

Trading Strategy Backtest Report

Strategy: Cloud-TK-SpanA-ChikouCloud Base TK Exit
Trading Pair: BTC/USDT
Timeframe: 4h
Generated: 2025-10-25 21:20:41

EXECUTIVE SUMMARY

Performance Overview:

- Total Return: 624.98%
- Sharpe Ratio: 4.01
- Maximum Drawdown: 17.92%
- Win Rate: 44.94%
- Profit Factor: 2.23
- Total Trades: 158

Performance Rating: Below Average (2/5)

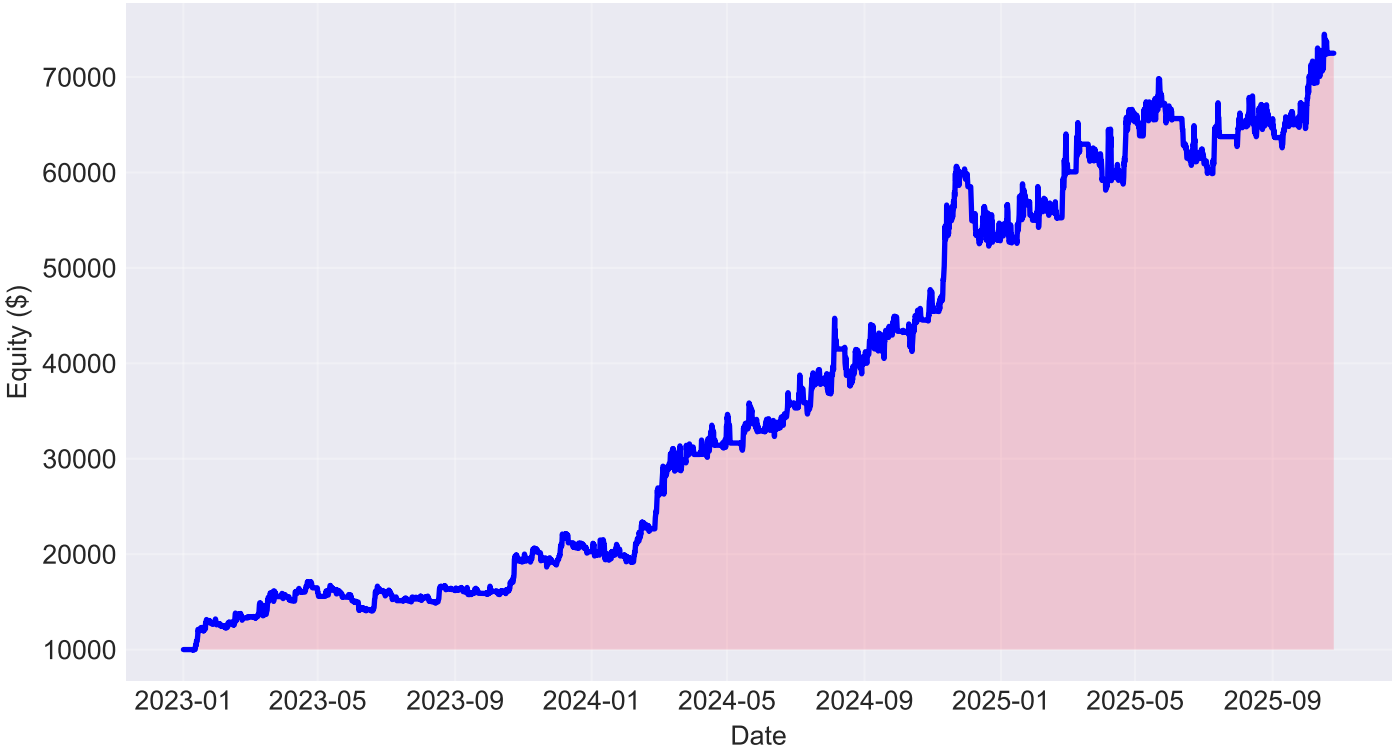
Risk Level: Moderate

Key Insights:

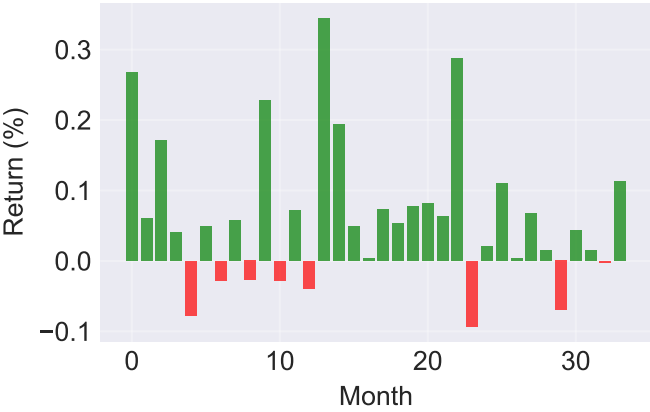
1. Strategy shows strong risk-adjusted returns with Sharpe ratio > 1.5
2. Excellent profit factor of 2.23 shows strong edge

