Trading Strategy Backtest Report

Strategy: Full Confirmation TK Exit
Generated: 2025-10-04 11:25:00

EXECUTIVE SUMMARY
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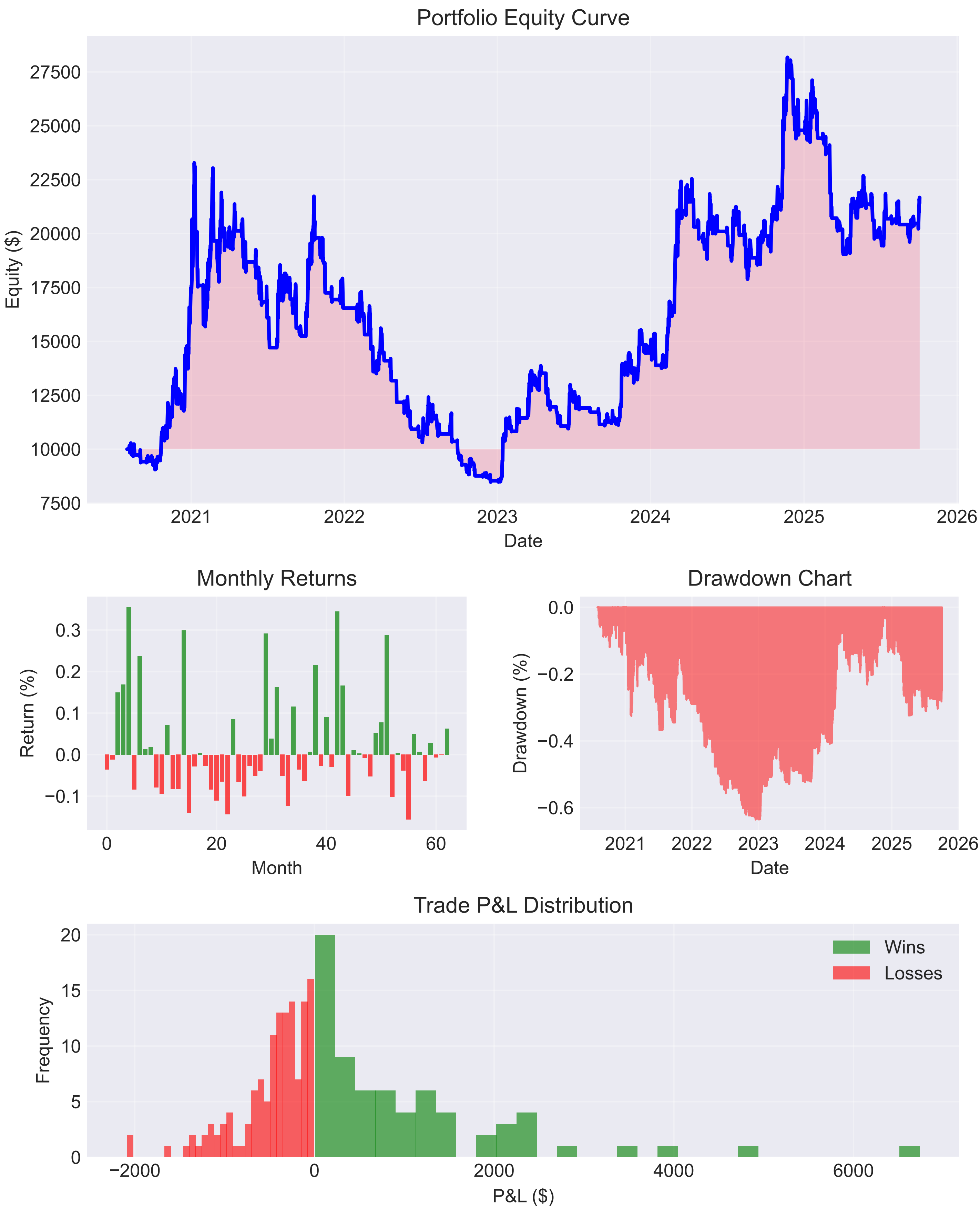
Performance Overview:
• Total Return: 116.77%
• Sharpe Ratio: 0.00
• Maximum Drawdown: 0.00%
• Win Rate: 0.00%
• Profit Factor: 0.00
• Total Trades: 0

