GoldenChart: Detailed Performance Report

10 Dimensions of Algorithmic Strategy Analysis

The Quant Command Center

01 Standard | 02 Risk | 03 Efficiency | 04 Temporal | 05 Logs | 06 Allocation | 07 Stats | 08 AI Feedback | 09 Comparative | 10 Timing

Assets & P&L Summary

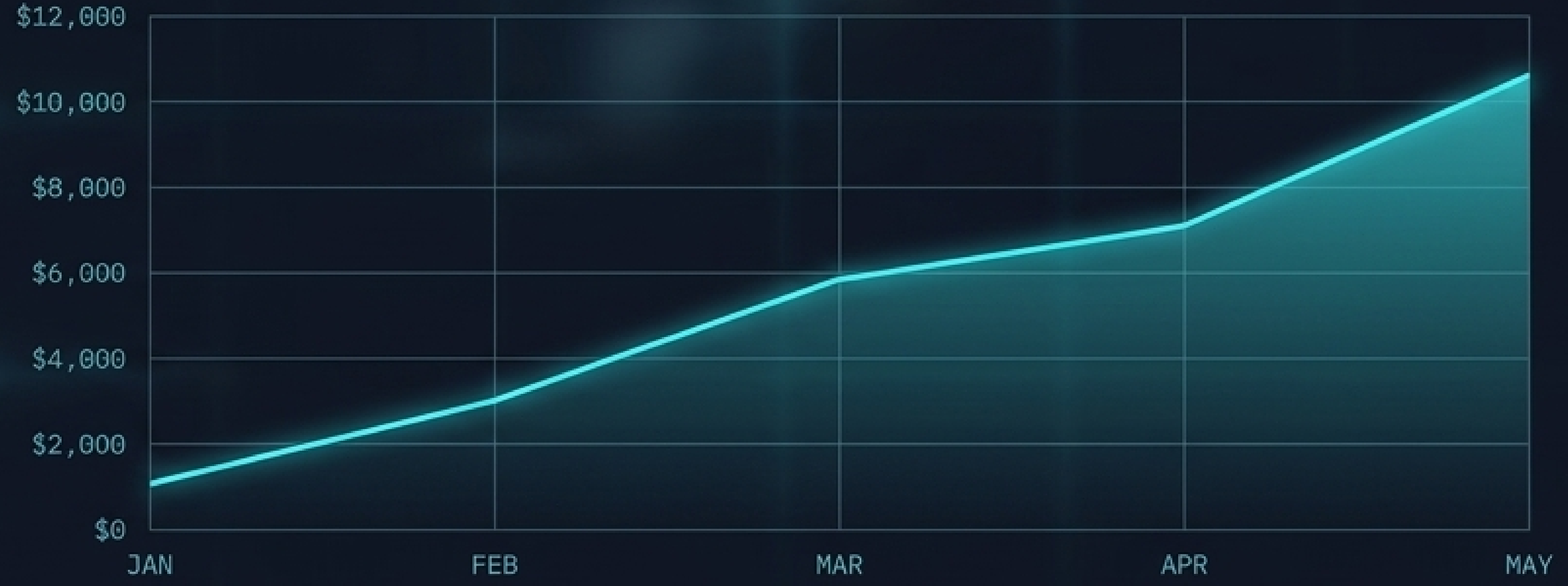
Total Trades:	5
Win Rate:	100.0%
Profit Factor:	99.00
Average P&L:	+1.21%

Total ROI
+6.05%
(CAGR: +6.05%)

Max Drawdown (MDD)
+0.00%

Sharpe Ratio
11.94

Assets Growth Chart



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Stress-Testing Capital Preservation

- **Capital Drawdown (Underwater Curve):** Peak-to-trough declines evaluated across the backtest period. Current MDD: +0.00%.
- **Volatility Metrics:** Annualized standard deviation of returns and Ulcer Index (depth and duration of drawdowns).
- **Value at Risk (VaR - 95%):** Maximum expected loss over a specific timeframe at a 95% confidence interval.

