

Backtest Report

This document summarizes the results of a backtest run (ID: 574c5dc0-9ba7-4589-98b8-9928493f8024). The run was executed by trader 'BACKTESTER-001' on machine 'e6d7d49ce928' (instance b6ef8235-5273-4b4a-9597-d544a5f07072). Below you'll find high-level metadata, performance statistics and a brief table of key PnL and returns metrics.

Run ID	574c5dc0-9ba7-4589-98b8-9928493f8024
Trader ID	BACKTESTER-001
Instance ID	b6ef8235-5273-4b4a-9597-d544a5f07072
Machine ID	e6d7d49ce928
Run Config ID	
Run started (UTC)	2025-09-22T17:25:38.228378+00:00
Run finished (UTC)	2025-09-22T17:26:05.235607+00:00
Backtest start (UTC)	2021-01-03T23:01:00+00:00
Backtest end (UTC)	2021-12-31T22:00:00+00:00
Elapsed (best-effort)	8h 41m 13s
Iterations	353363
Total Events	36806
Total Orders	14256
Total Positions	1

PnL Statistics (USD)

Metric	Value
PnL (total)	-28,715.4
PnL% (total)	-287.154
Max Winner	11,974.5
Avg Winner	670.948
Min Winner	23.11
Min Loser	0
Avg Loser	-243.735
Max Loser	-2,825
Expectancy	-4.02854
Win Rate	0.262065

Returns Metrics

Metric	Value
Returns Volatility (252 days)	0.103383
Average (Return)	-9.00543e-06
Average Loss (Return)	-0.00057884
Average Win (Return)	0.00158976
Sharpe Ratio (252 days)	-0.429891
Sortino Ratio (252 days)	-0.612186
Profit Factor	0.978897
Risk Return Ratio	-0.00579026