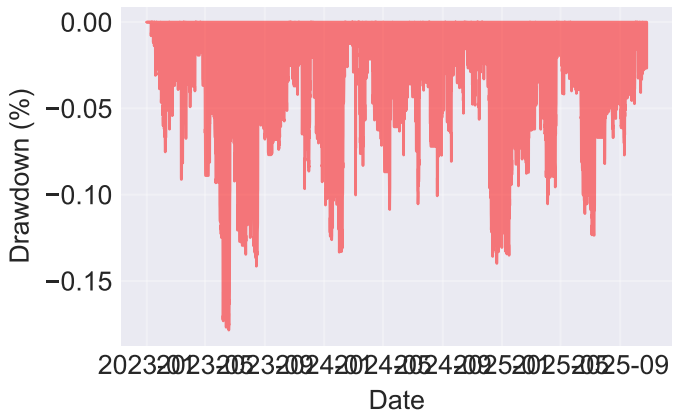
Portfolio Equity Curve



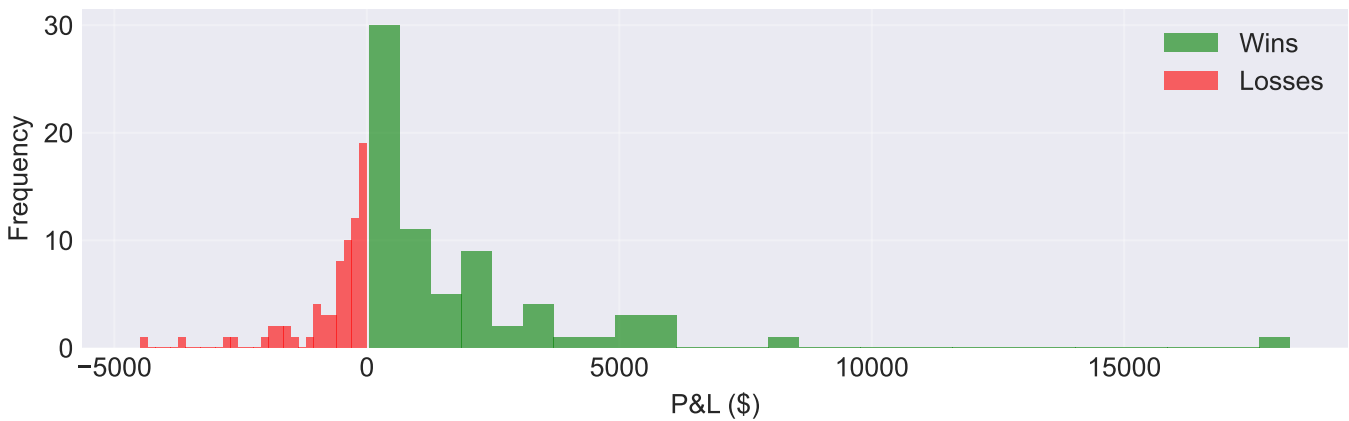
Monthly Returns



Drawdown Chart

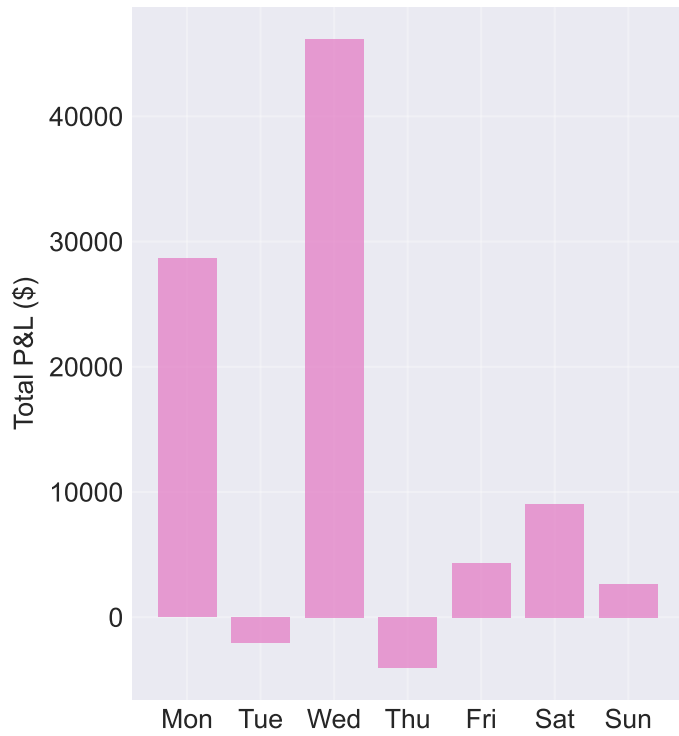


