

# Trading Strategy Backtest Report

Strategy: Cloud-TK-SpanA-ChikouPrice Base Span Exit  
Trading Pair: BTC/USDT  
Timeframe: 4h  
Generated: 2025-10-05 18:15:12

## EXECUTIVE SUMMARY

### Performance Overview:

- Total Return: -99.37%
- Sharpe Ratio: 0.00
- Maximum Drawdown: 0.00%
- Win Rate: 0.00%
- Profit Factor: 0.00
- Total Trades: 0

Performance Rating: Poor (1/5)

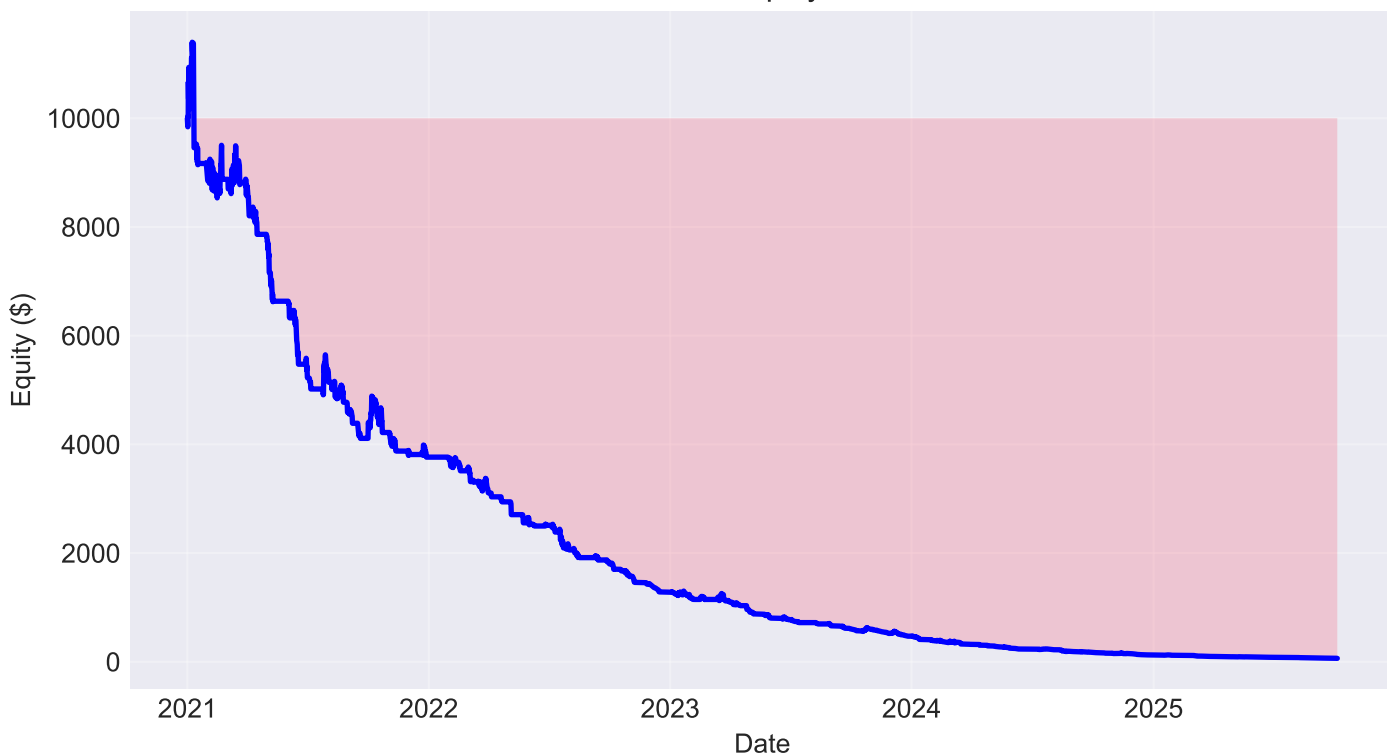
Risk Level: Low

### Key Insights:

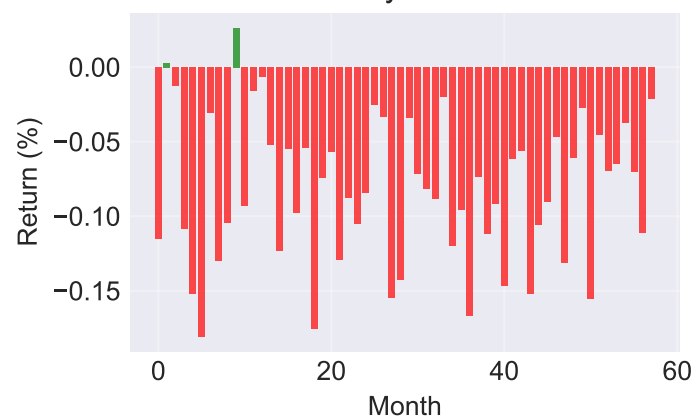
1. Low Sharpe ratio indicates poor risk-adjusted performance
2. Low win rate of 0.0% indicates need for entry signal refinement
3. Profit factor near 1.0 suggests marginal profitability
4. Low drawdown indicates good capital preservation
5. Low trading frequency may limit profit potential