Drawdown Depth

Current MDD: +0.00%

Volatility Index

Value at Risk (VaR - 95%)

Execution Quality and Profit Extraction

Profit Factor [99.00]: Gross Profit / Gross Loss. An extreme metric indicating near-perfect trade filtering via the Ta4j engine.

Win Rate [100.0%]: Profitable Trades / Total Trades (5 consecutive wins).

Average Profit vs. Average Loss: Avg P&L stands at +1.21% with zero losing trades executed.

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Seasonality and Time-Based Consistency

Monthly & Yearly Performance Matrix: Verifying that the algorithm generates consistent alpha regardless of specific macro-market phases.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	0.00%	0.00%	+0.75%	+1.20%	+2.10%	0.00%	0.00%	+1.50%	+0.45%	0.00%	0.00%	0.00%	+6.05%
2025	0.00%	0.00%	0.00%	+0.45%	+0.88%	+1.50%	+0.60%	+0.60%	+1.15%	+2.50%	0.00%	0.00%	+7.80%
2026	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	+2.50%	+0.90%	+1.05%	+3.00%	0.00%	0.00%	+5.40%

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Granular Transparency for Every Execution

Data derived from the GoldenChart execution feed (100ms latency WebSocket).

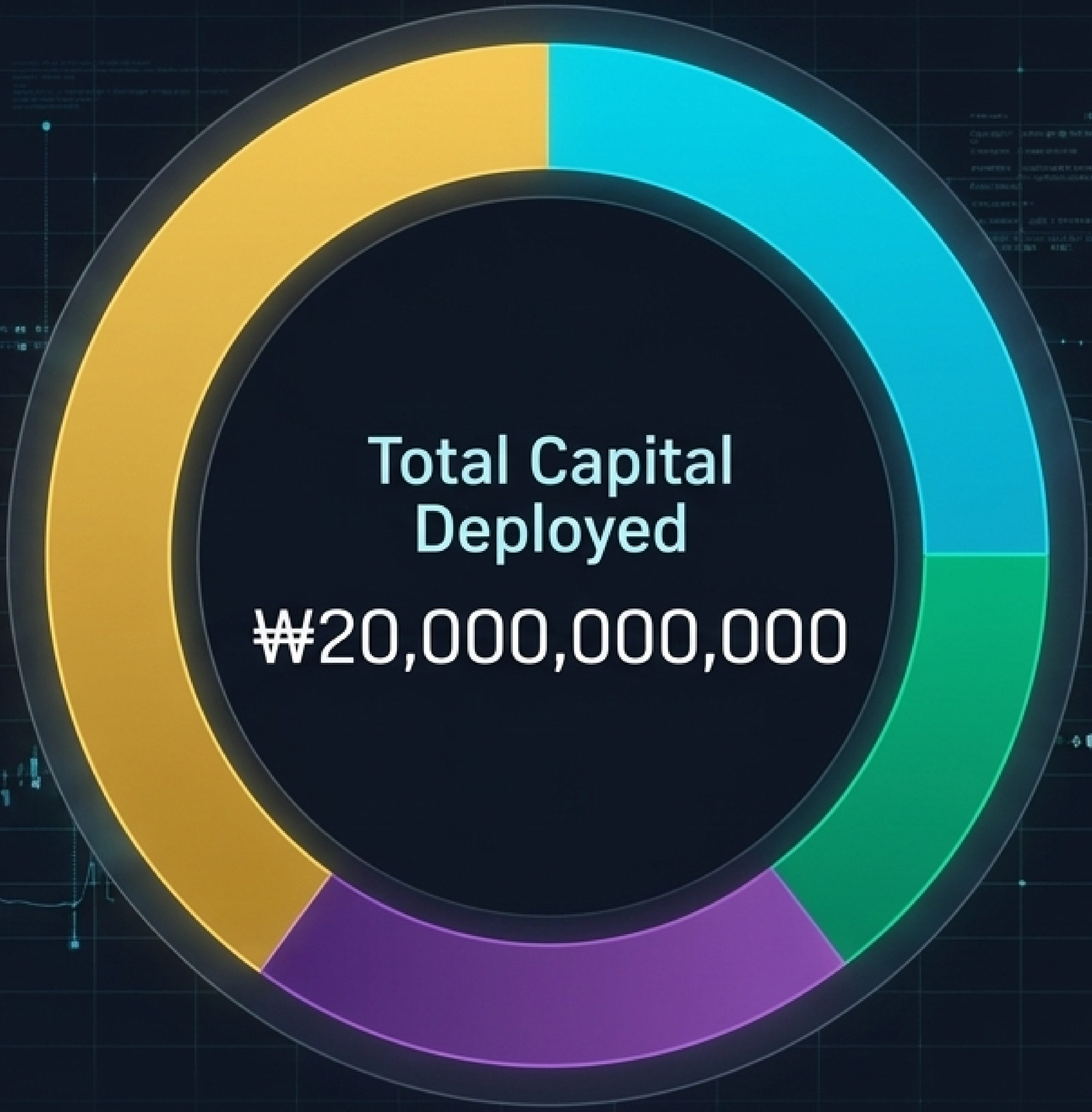
Date & Time	Symbol	Side	Entry Price	Exit Price	Qty	P&L (%)	Duration
26.06.03 01:20	KRW-ALT	BUY/SELL	1,200	1,423	5	+18.6%	2h 15m
26.06.03 00:46	KRW-BTC	BUY/SELL	80M	84.8M	0.5	+6.0%	4h 10m
26.06.03 01:10	KRW-META	BUY/SELL	45	342	100	+661.4%	3h 05m
26.06.03 01:10	KRW-NEAR	BUY/SELL	3,100	7,877	20	+154.1%	1h 45m