Performance Overview

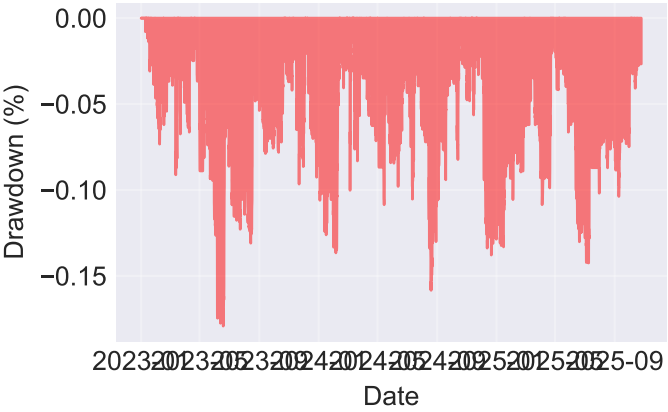
Portfolio Equity Curve



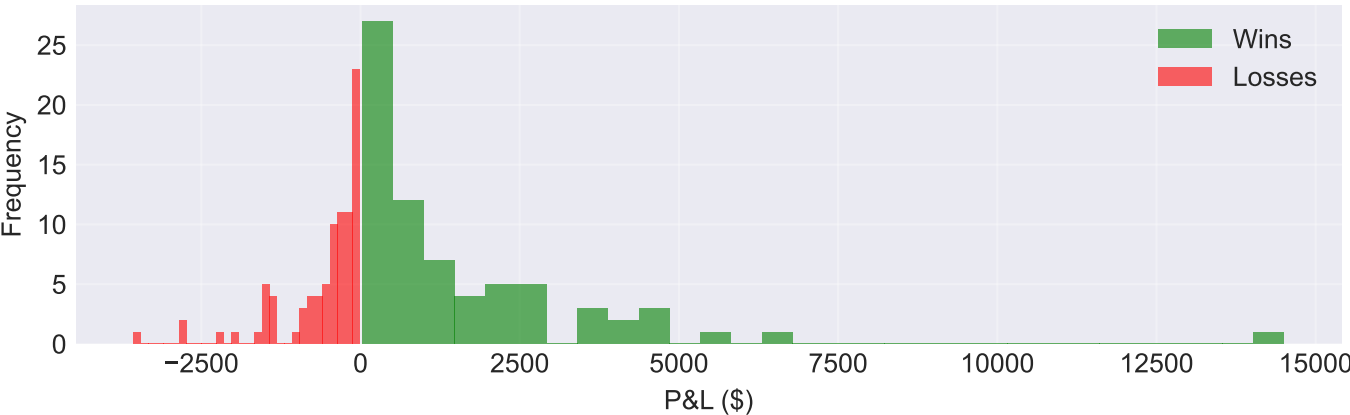
Monthly Returns



Drawdown Chart

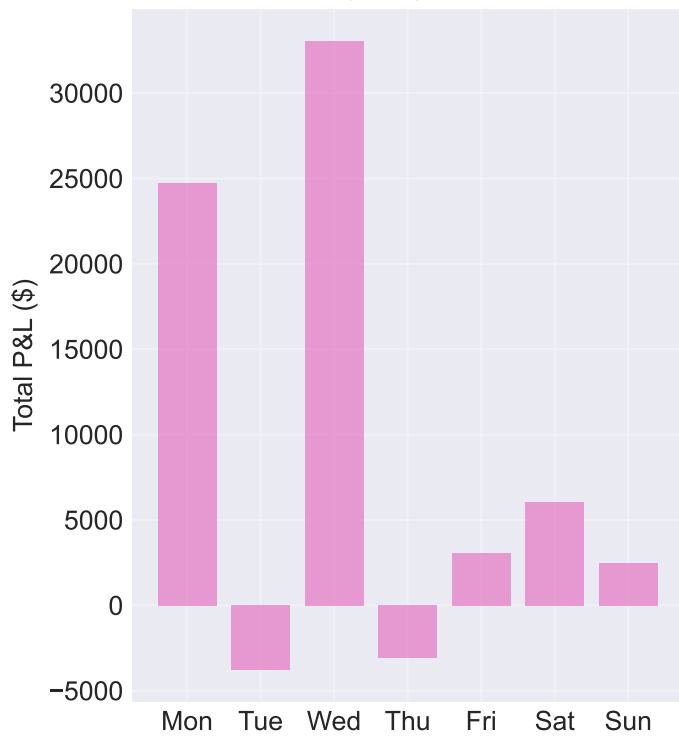


Trade P&L Distribution

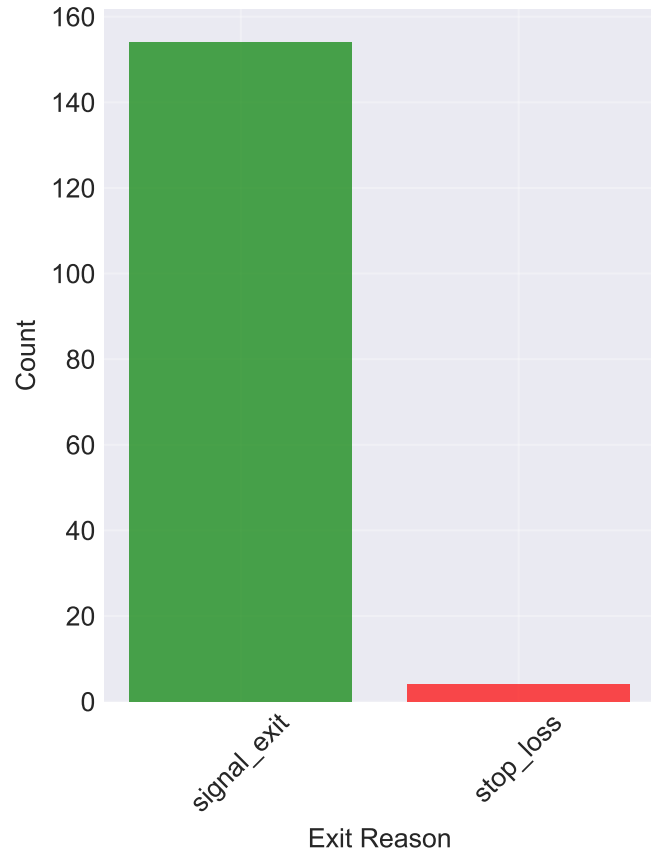


Trading Analysis

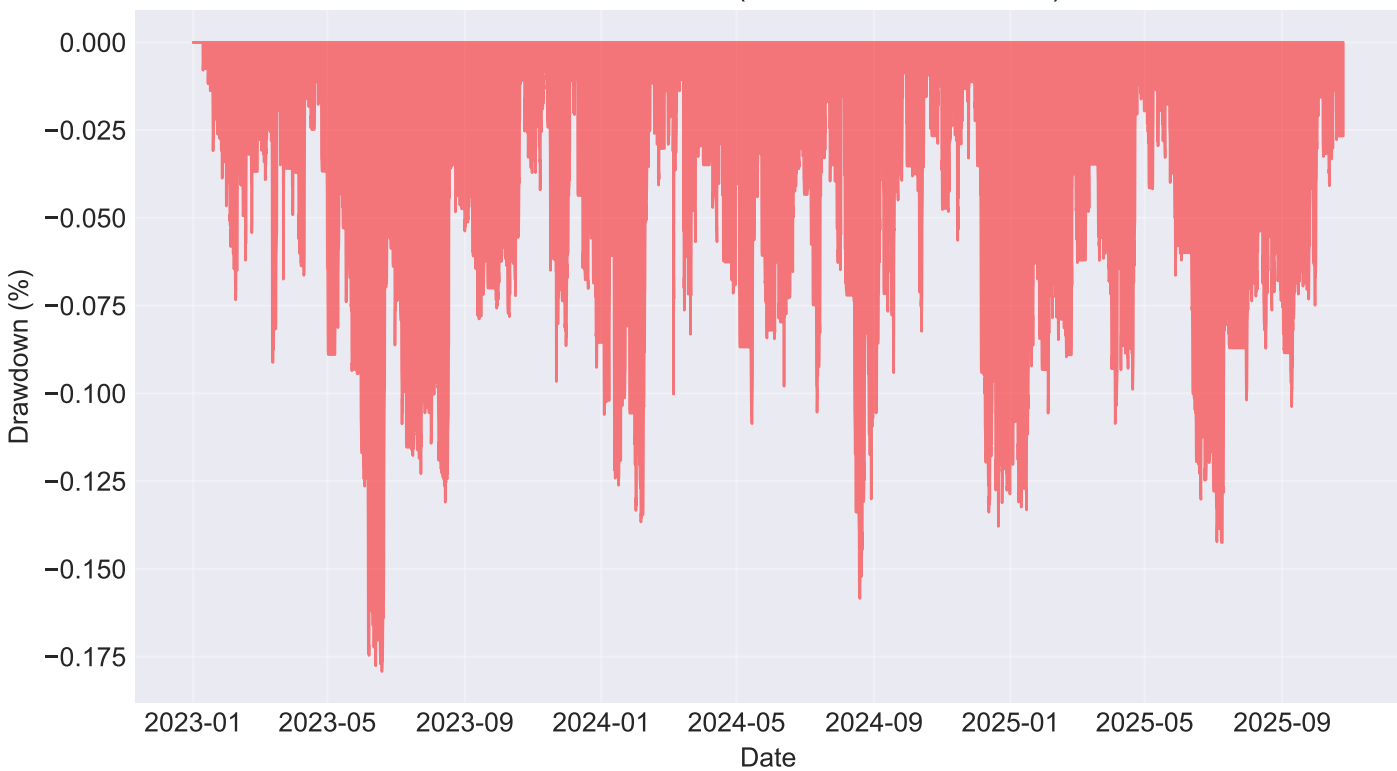
P&L by Day of Week



Exit Reason Distribution



Underwater Chart (Drawdown from Peak)



Trade Details — LONG (Chronological) — Page 1/3

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
2023-02-01 20:00	2023-02-04 08:00	long	\$23739.78	\$23356.75	\$-229.78	-181.18%	long_entry
2023-02-15 12:00	2023-02-22 20:00	long	\$22816.30	\$24174.96	\$723.92	574.88%	long_entry
2023-03-13 12:00	2023-03-24 04:00	long	\$23988.91	\$28266.11	\$2386.07	1761.20%	long_entry
2023-03-24 08:00	2023-03-25 04:00	long	\$28088.42	\$27477.11	\$-378.31	-237.42%	long_entry
2023-03-29 04:00	2023-04-02 12:00	long	\$28095.25	\$28116.37	\$-19.43	-12.49%	long_entry
2023-04-05 08:00	2023-04-07 08:00	long	\$28562.95	\$27832.55	\$-427.96	-275.46%	long_entry
2023-04-09 20:00	2023-04-16 00:00	long	\$28332.26	\$30240.30	\$986.24	652.78%	long_entry
2023-04-16 04:00	2023-04-16 12:00	long	\$30354.07	\$30323.88	\$-48.18	-29.94%	long_entry