Trade P&L Distribution



Trading Analysis

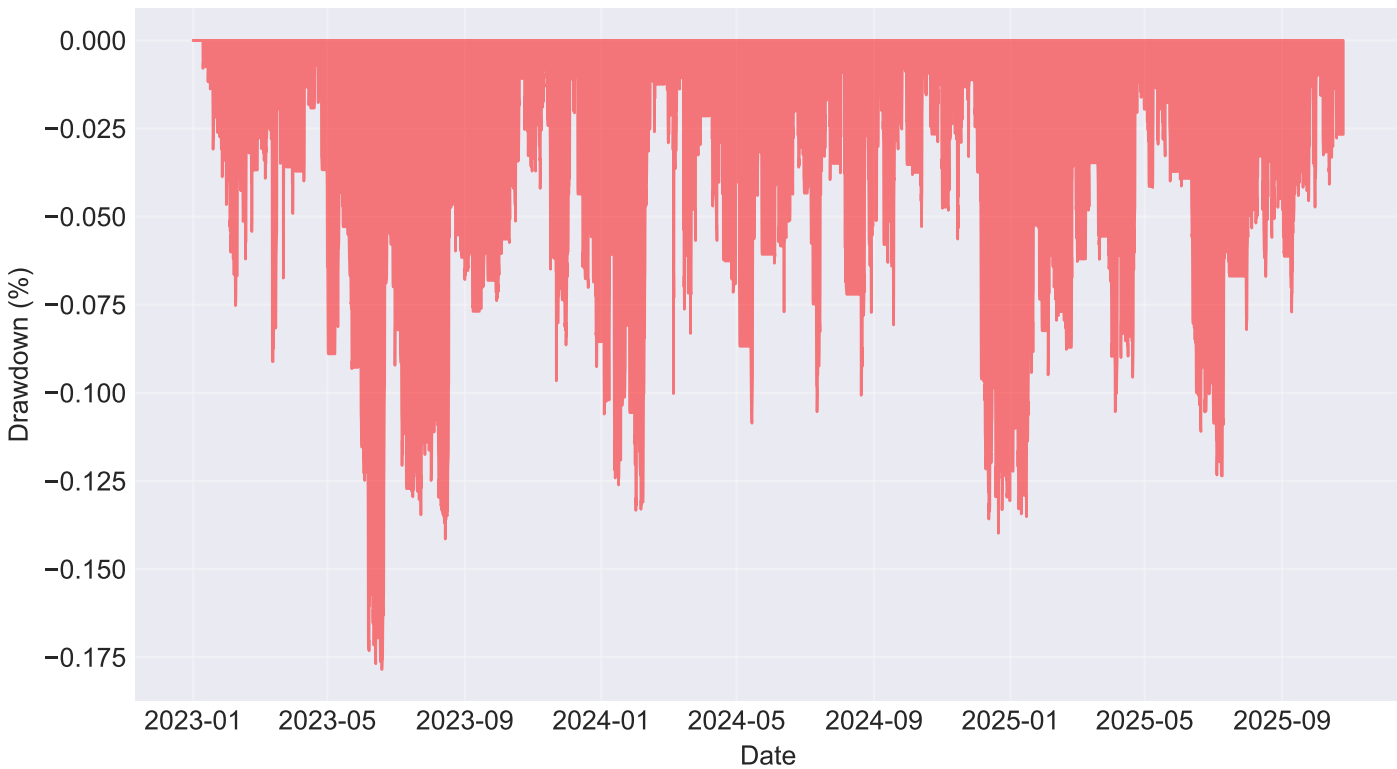
P&L by Day of Week



Exit Reason Distribution



Underwater Chart (Drawdown from Peak)