# Performance Overview

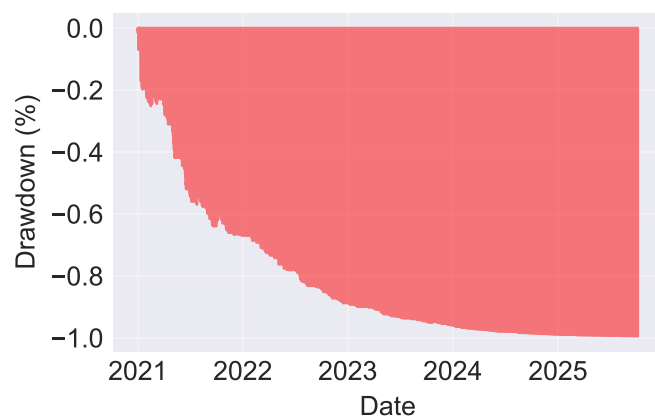
## Portfolio Equity Curve



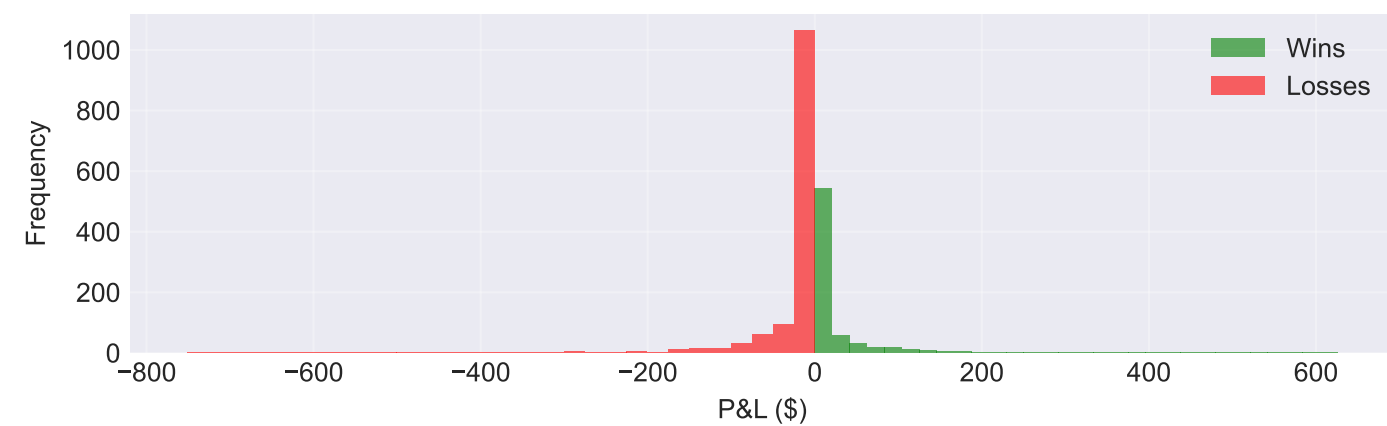
