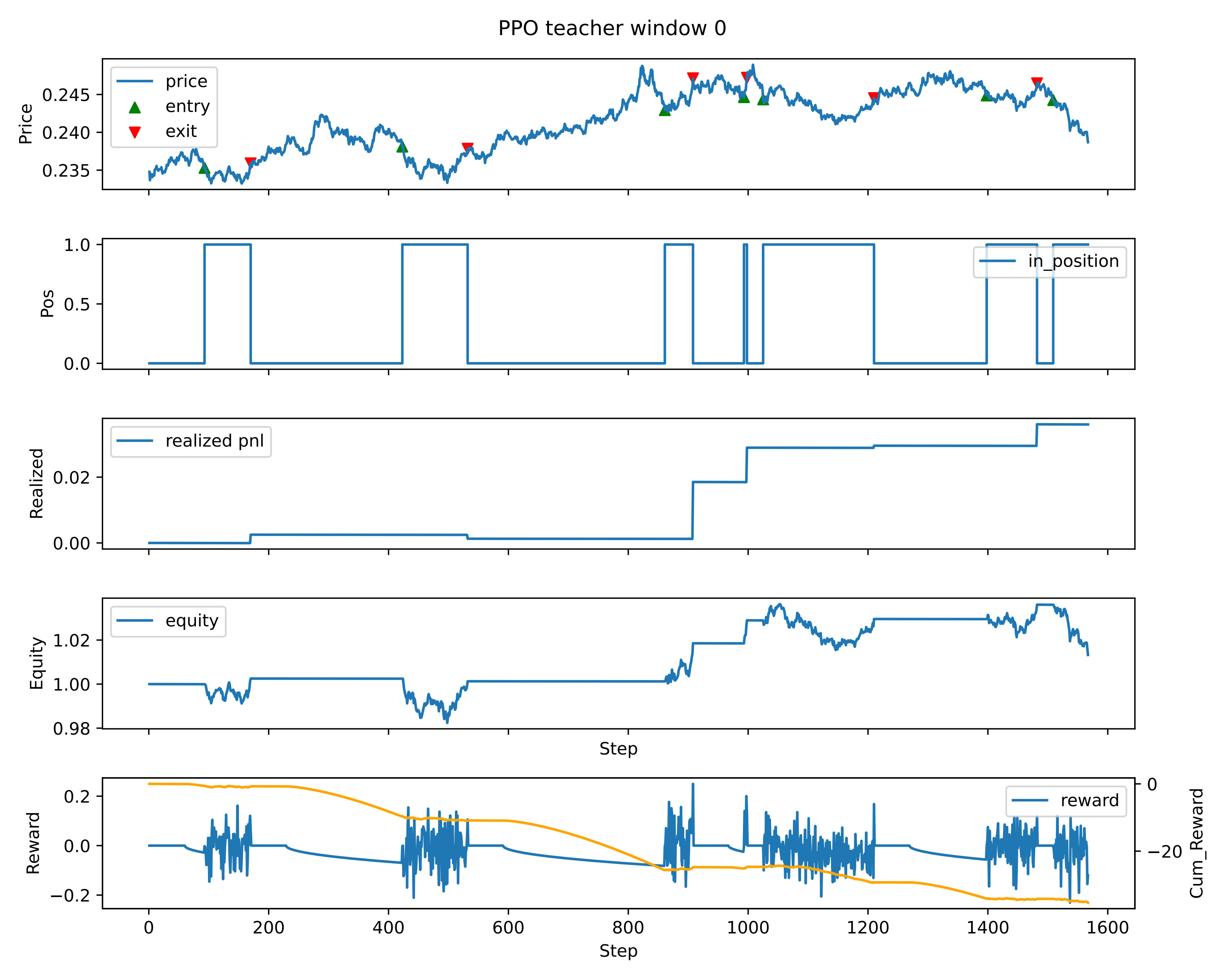
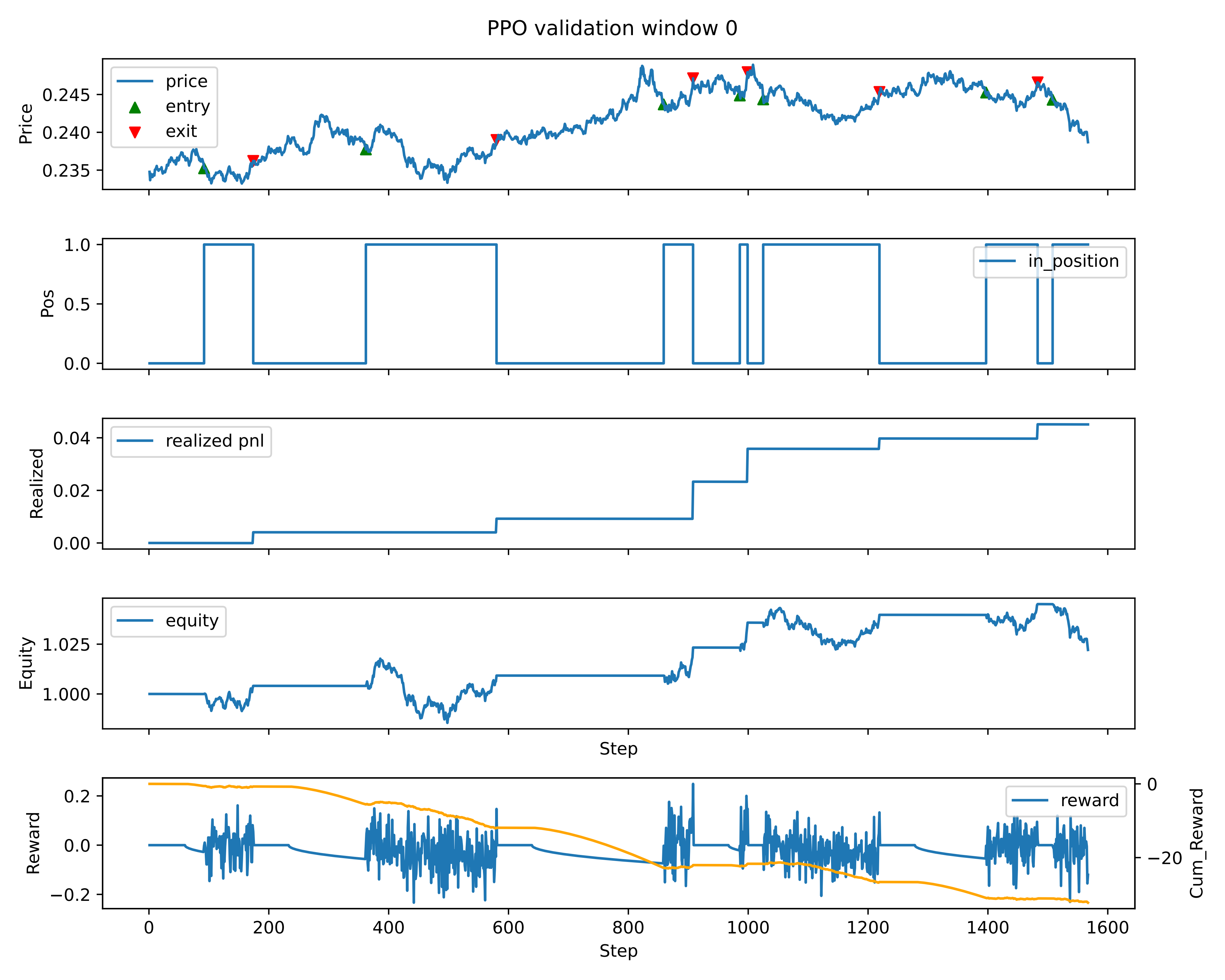

PPO teacher window 0
Price
price
entry
exit
Pos
in_position
Realized
realized pnl
Equity
equity
Step
Reward
reward
Cum_Reward
Step