Trade Details — LONG (Chronological) — Page 1/2

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2023-01-09 16:00	2023-01-20 00:00	long	\$17298.88	\$21081.41	\$2164.39	2164.39%	long_entry
2023-01-20 16:00	2023-01-25 04:00	long	\$21503.12	\$22705.64	\$655.26	538.67%	long_entry
2023-01-25 20:00	2023-01-27 08:00	long	\$23067.86	\$22960.58	\$-85.20	-66.46%	long_entry
2023-01-28 12:00	2023-01-31 04:00	long	\$23019.44	\$22971.35	\$-52.05	-40.87%	long_entry
2023-02-02 04:00	2023-02-04 08:00	long	\$23788.25	\$23356.75	\$-255.19	-201.21%	long_entry
2023-02-15 12:00	2023-02-22 20:00	long	\$22816.30	\$24174.96	\$722.44	574.88%	long_entry
2023-03-13 12:00	2023-03-24 04:00	long	\$23988.91	\$28266.11	\$2381.21	1761.20%	long_entry
2023-03-24 08:00	2023-03-25 04:00	long	\$28088.42	\$27477.11	\$-377.53	-237.42%	long_entry
2023-03-29 04:00	2023-04-02 12:00	long	\$28095.25	\$28116.37	\$-19.39	-12.49%	long_entry
2023-04-09 20:00	2023-04-16 00:00	long	\$28332.26	\$30240.30	\$1012.11	652.78%	long_entry
2023-04-30 16:00	2023-05-01 16:00	long	\$29369.94	\$27835.01	\$-921.63	-542.10%	long_entry
2023-05-28 16:00	2023-05-31 12:00	long	\$27534.25	\$26903.47	\$-398.47	-248.86%	long_entry
2023-06-17 04:00	2023-06-26 16:00	long	\$26601.55	\$30234.90	\$1970.70	1344.48%	long_entry
2023-06-28 12:00	2023-06-28 16:00	long	\$30420.18	\$30090.97	\$-213.03	-128.11%	long_entry
2023-06-30 04:00	2023-07-01 16:00	long	\$30774.32	\$30600.33	\$-125.55	-76.48%	long_entry
2023-07-03 00:00	2023-07-05 12:00	long	\$30765.88	\$30347.00	\$-254.14	-156.01%	long_entry
2023-07-06 08:00	2023-07-07 20:00	long	\$30855.80	\$30335.60	\$-302.15	-188.42%	long_entry
2023-08-10 04:00	2023-08-12 00:00	long	\$29520.85	\$29393.25	\$-97.14	-63.18%	long_entry
2023-09-14 00:00	2023-09-21 12:00	long	\$26273.56	\$26576.04	\$154.80	95.01%	long_entry
