

Trading Strategy Backtest Report

Strategy: Cloud-TK Base TK+Span Exit
Trading Pair: BTC/USDT
Timeframe: 4h
Generated: 2025-10-14 11:38:21

EXECUTIVE SUMMARY

Performance Overview:

- Total Return: 23.54%
- 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

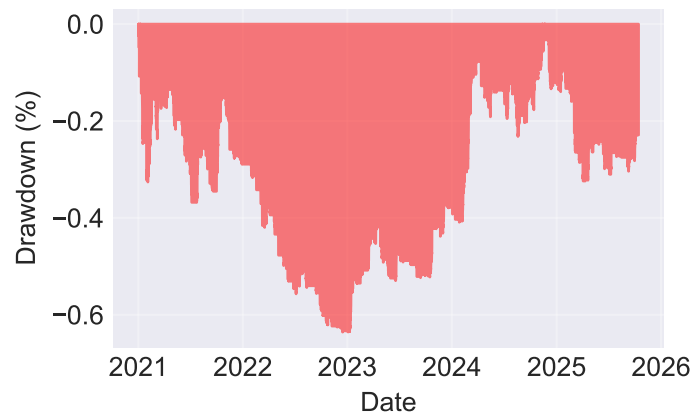
Portfolio Equity Curve



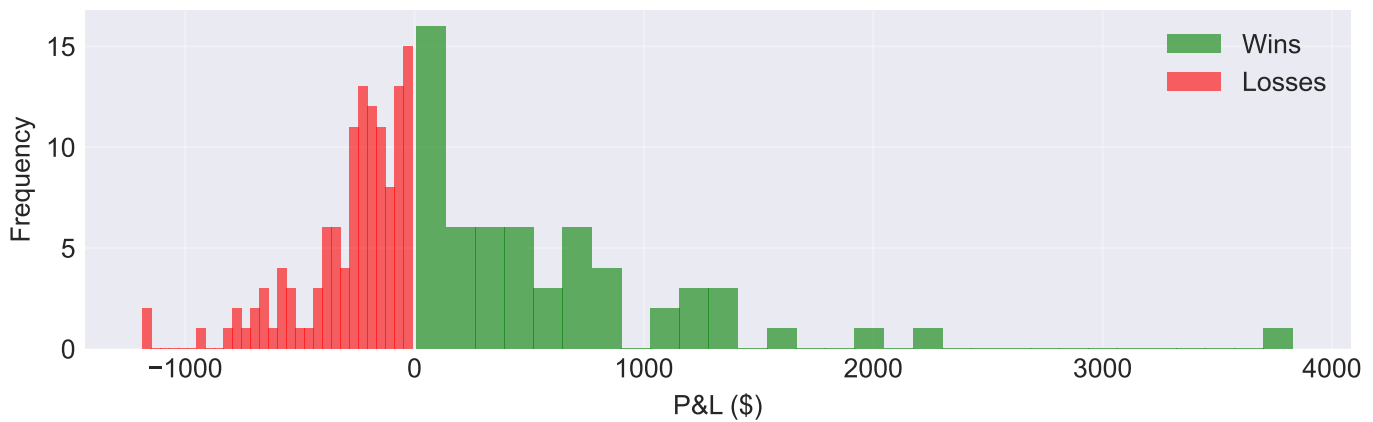
Monthly Returns



Drawdown Chart

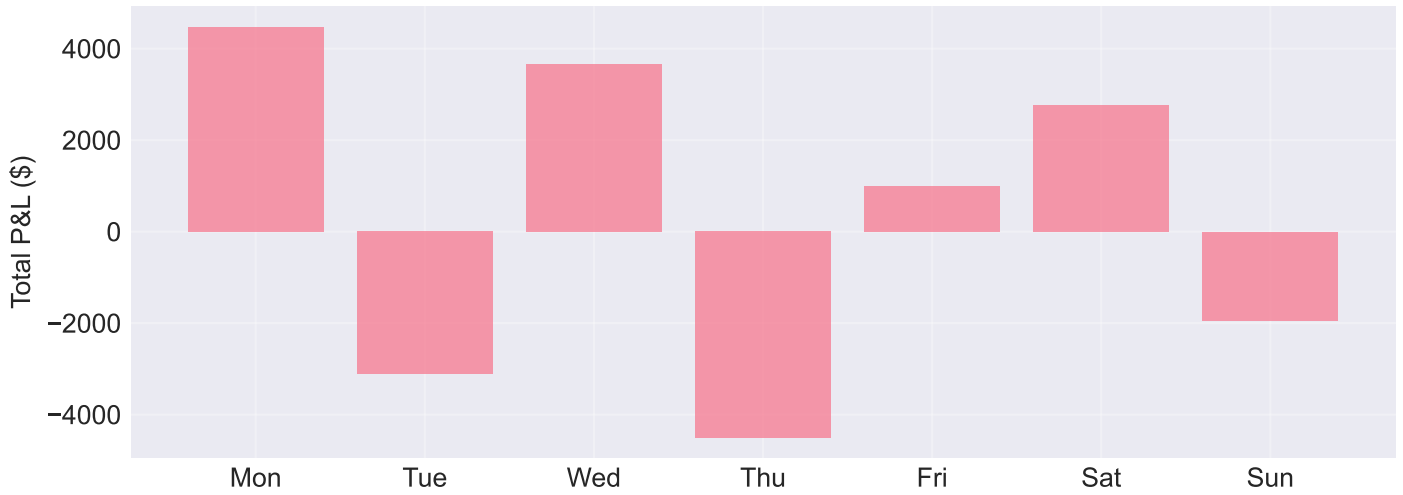


Trade P&L Distribution