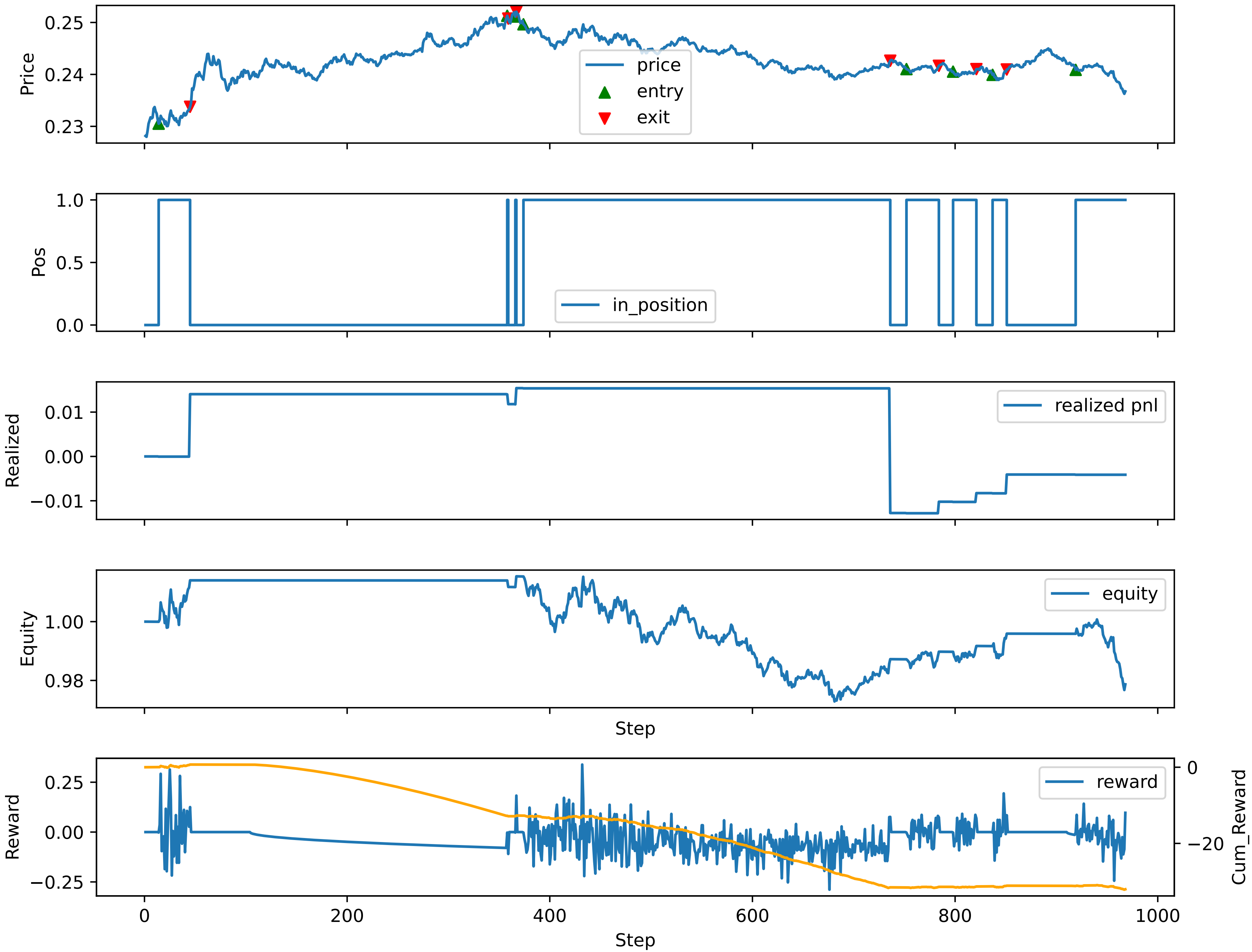


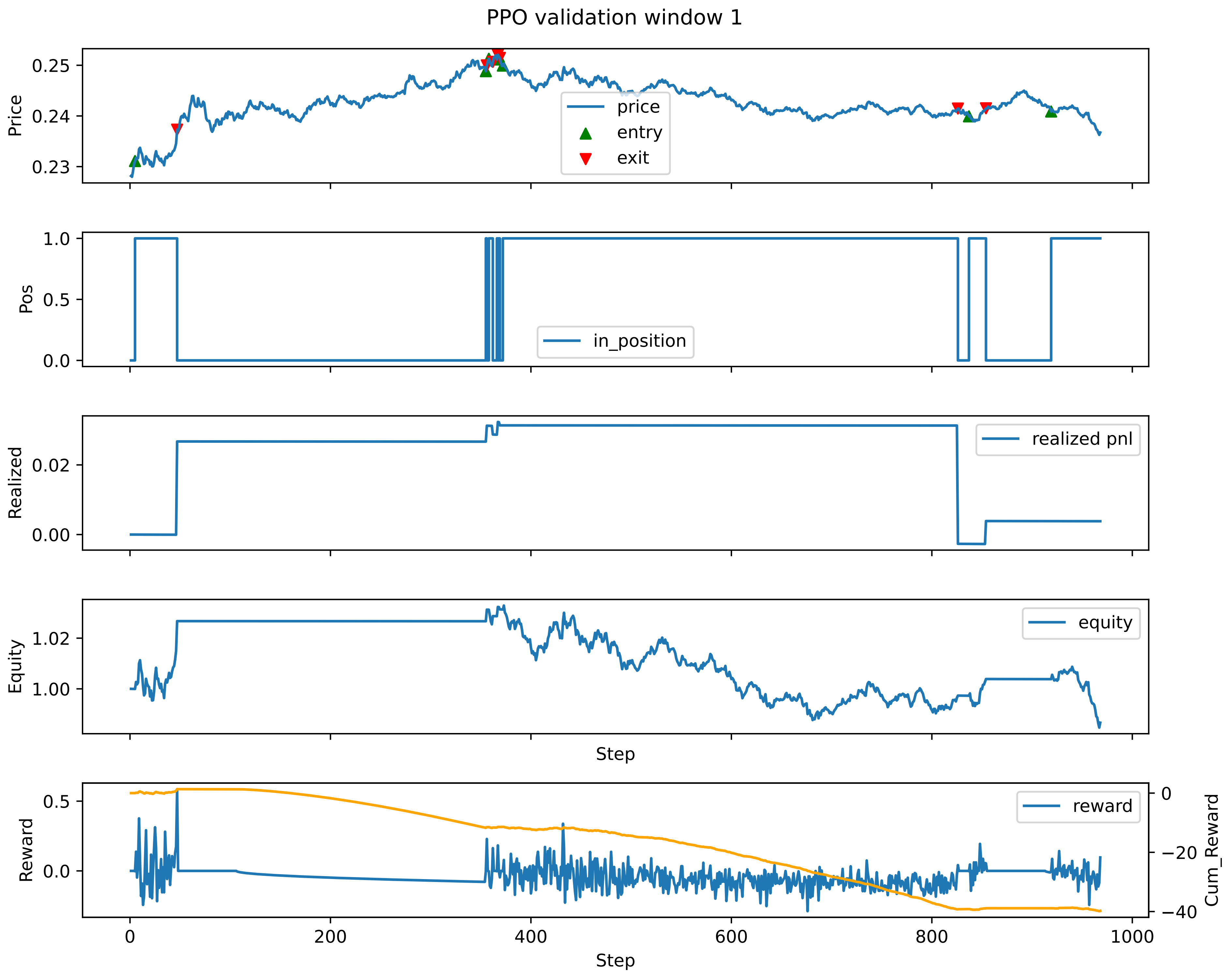
PPO validation window 0
Price
price
entry
exit
0.245
0.240
0.235
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.04
0.02
0.00
Equity
equity
1.025
1.000
Step
Reward
reward
Cum_Reward
0.2
0.0
−0.2
0
−20
0
200
400
600
800
1000
1200
1400
1600
Step

Window 0 metrics

Baseline (Teacher) vs Current
Annual Return: 4.4434 / 7.4219
Average Win/Loss Ratio: 6.6739 / inf
Avg PnL per trade: 0.0061 / 0.0076
Calmar Ratio: 199.5073 / 234.1590
Closed trades: 6.0000 / 6.0000
Equity: 0.0132 / 0.0221
Maximum Drawdown: 0.0223 / 0.0317
Profit Factor: 33.3697 / inf
Realized PnL: 0.0360 / 0.0451
Recovery Factor: 0.5944 / 0.6977
Sharpe Ratio: 7.2740 / 10.9322
Sortino Ratio: 6.8967 / 11.9070
Time Under Water: 0.6918 / 0.7173
Value at Risk: 0.0014 / 0.0016
Win Rate: 83.3333 / 100.0000

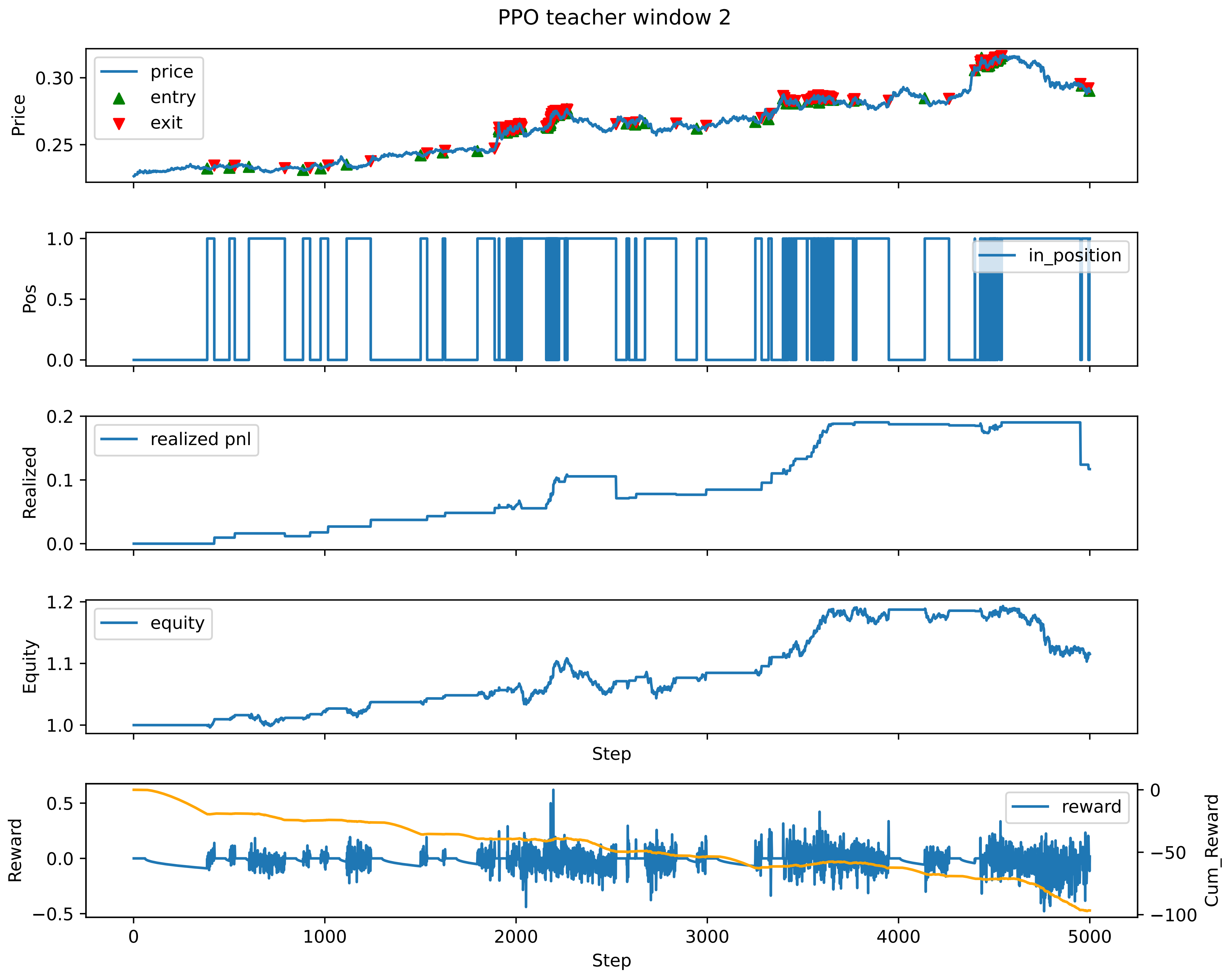
PPO teacher window 1

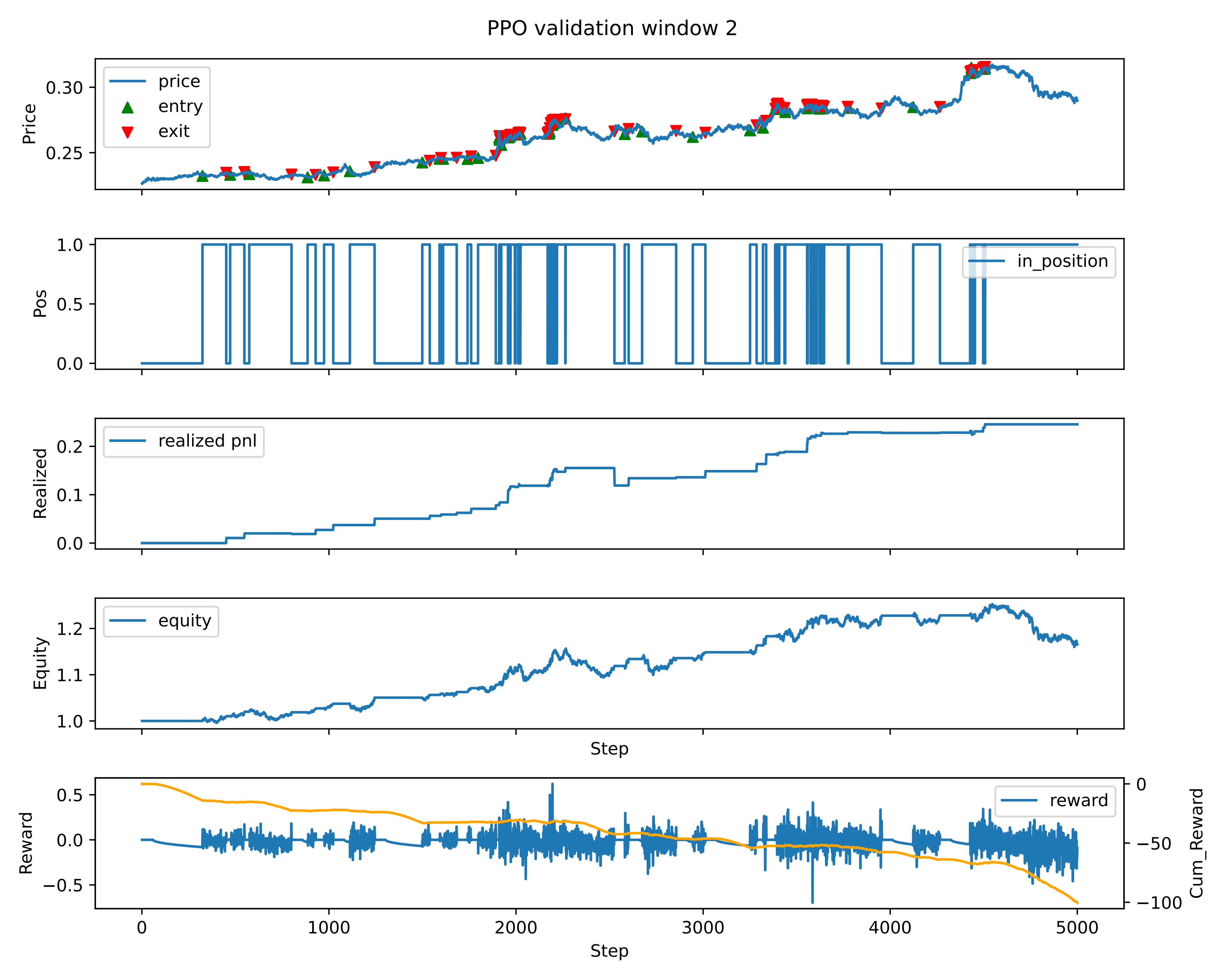



PPO validation window 1
Price
0.25
0.24
0.23
price
entry
exit
Pos
1.0
0.5
0.0
in_position
Realized
0.02
0.00
realized pnl
Equity
1.02
1.00
equity
Step
Reward
0.5
0.0
reward
Cum_Reward
0
−20
−40
0
200
400
600
800
1000
Step

