

Trading Strategy Backtest Report

Strategy: Cloud-TK-SpanA-ChikouPrice Base TK+Span Exit
Trading Pair: BTC/USDT
Timeframe: 4h
Generated: 2025-10-25 21:20:55

EXECUTIVE SUMMARY

Performance Overview:

- Total Return: 339.75%
- Sharpe Ratio: 2.90
- Maximum Drawdown: 28.78%
- Win Rate: 41.92%
- Profit Factor: 1.76
- Total Trades: 167

Performance Rating: Below Average (2/5)

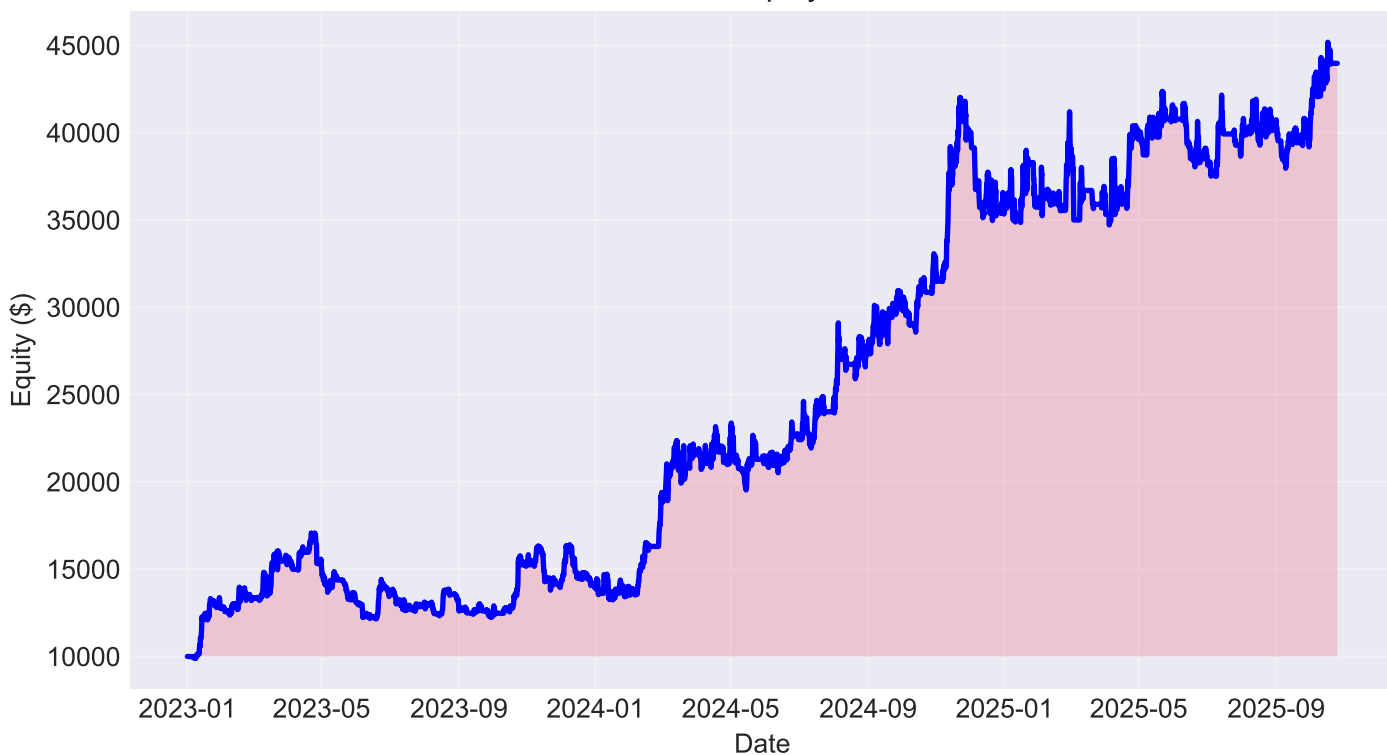
Risk Level: High

Key Insights:

1. Strategy shows strong risk-adjusted returns with Sharpe ratio > 1.5
2. High maximum drawdown of 28.8% poses significant risk