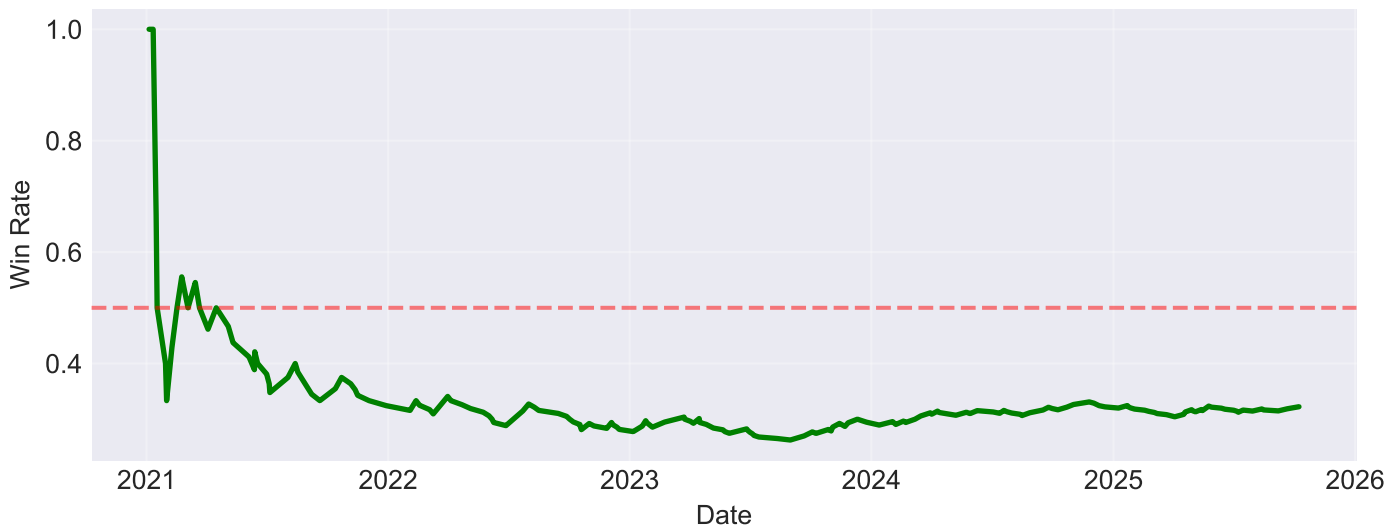


Trading Analysis

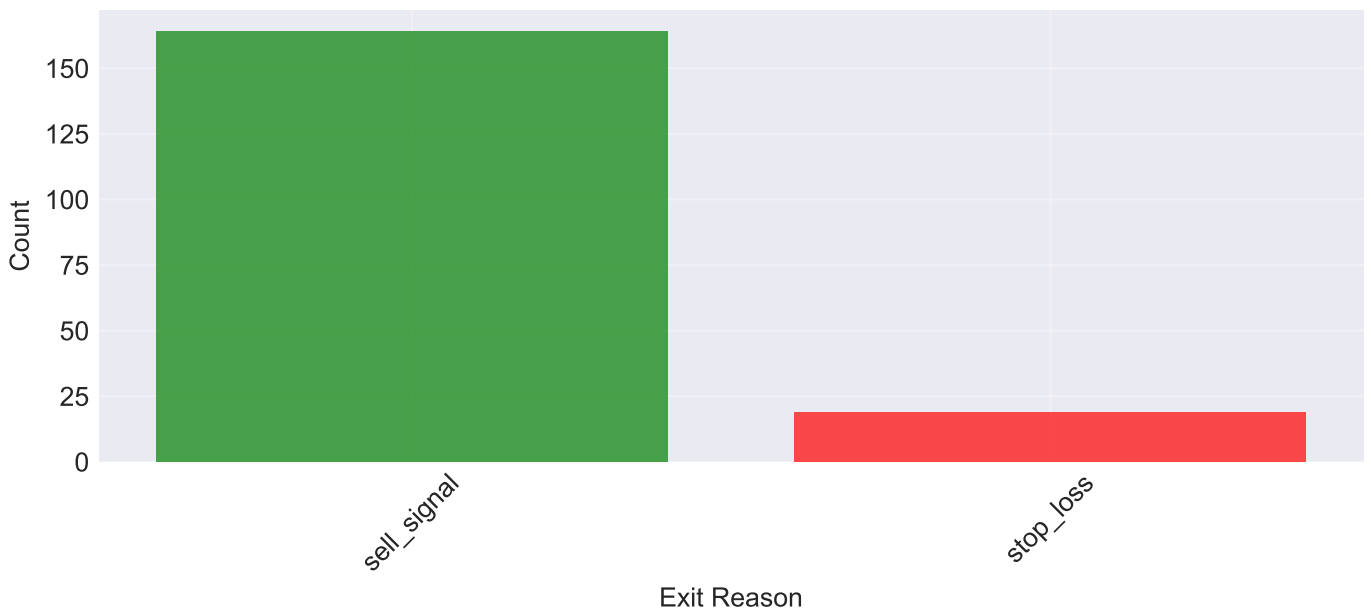
P&L by Day of Week



Cumulative Win Rate Over Time

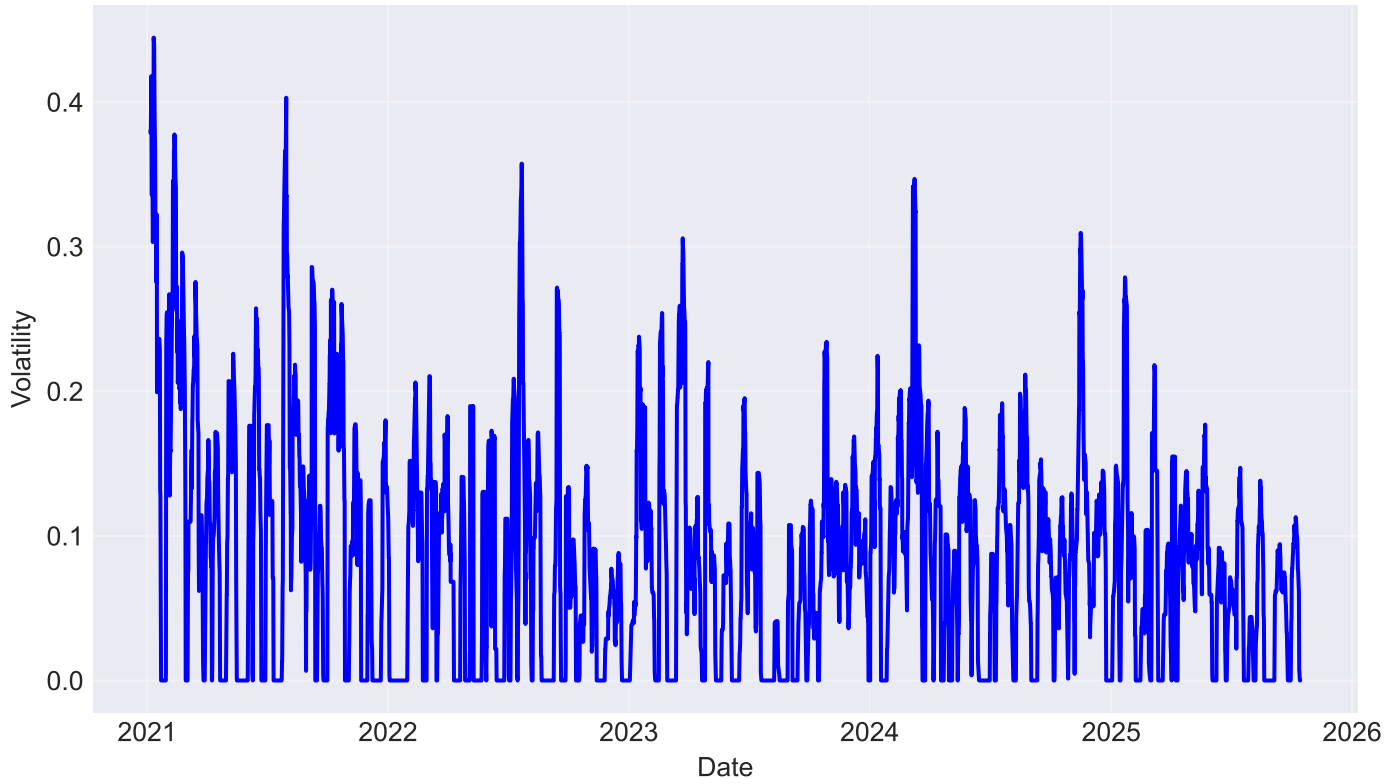


Exit Reason Distribution

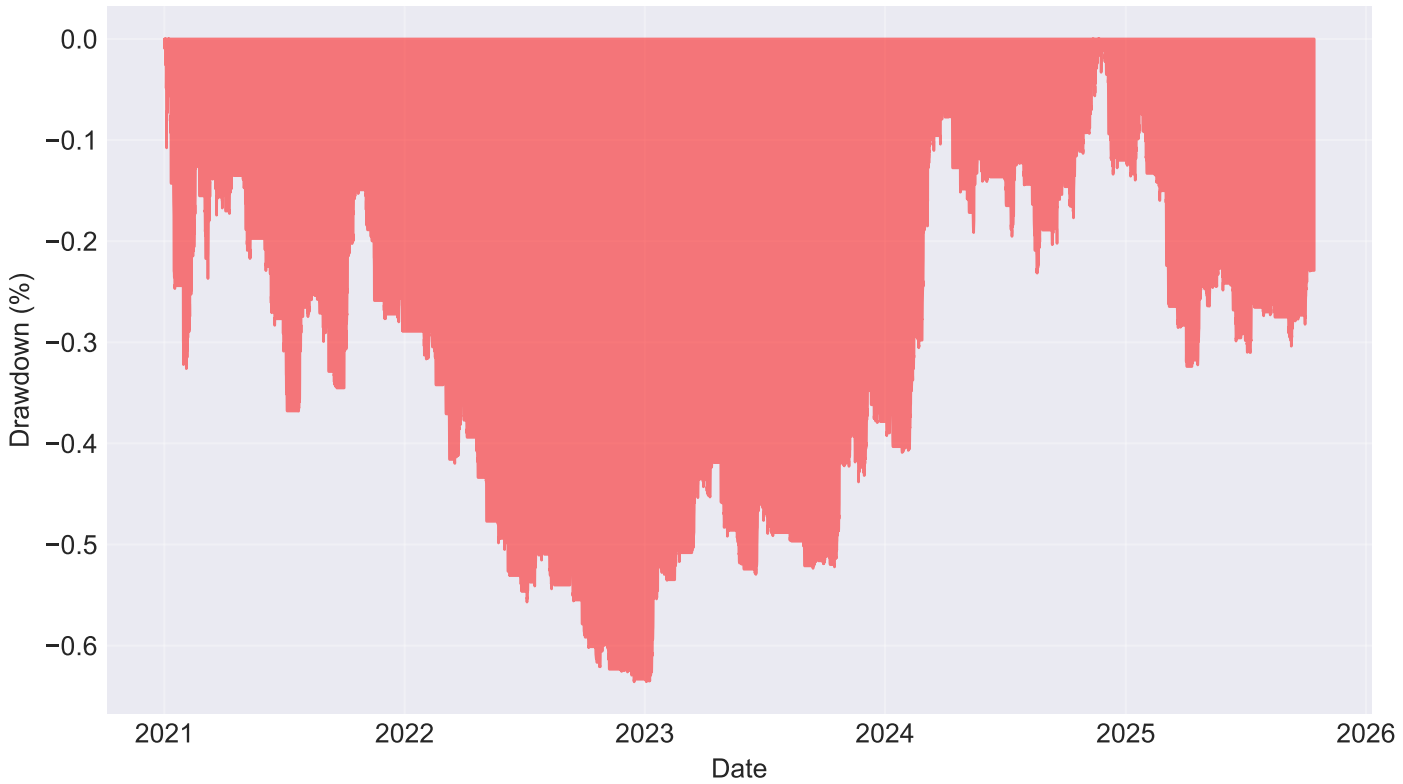


Risk Analysis

30-Day Rolling Volatility (Annualized)



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	\$3830.47	3188.92%	N/A
2024-02-26 12:00	2024-03-07 00:00	long	\$52858.17	\$65827.54	\$2259.65	2431.16%	N/A
