

Trading Strategy Backtest Report

Strategy: Cloud-TK Base TK Exit
Trading Pair: BTC/USDT
Timeframe: 4h
Generated: 2025-10-05 10:33:00

EXECUTIVE SUMMARY

Performance Overview:

- Total Return: 49.82%
- Sharpe Ratio: 0.00
- Maximum Drawdown: 0.00%
- Win Rate: 0.00%
- Profit Factor: 0.00
- Total Trades: 0

Performance Rating: Poor (1/5)

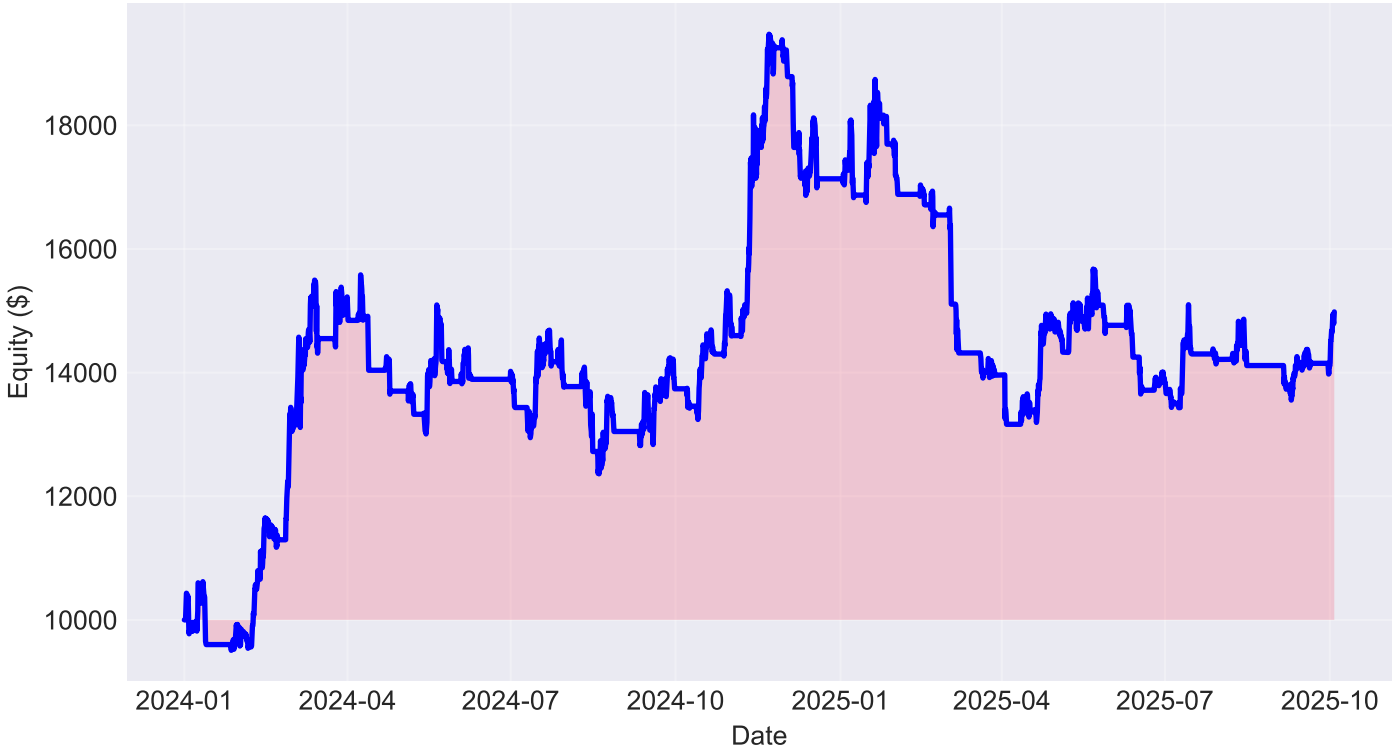
Risk Level: Low

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

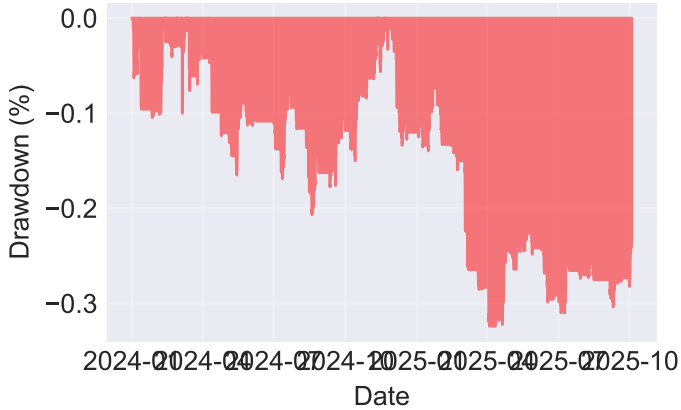
Portfolio Equity Curve



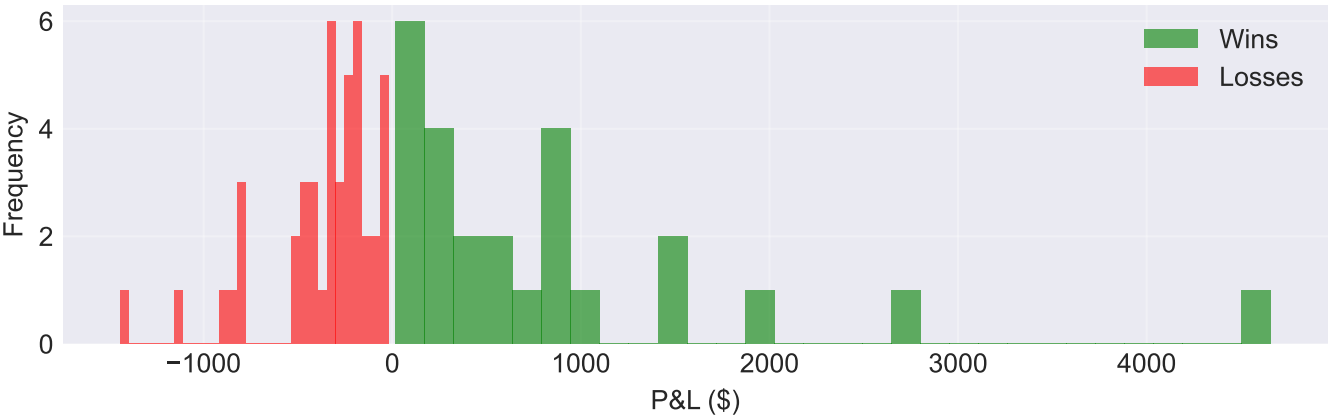
Monthly Returns



Drawdown Chart



Trade P&L Distribution

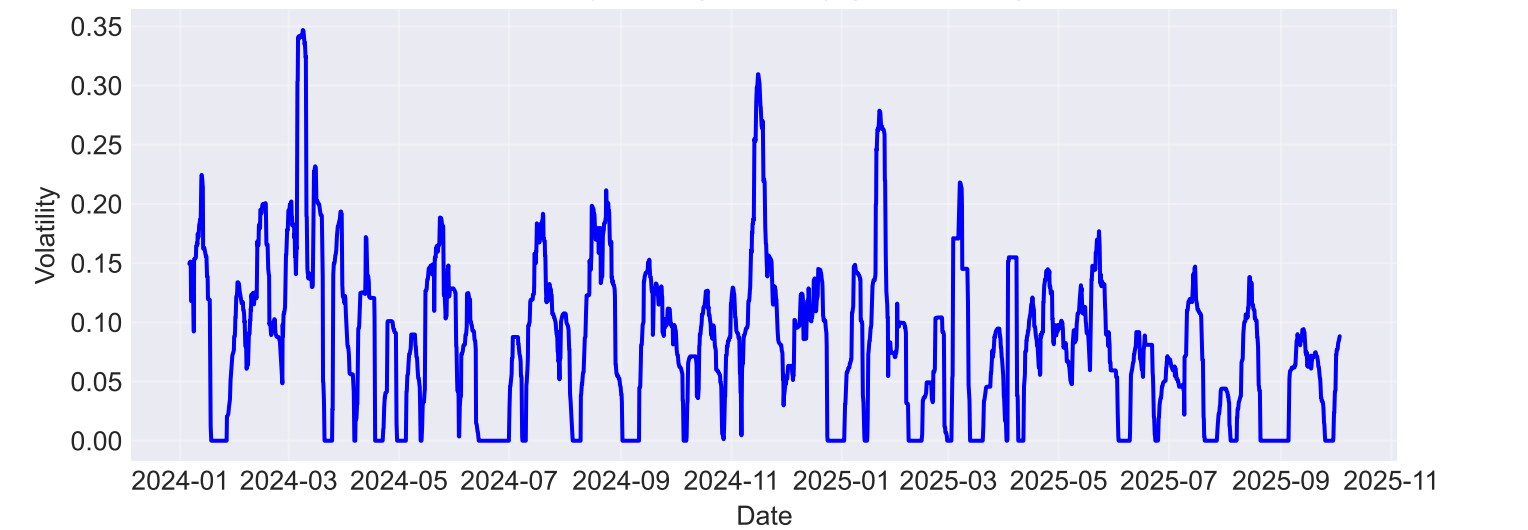


Trading Analysis



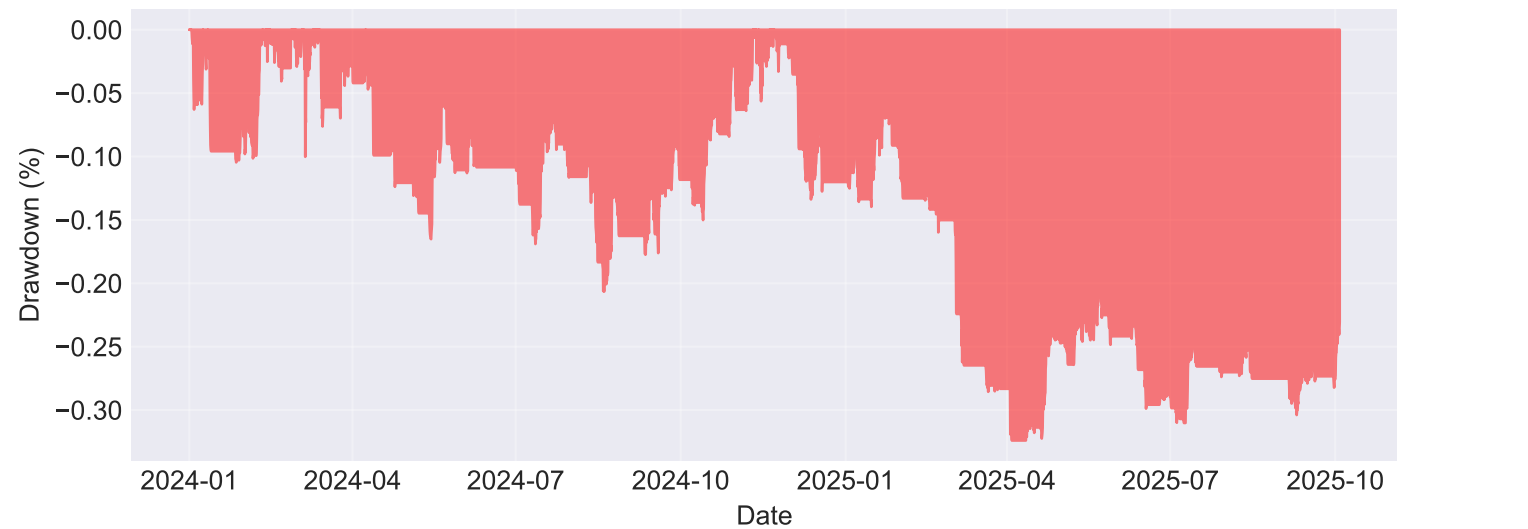
Risk Analysis

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	\$4655.29	3188.92%	N/A