## Monthly Returns



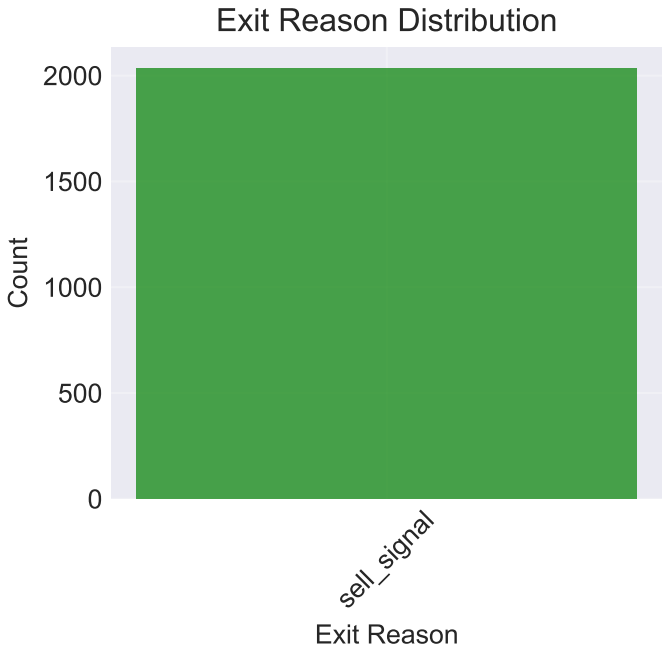
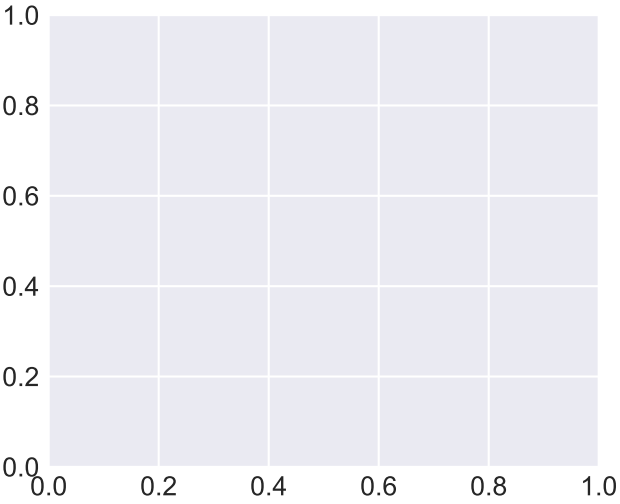
