

# Trading Strategy Backtest Report

Strategy: Cloud-TK Base TK Exit  
Trading Pair: BTC/USDT  
Timeframe: 4h  
Generated: 2025-10-14 19:26:24

## 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

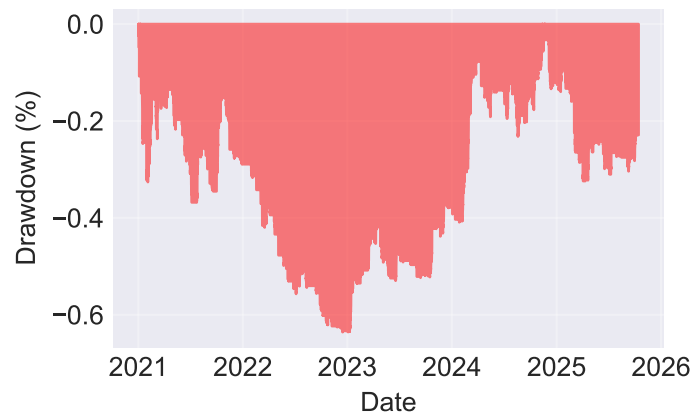
## Portfolio Equity Curve



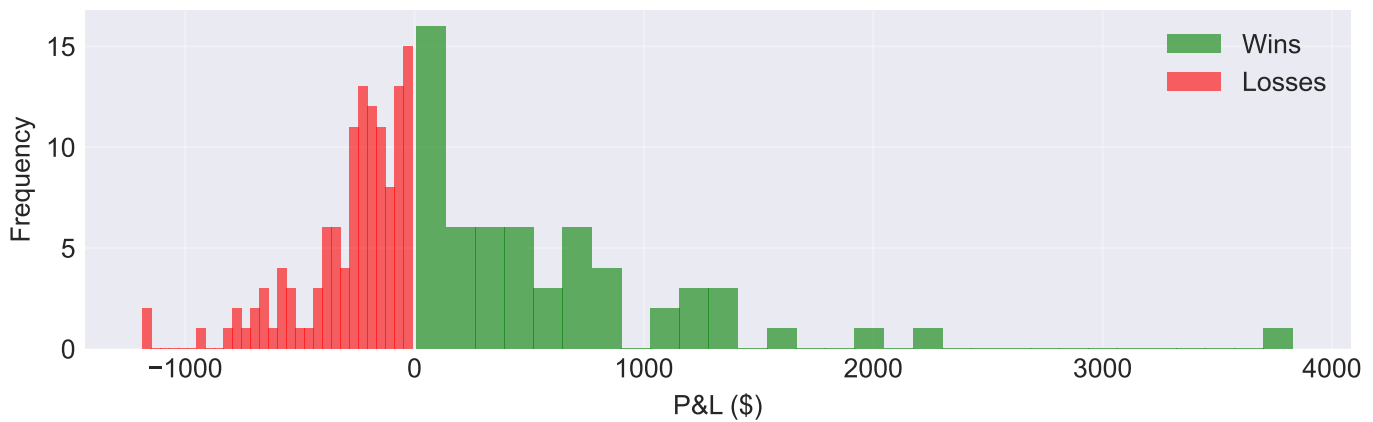