2023-04-16 16:00	2023-04-16 20:00	long	\$30318.15	\$30295.56	\$-44.04	-27.44%	long_entry
2023-04-30 16:00	2023-05-01 16:00	long	\$29369.94	\$27835.01	\$-892.93	-542.10%	long_entry
2023-05-28 16:00	2023-05-31 12:00	long	\$27534.25	\$26903.47	\$-385.37	-248.86%	long_entry
2023-06-17 04:00	2023-06-26 16:00	long	\$26601.55	\$30234.90	\$1907.62	1344.48%	long_entry
2023-06-28 04:00	2023-06-28 16:00	long	\$30195.19	\$30090.97	\$-87.69	-54.48%	long_entry
2023-06-30 04:00	2023-07-01 16:00	long	\$30774.32	\$30600.33	\$-122.44	-76.48%	long_entry
2023-07-02 08:00	2023-07-05 12:00	long	\$30553.90	\$30347.00	\$-139.24	-87.65%	long_entry
2023-07-06 08:00	2023-07-07 20:00	long	\$30855.80	\$30335.60	\$-296.71	-188.42%	long_entry
2023-08-10 04:00	2023-08-12 00:00	long	\$29520.85	\$29393.25	\$-95.27	-63.18%	long_entry
2023-09-14 00:00	2023-09-21 12:00	long	\$26273.56	\$26576.04	\$149.67	95.01%	long_entry
2023-09-28 12:00	2023-10-04 00:00	long	\$27028.11	\$27422.20	\$199.84	125.66%	long_entry
2023-10-06 20:00	2023-10-09 12:00	long	\$27939.47	\$27435.08	\$-322.61	-200.35%	long_entry
2023-10-16 04:00	2023-10-28 04:00	long	\$27857.41	\$34034.78	\$3499.87	2195.28%	long_entry
2023-10-29 16:00	2023-11-01 08:00	long	\$34572.34	\$34413.74	\$-127.99	-65.83%	long_entry