Performance Overview

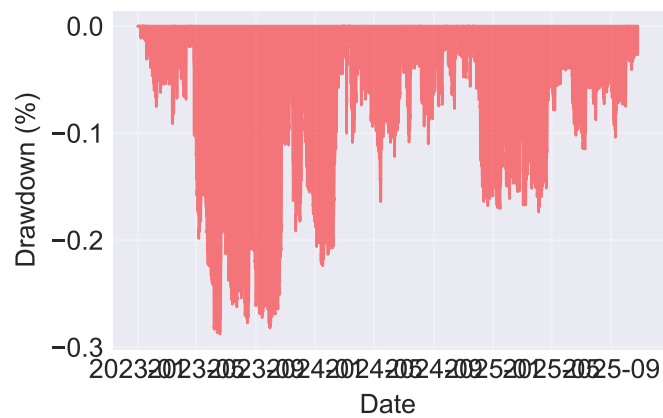
Portfolio Equity Curve



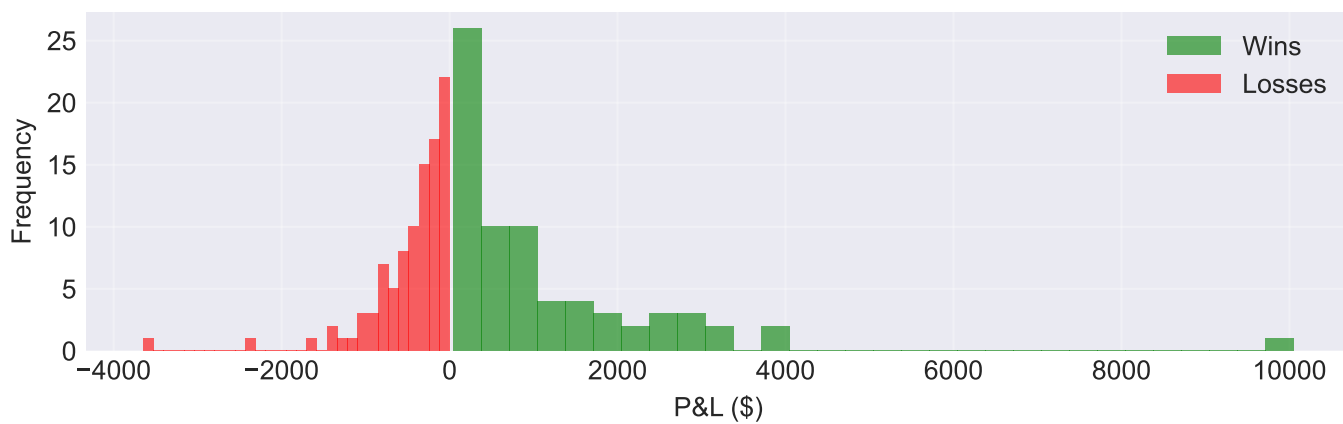
Monthly Returns



Drawdown Chart

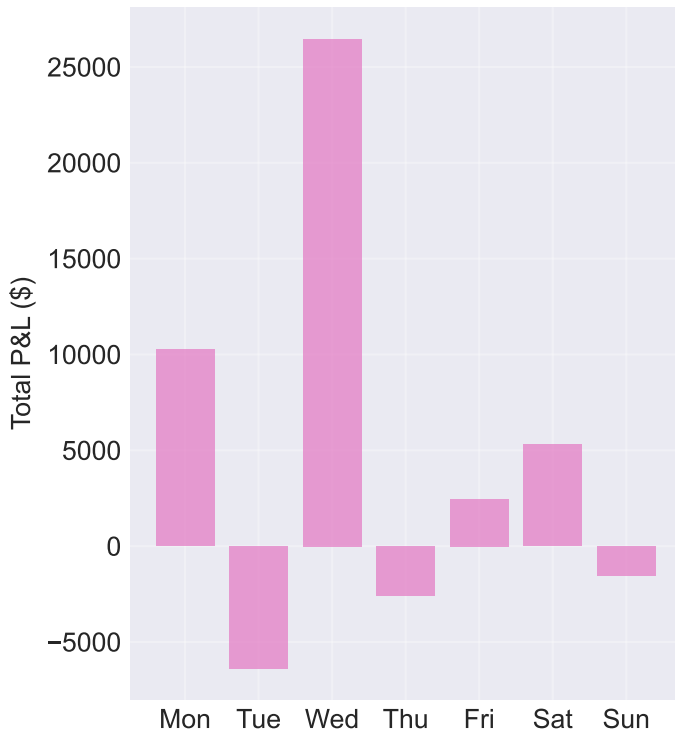


Trade P&L Distribution

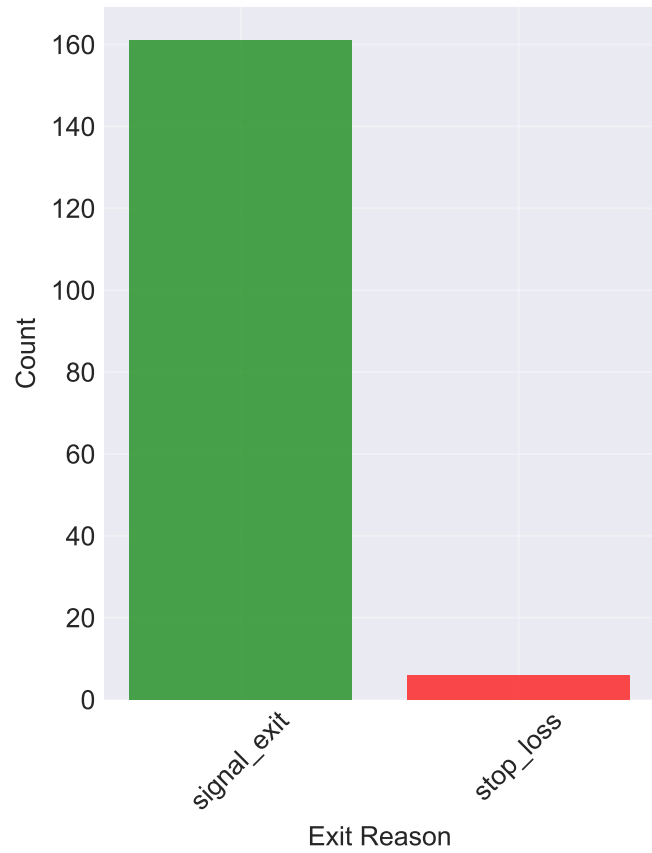


Trading Analysis

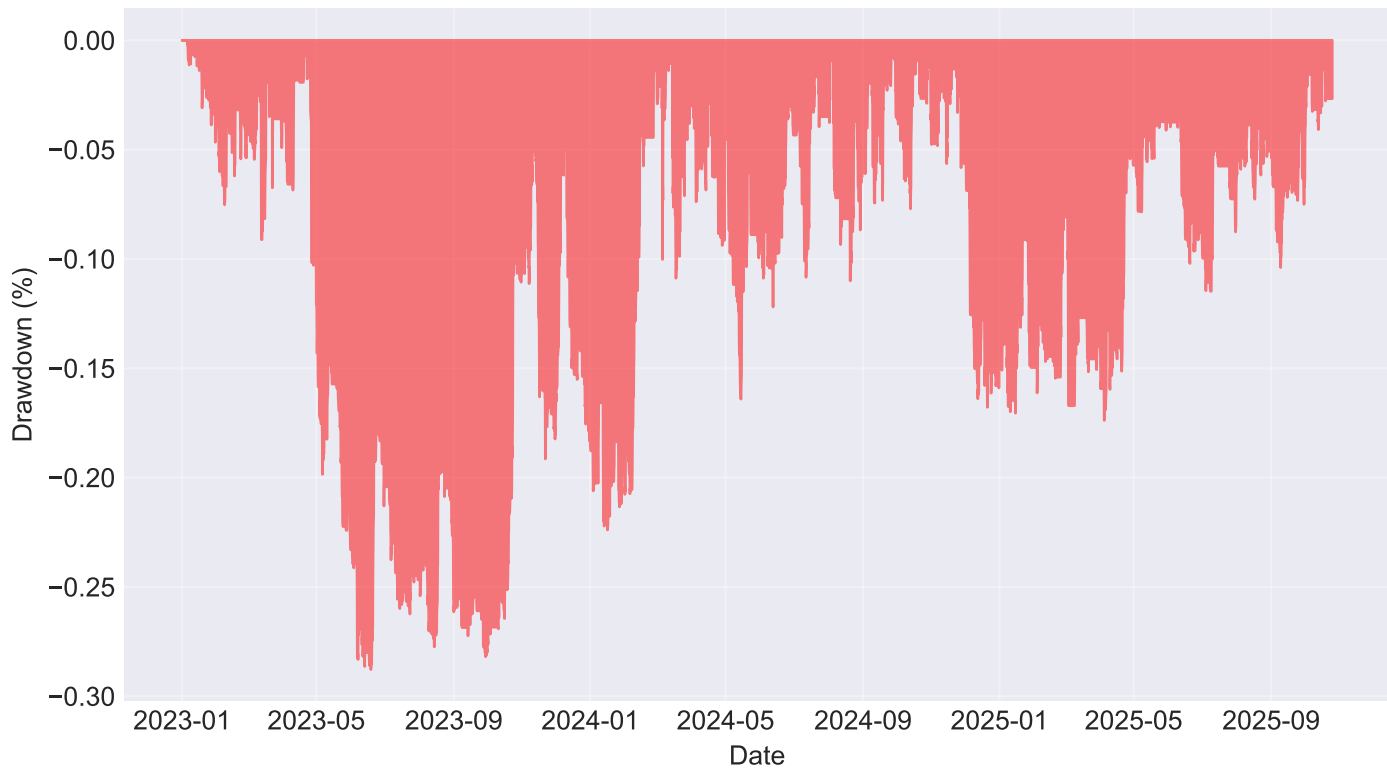
P&L by Day of Week



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
2023-01-05 08:00	2023-01-06 08:00	long	\$16838.65	\$16733.20	\$-82.56	-82.56%	long_entry
2023-01-06 16:00	2023-01-20 00:00	long	\$16944.99	\$21081.41	\$2398.68	2418.65%	long_entry
2023-01-20 16:00	2023-01-25 04:00	long	\$21503.12	\$22705.64	\$663.43	538.67%	long_entry
2023-01-25 20:00	2023-01-27 08:00	long	\$23067.86	\$22960.58	\$-86.26	-66.46%	long_entry
2023-01-28 12:00	2023-01-31 04:00	long	\$23019.44	\$22971.35	\$-52.70	-40.87%	long_entry
2023-02-02 04:00	2023-02-04 08:00	long	\$23788.25	\$23356.75	\$-258.37	-201.21%	long_entry
2023-02-15 12:00	2023-02-22 20:00	long	\$22816.30	\$24174.96	\$731.46	574.88%	long_entry
2023-03-13 12:00	2023-03-24 04:00	long	\$23988.91	\$28266.11	\$2372.46	1761.20%	long_entry
2023-03-24 08:00	2023-03-25 04:00	long	\$28088.42	\$27477.11	\$-376.15	-237.42%	long_entry
2023-03-29 04:00	2023-04-02 12:00	long	\$28095.25	\$28116.37	\$-19.32	-12.49%	long_entry