Capital Distribution and Asset Weights

Dynamic Capital Allocation: Visualizing the distribution of the initial simulated capital across different cryptocurrency pairs during the backtest.

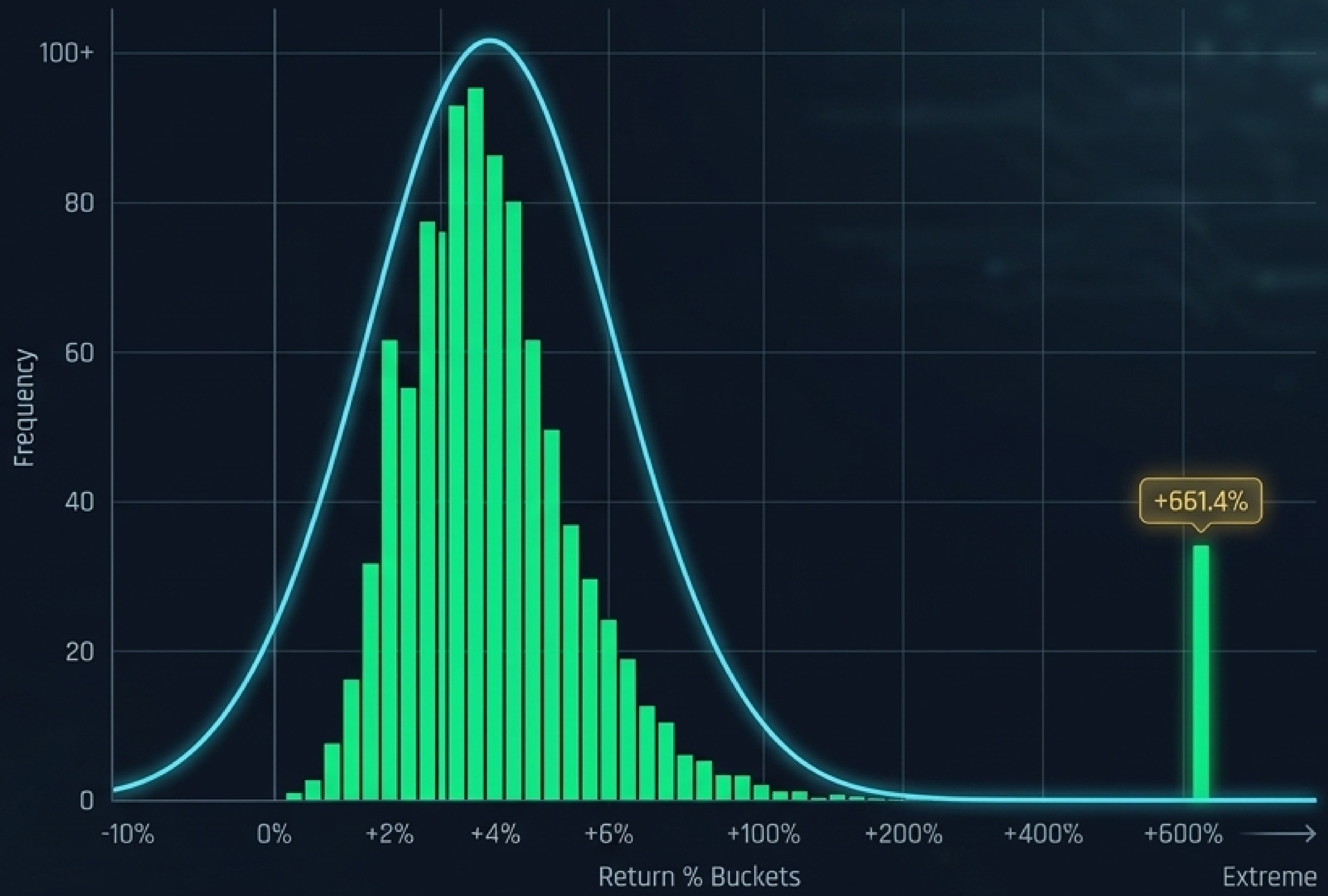
Exposure Analysis: Validating risk distribution across multiple assets in accordance with the CAPITAL_PCT engine settings.