2023-11-01 12:00	2023-11-03 12:00	long	\$34302.23	\$34753.28	\$215.09	111.36%	long_entry
2023-11-06 08:00	2023-11-14 00:00	long	\$35243.02	\$36437.14	\$621.99	318.48%	long_entry
2023-11-16 04:00	2023-11-18 00:00	long	\$37448.48	\$36360.90	\$-624.97	-310.13%	long_entry
2023-11-19 20:00	2023-11-22 04:00	long	\$37371.07	\$36428.88	\$-530.86	-271.87%	long_entry
2023-11-23 12:00	2023-11-27 00:00	long	\$36962.43	\$37298.06	\$134.32	70.71%	long_entry
2023-11-29 04:00	2023-12-11 00:00	long	\$38108.12	\$42296.89	\$2062.39	1078.08%	long_entry
2023-12-15 08:00	2023-12-17 12:00	long	\$42788.86	\$41798.83	\$-532.24	-251.15%	long_entry
2023-12-20 04:00	2023-12-24 20:00	long	\$42937.11	\$42978.60	\$-21.37	-10.35%	long_entry
2024-01-01 16:00	2024-01-03 20:00	long	\$43531.05	\$42832.38	\$-365.45	-180.34%	long_entry
2024-01-05 00:00	2024-01-13 00:00	long	\$43478.25	\$42597.16	\$-442.65	-222.45%	long_entry
2024-01-29 20:00	2024-02-02 04:00	long	\$43315.69	\$43073.96	\$-150.13	-75.75%	long_entry
2024-02-03 00:00	2024-02-04 20:00	long	\$43186.89	\$42570.11	\$-319.96	-162.68%	long_entry
2024-02-05 04:00	2024-02-07 00:00	long	\$43084.80	\$42787.16	\$-172.23	-89.01%	long_entry
2024-02-07 08:00	2024-02-18 16:00	long	\$42941.17	\$51742.59	\$3888.21	2027.60%	long_entry