2023-04-09 20:00	2023-04-16 00:00	long	\$28332.26	\$30240.30	\$978.36	652.78%	long_entry
2023-04-26 12:00	2023-04-26 16:00	long	\$29828.98	\$27875.87	\$-1107.85	-674.11%	long_entry
2023-04-27 12:00	2023-05-02 00:00	long	\$29158.47	\$28035.35	\$-620.41	-404.80%	long_entry
2023-05-06 04:00	2023-05-07 12:00	long	\$29372.16	\$28933.99	\$-237.81	-169.03%	long_entry
2023-05-23 16:00	2023-05-24 16:00	long	\$27189.37	\$26244.45	\$-505.72	-367.19%	long_entry
2023-05-28 08:00	2023-05-31 12:00	long	\$27161.91	\$26903.47	\$-152.30	-115.05%	long_entry
2023-06-17 04:00	2023-06-26 16:00	long	\$26601.55	\$30234.90	\$1651.54	1344.48%	long_entry
2023-06-28 12:00	2023-06-28 16:00	long	\$30420.18	\$30090.97	\$-178.53	-128.11%	long_entry
2023-06-30 04:00	2023-07-01 16:00	long	\$30774.32	\$30600.33	\$-105.22	-76.48%	long_entry
2023-07-03 00:00	2023-07-05 12:00	long	\$30765.88	\$30347.00	\$-212.98	-156.01%	long_entry
2023-07-06 08:00	2023-07-07 20:00	long	\$30855.80	\$30335.60	\$-253.22	-188.42%	long_entry
2023-07-12 04:00	2023-07-15 04:00	long	\$30749.22	\$30328.90	\$-202.05	-156.56%	long_entry
2023-08-09 08:00	2023-08-12 00:00	long	\$29897.29	\$29393.25	\$-238.70	-188.42%	long_entry
2023-08-29 20:00	2023-08-31 16:00	long	\$27724.65	\$26154.94	\$-789.08	-585.61%	long_entry
2023-09-13 12:00	2023-09-21 12:00	long	\$26249.18	\$26576.04	\$130.27	104.40%	long_entry