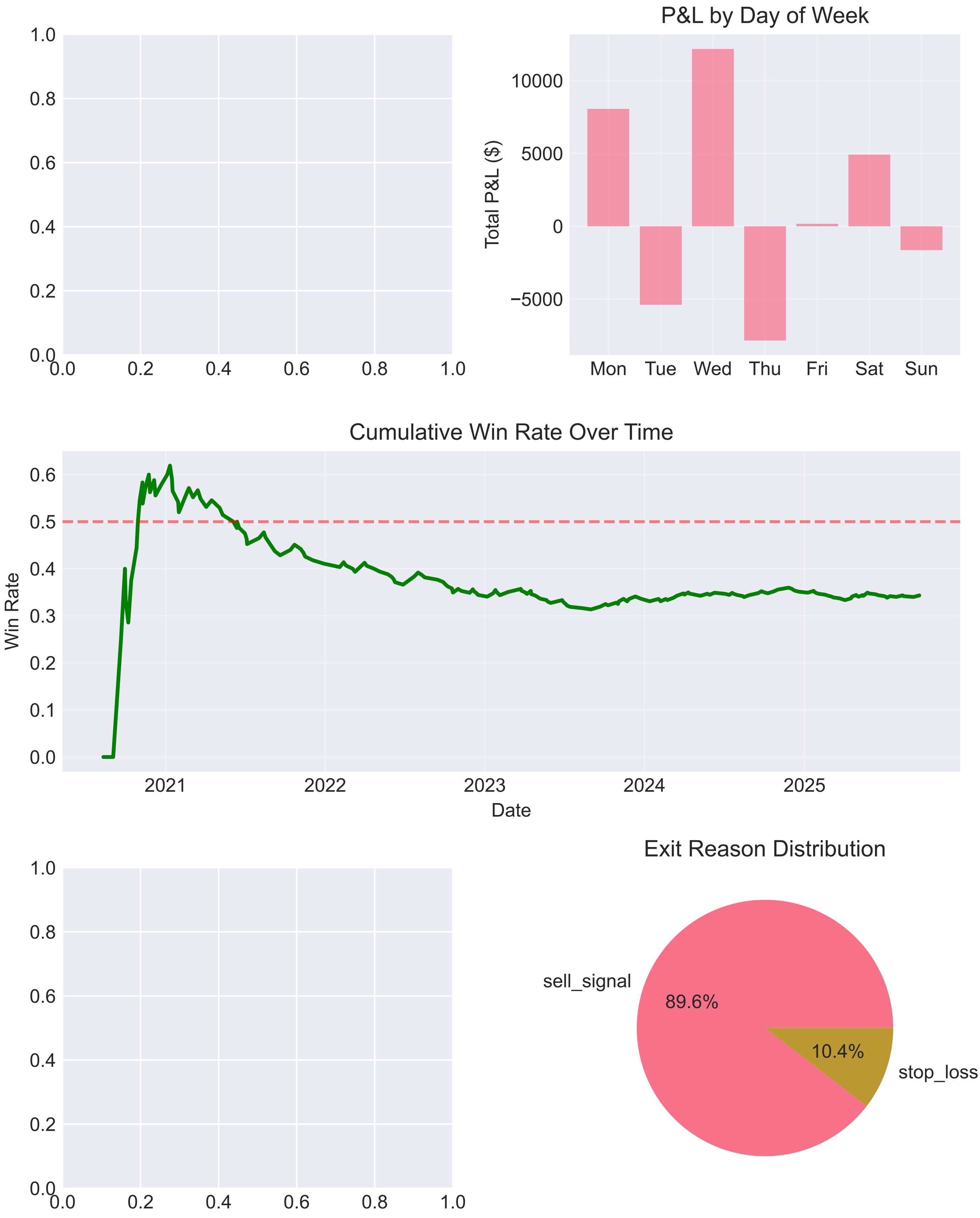
Performance Rating: Poor (1/5)
Risk Level: Low