Trade Details — LONG (Chronological) — Page 2/3

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2024-02-19 04:00	2024-02-22 00:00	long	\$52409.76	\$51570.62	\$-415.05	-179.95%	long_entry
2024-02-26 12:00	2024-03-07 00:00	long	\$52858.17	\$65827.54	\$5506.48	2431.16%	long_entry
2024-03-07 04:00	2024-03-15 16:00	long	\$66407.70	\$68943.31	\$1017.68	361.44%	long_entry
2024-03-25 00:00	2024-03-30 04:00	long	\$67370.21	\$69831.22	\$1029.46	344.93%	long_entry
2024-03-31 12:00	2024-04-01 04:00	long	\$70402.24	\$69574.06	\$-424.58	-137.52%	long_entry
2024-04-06 20:00	2024-04-10 04:00	long	\$68916.67	\$69315.48	\$115.13	37.81%	long_entry
2024-05-13 12:00	2024-05-23 16:00	long	\$63020.90	\$67179.82	\$2022.91	639.27%	long_entry
2024-05-26 04:00	2024-05-29 04:00	long	\$69360.95	\$67926.52	\$-762.90	-226.60%	long_entry
2024-06-03 04:00	2024-06-09 00:00	long	\$68927.37	\$69238.60	\$82.62	25.11%	long_entry
2024-07-11 08:00	2024-07-13 00:00	long	\$58795.62	\$57796.66	\$-680.51	-189.74%	long_entry
2024-07-13 20:00	2024-07-19 08:00	long	\$59221.78	\$64096.77	\$2823.15	802.35%	long_entry
2024-07-19 12:00	2024-07-23 20:00	long	\$65856.52	\$65916.23	\$-41.59	-10.94%	long_entry
2024-07-27 00:00	2024-07-31 00:00	long	\$67818.34	\$66038.18	\$-1071.55	-282.23%	long_entry
2024-08-14 00:00	2024-08-15 16:00	long	\$60971.12	\$57030.35	\$-2762.38	-665.69%	long_entry
2024-08-18 08:00	2024-08-27 12:00	long	\$60042.02	\$61690.62	\$985.01	254.30%	long_entry
2024-09-13 04:00	2024-09-16 12:00	long	\$58126.74	\$57864.33	\$-270.27	-65.10%	long_entry
2024-09-18 04:00	2024-09-24 16:00	long	\$60446.14	\$64273.05	\$2526.19	612.48%	long_entry
2024-09-24 20:00	2024-09-30 08:00	long	\$64281.98	\$63800.29	\$-415.21	-94.86%	long_entry
2024-10-12 12:00	2024-10-22 12:00	long	\$63176.44	\$67262.09	\$2623.92	626.06%	long_entry
2024-10-27 12:00	2024-11-01 12:00	long	\$67812.33	\$69366.95	\$930.91	209.02%	long_entry
2024-11-06 08:00	2024-11-25 08:00	long	\$74294.29	\$98158.63	\$14498.97	3188.92%	long_entry
2024-11-29 08:00	2024-12-02 08:00	long	\$97267.08	\$95100.14	\$-1454.52	-242.56%	long_entry
2024-12-05 00:00	2024-12-05 20:00	long	\$102994.89	\$96916.55	\$-3566.66	-609.57%	long_entry
2024-12-07 08:00	2024-12-10 04:00	long	\$99649.89	\$97167.28	\$-1477.37	-268.88%	long_entry
2024-12-11 20:00	2024-12-19 00:00	long	\$101155.34	\$101162.79	\$-103.00	-19.26%	long_entry
2025-01-02 08:00	2025-01-08 12:00	long	\$96762.01	\$95465.12	\$-825.79	-153.89%	long_entry
2025-01-15 00:00	2025-01-21 20:00	long	\$97346.32	\$106111.98	\$4656.43	879.56%	long_entry
2025-01-22 20:00	2025-01-23 04:00	long	\$103737.77	\$102679.46	\$-702.20	-121.92%	long_entry
2025-01-24 20:00	2025-01-26 20:00	long	\$104901.96	\$102589.21	\$-1366.88	-240.25%	long_entry
2025-03-20 00:00	2025-03-22 00:00	long	\$85916.79	\$84231.46	\$-1359.79	-215.96%	long_entry
2025-03-24 04:00	2025-03-28 00:00	long	\$86900.58	\$86761.12	\$-221.97	-36.03%	long_entry
2025-04-13 12:00	2025-04-17 00:00	long	\$83874.81	\$83969.03	\$-52.31	-8.78%	long_entry
2025-04-19 00:00	2025-04-19 04:00	long	\$84909.18	\$85191.82	\$78.92	13.26%	long_entry
2025-04-19 08:00	2025-04-29 00:00	long	\$85242.97	\$94630.36	\$6439.95	1080.15%	long_entry
2025-04-29 12:00	2025-04-30 12:00	long	\$94871.55	\$93976.43	\$-754.79	-114.26%	long_entry
2025-05-01 08:00	2025-05-04 20:00	long	\$96208.86	\$94249.34	\$-1459.40	-223.47%	long_entry
2025-05-08 00:00	2025-05-13 16:00	long	\$99182.54	\$104760.78	\$3459.59	541.86%	long_entry
2025-05-14 12:00	2025-05-15 08:00	long	\$103545.29	\$102340.90	\$-916.71	-136.20%	long_entry
2025-05-16 12:00	2025-05-20 12:00	long	\$104214.58	\$105302.08	\$559.31	84.25%	long_entry
2025-05-20 16:00	2025-05-24 20:00	long	\$107058.58	\$107729.58	\$285.29	42.61%	long_entry

