

# Trading Strategy Backtest Report

Strategy: Cloud-TK Base TK Exit  
Trading Pair: BTC/USDT  
Timeframe: 4h  
Generated: 2025-10-05 10:43:49

## 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)

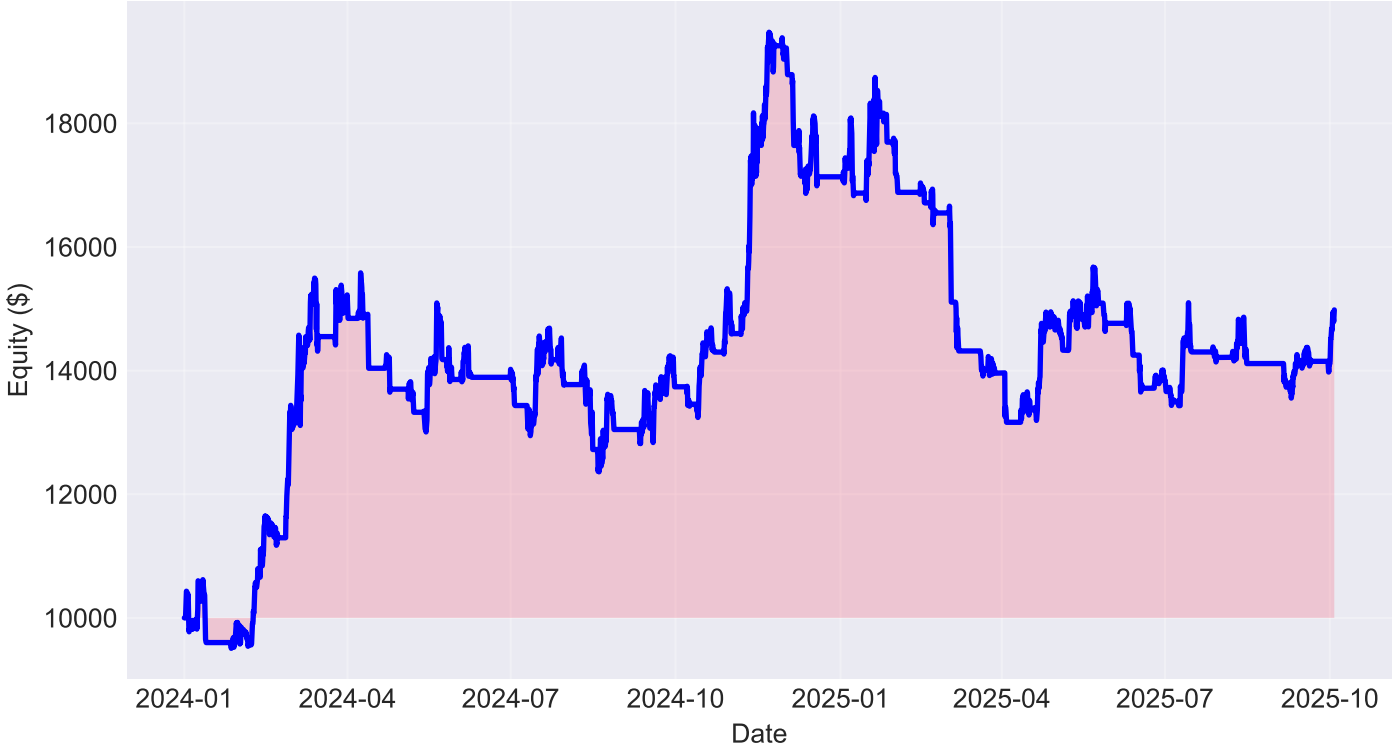
