

# Trading Strategy Backtest Report

Strategy: Full Confirmation TK Exit  
Trading Pair: SOL/USDT  
Timeframe: 4h  
Generated: 2025-10-21 11:55:21

## EXECUTIVE SUMMARY

### Performance Overview:

- Total Return: 5450.01%
- Sharpe Ratio: 2.84
- Maximum Drawdown: 60.28%
- Win Rate: 42.29%
- Profit Factor: 1.67
- Total Trades: 201

Performance Rating: Below Average (2/5)

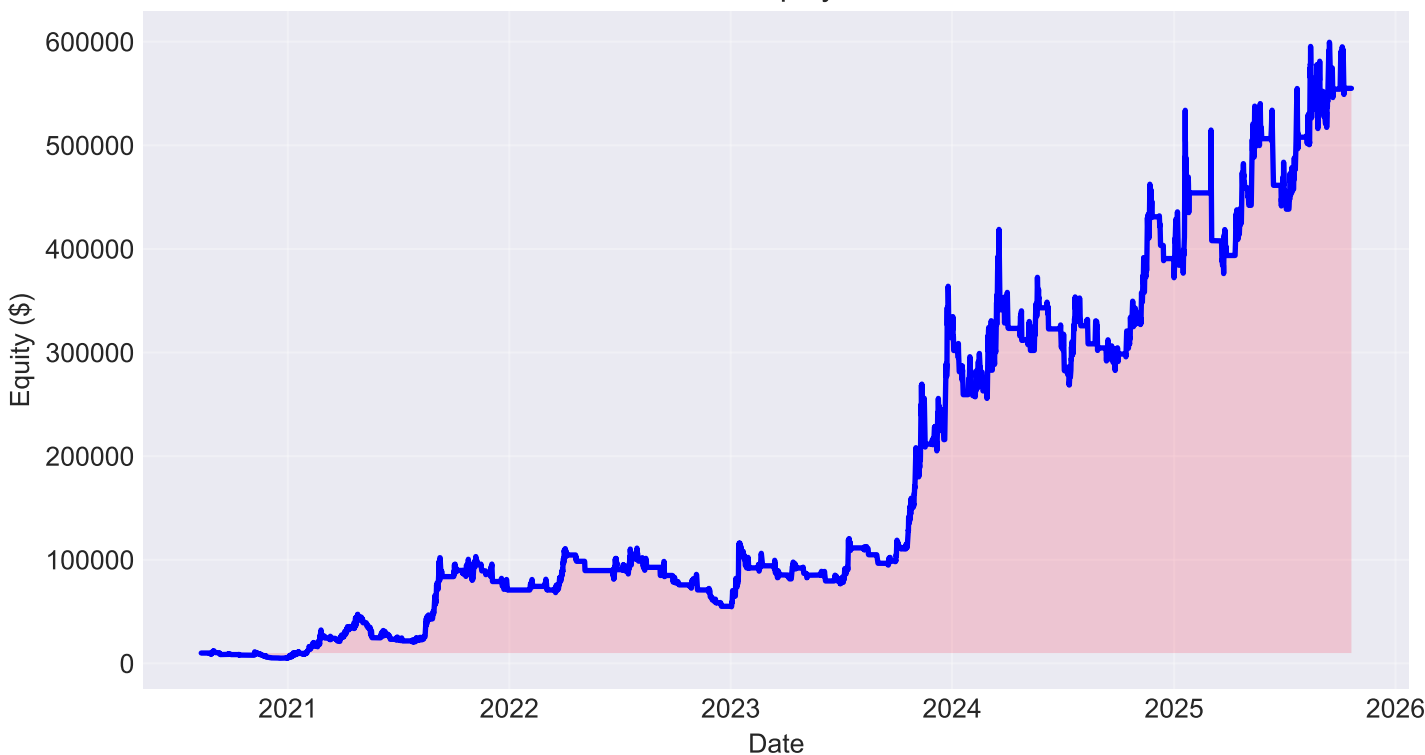
Risk Level: Very High

### Key Insights:

1. Strategy shows strong risk-adjusted returns with Sharpe ratio  $> 1.5$
2. High maximum drawdown of 60.3% poses significant risk