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2025-05-27 12:00	2025-05-29 00:00	long	\$110173.15	\$108012.47	\$-1451.73	-215.92%	long_entry
2025-06-11 20:00	2025-06-13 00:00	long	\$108677.71	\$104245.94	\$-2805.74	-427.38%	long_entry
2025-06-24 20:00	2025-07-01 12:00	long	\$106114.82	\$105923.39	\$-232.46	-38.02%	long_entry
2025-07-03 12:00	2025-07-06 08:00	long	\$109160.58	\$108043.59	\$-744.40	-122.22%	long_entry
2025-07-08 04:00	2025-07-08 12:00	long	\$108517.16	\$108235.87	\$-276.11	-45.89%	long_entry
2025-07-09 12:00	2025-07-15 16:00	long	\$109104.04	\$116381.15	\$3870.46	646.32%	long_entry
2025-08-07 08:00	2025-08-13 04:00	long	\$116554.49	\$119544.53	\$1536.81	236.28%	long_entry
2025-08-13 08:00	2025-08-15 12:00	long	\$120606.58	\$117240.04	\$-1989.74	-298.86%	long_entry
2025-09-08 12:00	2025-09-20 08:00	long	\$112665.54	\$115859.29	\$1675.41	263.19%	long_entry
2025-09-29 20:00	2025-10-08 04:00	long	\$114346.25	\$121560.58	\$3991.77	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	\$-21.75	-17.47%	short_entry
2023-02-08 16:00	2023-02-08 20:00	short	\$22868.03	\$22969.89	\$-80.29	-64.59%	short_entry
2023-02-09 12:00	2023-02-15 04:00	short	\$22604.16	\$22116.52	\$242.00	195.94%	short_entry
2023-02-27 12:00	2023-02-27 16:00	short	\$23552.33	\$23283.33	\$125.61	94.33%	short_entry
2023-03-03 00:00	2023-03-07 08:00	short	\$22312.99	\$22357.73	\$-53.86	-40.07%	short_entry
2023-03-07 12:00	2023-03-12 20:00	short	\$22314.20	\$22003.71	\$159.70	119.29%	short_entry
2023-04-19 08:00	2023-04-26 04:00	short	\$29301.86	\$28384.69	\$469.38	293.32%	short_entry
2023-05-07 20:00	2023-05-15 00:00	short	\$28421.57	\$27240.97	\$616.62	395.80%	short_entry
2023-05-17 04:00	2023-05-21 00:00	short	\$26837.09	\$27184.37	\$-242.18	-149.53%	short_entry
2023-05-22 00:00	2023-05-23 12:00	short	\$26636.81	\$27328.25	\$-446.44	-279.84%	short_entry
2023-05-27 04:00	2023-05-27 12:00	short	\$26714.78	\$26698.06	\$-21.30	-13.73%	short_entry
2023-06-02 04:00	2023-06-04 08:00	short	\$27041.54	\$27206.71	\$-122.53	-81.14%	short_entry
2023-06-06 08:00	2023-06-06 16:00	short	\$25678.93	\$27088.25	\$-852.78	-569.37%	short_entry
2023-06-07 00:00	2023-06-08 00:00	short	\$26900.94	\$26352.07	\$260.23	184.24%	short_entry
2023-06-10 04:00	2023-06-13 20:00	short	\$25643.39	\$25942.03	\$-196.46	-136.57%	short_entry