## Monthly Returns



## Drawdown Chart

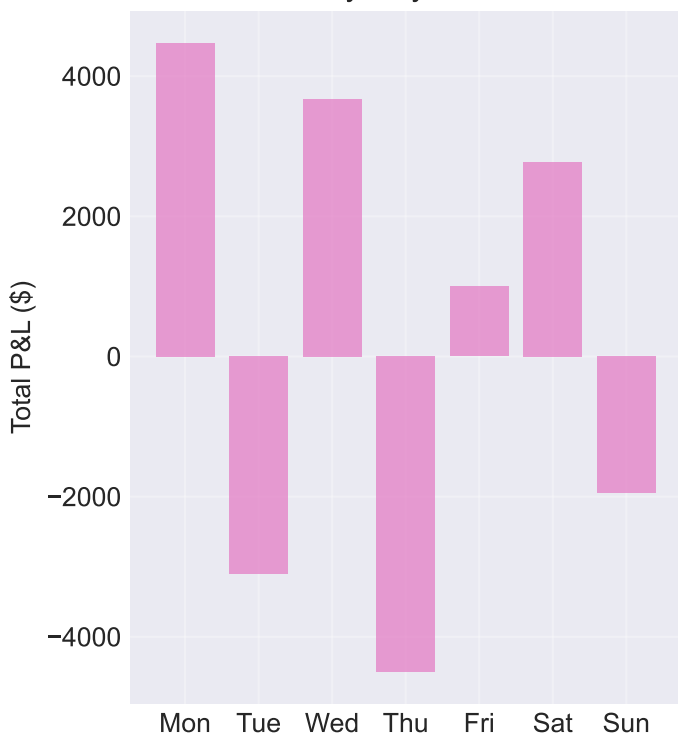


## Trade P&L Distribution

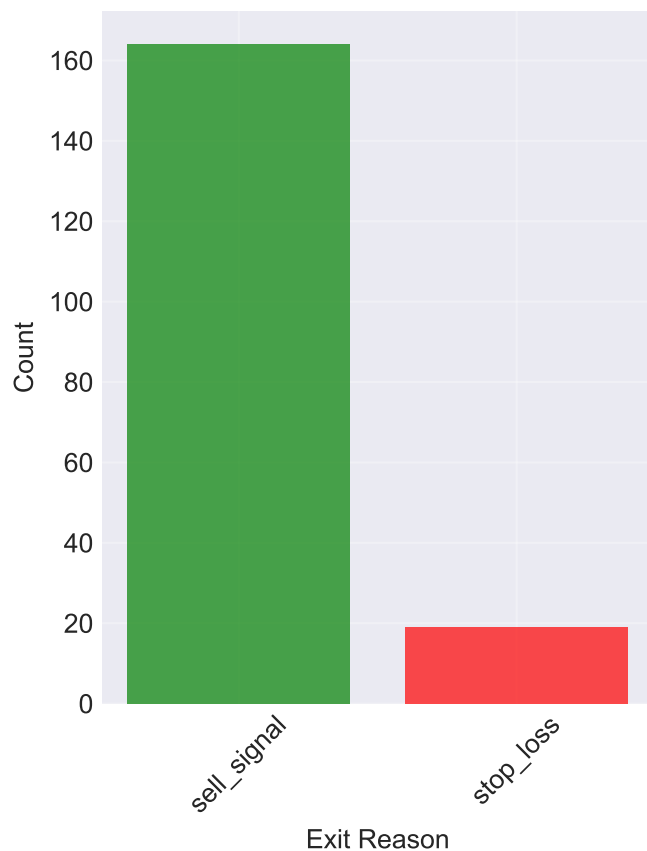


# Trading Analysis

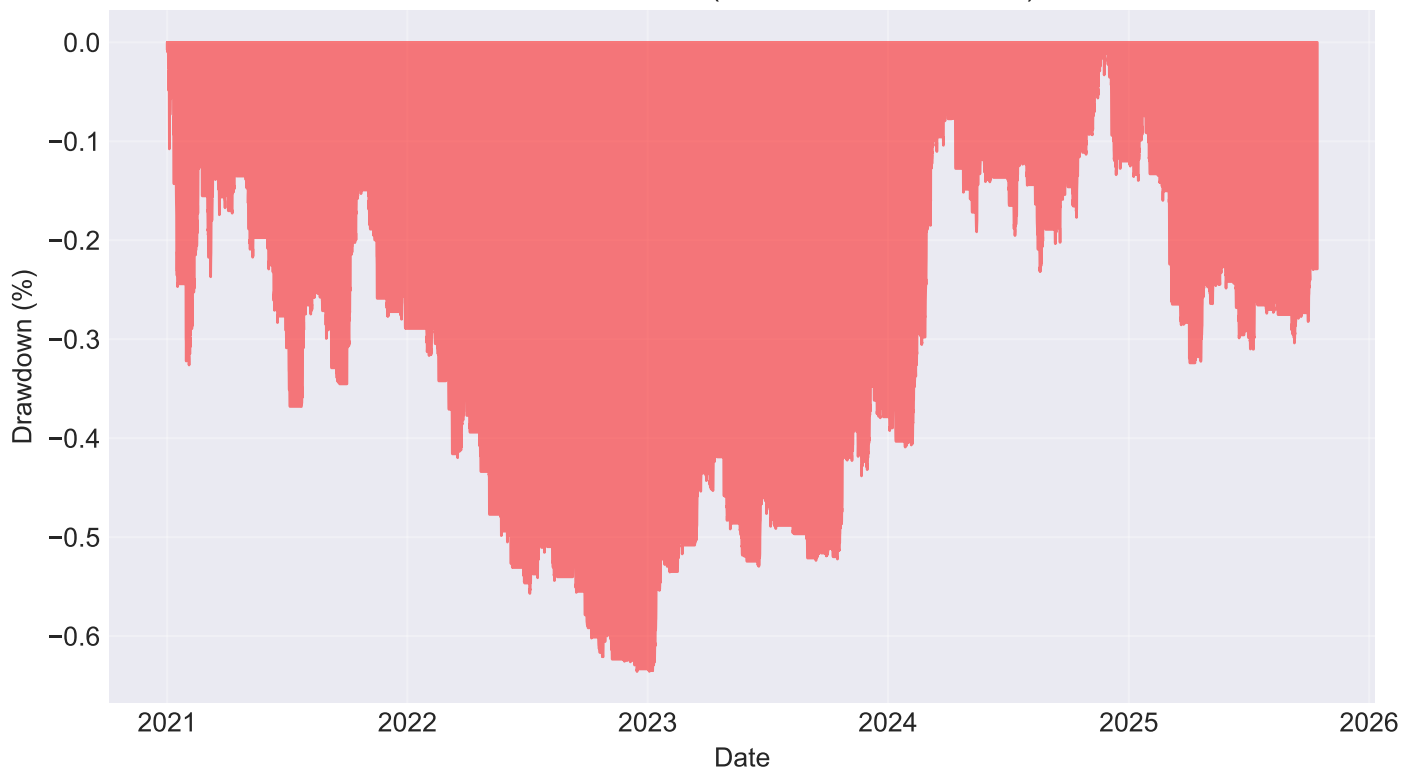
## P&L by Day of Week



## Exit Reason Distribution



## 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