# Performance Overview

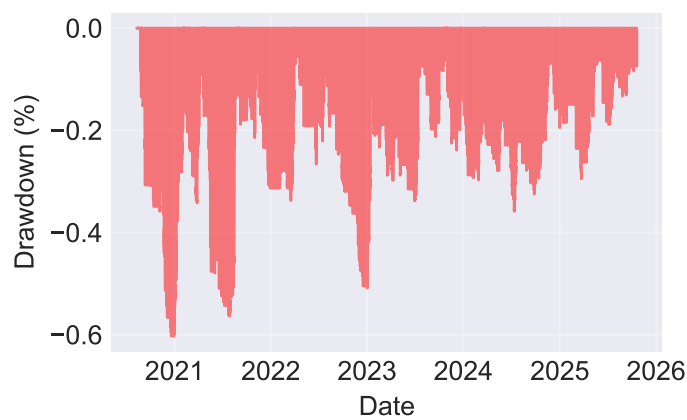
## Portfolio Equity Curve



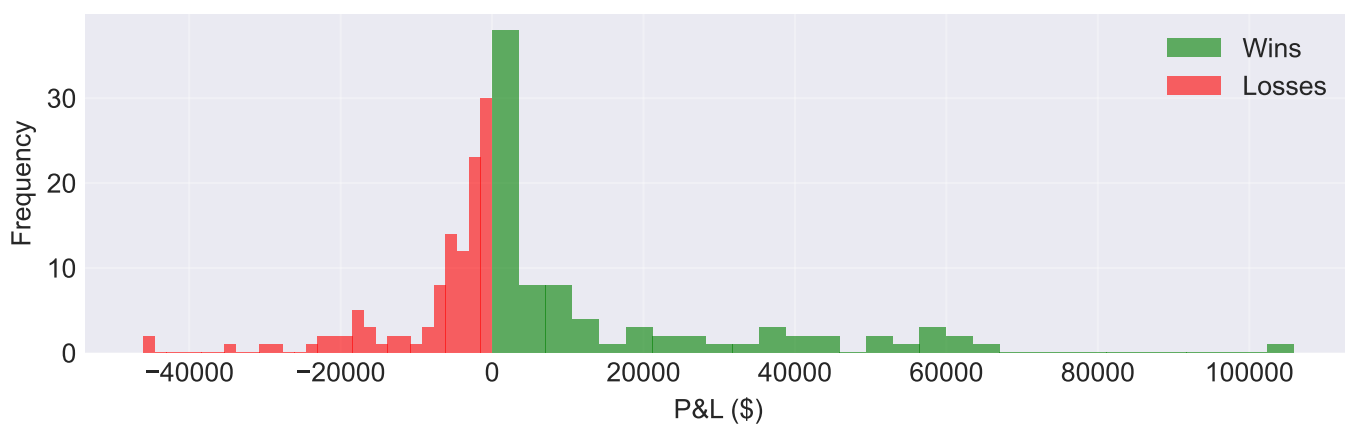
## Monthly Returns



## Drawdown Chart

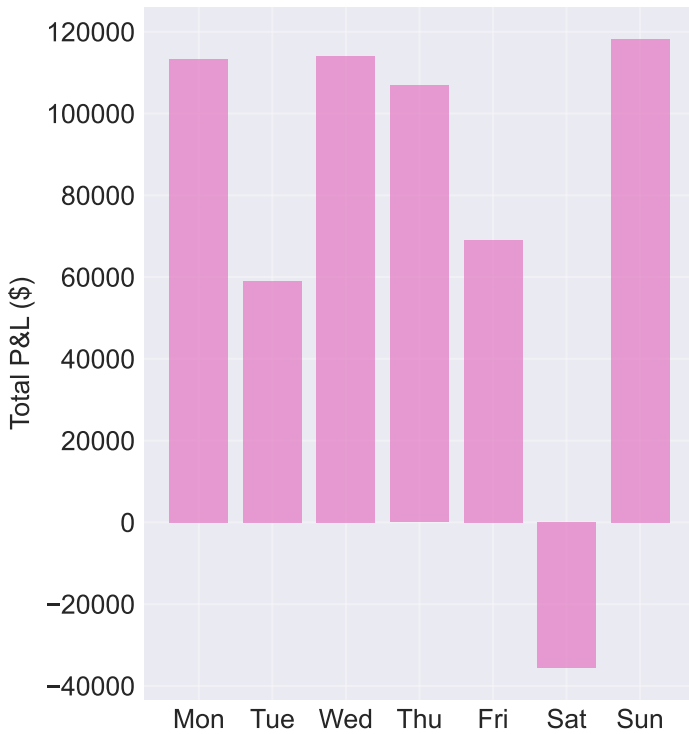


## Trade P&L Distribution

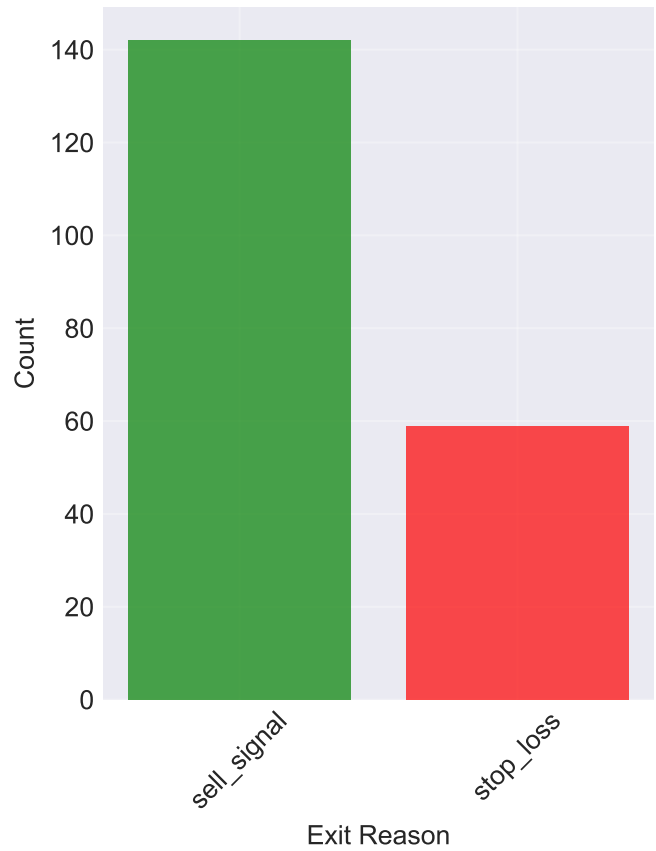


# Trading Analysis

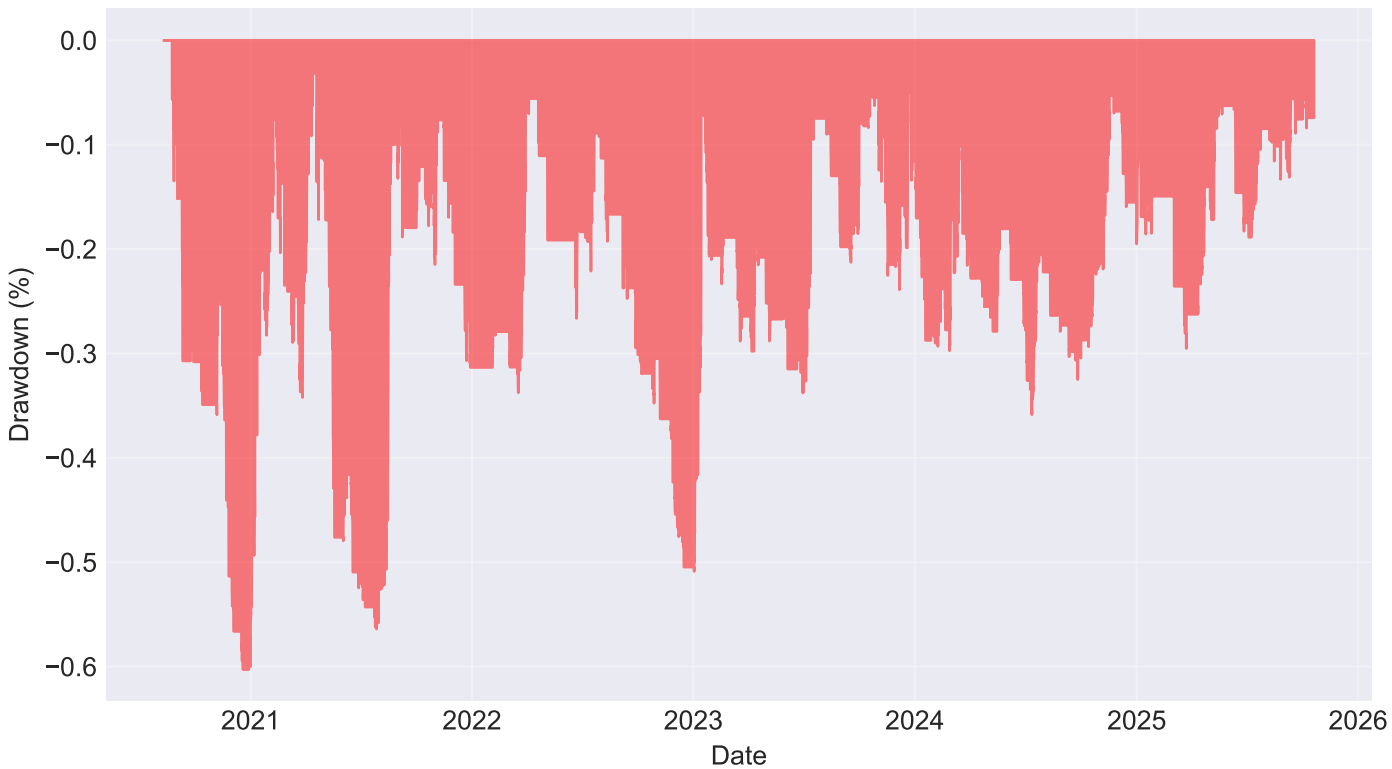
## P&L by Day of Week



## Exit Reason Distribution



## Underwater Chart (Drawdown from Peak)



# Trade Details

## Top 20 Trades by Absolute P&L

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2023-12-19 20:00	2023-12-27 16:00	long	\$73.02	\$108.99	\$105829.06	4900.36%	N/A
2024-07-14 00:00	2024-07-24 08:00	long	\$144.00	\$177.71	\$64048.44	2318.13%	N/A