2023-09-28 12:00	2023-10-04 00:00	long	\$27028.11	\$27422.20	\$154.90	125.66%	long_entry
2023-10-16 04:00	2023-10-28 04:00	long	\$27857.41	\$34034.78	\$2768.33	2195.28%	long_entry
2023-10-29 16:00	2023-11-01 08:00	long	\$34572.34	\$34413.74	\$-101.23	-65.83%	long_entry
2023-11-01 12:00	2023-11-03 12:00	long	\$34302.23	\$34753.28	\$170.13	111.36%	long_entry
2023-11-06 08:00	2023-11-14 00:00	long	\$35243.02	\$36437.14	\$491.98	318.48%	long_entry
2023-11-16 04:00	2023-11-18 00:00	long	\$37448.48	\$36360.90	\$-462.10	-310.13%	long_entry
2023-11-19 20:00	2023-11-22 04:00	long	\$37371.07	\$36428.88	\$-392.52	-271.87%	long_entry
2023-11-23 12:00	2023-11-27 00:00	long	\$36962.43	\$37298.06	\$99.32	70.71%	long_entry
2023-11-29 04:00	2023-12-11 00:00	long	\$38108.12	\$42296.89	\$1524.94	1078.08%	long_entry
2023-12-15 08:00	2023-12-17 12:00	long	\$42788.86	\$41798.83	\$-372.33	-251.15%	long_entry
2023-12-20 04:00	2023-12-24 20:00	long	\$42937.11	\$42978.60	\$-14.95	-10.35%	long_entry
2024-01-01 16:00	2024-01-03 20:00	long	\$43531.05	\$42832.38	\$-249.88	-180.34%	long_entry
2024-01-05 00:00	2024-01-13 00:00	long	\$43478.25	\$42597.16	\$-302.67	-222.45%	long_entry
2024-01-26 16:00	2024-02-02 04:00	long	\$42077.11	\$43073.96	\$293.62	216.67%	long_entry
2024-02-03 08:00	2024-02-04 20:00	long	\$43007.94	\$42570.11	\$-168.49	-121.70%	long_entry

