Backtest Report

This document summarizes the results of a backtest run (ID: 5aaae69e-57e4-4ef9-a6dd-6581923392c7). The run was executed by trader 'BACKTESTER-001' on machine '8ef3b6adf679' (instance 6fc8e2b4-7370-4036-a141-ddf60f05e67b). Below you'll find high-level metadata, performance statistics and a brief table of key PnL and returns metrics.

Run ID	5aaae69e-57e4-4ef9-a6dd-6581923392c7
Trader ID	BACKTESTER-001
Instance ID	6fc8e2b4-7370-4036-a141-ddf60f05e67b
Machine ID	8ef3b6adf679
Run Config ID	
Run started (UTC)	2025-09-17T08:50:53.387410+00:00
Run finished (UTC)	2025-09-17T08:51:16.607055+00:00
Backtest start (UTC)	2024-01-01T23:01:00+00:00
Backtest end (UTC)	2024-12-31T22:00:00+00:00
Elapsed (best-effort)	8h 45m 32s
Iterations	354799
Total Events	37700
Total Orders	14350
Total Positions	1

PnL Statistics (USD)

Metric	Value
PnL (total)	-6,805.39
PnL% (total)	-68.0539
Max Winner	18,800
Avg Winner	766.973
Min Winner	23.02
Min Loser	0
Avg Loser	-272.815
Max Loser	-6,901.36
Expectancy	-0.948486
Win Rate	0.261463

Returns Metrics

Metric	Value
Returns Volatility (252 days)	0.119695
Average (Return)	-2.72474e-06
Average Loss (Return)	-0.00050414
Average Win (Return)	0.0014077
Sharpe Ratio (252 days)	-0.112421
Sortino Ratio (252 days)	-0.172363
Profit Factor	0.992674
Risk Return Ratio	-0.00179771