2025-01-15 20:00	2025-01-21 08:00	long	\$205.92	\$239.37	\$61590.45	1602.60%	N/A
2025-05-08 00:00	2025-05-15 12:00	long	\$150.92	\$172.18	\$61342.05	1387.53%	N/A
2021-08-27 00:00	2021-09-08 16:00	long	\$81.42	\$194.73	\$59264.39	13881.71%	N/A
2024-11-06 08:00	2024-11-14 00:00	long	\$186.78	\$219.37	\$56806.75	1723.56%	N/A
2023-11-06 20:00	2023-11-14 16:00	long	\$42.17	\$55.08	\$56585.46	3038.36%	N/A
2024-02-26 16:00	2024-03-04 08:00	long	\$109.72	\$132.54	\$54109.77	2057.46%	N/A
2025-09-08 08:00	2025-09-16 04:00	long	\$214.34	\$235.70	\$50804.77	975.30%	N/A
2025-07-17 00:00	2025-07-24 12:00	long	\$169.59	\$188.47	\$50009.57	1092.31%	N/A
2025-03-02 12:00	2025-03-03 16:00	long	\$157.51	\$141.83	\$-46067.07	-1014.50%	N/A
2025-06-10 04:00	2025-06-13 00:00	long	\$158.50	\$144.72	\$-45000.73	-888.61%	N/A
2023-10-16 08:00	2023-10-29 04:00	long	\$23.17	\$32.28	\$43246.86	3909.85%	N/A
2023-01-08 16:00	2023-01-18 08:00	long	\$13.55	\$22.51	\$42760.72	6583.35%	N/A
2024-05-15 12:00	2024-05-23 12:00	long	\$151.66	\$172.65	\$41164.02	1362.85%	N/A
2024-11-16 00:00	2024-11-25 12:00	long	\$221.42	\$244.90	\$40583.49	1039.39%	N/A
2024-03-12 12:00	2024-03-19 20:00	long	\$150.27	\$169.77	\$38643.60	1276.67%	N/A
2025-04-17 20:00	2025-04-27 00:00	long	\$134.87	\$147.51	\$38510.24	915.91%	N/A
2023-10-29 20:00	2023-11-04 00:00	long	\$32.84	\$41.11	\$38388.85	2495.10%	N/A
2024-03-04 20:00	2024-03-05 16:00	long	\$133.31	\$119.20	\$-34153.83	-1077.06%	N/A