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

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2024-02-05 04:00	2024-02-07 00:00	long	\$43084.80	\$42787.16	\$-121.74	-89.01%	long_entry
2024-02-07 08:00	2024-02-18 16:00	long	\$42941.17	\$51742.59	\$2748.35	2027.60%	long_entry
2024-02-26 12:00	2024-03-07 00:00	long	\$52858.17	\$65827.54	\$3963.54	2431.16%	long_entry
2024-03-07 04:00	2024-03-15 16:00	long	\$66407.70	\$68943.31	\$732.52	361.44%	long_entry
2024-03-25 00:00	2024-03-30 04:00	long	\$67370.21	\$69831.22	\$723.30	344.93%	long_entry
2024-04-06 20:00	2024-04-10 04:00	long	\$68916.67	\$69315.48	\$79.57	37.81%	long_entry
2024-04-22 00:00	2024-04-24 20:00	long	\$65723.21	\$64270.30	\$-522.93	-240.84%	long_entry
2024-05-04 20:00	2024-05-07 20:00	long	\$63911.21	\$62293.39	\$-582.39	-272.88%	long_entry
2024-05-13 12:00	2024-05-23 16:00	long	\$63020.90	\$67179.82	\$1279.40	639.27%	long_entry
2024-06-03 08:00	2024-06-09 00:00	long	\$69100.72	\$69238.60	\$-0.14	-0.07%	long_entry
2024-07-10 04:00	2024-07-13 00:00	long	\$58995.68	\$57796.66	\$-507.72	-223.04%	long_entry
2024-07-13 20:00	2024-07-19 08:00	long	\$59221.78	\$64096.77	\$1785.72	802.35%	long_entry
2024-07-19 12:00	2024-07-23 20:00	long	\$65856.52	\$65916.23	\$-26.31	-10.94%	long_entry
2024-08-09 12:00	2024-08-12 20:00	long	\$59828.17	\$59328.84	\$-279.23	-103.38%	long_entry
2024-08-20 00:00	2024-08-27 12:00	long	\$60637.37	\$61690.62	\$410.38	153.52%	long_entry
2024-09-10 20:00	2024-09-16 12:00	long	\$57653.28	\$57864.33	\$47.00	16.57%	long_entry
2024-09-18 04:00	2024-09-24 16:00	long	\$60446.14	\$64273.05	\$1740.41	612.48%	long_entry
2024-09-24 20:00	2024-09-30 08:00	long	\$64281.98	\$63800.29	\$-286.06	-94.86%	long_entry
2024-10-07 00:00	2024-10-09 00:00	long	\$63549.57	\$62375.35	\$-606.52	-204.59%	long_entry
2024-10-12 12:00	2024-10-22 12:00	long	\$63176.44	\$67262.09	\$1818.05	626.06%	long_entry
2024-10-27 12:00	2024-11-01 12:00	long	\$67812.33	\$69366.95	\$645.00	209.02%	long_entry
2024-11-06 08:00	2024-11-25 08:00	long	\$74294.29	\$98158.63	\$10045.97	3188.92%	long_entry
2024-11-29 20:00	2024-12-02 08:00	long	\$97489.24	\$95100.14	\$-1064.46	-264.82%	long_entry
2024-12-05 00:00	2024-12-05 20:00	long	\$102994.89	\$96916.55	\$-2385.33	-609.57%	long_entry
2024-12-07 08:00	2024-12-10 04:00	long	\$99649.89	\$97167.28	\$-988.04	-268.88%	long_entry
2024-12-11 20:00	2024-12-19 00:00	long	\$101155.34	\$101162.79	\$-68.88	-19.26%	long_entry
2025-01-02 08:00	2025-01-08 12:00	long	\$96762.01	\$95465.12	\$-552.28	-153.89%	long_entry
2025-01-15 00:00	2025-01-21 20:00	long	\$97346.32	\$106111.98	\$3087.30	879.56%	long_entry
2025-01-25 08:00	2025-01-26 20:00	long	\$104702.39	\$102589.21	\$-846.34	-221.63%	long_entry
2025-03-02 20:00	2025-03-03 16:00	long	\$94298.28	\$85580.32	\$-3646.51	-943.58%	long_entry
2025-03-20 00:00	2025-03-22 00:00	long	\$85916.79	\$84231.46	\$-792.35	-215.96%	long_entry
2025-04-11 12:00	2025-04-17 00:00	long	\$82546.50	\$83969.03	\$541.38	152.16%	long_entry
2025-04-19 00:00	2025-04-19 04:00	long	\$84909.18	\$85191.82	\$47.88	13.26%	long_entry
2025-04-19 08:00	2025-04-29 00:00	long	\$85242.97	\$94630.36	\$3906.81	1080.15%	long_entry
2025-04-29 12:00	2025-04-30 12:00	long	\$94871.55	\$93976.43	\$-457.90	-114.26%	long_entry
2025-05-01 08:00	2025-05-04 20:00	long	\$96208.86	\$94249.34	\$-885.35	-223.47%	long_entry
2025-05-08 00:00	2025-05-13 16:00	long	\$99182.54	\$104760.78	\$2098.77	541.86%	long_entry
2025-05-14 12:00	2025-05-15 08:00	long	\$103545.29	\$102340.90	\$-556.12	-136.20%	long_entry
2025-05-16 12:00	2025-05-20 12:00	long	\$104214.58	\$105302.08	\$339.31	84.25%	long_entry
2025-05-20 16:00	2025-05-24 20:00	long	\$107058.58	\$107729.58	\$173.07	42.61%	long_entry