2023-09-28 12:00	2023-10-04 00:00	long	\$27028.11	\$27422.20	\$206.68	125.66%	long_entry
2023-10-16 04:00	2023-10-28 04:00	long	\$27857.41	\$34034.78	\$3693.71	2195.28%	long_entry
2023-10-29 16:00	2023-11-01 08:00	long	\$34572.34	\$34413.74	\$-135.07	-65.83%	long_entry
2023-11-01 12:00	2023-11-03 12:00	long	\$34302.23	\$34753.28	\$227.01	111.36%	long_entry
2023-11-06 08:00	2023-11-14 00:00	long	\$35243.02	\$36437.14	\$656.44	318.48%	long_entry
2023-11-16 04:00	2023-11-18 00:00	long	\$37448.48	\$36360.90	\$-659.58	-310.13%	long_entry
2023-11-19 20:00	2023-11-22 04:00	long	\$37371.07	\$36428.88	\$-560.27	-271.87%	long_entry
2023-11-23 12:00	2023-11-27 00:00	long	\$36962.43	\$37298.06	\$141.76	70.71%	long_entry
2023-11-29 04:00	2023-12-11 00:00	long	\$38108.12	\$42296.89	\$2176.62	1078.08%	long_entry
2023-12-15 08:00	2023-12-17 12:00	long	\$42788.86	\$41798.83	\$-561.72	-251.15%	long_entry
2023-12-20 04:00	2023-12-24 20:00	long	\$42937.11	\$42978.60	\$-22.56	-10.35%	long_entry
2024-01-01 16:00	2024-01-03 20:00	long	\$43531.05	\$42832.38	\$-385.69	-180.34%	long_entry
2024-01-05 00:00	2024-01-13 00:00	long	\$43478.25	\$42597.16	\$-467.17	-222.45%	long_entry
2024-01-29 20:00	2024-02-02 04:00	long	\$43315.69	\$43073.96	\$-158.44	-75.75%	long_entry
2024-02-03 08:00	2024-02-04 20:00	long	\$43007.94	\$42570.11	\$-252.63	-121.70%	long_entry
2024-02-05 04:00	2024-02-07 00:00	long	\$43084.80	\$42787.16	\$-182.53	-89.01%	long_entry
2024-02-07 08:00	2024-02-18 16:00	long	\$42941.17	\$51742.59	\$4120.65	2027.60%	long_entry
2024-02-26 12:00	2024-03-07 00:00	long	\$52858.17	\$65827.54	\$5942.60	2431.16%	long_entry
2024-03-07 04:00	2024-03-15 16:00	long	\$66407.70	\$68943.31	\$1098.28	361.44%	long_entry
2024-03-25 00:00	2024-03-30 04:00	long	\$67370.21	\$69831.22	\$1111.00	344.93%	long_entry
2024-04-06 20:00	2024-04-10 04:00	long	\$68916.67	\$69315.48	\$125.99	37.81%	long_entry