2021-10-01 04:00	2021-10-13 08:00	long	\$44801.86	\$55194.23	\$1991.46	2297.31%	N/A
2024-02-07 08:00	2024-02-18 16:00	long	\$42941.17	\$51742.59	\$1595.57	2027.60%	N/A
2023-10-16 04:00	2023-10-28 04:00	long	\$27857.41	\$34034.78	\$1395.31	2195.28%	N/A
2021-07-23 20:00	2021-08-02 16:00	long	\$33644.18	\$39166.10	\$1355.19	1619.63%	N/A
2021-02-08 12:00	2021-02-16 00:00	long	\$43729.43	\$49609.14	\$1292.28	1323.22%	N/A
2025-01-15 00:00	2025-01-21 20:00	long	\$97346.32	\$106111.98	\$1220.94	879.56%	N/A
2025-04-19 08:00	2025-04-29 00:00	long	\$85242.97	\$94630.36	\$1189.34	1080.15%	N/A
2025-03-02 16:00	2025-03-03 16:00	long	\$93550.06	\$85580.32	\$-1186.12	-871.07%	N/A
2023-01-06 16:00	2023-01-20 00:00	long	\$16944.99	\$21081.41	\$1171.49	2418.65%	N/A
2021-01-14 12:00	2021-01-15 12:00	long	\$39557.87	\$35600.04	\$-1156.85	-1019.52%	N/A
2023-03-13 12:00	2023-03-24 04:00	long	\$23988.91	\$28266.11	\$1146.82	1761.20%	N/A
2021-03-07 20:00	2021-03-15 16:00	long	\$50987.04	\$56553.39	\$1109.44	1070.63%	N/A
2024-12-05 00:00	2024-12-05 20:00	long	\$102994.89	\$96916.55	\$-942.27	-609.57%	N/A
2021-01-01 00:00	2021-01-04 20:00	long	\$29287.18	\$31979.11	\$898.23	898.23%	N/A
2024-07-13 20:00	2024-07-19 08:00	long	\$59221.78	\$64096.77	\$867.18	802.35%	N/A
2023-06-17 04:00	2023-06-26 16:00	long	\$26601.55	\$30234.90	\$846.46	1344.48%	N/A
2023-11-29 04:00	2023-12-11 00:00	long	\$38108.12	\$42296.89	\$822.22	1078.08%	N/A
2021-03-03 08:00	2021-03-04 16:00	long	\$51681.83	\$47985.96	\$-821.35	-734.40%	N/A