2023-07-08 20:00	2023-07-10 16:00	short	\$30275.54	\$30846.65	\$-322.64	-208.82%	short_entry
2023-07-15 04:00	2023-07-20 08:00	short	\$30328.90	\$30293.99	\$-12.82	-8.48%	short_entry
2023-07-21 20:00	2023-07-28 16:00	short	\$29892.75	\$29324.79	\$257.23	170.19%	short_entry
2023-07-28 20:00	2023-08-03 00:00	short	\$29305.35	\$29190.89	\$29.35	19.09%	short_entry
2023-08-03 16:00	2023-08-09 04:00	short	\$29272.54	\$29826.95	\$-322.79	-209.59%	short_entry
2023-08-13 04:00	2023-08-15 12:00	short	\$29387.54	\$29341.46	\$-6.45	-4.30%	short_entry
2023-08-16 04:00	2023-08-24 08:00	short	\$29188.91	\$26451.95	\$1375.78	918.61%	short_entry
2023-08-26 00:00	2023-08-28 20:00	short	\$26079.32	\$26127.84	\$-63.15	-38.62%	short_entry
2023-08-31 20:00	2023-09-05 00:00	short	\$25933.00	\$25700.16	\$113.82	69.88%	short_entry
2023-09-06 00:00	2023-09-08 04:00	short	\$25775.13	\$26264.10	\$-344.30	-209.90%	short_entry
2023-09-10 12:00	2023-09-13 08:00	short	\$25767.28	\$26206.27	\$-305.98	-190.54%	short_entry
2023-10-10 16:00	2023-10-15 16:00	short	\$27389.08	\$27051.86	\$162.92	103.24%	short_entry
2023-12-26 12:00	2023-12-28 04:00	short	\$42378.78	\$43062.08	\$-374.39	-181.40%	short_entry
2024-01-13 04:00	2024-01-17 00:00	short	\$43090.04	\$42861.85	\$64.22	33.01%	short_entry
2024-01-18 12:00	2024-01-21 04:00	short	\$42606.53	\$41661.00	\$394.60	202.14%	short_entry
2024-01-22 00:00	2024-01-26 08:00	short	\$41184.68	\$41301.91	\$-96.57	-48.49%	short_entry
2024-03-18 16:00	2024-03-21 16:00	short	\$66915.92	\$65243.31	\$671.60	230.21%	short_entry
2024-04-12 16:00	2024-04-20 12:00	short	\$66823.93	\$64827.79	\$852.82	279.01%	short_entry
2024-04-26 12:00	2024-05-03 20:00	short	\$63484.17	\$62900.87	\$226.12	71.97%	short_entry
2024-06-11 00:00	2024-06-13 04:00	short	\$68443.46	\$67745.13	\$270.93	82.13%	short_entry
2024-06-14 00:00	2024-06-26 12:00	short	\$66723.98	\$61486.30	\$2546.76	765.76%	short_entry
2024-06-29 04:00	2024-06-30 12:00	short	\$61033.98	\$61736.42	\$-484.09	-135.20%	short_entry
2024-07-03 08:00	2024-07-07 12:00	short	\$60367.89	\$56842.47	\$1994.11	564.57%	short_entry
2024-07-08 00:00	2024-07-08 08:00	short	\$55143.46	\$57171.16	\$-1448.11	-388.08%	short_entry
2024-07-31 16:00	2024-08-07 08:00	short	\$65237.25	\$56980.47	\$4600.64	1246.92%	short_entry