Window 1 metrics

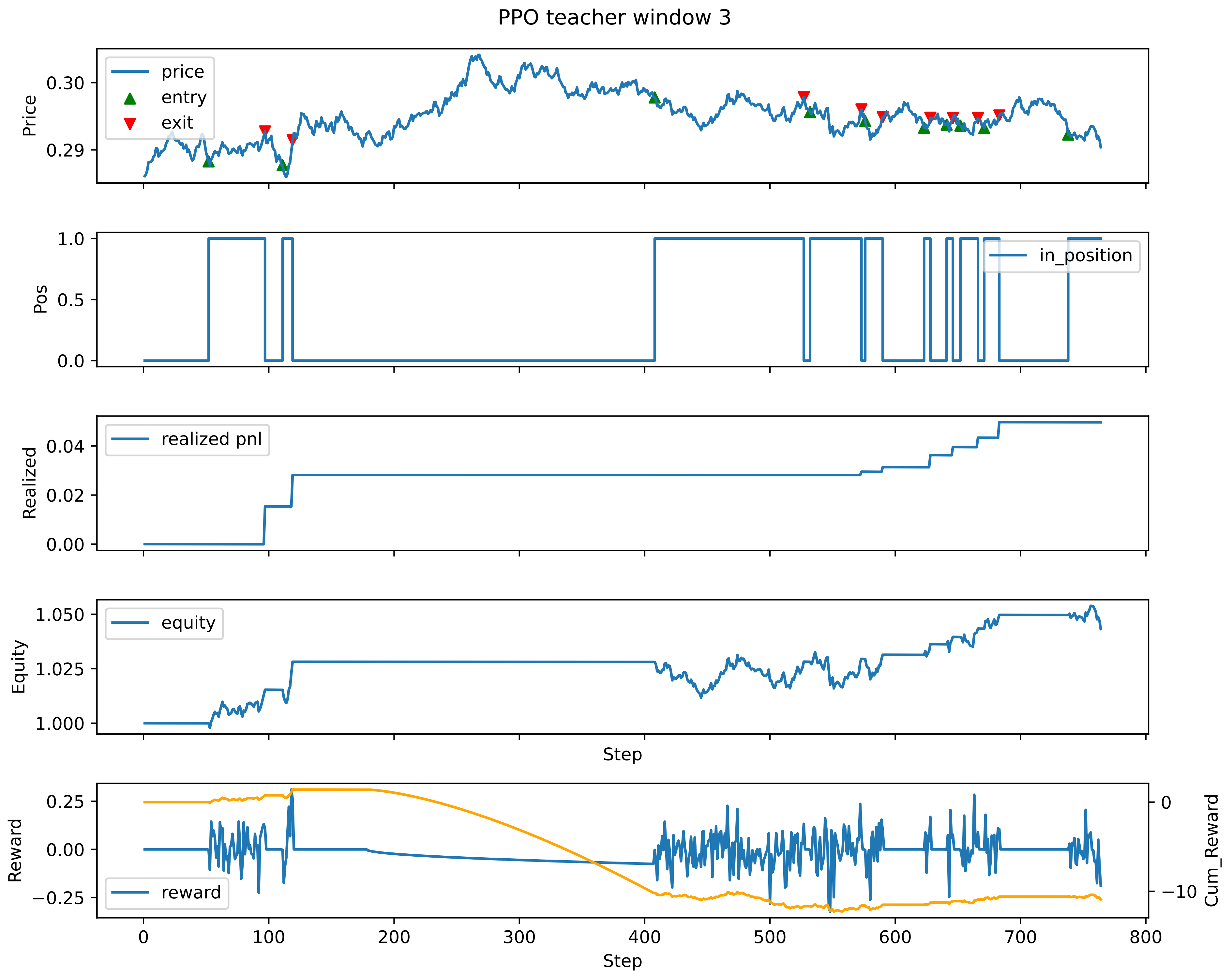
```
Baseline (Teacher) vs Current
Annual Return: -11.5886 / -7.2635
Average Win/Loss Ratio: 0.3550 / 0.8420
Avg PnL per trade: -0.0005 / 0.0007
Calmar Ratio: -276.5698 / -155.7631
Closed trades: 7.0000 / 7.0000
Equity: -0.0213 / -0.0134
Maximum Drawdown: 0.0419 / 0.0466
Profit Factor: 0.8874 / 1.1226
Realized PnL: -0.0041 / 0.0038
Recovery Factor: -0.5088 / -0.2866
Sharpe Ratio: -14.1320 / -7.8365
Sortino Ratio: -16.2678 / -10.0867
Time Under Water: 0.6498 / 0.6684
Value at Risk: 0.0021 / 0.0022
Win Rate: 71.4286 / 57.1429
```

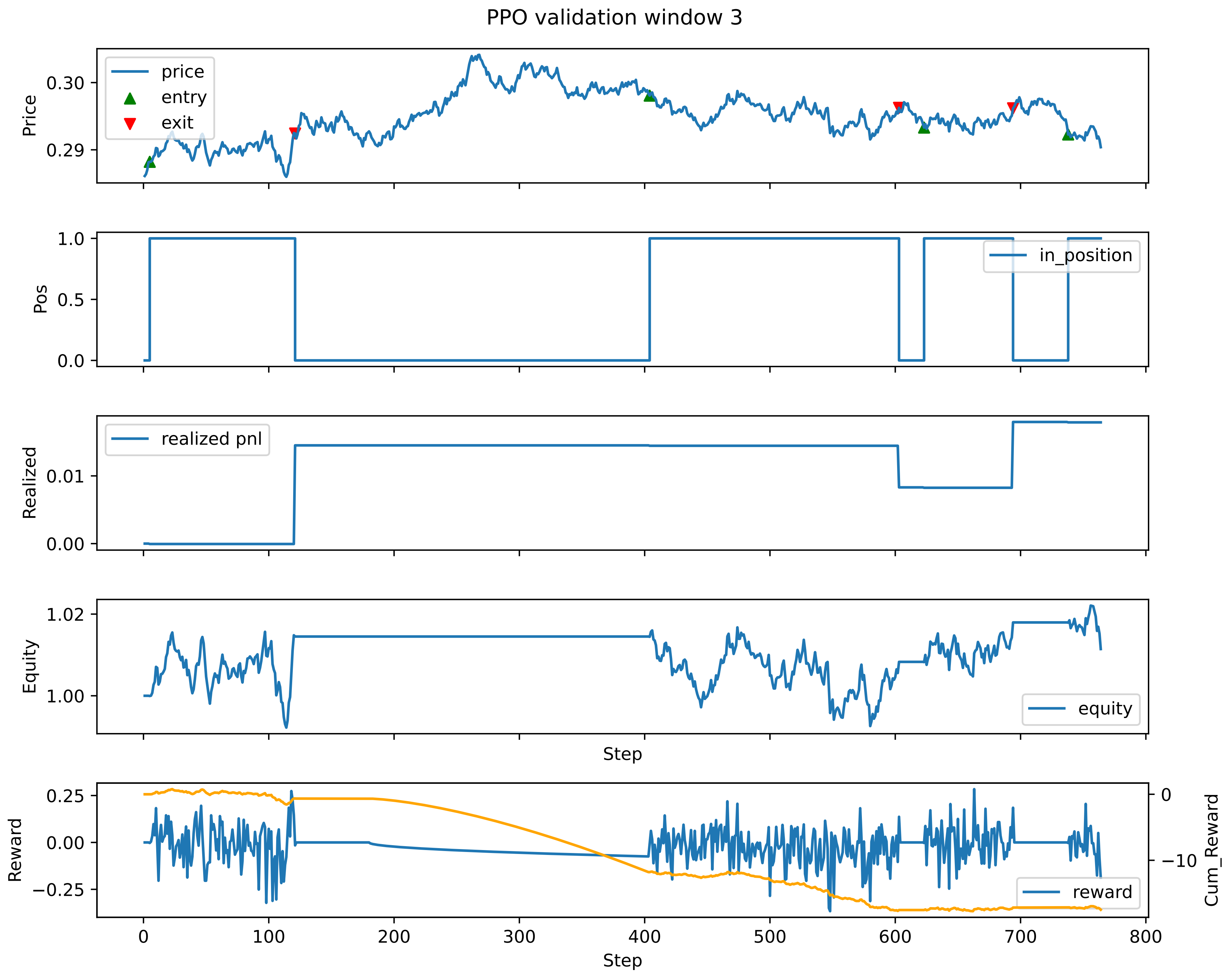

PPO teacher window 2
Price
price
entry
exit
Pos
in_position
Realized
realized pnl
Equity
equity
Step
Reward
reward
Cum_Reward
Step


PPO validation window 2
Price
price
entry
exit
0.30
0.25
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.2
0.1
0.0
Equity
equity
1.2
1.1
1.0
Step
Reward
reward
Cum_Reward
0.5
0.0
−0.5
0
−50
−100
0
1000
2000
3000
4000
5000
Step

Window 2 metrics

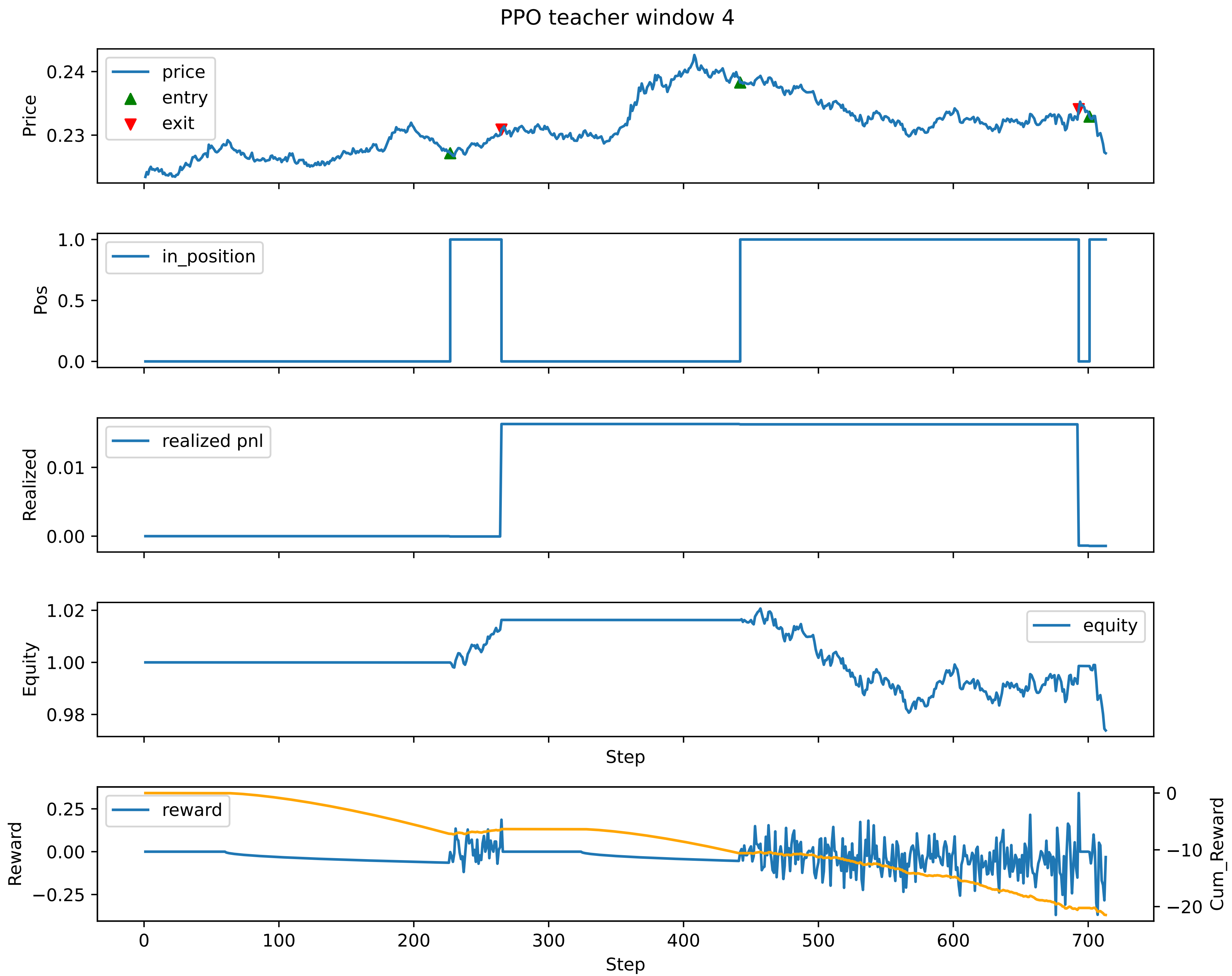
```
Baseline (Teacher) vs Current
Annual Return: 12.0939 / 17.3873
Average Win/Loss Ratio: 0.8380 / 1.9192
Avg PnL per trade: 0.0009 / 0.0031
Calmar Ratio: 160.1036 / 234.6530
Closed trades: 147.0000 / 82.0000
Equity: 0.1150 / 0.1654
Maximum Drawdown: 0.0755 / 0.0741
Profit Factor: 1.6257 / 4.3758
Realized PnL: 0.1170 / 0.2454
Recovery Factor: 1.5228 / 2.2318
Sharpe Ratio: 12.7054 / 16.3713
Sortino Ratio: 12.8727 / 18.3315
Time Under Water: 0.7178 / 0.7586
Value at Risk: 0.0021 / 0.0023
Win Rate: 65.9864 / 69.5122
```