Trade Details — LONG (Chronological) — Page 2/2

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2024-05-13 12:00	2024-05-23 16:00	long	\$63020.90	\$67179.82	\$2213.57	639.27%	long_entry
2024-06-03 04:00	2024-06-09 00:00	long	\$68927.37	\$69238.60	\$92.50	25.11%	long_entry
2024-07-11 08:00	2024-07-13 00:00	long	\$58795.62	\$57796.66	\$-761.92	-189.74%	long_entry
2024-07-13 20:00	2024-07-19 08:00	long	\$59221.78	\$64096.77	\$3160.86	802.35%	long_entry
2024-07-19 12:00	2024-07-23 20:00	long	\$65856.52	\$65916.23	\$-46.57	-10.94%	long_entry
2024-08-20 00:00	2024-08-27 12:00	long	\$60637.37	\$61690.62	\$733.99	153.52%	long_entry
2024-09-13 04:00	2024-09-16 12:00	long	\$58126.74	\$57864.33	\$-330.32	-65.10%	long_entry
2024-09-18 04:00	2024-09-24 16:00	long	\$60446.14	\$64273.05	\$3087.44	612.48%	long_entry
2024-09-24 20:00	2024-09-30 08:00	long	\$64281.98	\$63800.29	\$-507.46	-94.86%	long_entry
2024-10-12 12:00	2024-10-22 12:00	long	\$63176.44	\$67262.09	\$3309.76	626.06%	long_entry
2024-10-27 12:00	2024-11-01 12:00	long	\$67812.33	\$69366.95	\$1174.23	209.02%	long_entry
2024-11-06 08:00	2024-11-25 08:00	long	\$74294.29	\$98158.63	\$18288.72	3188.92%	long_entry
2024-11-29 20:00	2024-12-02 08:00	long	\$97489.24	\$95100.14	\$-2003.07	-264.82%	long_entry
2024-12-05 00:00	2024-12-05 20:00	long	\$102994.89	\$96916.55	\$-4488.65	-609.57%	long_entry
2024-12-07 08:00	2024-12-10 04:00	long	\$99649.89	\$97167.28	\$-1859.27	-268.88%	long_entry
2024-12-11 20:00	2024-12-19 00:00	long	\$101155.34	\$101162.79	\$-129.62	-19.26%	long_entry
2025-01-02 08:00	2025-01-08 12:00	long	\$96762.01	\$95465.12	\$-1039.26	-153.89%	long_entry
2025-01-15 00:00	2025-01-21 20:00	long	\$97346.32	\$106111.98	\$5860.13	879.56%	long_entry
2025-01-25 08:00	2025-01-26 20:00	long	\$104702.39	\$102589.21	\$-1606.47	-221.63%	long_entry
2025-03-20 00:00	2025-03-22 00:00	long	\$85916.79	\$84231.46	\$-1718.78	-215.96%	long_entry
2025-04-13 12:00	2025-04-17 00:00	long	\$83874.81	\$83969.03	\$-66.36	-8.78%	long_entry
2025-04-19 00:00	2025-04-19 04:00	long	\$84909.18	\$85191.82	\$100.12	13.26%	long_entry
2025-04-19 08:00	2025-04-29 00:00	long	\$85242.97	\$94630.36	\$8169.57	1080.15%	long_entry
2025-04-29 12:00	2025-04-30 12:00	long	\$94871.55	\$93976.43	\$-957.51	-114.26%	long_entry
2025-05-01 08:00	2025-05-04 20:00	long	\$96208.86	\$94249.34	\$-1851.36	-223.47%	long_entry
2025-05-08 00:00	2025-05-13 16:00	long	\$99182.54	\$104760.78	\$4388.76	541.86%	long_entry
2025-05-14 12:00	2025-05-15 08:00	long	\$103545.29	\$102340.90	\$-1162.91	-136.20%	long_entry
2025-05-16 12:00	2025-05-20 12:00	long	\$104214.58	\$105302.08	\$709.53	84.25%	long_entry
2025-05-20 16:00	2025-05-24 20:00	long	\$107058.58	\$107729.58	\$361.92	42.61%	long_entry
2025-06-11 20:00	2025-06-13 00:00	long	\$108677.71	\$104245.94	\$-3637.85	-427.38%	long_entry
2025-06-24 20:00	2025-07-01 12:00	long	\$106114.82	\$105923.39	\$-301.40	-38.02%	long_entry
2025-07-03 12:00	2025-07-06 08:00	long	\$109160.58	\$108043.59	\$-965.17	-122.22%	long_entry
2025-07-08 04:00	2025-07-08 12:00	long	\$108517.16	\$108235.87	\$-357.99	-45.89%	long_entry
2025-07-09 12:00	2025-07-15 16:00	long	\$109104.04	\$116381.15	\$5018.33	646.32%	long_entry
2025-08-07 08:00	2025-08-13 04:00	long	\$116554.49	\$119544.53	\$1992.58	236.28%	long_entry
2025-08-13 08:00	2025-08-15 12:00	long	\$120606.58	\$117240.04	\$-2579.84	-298.86%	long_entry
2025-09-08 12:00	2025-09-20 08:00	long	\$112665.54	\$115859.29	\$2188.73	263.19%	long_entry
2025-09-29 20:00	2025-10-08 04:00	long	\$114346.25	\$121560.58	\$5214.78	610.29%	long_entry