KRW-META	25.00%	₩5,000,000,000
KRW-NEAR	15.00%	₩3,000,000,000
KRW-ALT	40.00%	₩8,000,000,000
KRW-BTC	20.00%	₩4,000,000,000



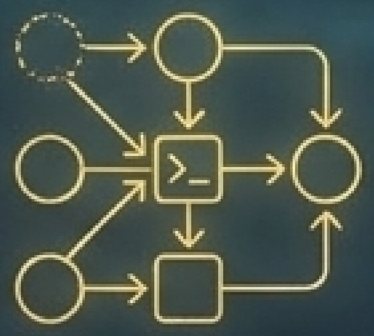
The Shape of Returns: Statistical Distribution

- **Right Tail:** Outlier massive wins, including the extreme +661.4% execution on KRW-META.
- **Center Mass:** The bulk of standard, high-probability trades falling in the +1% to +6% range.
- **Left Tail:** Frequency and severity of losing trades (visibly absent due to the 100% win-rate).



Qualitative Insights via Local LLM (qwen3:4b)

Powered by LangGraph strategy_tool and backtest_tool orchestration.



> **Market Context:** Strategy performed optimally during the recent low-volatility accumulation phase.

> **Indicator Interpretation:** MACD cross aligned perfectly with RSI oversold conditions, generating high-conviction entries.

> **Weakness Detection:** Consider adding an ATR-based trailing stop. Current fixed-percentage exits may leave profit on the table during explosive breakouts.