Risk Level: Low

### 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

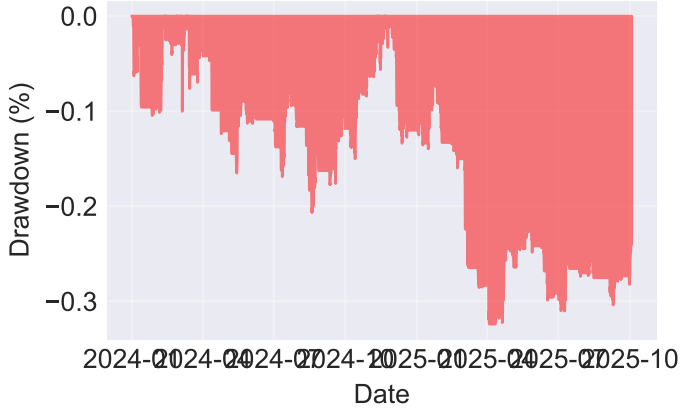
Portfolio Equity Curve



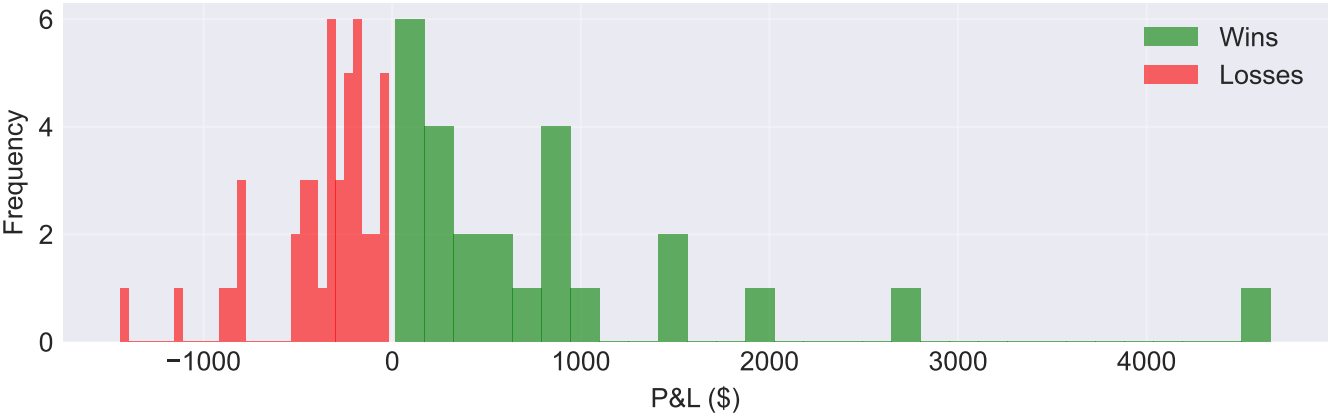
Monthly Returns