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2025-06-09 08:00	2025-06-13 00:00	long	\$107791.54	\$104245.94	\$-1421.54	-348.60%	long_entry
2025-06-24 20:00	2025-07-01 12:00	long	\$106114.82	\$105923.39	\$-145.58	-38.02%	long_entry
2025-07-03 12:00	2025-07-06 08:00	long	\$109160.58	\$108043.59	\$-466.19	-122.22%	long_entry
2025-07-08 04:00	2025-07-08 12:00	long	\$108517.16	\$108235.87	\$-172.92	-45.89%	long_entry
2025-07-09 12:00	2025-07-15 16:00	long	\$109104.04	\$116381.15	\$2423.93	646.32%	long_entry
2025-08-07 08:00	2025-08-13 04:00	long	\$116554.49	\$119544.53	\$947.10	236.28%	long_entry
2025-08-13 08:00	2025-08-15 12:00	long	\$120606.58	\$117240.04	\$-1226.23	-298.86%	long_entry
2025-09-05 04:00	2025-09-07 00:00	long	\$112988.21	\$110595.96	\$-915.13	-231.51%	long_entry
2025-09-08 12:00	2025-09-20 08:00	long	\$112665.54	\$115859.29	\$1016.25	263.19%	long_entry
2025-09-29 20:00	2025-10-08 04:00	long	\$114346.25	\$121560.58	\$2421.27	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	\$-21.98	-17.47%	short_entry
2023-02-08 16:00	2023-02-08 20:00	short	\$22868.03	\$22969.89	\$-81.12	-64.59%	short_entry
2023-02-09 12:00	2023-02-15 04:00	short	\$22604.16	\$22116.52	\$244.52	195.94%	short_entry
2023-02-24 16:00	2023-02-27 16:00	short	\$23175.32	\$23283.33	\$-89.69	-66.66%	short_entry
2023-03-03 00:00	2023-03-07 08:00	short	\$22312.99	\$22357.73	\$-53.55	-40.07%	short_entry
2023-03-07 12:00	2023-03-12 20:00	short	\$22314.20	\$22003.71	\$158.79	119.29%	short_entry
2023-04-03 20:00	2023-04-05 08:00	short	\$27791.66	\$28562.95	\$-460.03	-297.80%	short_entry
2023-04-19 08:00	2023-04-26 04:00	short	\$29301.86	\$28384.69	\$468.31	293.32%	short_entry
2023-05-02 04:00	2023-05-05 00:00	short	\$28049.05	\$29206.99	\$-637.12	-433.24%	short_entry
2023-05-07 20:00	2023-05-15 00:00	short	\$28421.57	\$27240.97	\$547.44	395.80%	short_entry
2023-05-19 08:00	2023-05-21 00:00	short	\$26847.83	\$27184.37	\$-209.17	-145.48%	short_entry
2023-05-22 00:00	2023-05-23 12:00	short	\$26636.81	\$27328.25	\$-396.52	-279.84%	short_entry
2023-05-27 08:00	2023-05-27 12:00	short	\$26691.01	\$26698.06	\$-30.04	-22.64%	short_entry
2023-06-02 04:00	2023-06-04 08:00	short	\$27041.54	\$27206.71	\$-106.17	-81.14%	short_entry
2023-06-06 08:00	2023-06-06 16:00	short	\$25678.93	\$27088.25	\$-738.97	-569.37%	short_entry