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

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2024-08-28 00:00	2024-09-03 12:00	short	\$59611.12	\$57742.32	\$1167.00	293.81%	short_entry
2024-09-04 12:00	2024-09-09 16:00	short	\$58116.56	\$57106.67	\$629.42	153.94%	short_entry
2024-10-05 04:00	2024-10-05 20:00	short	\$62057.57	\$62076.62	\$-100.04	-23.07%	short_entry
2024-10-09 16:00	2024-10-12 04:00	short	\$61013.67	\$62786.40	\$-1344.57	-310.84%	short_entry
2024-12-19 16:00	2024-12-24 16:00	short	\$97170.56	\$97610.36	\$-348.50	-65.31%	short_entry
2024-12-24 20:00	2024-12-25 08:00	short	\$98633.98	\$97936.98	\$268.98	50.74%	short_entry
2024-12-27 16:00	2025-01-01 00:00	short	\$94721.57	\$93866.19	\$375.10	70.40%	short_entry
2025-01-08 20:00	2025-01-12 00:00	short	\$95032.09	\$94650.79	\$106.53	20.16%	short_entry
2025-01-29 00:00	2025-01-29 04:00	short	\$102007.59	\$102786.65	\$-535.56	-96.45%	short_entry
2025-02-01 20:00	2025-02-05 00:00	short	\$100605.46	\$98069.41	\$1277.64	232.33%	short_entry
2025-02-07 08:00	2025-02-11 12:00	short	\$97720.68	\$97036.63	\$281.74	50.07%	short_entry
2025-02-11 16:00	2025-02-11 20:00	short	\$95012.31	\$95806.93	\$-586.54	-103.72%	short_entry
2025-02-12 16:00	2025-02-14 00:00	short	\$97175.90	\$97159.12	\$-102.26	-18.27%	short_entry
2025-02-17 08:00	2025-02-20 04:00	short	\$96034.36	\$96896.98	\$-614.01	-109.91%	short_entry
2025-02-24 12:00	2025-03-02 00:00	short	\$94295.65	\$85898.83	\$4814.20	871.37%	short_entry
2025-03-09 00:00	2025-03-12 12:00	short	\$86089.88	\$81763.49	\$2901.31	483.05%	short_entry
2025-03-29 12:00	2025-04-01 20:00	short	\$82389.51	\$85183.89	\$-2206.74	-359.51%	short_entry
2025-04-04 08:00	2025-04-10 08:00	short	\$82655.65	\$81906.57	\$418.47	70.72%	short_entry
2025-05-30 12:00	2025-06-03 00:00	short	\$105511.34	\$105513.66	\$-133.02	-20.22%	short_entry
2025-06-14 04:00	2025-06-16 04:00	short	\$105045.07	\$107093.92	\$-1352.65	-215.24%	short_entry
2025-06-18 08:00	2025-06-24 08:00	short	\$104809.14	\$105201.55	\$-353.44	-57.48%	short_entry
2025-07-30 16:00	2025-08-05 00:00	short	\$116881.65	\$114291.13	\$1286.95	201.86%	short_entry
2025-08-15 16:00	2025-08-24 00:00	short	\$116901.19	\$115070.51	\$883.30	136.76%	short_entry
2025-08-24 16:00	2025-08-28 12:00	short	\$112566.22	\$112712.33	\$-216.01	-32.99%	short_entry
2025-08-30 00:00	2025-09-02 16:00	short	\$108403.67	\$110839.24	\$-1598.13	-244.90%	short_entry
2025-09-22 04:00	2025-09-29 08:00	short	\$112486.23	\$112133.63	\$74.34	11.38%	short_entry
2025-10-10 16:00	2025-10-13 12:00	short	\$116626.50	\$114346.39	\$1219.36	175.70%	short_entry
2025-10-15 08:00	2025-10-19 20:00	short	\$111872.16	\$108675.37	\$1878.74	266.04%	short_entry