Drawdown Chart



Trade P&L Distribution

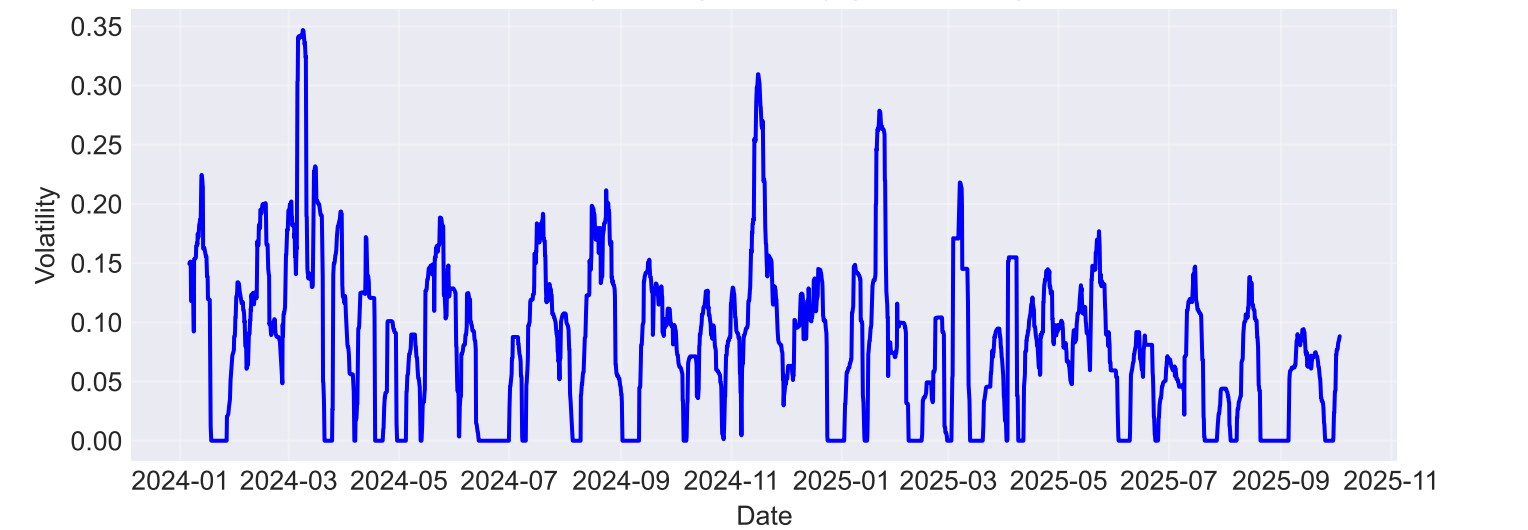


# Trading Analysis



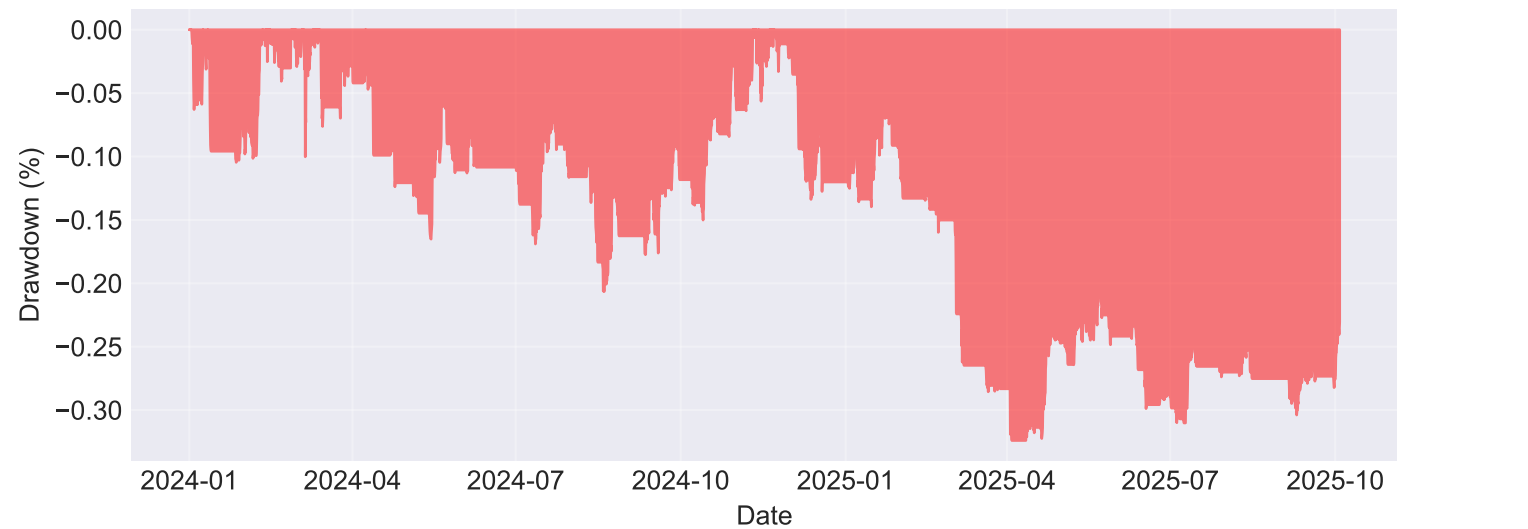
# Risk Analysis

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