2023-06-07 00:00	2023-06-08 00:00	short	\$26900.94	\$26352.07	\$225.50	184.24%	short_entry
2023-06-10 12:00	2023-06-13 20:00	short	\$25621.11	\$25942.03	\$-181.22	-145.38%	short_entry
2023-07-08 00:00	2023-07-10 16:00	short	\$30265.75	\$30846.65	\$-279.70	-212.13%	short_entry
2023-07-15 08:00	2023-07-20 08:00	short	\$30302.90	\$30293.99	\$-21.67	-17.06%	short_entry
2023-07-21 20:00	2023-07-28 16:00	short	\$29892.75	\$29324.79	\$215.83	170.19%	short_entry
2023-07-29 20:00	2023-08-03 00:00	short	\$29344.09	\$29190.89	\$41.61	32.26%	short_entry
2023-08-03 16:00	2023-08-09 04:00	short	\$29272.54	\$29826.95	\$-271.19	-209.59%	short_entry
2023-08-13 04:00	2023-08-15 12:00	short	\$29387.54	\$29341.46	\$-5.35	-4.30%	short_entry
2023-08-16 04:00	2023-08-24 08:00	short	\$29188.91	\$26451.95	\$1141.31	918.61%	short_entry
2023-08-28 00:00	2023-08-28 20:00	short	\$26005.18	\$26127.84	\$-91.18	-67.21%	short_entry
2023-08-31 20:00	2023-09-05 00:00	short	\$25933.00	\$25700.16	\$88.64	69.88%	short_entry
2023-09-06 04:00	2023-09-08 04:00	short	\$25721.21	\$26264.10	\$-295.43	-231.28%	short_entry
2023-09-24 20:00	2023-09-27 08:00	short	\$26240.51	\$26774.73	\$-282.17	-223.79%	short_entry
2023-10-10 16:00	2023-10-15 16:00	short	\$27389.08	\$27051.86	\$128.86	103.24%	short_entry
2023-11-14 16:00	2023-11-15 16:00	short	\$35283.40	\$37511.24	\$-1039.33	-652.04%	short_entry
2023-12-11 16:00	2023-12-13 20:00	short	\$40767.76	\$42881.89	\$-844.76	-539.10%	short_entry
2023-12-26 12:00	2023-12-28 04:00	short	\$42378.78	\$43062.08	\$-261.90	-181.40%	short_entry
2023-12-30 04:00	2024-01-01 12:00	short	\$41934.58	\$42795.88	\$-319.81	-225.60%	short_entry
2024-01-13 04:00	2024-01-17 00:00	short	\$43090.04	\$42861.85	\$43.91	33.01%	short_entry
2024-01-18 12:00	2024-01-21 04:00	short	\$42606.53	\$41661.00	\$269.81	202.14%	short_entry
2024-01-22 00:00	2024-01-26 08:00	short	\$41184.68	\$41301.91	\$-66.03	-48.49%	short_entry
2024-03-16 20:00	2024-03-21 16:00	short	\$65281.04	\$65243.31	\$-29.85	-14.21%	short_entry
2024-04-02 08:00	2024-04-05 16:00	short	\$65603.00	\$67432.62	\$-648.98	-299.17%	short_entry
2024-04-12 16:00	2024-04-20 12:00	short	\$66823.93	\$64827.79	\$589.37	279.01%	short_entry
2024-04-26 12:00	2024-05-03 20:00	short	\$63484.17	\$62900.87	\$152.51	71.97%	short_entry

