Trading Strategy Backtest Report

Strategy: IchimokuCloud_Default
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EXECUTIVE SUMMARY
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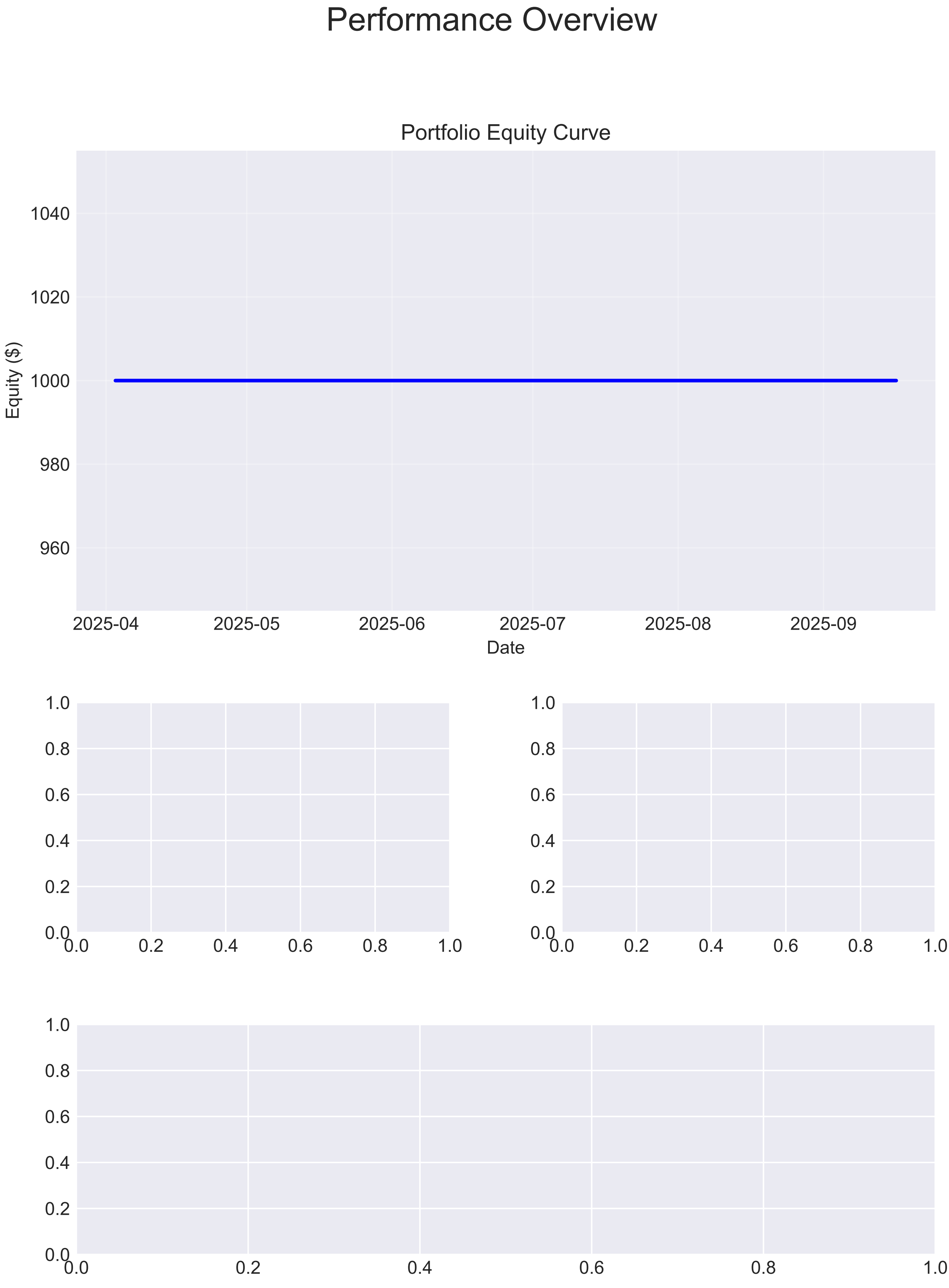
Performance Overview:
• Total Return: 0.00%
• Sharpe Ratio: 0.00
• Maximum Drawdown: 0.00%
• Win Rate: 0.00%
• Profit Factor: 0.00
• Total Trades: 0