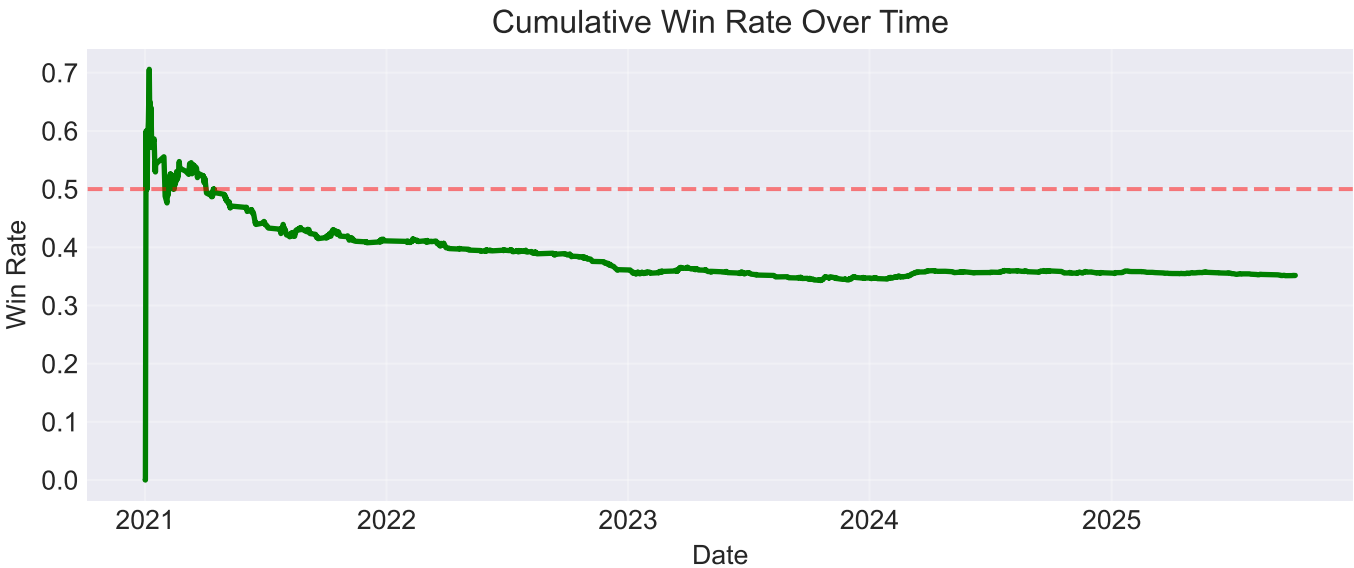
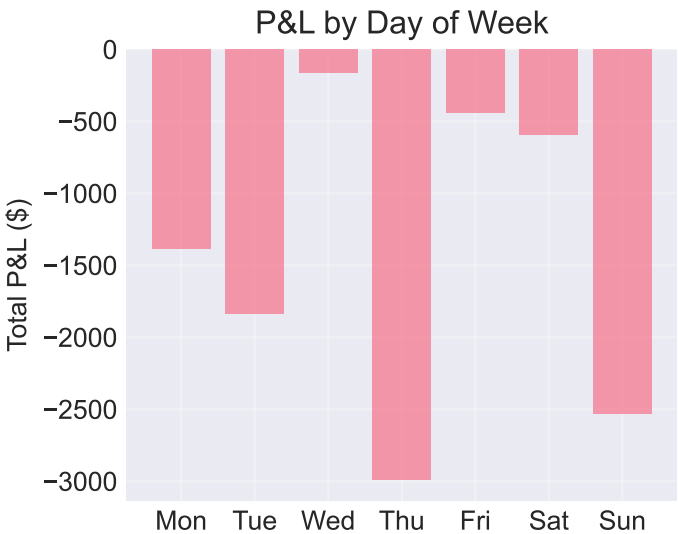
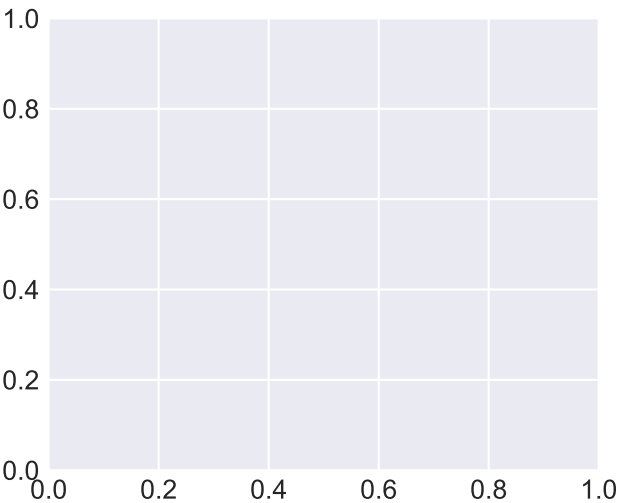
## Drawdown Chart