Trade Details — SHORT (Chronological) — Page 1/2

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2023-02-05 16:00	2023-02-08 12:00	short	\$22884.93	\$22879.14	\$-21.71	-17.47%	short_entry
2023-02-08 16:00	2023-02-08 20:00	short	\$22868.03	\$22969.89	\$-80.12	-64.59%	short_entry
2023-02-09 12:00	2023-02-15 04:00	short	\$22604.16	\$22116.52	\$241.51	195.94%	short_entry
2023-02-27 12:00	2023-02-27 16:00	short	\$23552.33	\$23283.33	\$125.36	94.33%	short_entry
2023-03-03 00:00	2023-03-07 08:00	short	\$22312.99	\$22357.73	\$-53.75	-40.07%	short_entry
2023-03-07 12:00	2023-03-12 20:00	short	\$22314.20	\$22003.71	\$159.38	119.29%	short_entry
2023-04-19 08:00	2023-04-26 04:00	short	\$29301.86	\$28384.69	\$484.47	293.32%	short_entry
2023-05-07 20:00	2023-05-15 00:00	short	\$28421.57	\$27240.97	\$636.44	395.80%	short_entry
2023-05-19 08:00	2023-05-21 00:00	short	\$26847.83	\$27184.37	\$-243.18	-145.48%	short_entry
2023-05-22 00:00	2023-05-23 12:00	short	\$26636.81	\$27328.25	\$-460.98	-279.84%	short_entry
2023-06-02 04:00	2023-06-04 08:00	short	\$27041.54	\$27206.71	\$-126.69	-81.14%	short_entry
2023-06-06 08:00	2023-06-06 16:00	short	\$25678.93	\$27088.25	\$-881.77	-569.37%	short_entry
2023-06-07 00:00	2023-06-08 00:00	short	\$26900.94	\$26352.07	\$269.07	184.24%	short_entry
2023-06-10 12:00	2023-06-13 20:00	short	\$25621.11	\$25942.03	\$-216.24	-145.38%	short_entry
2023-07-08 20:00	2023-07-10 16:00	short	\$30275.54	\$30846.65	\$-328.56	-208.82%	short_entry
2023-07-15 04:00	2023-07-20 08:00	short	\$30328.90	\$30293.99	\$-13.06	-8.48%	short_entry
2023-07-21 20:00	2023-07-28 16:00	short	\$29892.75	\$29324.79	\$261.95	170.19%	short_entry
2023-07-29 20:00	2023-08-03 00:00	short	\$29344.09	\$29190.89	\$50.50	32.26%	short_entry
2023-08-03 16:00	2023-08-09 04:00	short	\$29272.54	\$29826.95	\$-329.14	-209.59%	short_entry
2023-08-13 04:00	2023-08-15 12:00	short	\$29387.54	\$29341.46	\$-6.58	-4.30%	short_entry
2023-08-16 04:00	2023-08-24 08:00	short	\$29188.91	\$26451.95	\$1402.86	918.61%	short_entry
2023-08-28 00:00	2023-08-28 20:00	short	\$26005.18	\$26127.84	\$-112.08	-67.21%	short_entry
2023-08-31 20:00	2023-09-05 00:00	short	\$25933.00	\$25700.16	\$115.73	69.88%	short_entry
2023-09-06 04:00	2023-09-08 04:00	short	\$25721.21	\$26264.10	\$-385.72	-231.28%	short_entry
2023-10-10 16:00	2023-10-15 16:00	short	\$27389.08	\$27051.86	\$171.94	103.24%	short_entry
2023-12-26 12:00	2023-12-28 04:00	short	\$42378.78	\$43062.08	\$-395.12	-181.40%	short_entry
2024-01-13 04:00	2024-01-17 00:00	short	\$43090.04	\$42861.85	\$67.78	33.01%	short_entry
2024-01-18 12:00	2024-01-21 04:00	short	\$42606.53	\$41661.00	\$416.45	202.14%	short_entry
2024-01-22 00:00	2024-01-26 08:00	short	\$41184.68	\$41301.91	\$-101.92	-48.49%	short_entry
2024-03-18 16:00	2024-03-21 16:00	short	\$66915.92	\$65243.31	\$724.79	230.21%	short_entry
2024-04-12 16:00	2024-04-20 12:00	short	\$66823.93	\$64827.79	\$933.19	279.01%	short_entry
2024-04-26 12:00	2024-05-03 20:00	short	\$63484.17	\$62900.87	\$247.44	71.97%	short_entry
2024-06-11 00:00	2024-06-13 04:00	short	\$68443.46	\$67745.13	\$303.34	82.13%	short_entry
2024-06-14 00:00	2024-06-26 12:00	short	\$66723.98	\$61486.30	\$2851.40	765.76%	short_entry
2024-06-29 04:00	2024-06-30 12:00	short	\$61033.98	\$61736.42	\$-542.00	-135.20%	short_entry
2024-07-03 08:00	2024-07-07 12:00	short	\$60367.89	\$56842.47	\$2232.64	564.57%	short_entry
2024-07-08 00:00	2024-07-08 08:00	short	\$55143.46	\$57171.16	\$-1621.33	-388.08%	short_entry
2024-07-31 16:00	2024-08-07 08:00	short	\$65237.25	\$56980.47	\$5300.57	1246.92%	short_entry
2024-08-28 00:00	2024-09-03 12:00	short	\$59611.12	\$57742.32	\$1426.28	293.81%	short_entry
2024-09-04 12:00	2024-09-09 16:00	short	\$58116.56	\$57106.67	\$769.26	153.94%	short_entry