PPO teacher window 3
Price
price
entry
exit
0.30
0.29
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.04
0.02
0.00
Equity
equity
1.050
1.025
1.000
Step
Reward
reward
0.25
0.00
−0.25
Cum_Reward
0
−10
0
100
200
300
400
500
600
700
800
Step

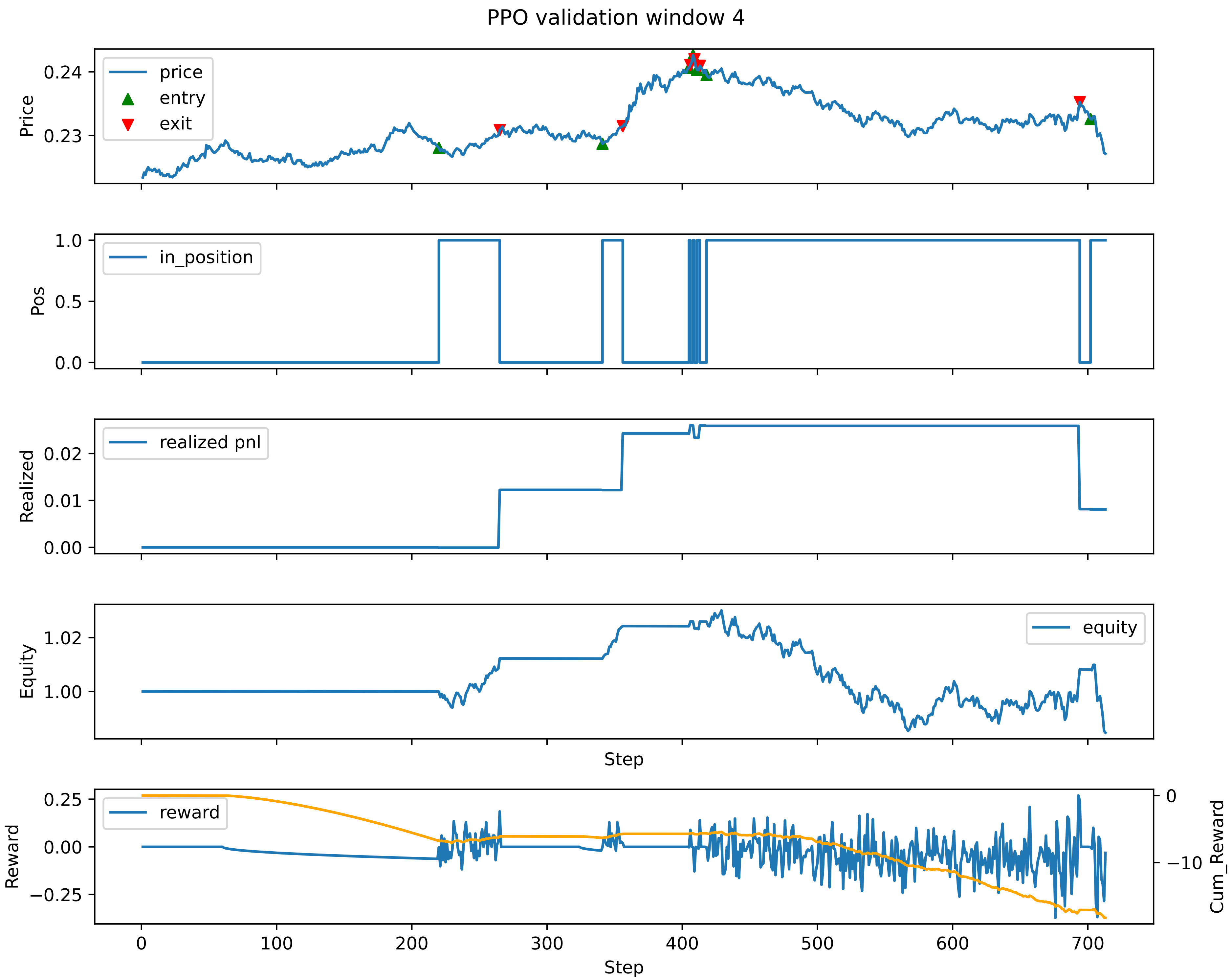

PPO validation window 3
Price
0.30
0.29
price
entry
exit
Pos
1.0
0.5
0.0
in_position
Realized
0.01
0.00
realized pnl
Equity
1.02
1.00
equity
Step
Reward
Cum_Reward
0.25
0.00
−0.25
0
−10
reward
0
100
200
300
400
500
600
700
800
Step

Window 3 metrics

```
Baseline (Teacher) vs Current
Annual Return: 29.7591 / 7.8850
Average Win/Loss Ratio: inf / 2.0052
Avg PnL per trade: 0.0056 / 0.0061
Calmar Ratio: 1844.5979 / 331.7242
Closed trades: 9.0000 / 3.0000
Equity: 0.0432 / 0.0114
Maximum Drawdown: 0.0161 / 0.0238
Profit Factor: inf / 4.0105
Realized PnL: 0.0497 / 0.0179
Recovery Factor: 2.6778 / 0.4816
Sharpe Ratio: 34.0864 / 7.4383
Sortino Ratio: 30.9746 / 7.8190
Time Under Water: 0.3914 / 0.9110
Value at Risk: 0.0018 / 0.0026
Win Rate: 100.0000 / 66.6667
```



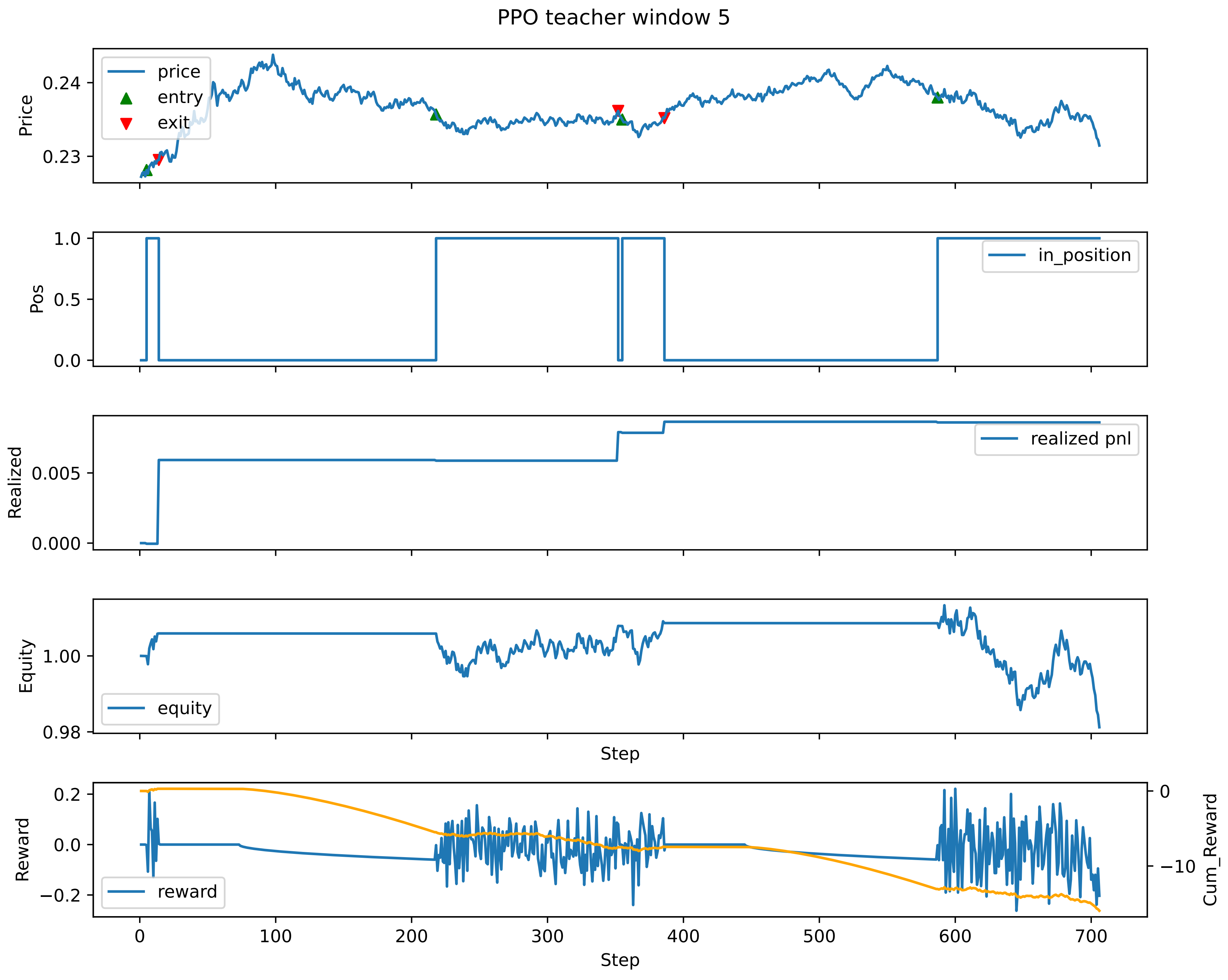
PPO teacher window 4
price
entry
exit
Price
0.24
0.23
in_position
Pos
1.0
0.5
0.0
realized pnl
Realized
0.01
0.00
equity
Equity
1.02
1.00
0.98
Step
reward
Reward
0.25
0.00
−0.25
Cum_Reward
0
−10
−20
0
100
200
300
400
500
600
700
Step



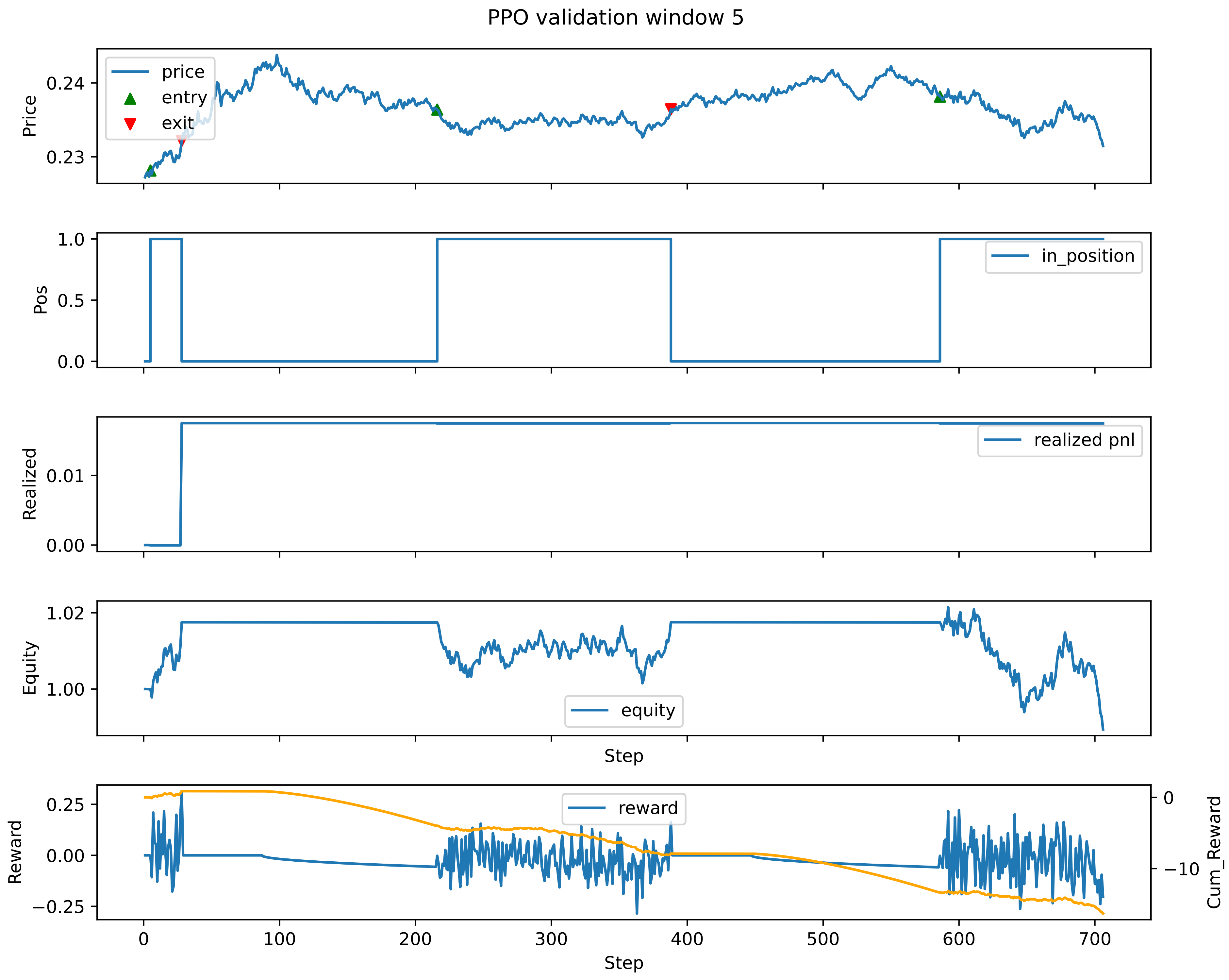
PPO validation window 4
Price
price
entry
exit
0.24
0.23
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.02
0.01
0.00
Equity
equity
1.02
1.00
Step
Reward
reward
Cum_Reward
0.25
0.00
−0.25
0
−10
0
100
200
300
400
500
600
700
Step