## Trade P&L Distribution

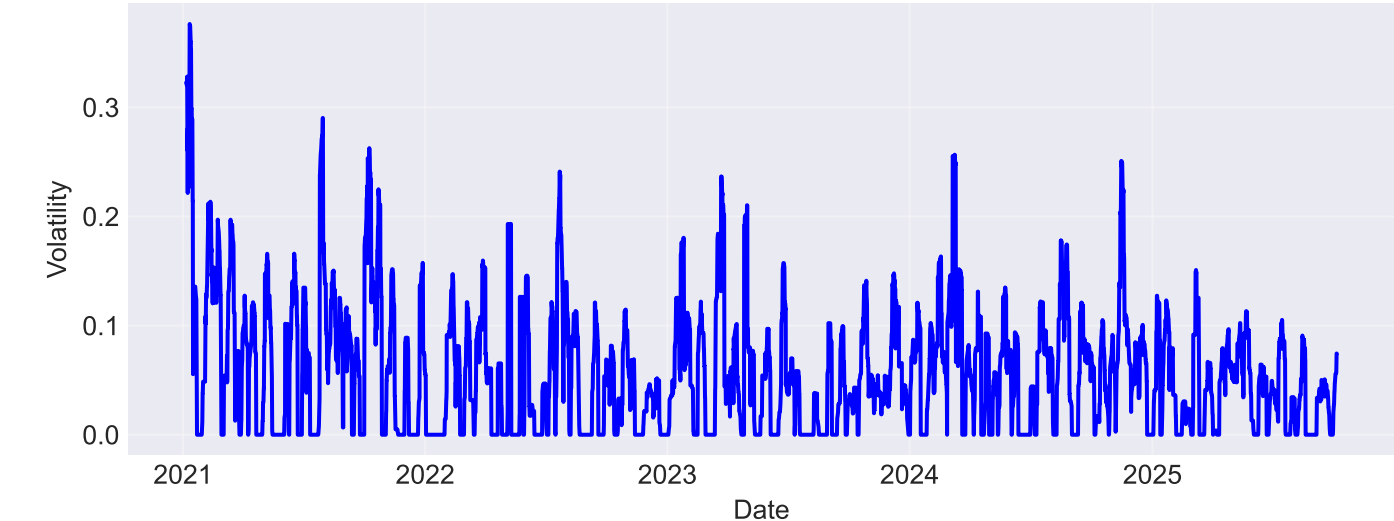


# Trading Analysis



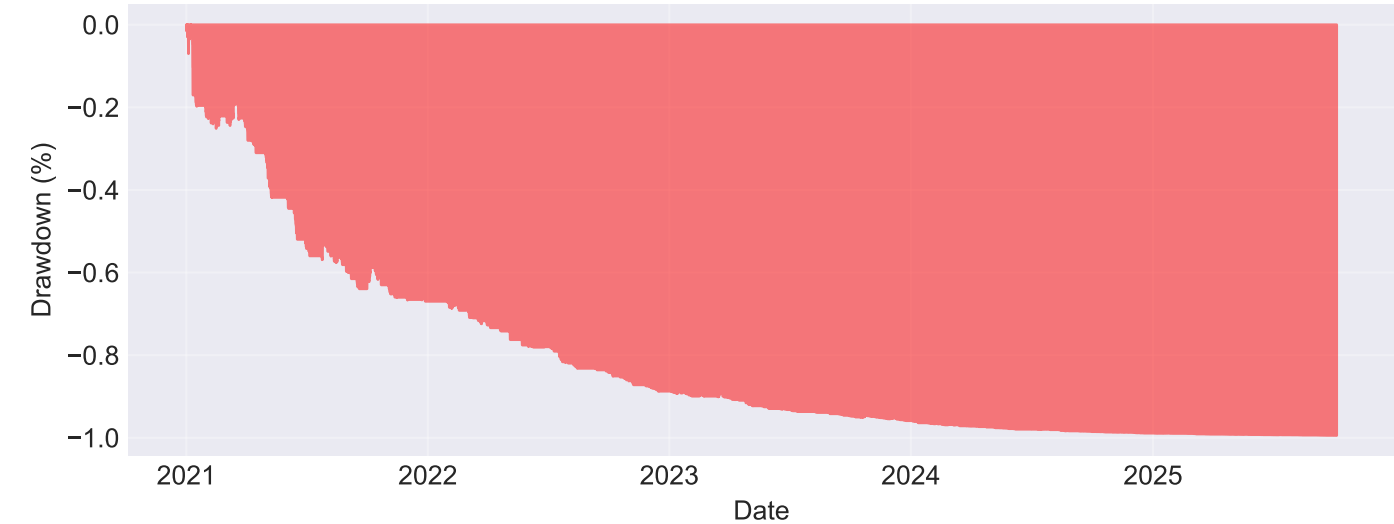
# Risk Analysis

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
2021-01-10 20:00	2021-01-11 00:00	long	\$38161.47	\$35427.60	\$-751.04	-735.68%	N/A
2021-01-10 12:00	2021-01-10 16:00	long	\$39683.71	\$37445.53	\$-632.53	-583.44%	N/A
2021-01-02 08:00	2021-01-02 12:00	long	\$29763.93	\$31681.78	\$625.47	623.71%	N/A
2021-01-08 04:00	2021-01-08 08:00	long	\$38942.23	\$41274.28	\$622.29	578.25%	N/A
2021-01-03 00:00	2021-01-03 04:00	long	\$32583.64	\$34442.00	\$569.15	549.77%	N/A
2021-01-10 04:00	2021-01-10 08:00	long	\$40990.86	\$39170.01	\$-527.24	-463.77%	N/A
2021-01-04 00:00	2021-01-04 04:00	long	\$33515.21	\$32059.22	\$-483.60	-453.99%	N/A
2021-07-25 20:00	2021-07-26 00:00	long	\$35391.63	\$38272.49	\$390.62	793.18%	N/A
2021-03-13 04:00	2021-03-13 08:00	long	\$57360.90	\$59831.79	\$361.78	410.33%	N/A