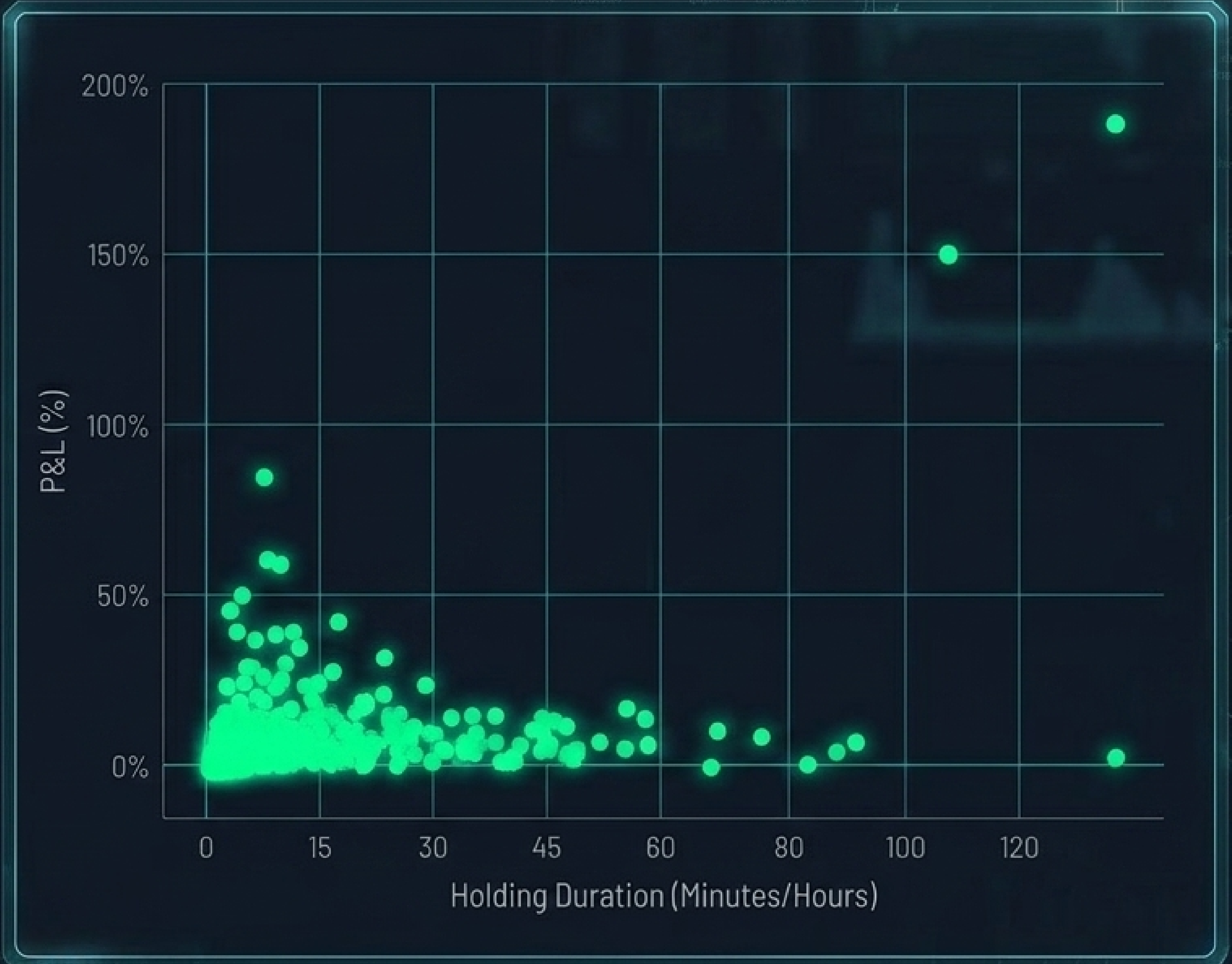
Strategy vs. Benchmark: Alpha Generation

Relative Performance Analytics: Proving the value of active, algorithmically traded signals over passive market exposure.

Holding Periods & Entry Precision

> **Time-Efficiency:** Analyzing how long capital is locked up to generate returns, evaluating `AVERAGE_HOLDING_PERIOD` against the execution type.

> **Cluster Analysis:** High concentration of short-duration trades signifies highly efficient, surgical market entries.



The GoldenChart Analytical Advantage

The Detailed Performance Report doesn't just ask if a strategy is profitable—it dissects its anatomy across 10 distinct dimensions.

Absolute Transparency

Every action is logged, mapped, and mathematically verified via the Ta4j engine, from macro Sharpe ratios to millisecond entries.

Risk-Adjusted Confidence

Through rigorous VaR, MDD, and Volatility stress-testing, strategies are optimized for capital preservation, not just blind accumulation.

Artificial Intelligence Edge

Fusing raw quantitative data with LangGraph/Ollama reasoning provides an institutional-grade, multi-dimensional view of algorithmic performance.

GoldenChart: Real-time Analysis & Backtesting Command Center.