Window 4 metrics

```
Baseline (Teacher) vs Current
Annual Return: -19.2981 / -11.2785
Average Win/Loss Ratio: 0.9324 / 0.7156
Avg PnL per trade: -0.0006 / 0.0015
Calmar Ratio: -420.7035 / -256.0601
Closed trades: 2.0000 / 6.0000
Equity: -0.0261 / -0.0153
Maximum Drawdown: 0.0459 / 0.0440
Profit Factor: 0.9324 / 1.4313
Realized PnL: -0.0014 / 0.0081
Recovery Factor: -0.5699 / -0.3469
Sharpe Ratio: -21.3101 / -11.6692
Sortino Ratio: -19.8266 / -11.8987
Time Under Water: 0.4039 / 0.4741
Value at Risk: 0.0022 / 0.0025
Win Rate: 50.0000 / 66.6667
```



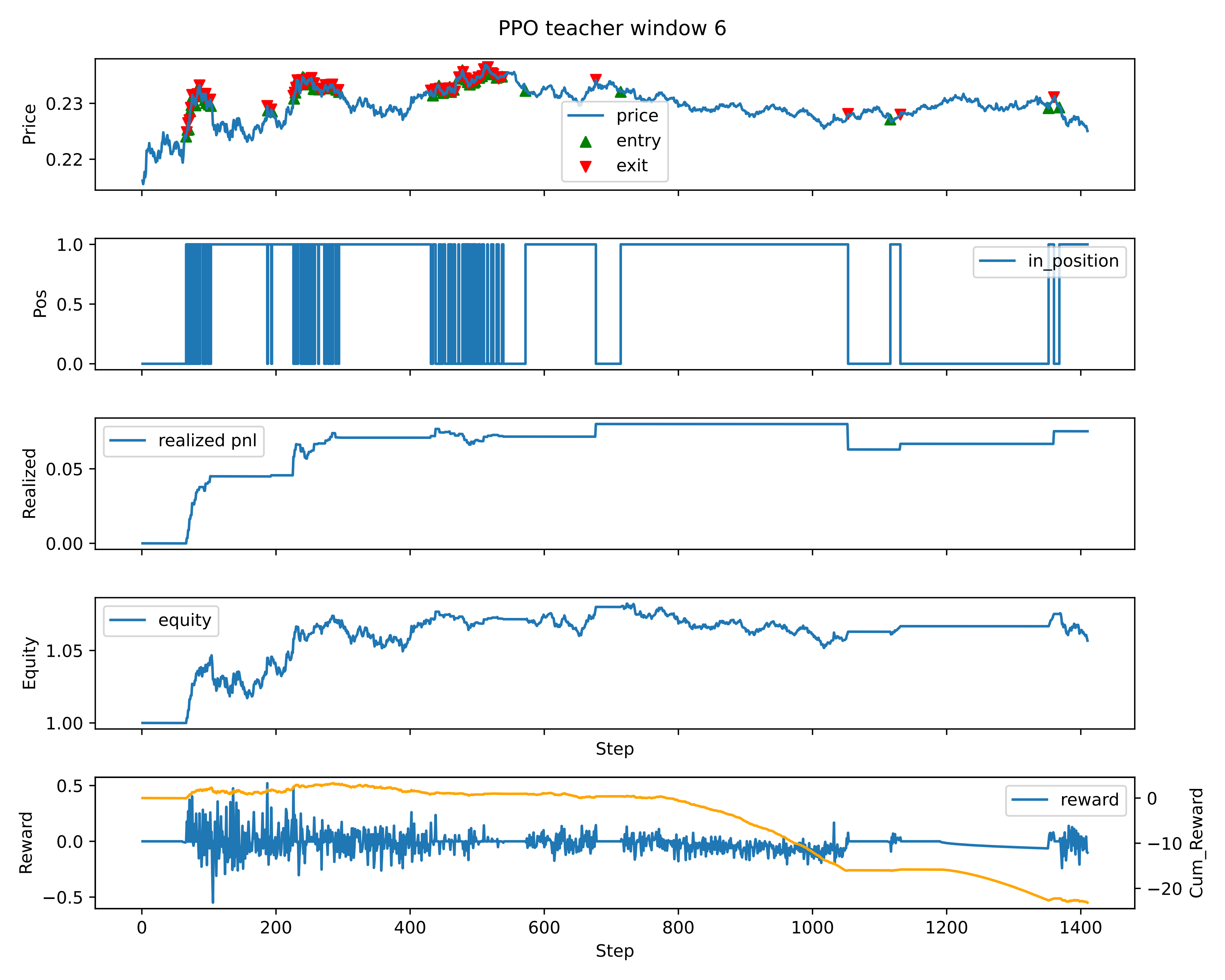
PPO teacher window 5
Price
price
entry
exit
Pos
in_position
Realized
realized pnl
Equity
equity
Step
Reward
reward
Cum_Reward
Step



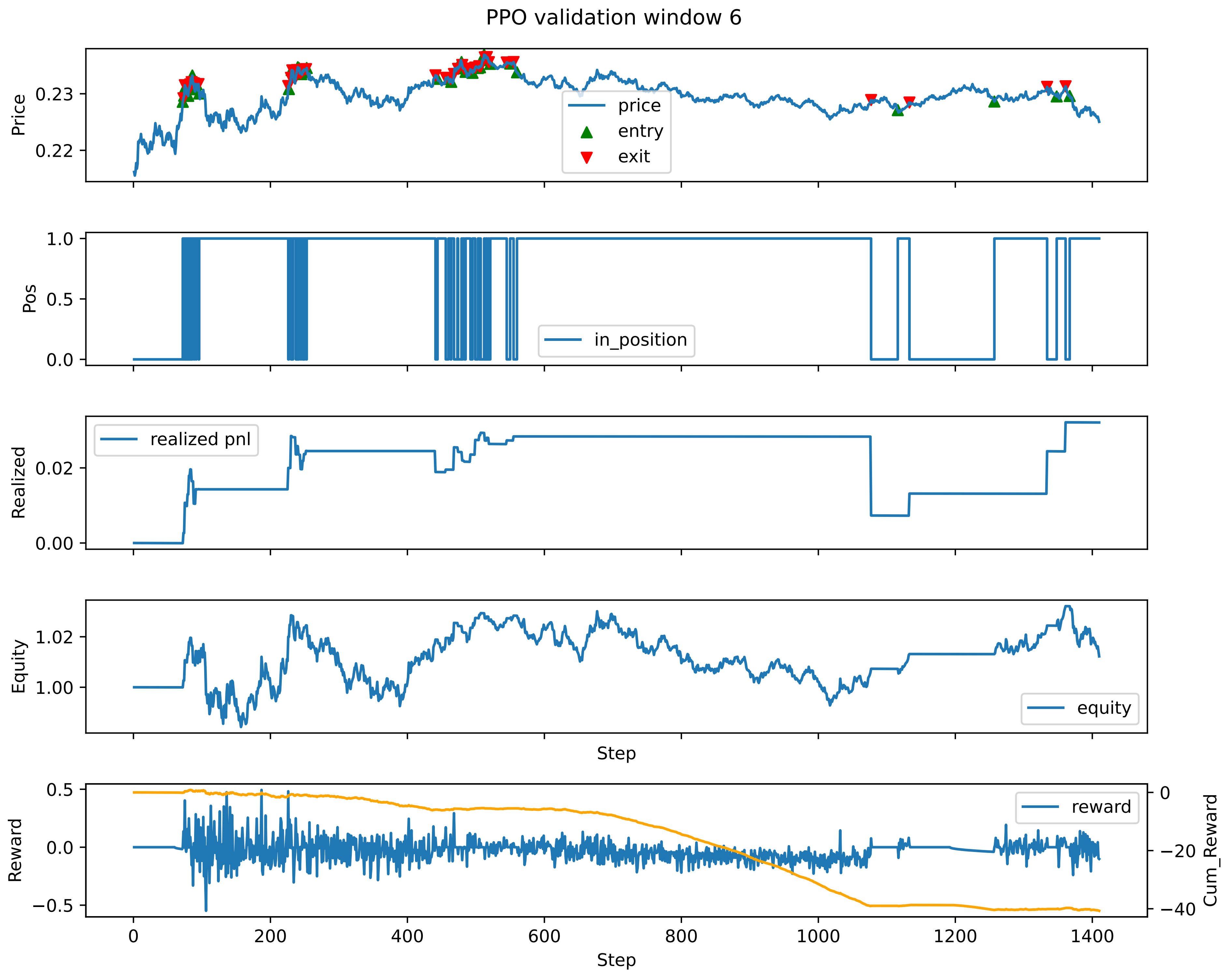
PPO validation window 5
Price
price
entry
exit
0.24
0.23
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.01
0.00
Equity
equity
1.02
1.00
Step
Reward
reward
Cum_Reward
0.25
0.00
−0.25
0
−10
0
100
200
300
400
500
600
700
Step

Window 5 metrics

```
Baseline (Teacher) vs Current
Annual Return: -14.0053 / -7.9051
Average Win/Loss Ratio: inf / inf
Avg PnL per trade: 0.0030 / 0.0089
Calmar Ratio: -441.8198 / -251.5678
Closed trades: 3.0000 / 2.0000
Equity: -0.0188 / -0.0106
Maximum Drawdown: 0.0317 / 0.0314
Profit Factor: inf / inf
Realized PnL: 0.0086 / 0.0175
Recovery Factor: -0.5926 / -0.3374
Sharpe Ratio: -16.1823 / -8.5280
Sortino Ratio: -17.2971 / -9.8083
Time Under Water: 0.6884 / 0.4306
Value at Risk: 0.0022 / 0.0022
Win Rate: 100.0000 / 100.0000
```