2021-01-07 20:00	2021-01-08 00:00	long	\$39444.11	\$38335.60	\$-333.70	-300.75%	N/A
2021-02-22 04:00	2021-02-22 08:00	long	\$56439.85	\$54508.58	\$-333.26	-361.84%	N/A
2021-05-04 08:00	2021-05-04 12:00	long	\$56160.26	\$53783.19	\$-331.78	-442.84%	N/A
2021-01-03 08:00	2021-01-03 12:00	long	\$34423.85	\$33496.57	\$-315.75	-289.10%	N/A
2021-10-06 08:00	2021-10-06 12:00	long	\$51321.95	\$54967.69	\$314.25	689.66%	N/A
2021-01-04 08:00	2021-01-04 12:00	long	\$30752.28	\$31736.20	\$304.68	299.63%	N/A
2021-01-02 16:00	2021-01-02 20:00	long	\$33037.11	\$32168.68	\$-301.08	-282.60%	N/A
2021-01-16 12:00	2021-01-16 16:00	long	\$37473.23	\$36365.48	\$-297.76	-315.32%	N/A
2021-03-15 04:00	2021-03-15 08:00	long	\$57807.10	\$56133.94	\$-293.12	-309.15%	N/A
2021-02-14 20:00	2021-02-15 00:00	long	\$48592.36	\$47106.16	\$-287.20	-325.54%	N/A
2021-02-07 08:00	2021-02-07 12:00	long	\$39058.31	\$37909.73	\$-281.25	-313.77%	N/A