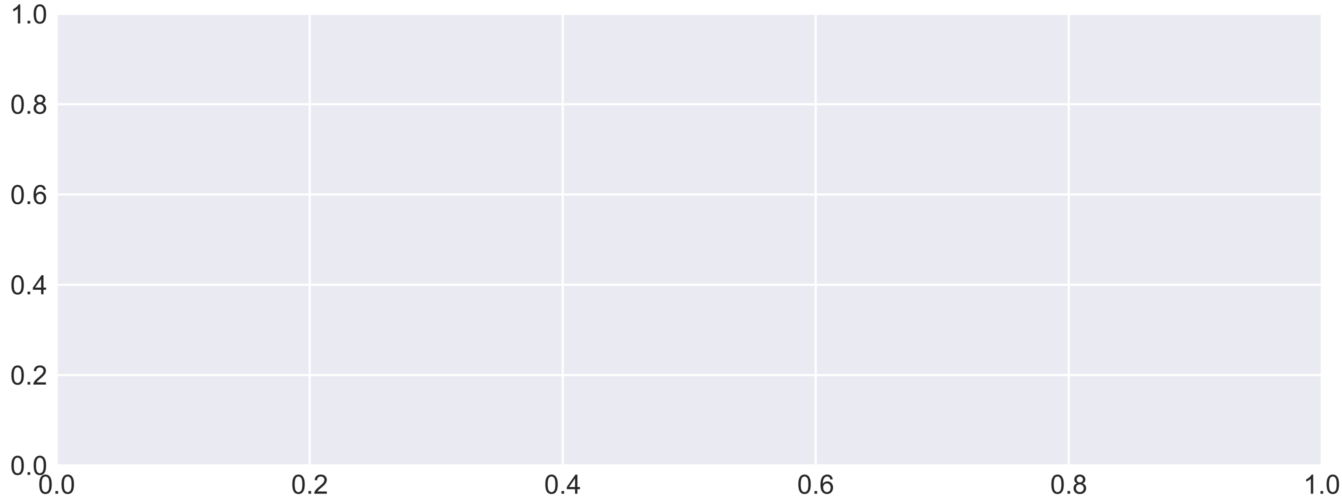
Performance Rating: Poor (1/5)
Risk Level: Low

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

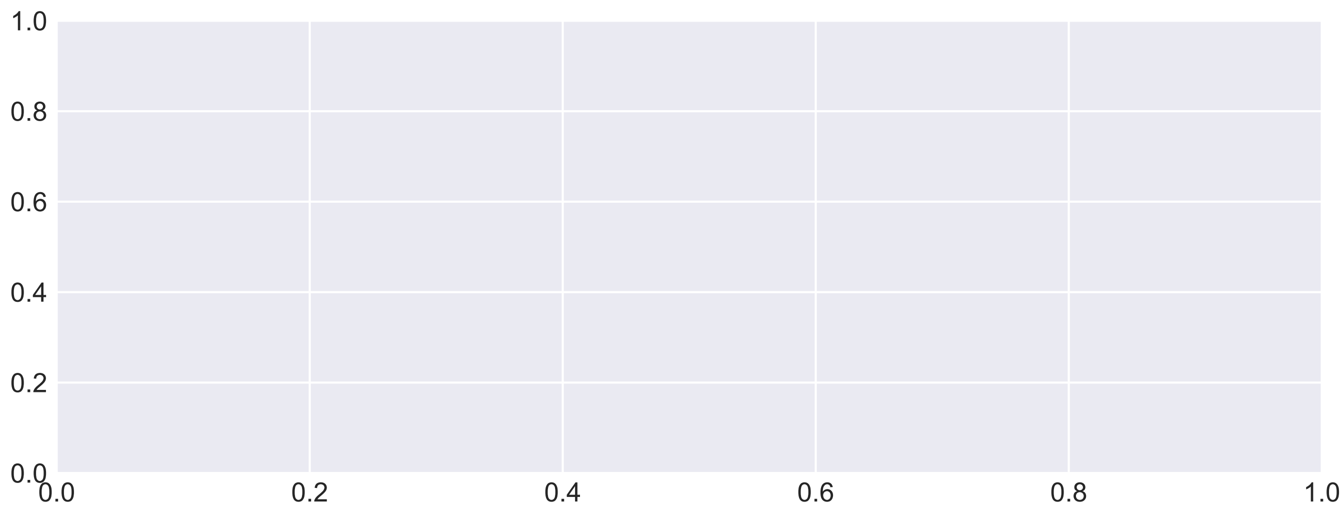

Performance Overview
Portfolio Equity Curve
Equity ($)
1040
1020
1000
980
960
2025-04
2025-05
2025-06
2025-07
2025-08
2025-09
Date
1.0
0.8
0.6
0.4
0.2
0.0

Trading Analysis

Risk Analysis



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



Trade Details

Optimization Recommendations

OPTIMIZATION RECOMMENDATIONS
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Based on the backtest analysis, here are specific recommendations
for improving strategy performance:

1. PARAMETER OPTIMIZATION

   • Run walk-forward optimization to find more robust Ichimoku parameters
   • Current Tenkan period (9) may benefit from testing range 7-12
   • Consider shorter Ichimoku periods to increase trading frequency

2. SIGNAL IMPROVEMENTS

   • Add momentum confirmation (RSI > 50) to filter false breakouts
   • Implement volume confirmation for cloud breakout signals

3. RISK MANAGEMENT
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4. NEXT STEPS

   • Run parameter optimization with suggested ranges
   • Validate improvements on out-of-sample data (last 3-6 months)
   • Implement Monte Carlo simulation for robustness testing
   • Consider market regime filters for adaptive parameter selection