

# Backtest Report

This document summarizes the results of a backtest run (ID: 77c2cdec-dedd-4700-985a-a0bb152a9c8a). The run was executed by trader 'BACKTESTER-001' on machine '8ef3b6adf679' (instance 9475b9eb-0802-4b7a-96ed-6a697de37ce0). Below you'll find high-level metadata, performance statistics and a brief table of key PnL and returns metrics.

Run ID	77c2cdec-dedd-4700-985a-a0bb152a9c8a
Trader ID	BACKTESTER-001
Instance ID	9475b9eb-0802-4b7a-96ed-6a697de37ce0
Machine ID	8ef3b6adf679
Run Config ID	
Run started (UTC)	2025-09-17T08:48:42.377302+00:00
Run finished (UTC)	2025-09-17T08:49:14.019764+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	41970
Total Orders	15932
Total Positions	1

## PnL Statistics (USD)

Metric	Value
PnL (total)	7,142.05
PnL% (total)	71.4205
Max Winner	20,525
Avg Winner	593.542
Min Winner	23.06
Min Loser	0
Avg Loser	-306.213
Max Loser	-6,751.38
Expectancy	0.896567
Win Rate	0.341326

## Returns Metrics

Metric	Value
Returns Volatility (252 days)	0.110368
Average (Return)	2.37524e-07
Average Loss (Return)	-0.000567698
Average Win (Return)	0.00108848
Sharpe Ratio (252 days)	0.0117491
Sortino Ratio (252 days)	0.0178495
Profit Factor	1.00064
Risk Return Ratio	0.000163705