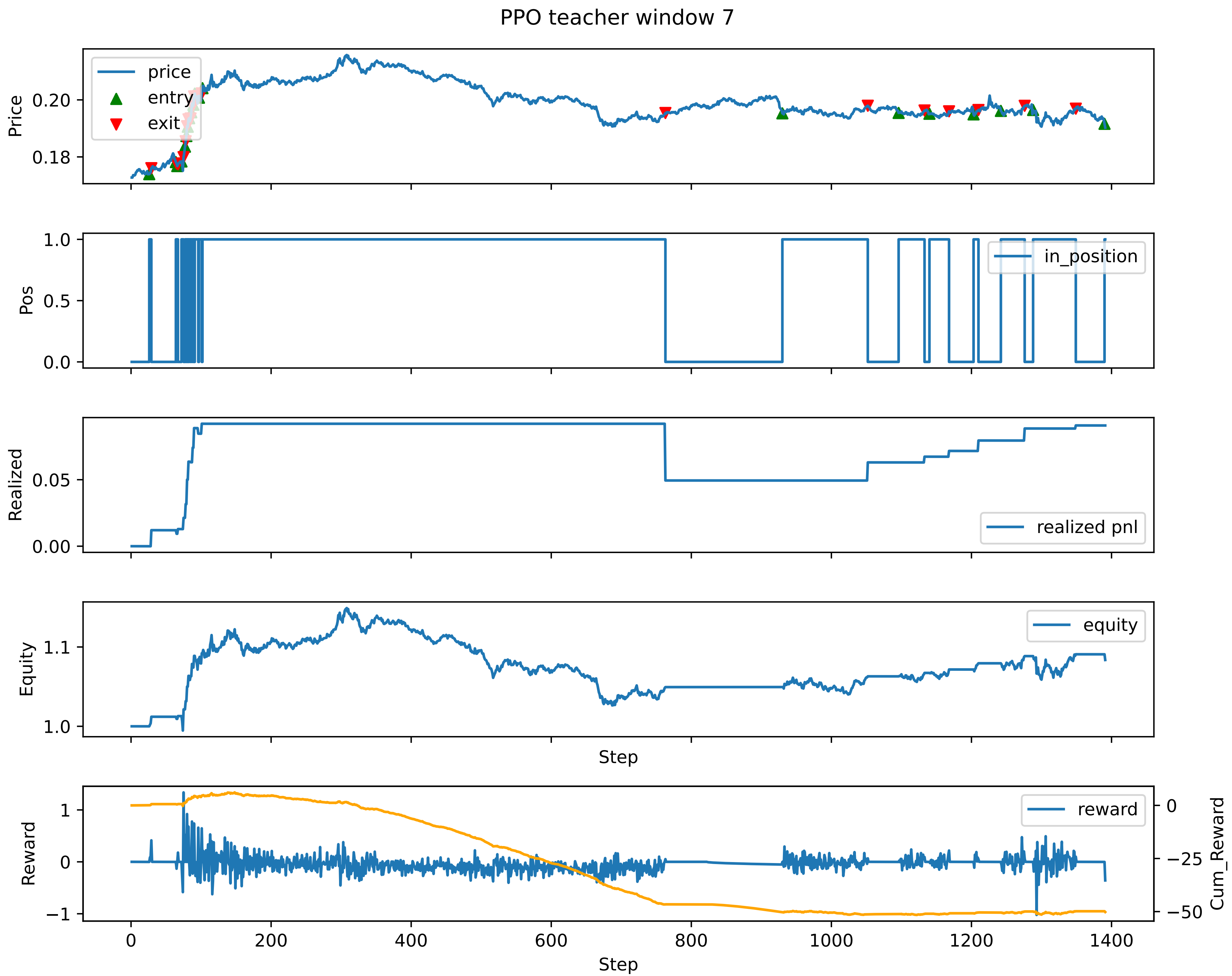


PPO teacher window 6
Price
0.23
0.22
price
entry
exit
Pos
1.0
0.5
0.0
in_position
Realized
0.05
0.00
realized pnl
Equity
1.05
1.00
equity
Step
Reward
0.5
0.0
−0.5
reward
Cum_Reward
0
−10
−20
0
200
400
600
800
1000
1200
1400
Step

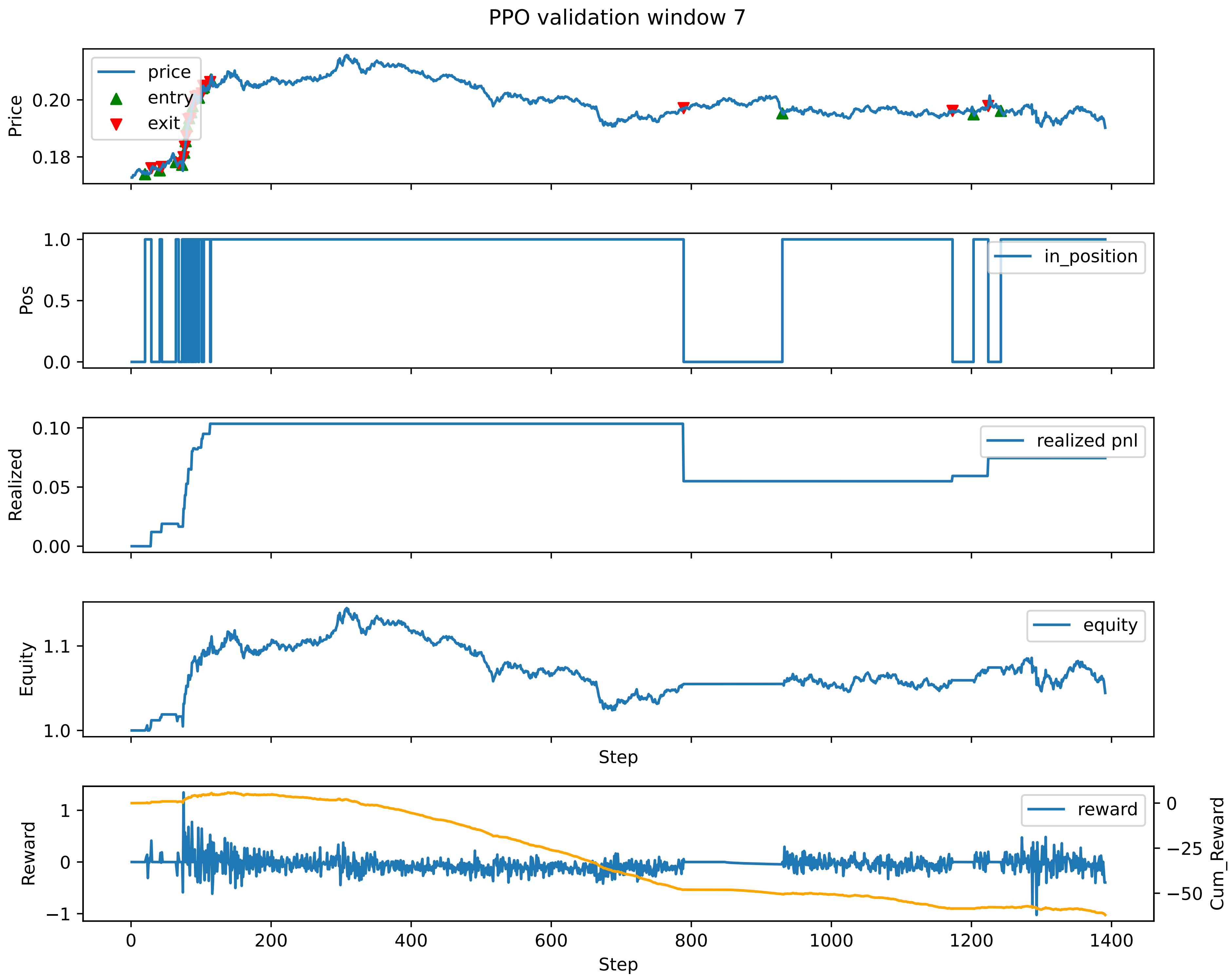

PPO validation window 6
Price
0.23
0.22
price
entry
exit
Pos
1.0
0.5
0.0
in_position
Realized
0.02
0.00
realized pnl
Equity
1.02
1.00
equity
Step
Reward
0.5
0.0
−0.5
reward
Cum_Reward
0
−20
−40
0
200
400
600
800
1000
1200
1400
Step

Window 6 metrics

```
Baseline (Teacher) vs Current
Annual Return: 21.1868 / 4.5647
Average Win/Loss Ratio: 1.2269 / 0.8967
Avg PnL per trade: 0.0011 / 0.0009
Calmar Ratio: 748.9039 / 126.0320
Closed trades: 72.0000 / 40.0000
Equity: 0.0568 / 0.0122
Maximum Drawdown: 0.0283 / 0.0362
Profit Factor: 2.6768 / 1.6653
Realized PnL: 0.0752 / 0.0321
Recovery Factor: 2.0076 / 0.3379
Sharpe Ratio: 18.8595 / 3.8789
Sortino Ratio: 23.0063 / 5.0572
Time Under Water: 0.9007 / 0.9333
Value at Risk: 0.0024 / 0.0025
Win Rate: 66.6667 / 65.0000
```