2024-02-26 12:00	2024-03-07 00:00	long	\$52858.17	\$65827.54	\$2746.23	2431.16%	N/A
2024-02-07 08:00	2024-02-18 16:00	long	\$42941.17	\$51742.59	\$1939.15	2027.60%	N/A
2025-01-15 00:00	2025-01-21 20:00	long	\$97346.32	\$106111.98	\$1483.85	879.56%	N/A
2025-04-19 08:00	2025-04-29 00:00	long	\$85242.97	\$94630.36	\$1445.44	1080.15%	N/A
2025-03-02 16:00	2025-03-03 16:00	long	\$93550.06	\$85580.32	\$-1441.53	-871.07%	N/A
2024-12-05 00:00	2024-12-05 20:00	long	\$102994.89	\$96916.55	\$-1145.17	-609.57%	N/A
2024-07-13 20:00	2024-07-19 08:00	long	\$59221.78	\$64096.77	\$1053.92	802.35%	N/A
2024-08-14 00:00	2024-08-15 16:00	long	\$60971.12	\$57030.35	\$-907.42	-665.69%	N/A
2025-07-09 12:00	2025-07-15 16:00	long	\$109104.04	\$116381.15	\$868.20	646.32%	N/A
2024-04-12 04:00	2024-04-12 16:00	long	\$70785.24	\$66823.93	\$-862.85	-579.06%	N/A
2024-05-13 12:00	2024-05-23 16:00	long	\$63020.90	\$67179.82	\$851.88	639.27%	N/A
2024-10-12 12:00	2024-10-22 12:00	long	\$63176.44	\$67262.09	\$842.48	626.06%	N/A
2025-01-30 00:00	2025-02-01 20:00	long	\$105227.56	\$100605.46	\$-811.85	-458.81%	N/A
2024-09-18 04:00	2024-09-24 16:00	long	\$60446.14	\$64273.05	\$800.45	612.48%	N/A
2025-04-02 12:00	2025-04-03 12:00	long	\$86783.70	\$82014.70	\$-794.18	-568.98%	N/A
2025-03-06 04:00	2025-03-07 20:00	long	\$91373.88	\$86775.71	\$-789.70	-522.72%	N/A
2025-05-08 00:00	2025-05-13 16:00	long	\$99182.54	\$104760.78	\$776.50	541.86%	N/A
2025-06-16 16:00	2025-06-18 08:00	long	\$108684.60	\$104809.14	\$-536.12	-376.22%	N/A
2025-06-09 08:00	2025-06-13 00:00	long	\$107791.54	\$104245.94	\$-514.70	-348.60%	N/A