Trade Details — SHORT (Chronological) — Page 2/2

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2024-10-05 04:00	2024-10-05 20:00	short	\$62057.57	\$62076.62	\$-122.26	-23.07%	short_entry
2024-12-19 16:00	2024-12-24 16:00	short	\$97170.56	\$97610.36	\$-438.59	-65.31%	short_entry
2024-12-24 20:00	2024-12-25 08:00	short	\$98633.98	\$97936.98	\$338.51	50.74%	short_entry
2024-12-27 16:00	2025-01-01 00:00	short	\$94721.57	\$93866.19	\$472.06	70.40%	short_entry
2025-01-08 20:00	2025-01-12 00:00	short	\$95032.09	\$94650.79	\$134.07	20.16%	short_entry
2025-01-29 00:00	2025-01-29 04:00	short	\$102007.59	\$102786.65	\$-683.62	-96.45%	short_entry
2025-02-01 20:00	2025-02-05 00:00	short	\$100605.46	\$98069.41	\$1630.86	232.33%	short_entry
2025-02-07 20:00	2025-02-11 12:00	short	\$96477.85	\$97036.63	\$-560.08	-77.98%	short_entry
2025-02-11 16:00	2025-02-11 20:00	short	\$95012.31	\$95806.93	\$-739.16	-103.72%	short_entry
2025-02-13 00:00	2025-02-14 00:00	short	\$97469.17	\$97159.12	\$83.52	11.84%	short_entry
2025-02-17 08:00	2025-02-20 04:00	short	\$96034.36	\$96896.98	\$-776.11	-109.91%	short_entry
2025-02-24 12:00	2025-03-02 00:00	short	\$94295.65	\$85898.83	\$6085.18	871.37%	short_entry
2025-03-09 00:00	2025-03-12 12:00	short	\$86089.88	\$81763.49	\$3667.28	483.05%	short_entry
2025-03-29 12:00	2025-04-01 20:00	short	\$82389.51	\$85183.89	\$-2799.42	-359.51%	short_entry
2025-04-04 08:00	2025-04-10 08:00	short	\$82655.65	\$81906.57	\$530.86	70.72%	short_entry
2025-05-30 12:00	2025-06-03 00:00	short	\$105511.34	\$105513.66	\$-172.47	-20.22%	short_entry
2025-06-14 04:00	2025-06-16 04:00	short	\$105045.07	\$107093.92	\$-1753.80	-215.24%	short_entry
2025-06-18 08:00	2025-06-24 08:00	short	\$104809.14	\$105201.55	\$-458.26	-57.48%	short_entry
2025-07-30 16:00	2025-08-05 00:00	short	\$116881.65	\$114291.13	\$1668.62	201.86%	short_entry
2025-08-15 16:00	2025-08-24 00:00	short	\$116901.19	\$115070.51	\$1145.26	136.76%	short_entry
2025-08-24 16:00	2025-08-28 12:00	short	\$112566.22	\$112712.33	\$-280.08	-32.99%	short_entry
2025-08-31 00:00	2025-09-02 16:00	short	\$109191.07	\$110839.24	\$-1447.62	-171.09%	short_entry
2025-09-22 04:00	2025-09-29 08:00	short	\$112486.23	\$112133.63	\$97.11	11.38%	short_entry
2025-10-10 16:00	2025-10-13 12:00	short	\$116626.50	\$114346.39	\$1592.95	175.70%	short_entry
2025-10-15 08:00	2025-10-19 20:00	short	\$111872.16	\$108675.37	\$2454.36	266.04%	short_entry