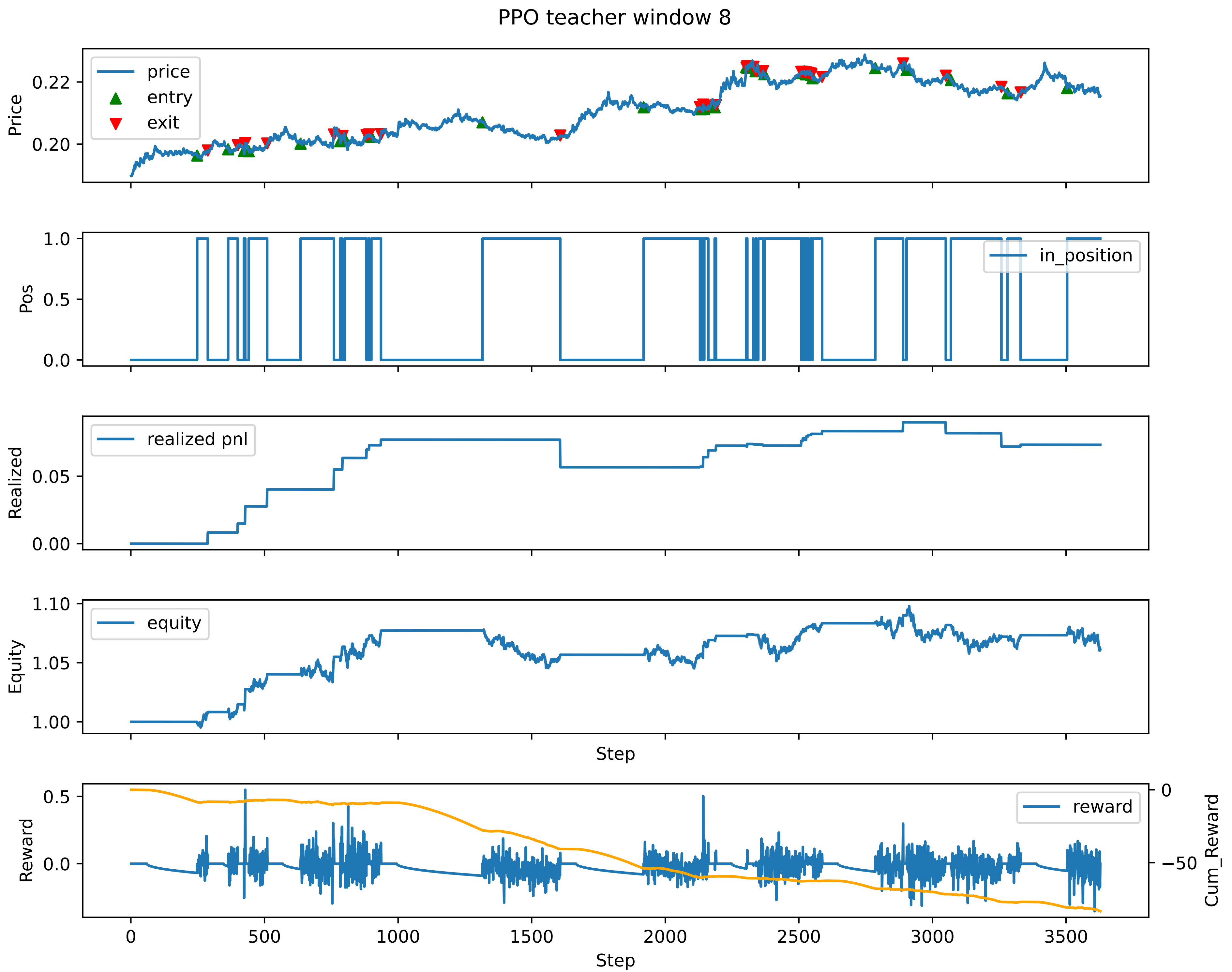


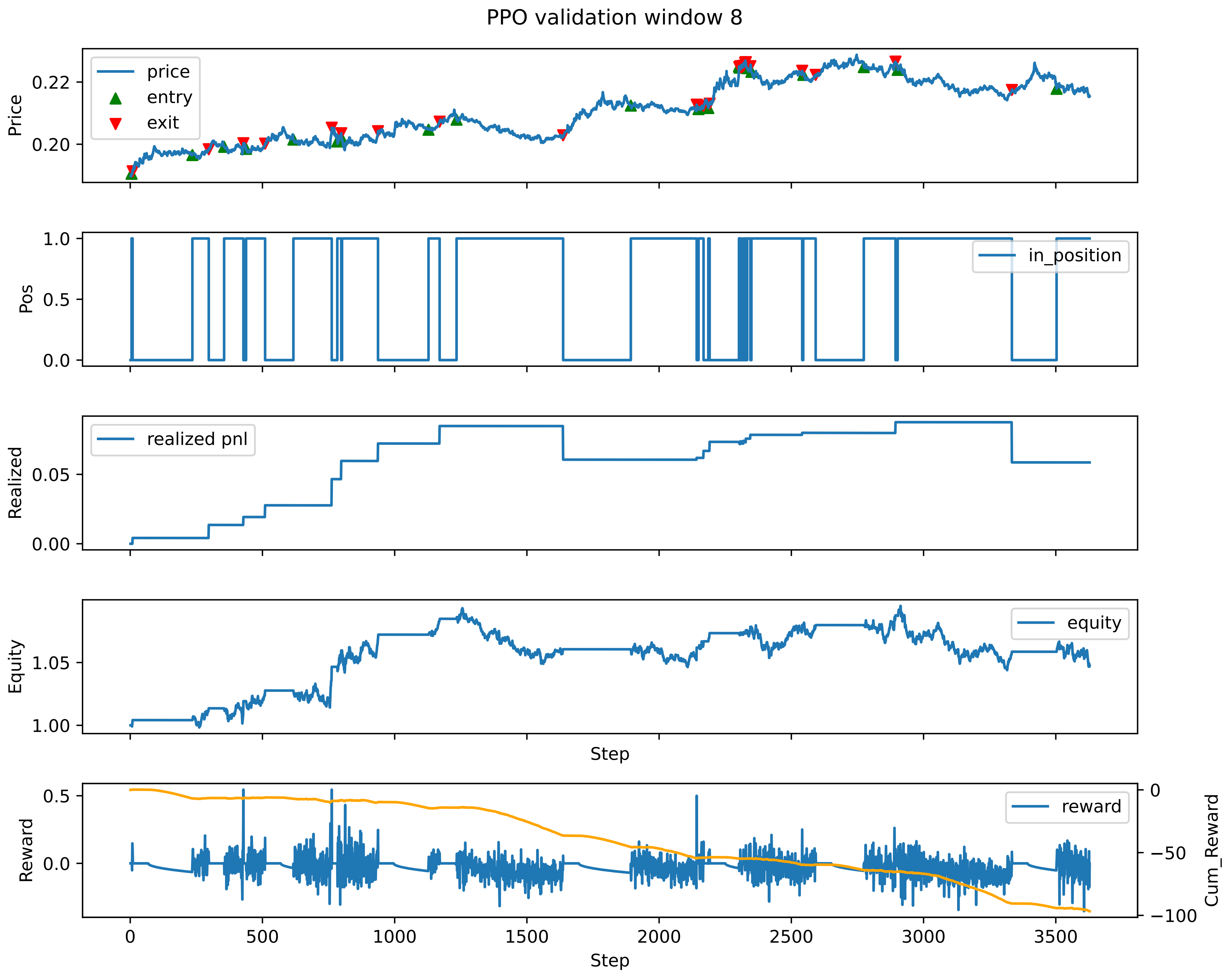
PPO teacher window 7
Price
price
entry
exit
0.20
0.18
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.05
0.00
Equity
equity
1.1
1.0
Step
Reward
reward
Cum_Reward
1
0
−1
0
−25
−50
0
200
400
600
800
1000
1200
1400
Step


PPO validation window 7
Price
price
entry
exit
0.20
0.18
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.10
0.05
0.00
Equity
equity
1.1
1.0
Step
Reward
Cum_Reward
reward
1
0
−1
0
−25
−50
0
200
400
600
800
1000
1200
1400
Step

Window 7 metrics

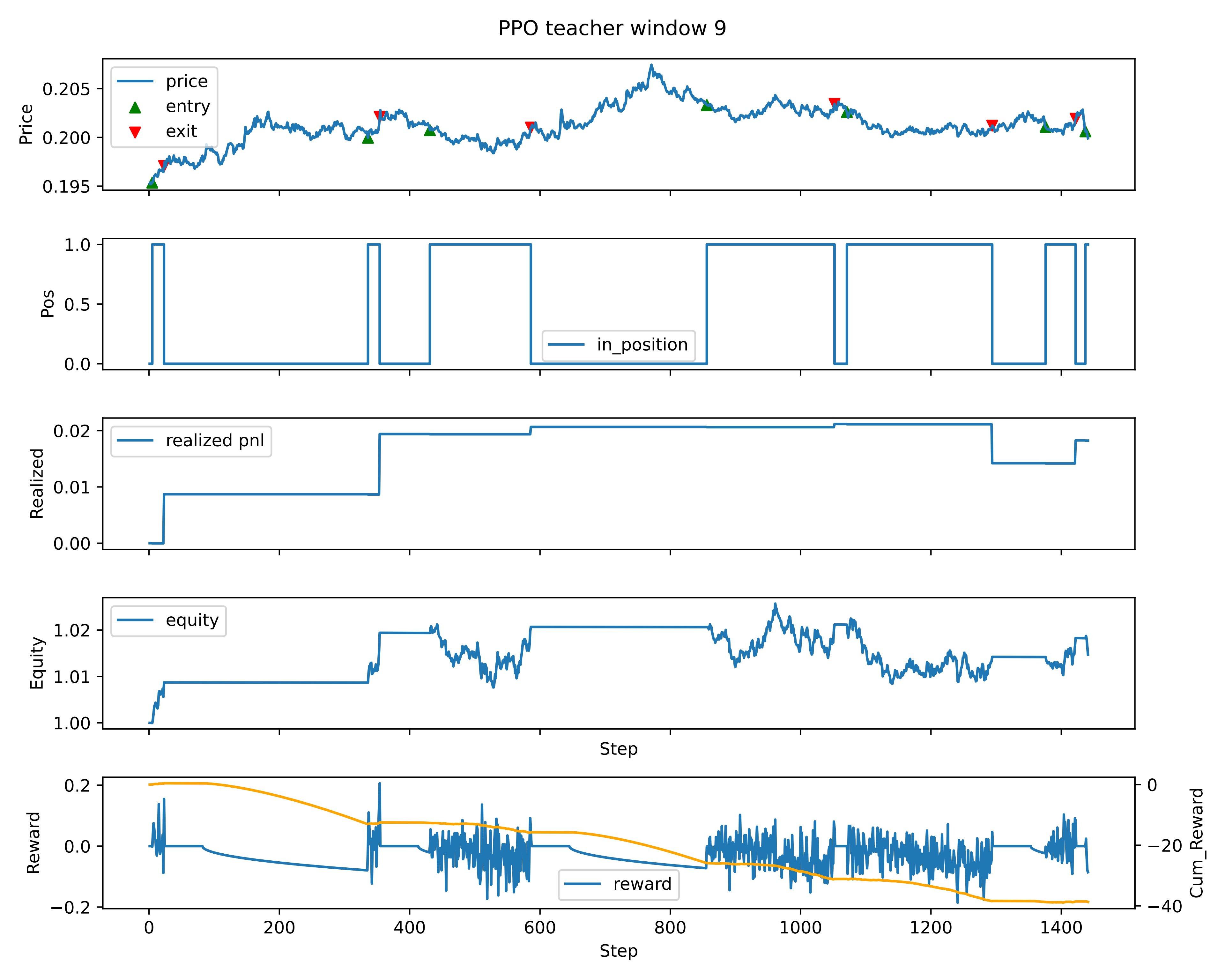
```
Baseline (Teacher) vs Current
Annual Return: 31.6159 / 16.7848
Average Win/Loss Ratio: 0.7614 / 0.7043
Avg PnL per trade: 0.0049 / 0.0042
Calmar Ratio: 295.8223 / 158.8248
Closed trades: 19.0000 / 18.0000
Equity: 0.0836 / 0.0444
Maximum Drawdown: 0.1069 / 0.1057
Profit Factor: 2.8554 / 2.4651
Realized PnL: 0.0908 / 0.0745
Recovery Factor: 0.7823 / 0.4200
Sharpe Ratio: 16.3811 / 8.4314
Sortino Ratio: 21.4238 / 11.1486
Time Under Water: 0.9339 / 0.9432
Value at Risk: 0.0037 / 0.0040
Win Rate: 78.9474 / 77.7778
```


PPO teacher window 8
Price
price
entry
exit
0.22
0.20
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.05
0.00
Equity
equity
1.10
1.05
1.00
Step
Reward
reward
0.5
0.0
Cum_Reward
0
−50
0
500
1000
1500
2000
2500
3000
3500
Step

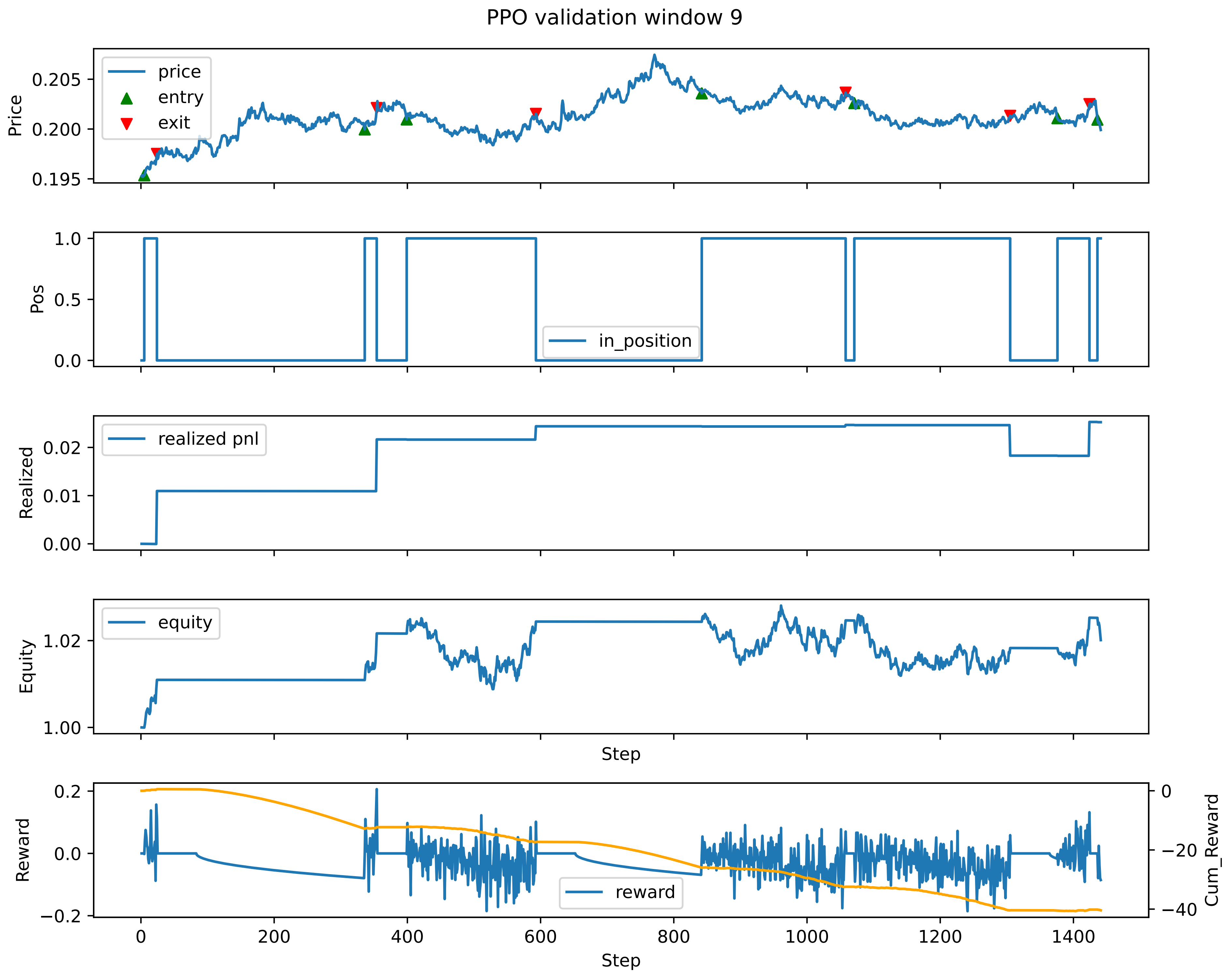

PPO validation window 8
Price
price
entry
exit
0.22
0.20
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.05
0.00
Equity
equity
1.05
1.00
Step
Reward
reward
Cum_Reward
0.5
0.0
0
−50
−100
0
500
1000
1500
2000
2500
3000
3500
Step

Window 8 metrics

```
Baseline (Teacher) vs Current
Annual Return: 8.8622 / 6.8766
Average Win/Loss Ratio: 0.8704 / 0.7290
Avg PnL per trade: 0.0025 / 0.0025
Calmar Ratio: 242.2170 / 147.0569
Closed trades: 31.0000 / 24.0000
Equity: 0.0612 / 0.0475
Maximum Drawdown: 0.0366 / 0.0468
Profit Factor: 2.8599 / 2.0654
Realized PnL: 0.0733 / 0.0586
Recovery Factor: 1.6715 / 1.0148
Sharpe Ratio: 11.1106 / 7.8774
Sortino Ratio: 11.9283 / 9.4348
Time Under Water: 0.6684 / 0.7938
Value at Risk: 0.0018 / 0.0020
Win Rate: 74.1935 / 70.8333
```