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

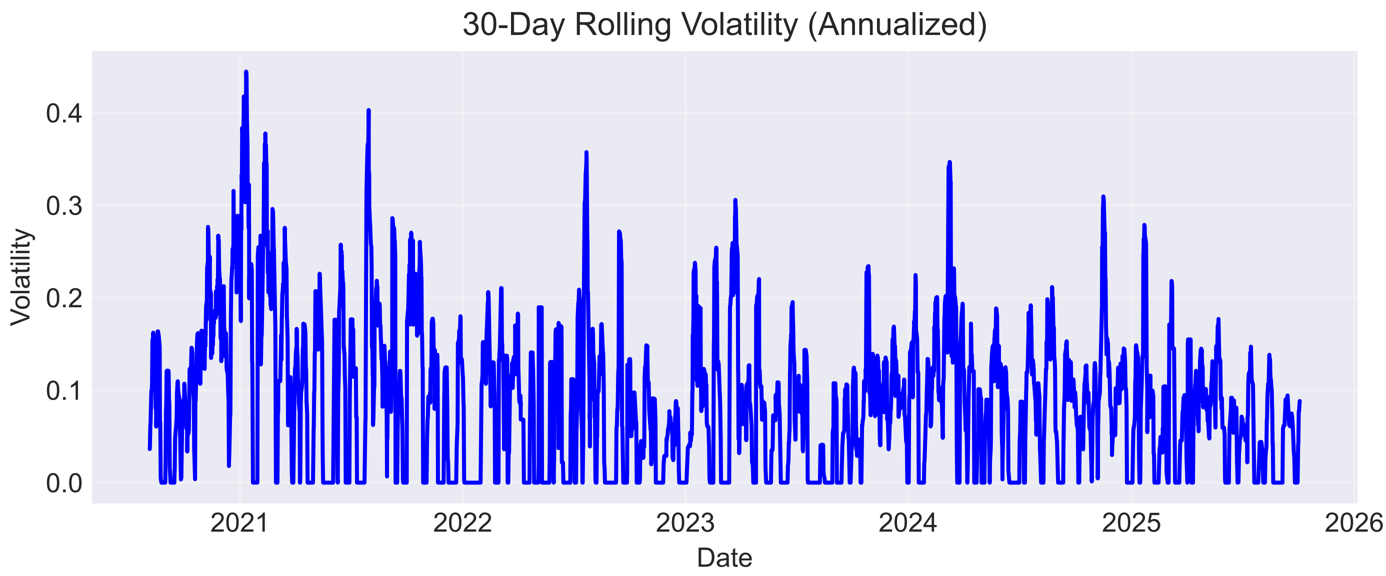
Performance Overview



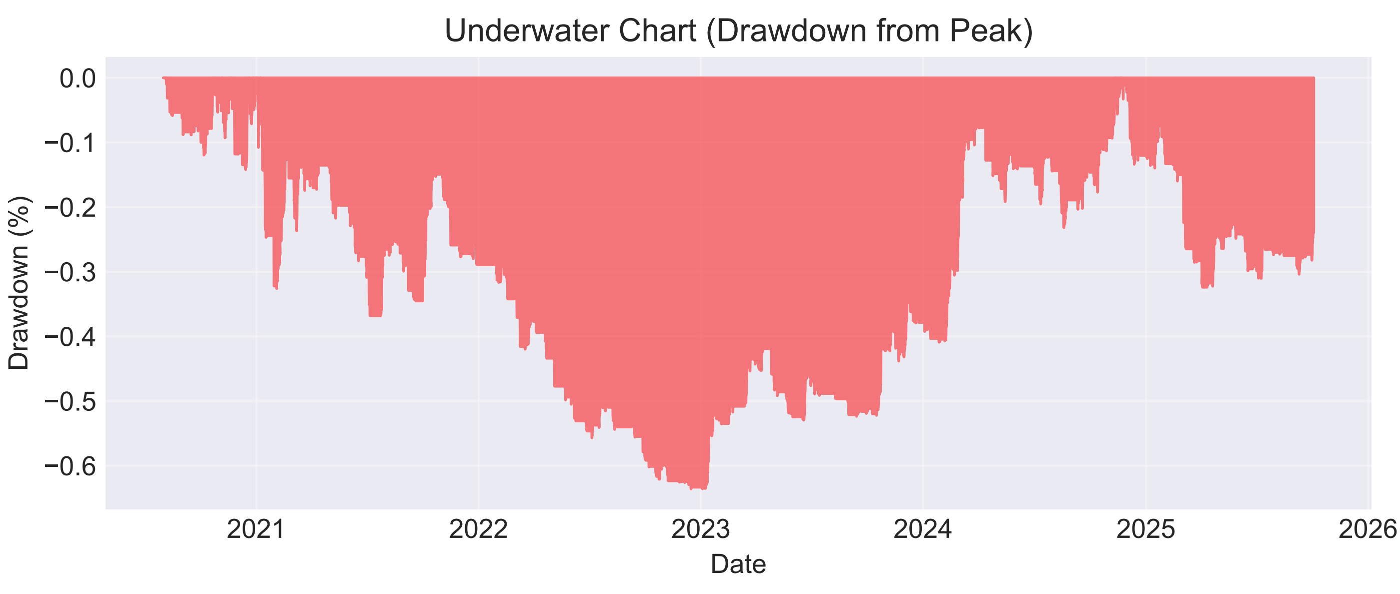
Trading Analysis



Risk Analysis



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



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

Optimization Recommendations

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OPTIMIZATION RECOMMENDATIONS
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Based on the backtest analysis, here are specific recommendations
for improving strategy performance:


1. PARAMETER OPTIMIZATION
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   • Run walk-forward optimization to find more robust Ichimoku parameters
   • Current Tenkan period (9) may benefit from testing range 7-12
   • Consider shorter Ichimoku periods to increase trading frequency


2. SIGNAL IMPROVEMENTS
   ----------------------------------------
   • Add momentum confirmation (RSI > 50) to filter false breakouts
   • Implement volume confirmation for cloud breakout signals


3. RISK MANAGEMENT
   ----------------------------------------


4. NEXT STEPS
   ----------------------------------------
   • Run parameter optimization with suggested ranges
   • Validate improvements on out-of-sample data (last 3-6 months)
   • Implement Monte Carlo simulation for robustness testing
   • Consider market regime filters for adaptive parameter selection
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