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

Entry Time	Exit Time	Direction	Entry Price	Exit Price	P&L	Return %	Signal
2024-05-10 16:00	2024-05-13 08:00	short	\$60698.75	\$62756.82	\$-746.11	-359.40%	short_entry
2024-05-29 04:00	2024-06-03 04:00	short	\$67926.52	\$68927.37	\$-356.64	-167.49%	short_entry
2024-06-11 00:00	2024-06-13 04:00	short	\$68443.46	\$67745.13	\$171.95	82.13%	short_entry
2024-06-14 00:00	2024-06-26 12:00	short	\$66723.98	\$61486.30	\$1616.38	765.76%	short_entry
2024-06-29 04:00	2024-06-30 12:00	short	\$61033.98	\$61736.42	\$-307.24	-135.20%	short_entry
2024-07-03 08:00	2024-07-07 12:00	short	\$60367.89	\$56842.47	\$1265.62	564.57%	short_entry
2024-07-08 00:00	2024-07-08 08:00	short	\$55143.46	\$57171.16	\$-919.09	-388.08%	short_entry
2024-07-31 16:00	2024-08-07 08:00	short	\$65237.25	\$56980.47	\$2994.55	1246.92%	short_entry
2024-08-28 00:00	2024-09-03 12:00	short	\$59611.12	\$57742.32	\$797.44	293.81%	short_entry
2024-09-04 12:00	2024-09-09 16:00	short	\$58116.56	\$57106.67	\$430.10	153.94%	short_entry
2024-10-01 16:00	2024-10-05 20:00	short	\$61737.46	\$62076.62	\$-224.00	-74.99%	short_entry
2024-11-26 08:00	2024-11-28 16:00	short	\$92329.14	\$95148.02	\$-1352.88	-325.61%	short_entry
2024-12-19 16:00	2024-12-24 16:00	short	\$97170.56	\$97610.36	\$-233.07	-65.31%	short_entry
2024-12-24 20:00	2024-12-25 08:00	short	\$98633.98	\$97936.98	\$179.89	50.74%	short_entry
2024-12-27 16:00	2025-01-01 00:00	short	\$94721.57	\$93866.19	\$250.86	70.40%	short_entry
2025-01-08 16:00	2025-01-12 00:00	short	\$94215.62	\$94650.79	\$-234.04	-66.23%	short_entry
2025-01-27 08:00	2025-01-29 04:00	short	\$98731.50	\$102786.65	\$-1609.92	-431.14%	short_entry
2025-02-01 20:00	2025-02-05 00:00	short	\$100605.46	\$98069.41	\$830.15	232.33%	short_entry
2025-02-07 20:00	2025-02-11 12:00	short	\$96477.85	\$97036.63	\$-285.09	-77.98%	short_entry
2025-02-11 16:00	2025-02-11 20:00	short	\$95012.31	\$95806.93	\$-376.25	-103.72%	short_entry
2025-02-13 00:00	2025-02-14 00:00	short	\$97469.17	\$97159.12	\$42.51	11.84%	short_entry
2025-02-17 08:00	2025-02-20 04:00	short	\$96034.36	\$96896.98	\$-395.06	-109.91%	short_entry
2025-02-24 12:00	2025-03-02 00:00	short	\$94295.65	\$85898.83	\$3097.52	871.37%	short_entry
2025-03-09 00:00	2025-03-12 12:00	short	\$86089.88	\$81763.49	\$1690.60	483.05%	short_entry
2025-03-28 12:00	2025-04-01 20:00	short	\$84025.94	\$85183.89	\$-566.98	-157.95%	short_entry
2025-04-04 08:00	2025-04-10 08:00	short	\$82655.65	\$81906.57	\$249.84	70.72%	short_entry
2025-05-29 16:00	2025-06-03 00:00	short	\$105700.02	\$105513.66	\$-9.59	-2.35%	short_entry
2025-06-14 04:00	2025-06-16 04:00	short	\$105045.07	\$107093.92	\$-847.11	-215.24%	short_entry
2025-06-18 08:00	2025-06-24 08:00	short	\$104809.14	\$105201.55	\$-221.35	-57.48%	short_entry
2025-07-25 08:00	2025-07-27 04:00	short	\$116508.62	\$118131.38	\$-636.53	-159.42%	short_entry
2025-07-30 16:00	2025-08-05 00:00	short	\$116881.65	\$114291.13	\$793.12	201.86%	short_entry
2025-08-15 16:00	2025-08-24 00:00	short	\$116901.19	\$115070.51	\$544.36	136.76%	short_entry
2025-08-24 16:00	2025-08-28 12:00	short	\$112566.22	\$112712.33	\$-133.12	-32.99%	short_entry
2025-08-31 00:00	2025-09-02 16:00	short	\$109191.07	\$110839.24	\$-688.07	-171.09%	short_entry
2025-09-22 04:00	2025-09-29 08:00	short	\$112486.23	\$112133.63	\$45.09	11.38%	short_entry
2025-10-10 16:00	2025-10-13 12:00	short	\$116626.50	\$114346.39	\$739.62	175.70%	short_entry
2025-10-15 08:00	2025-10-19 20:00	short	\$111872.16	\$108675.37	\$1139.58	266.04%	short_entry