

Backtest Report

This document summarizes the results of a backtest run (ID: 5ada50b2-fd3f-4100-a00c-d45d101d8d3a). The run was executed by trader 'BACKTESTER-001' on machine 'e6d7d49ce928' (instance 4c253089-c30f-4051-9e45-3263165e99e6). Below you'll find high-level metadata, performance statistics and a brief table of key PnL and returns metrics.

Run ID	5ada50b2-fd3f-4100-a00c-d45d101d8d3a
Trader ID	BACKTESTER-001
Instance ID	4c253089-c30f-4051-9e45-3263165e99e6
Machine ID	e6d7d49ce928
Run Config ID	
Run started (UTC)	2025-09-22T17:26:41.156719+00:00
Run finished (UTC)	2025-09-22T17:27:13.744466+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	41708
Total Orders	15992
Total Positions	1

PnL Statistics (USD)

Metric	Value
PnL (total)	-16,850.9
PnL% (total)	-168.509
Max Winner	9,949.26
Avg Winner	524.462
Min Winner	23.05
Min Loser	0
Avg Loser	-264.455
Max Loser	-3,475
Expectancy	-2.10741
Win Rate	0.332541

Returns Metrics

Metric	Value
Returns Volatility (252 days)	0.104821
Average (Return)	-6.33108e-06
Average Loss (Return)	-0.000632642
Average Win (Return)	0.00124158
Sharpe Ratio (252 days)	-0.333636
Sortino Ratio (252 days)	-0.474345
Profit Factor	0.98497
Risk Return Ratio	-0.00422446