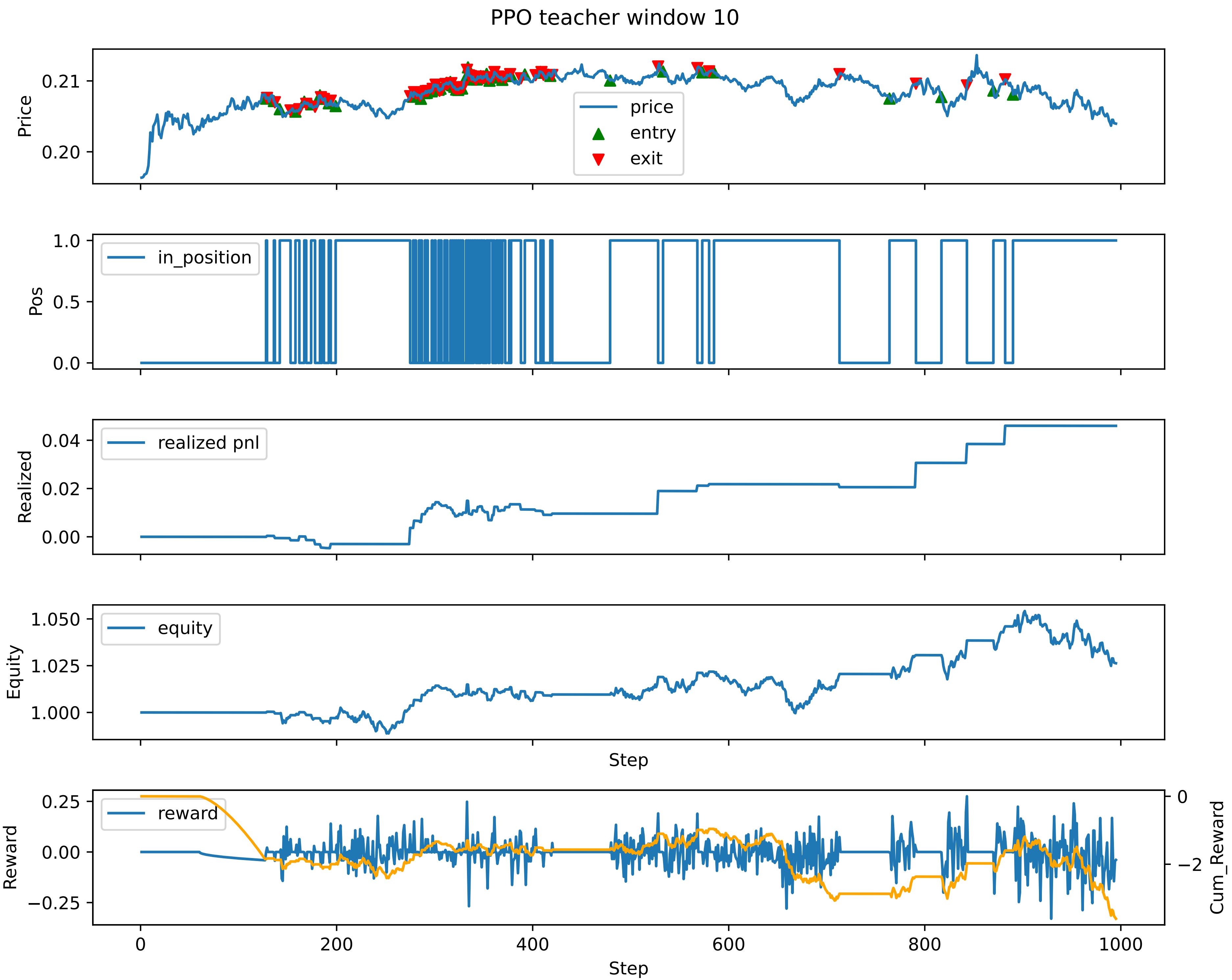


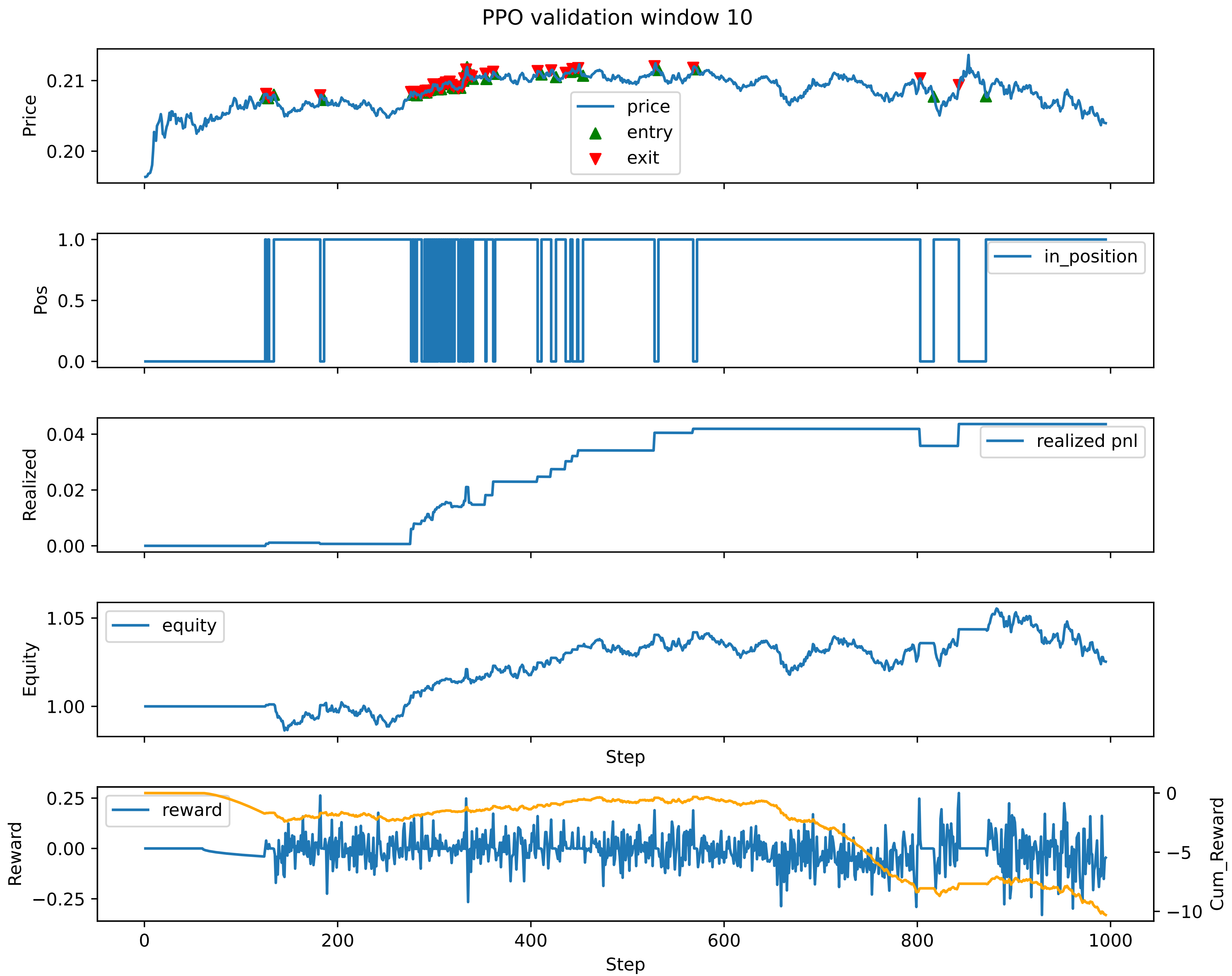
PPO teacher window 9
Price
price
entry
exit
0.205
0.200
0.195
Pos
1.0
0.5
0.0
in_position
Realized
realized pnl
0.02
0.01
0.00
Equity
equity
1.02
1.01
1.00
Step
Reward
reward
0.2
0.0
−0.2
Cum_Reward
0
−20
−40
0
200
400
600
800
1000
1200
1400
Step


PPO validation window 9
Price
price
entry
exit
0.205
0.200
0.195
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.02
0.01
0.00
Equity
equity
1.02
1.00
Step
Reward
reward
Cum_Reward
0.2
0.0
−0.2
0
−20
−40
0
200
400
600
800
1000
1200
1400
Step

Window 9 metrics

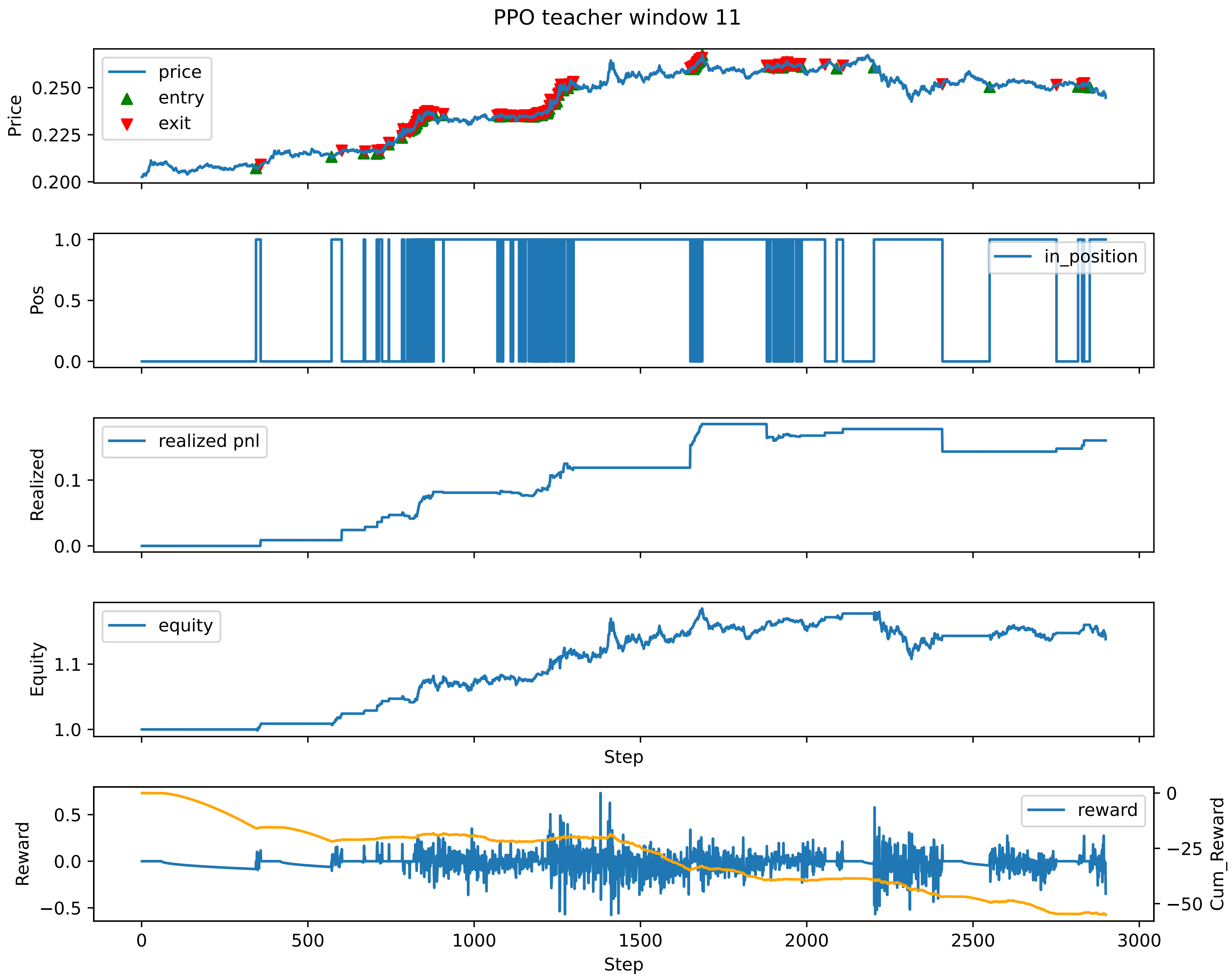
```
Baseline (Teacher) vs Current
Annual Return: 5.3631 / 7.3438
Average Win/Loss Ratio: 0.7442 / 1.0194
Avg PnL per trade: 0.0031 / 0.0043
Calmar Ratio: 319.1110 / 460.8192
Closed trades: 6.0000 / 6.0000
Equity: 0.0147 / 0.0201
Maximum Drawdown: 0.0168 / 0.0159
Profit Factor: 3.7212 / 5.0970
Realized PnL: 0.0182 / 0.0252
Recovery Factor: 0.8743 / 1.2625
Sharpe Ratio: 11.1375 / 14.4170
Sortino Ratio: 12.5314 / 17.1120
Time Under Water: 0.7099 / 0.7314
Value at Risk: 0.0011 / 0.0011
Win Rate: 83.3333 / 83.3333
```

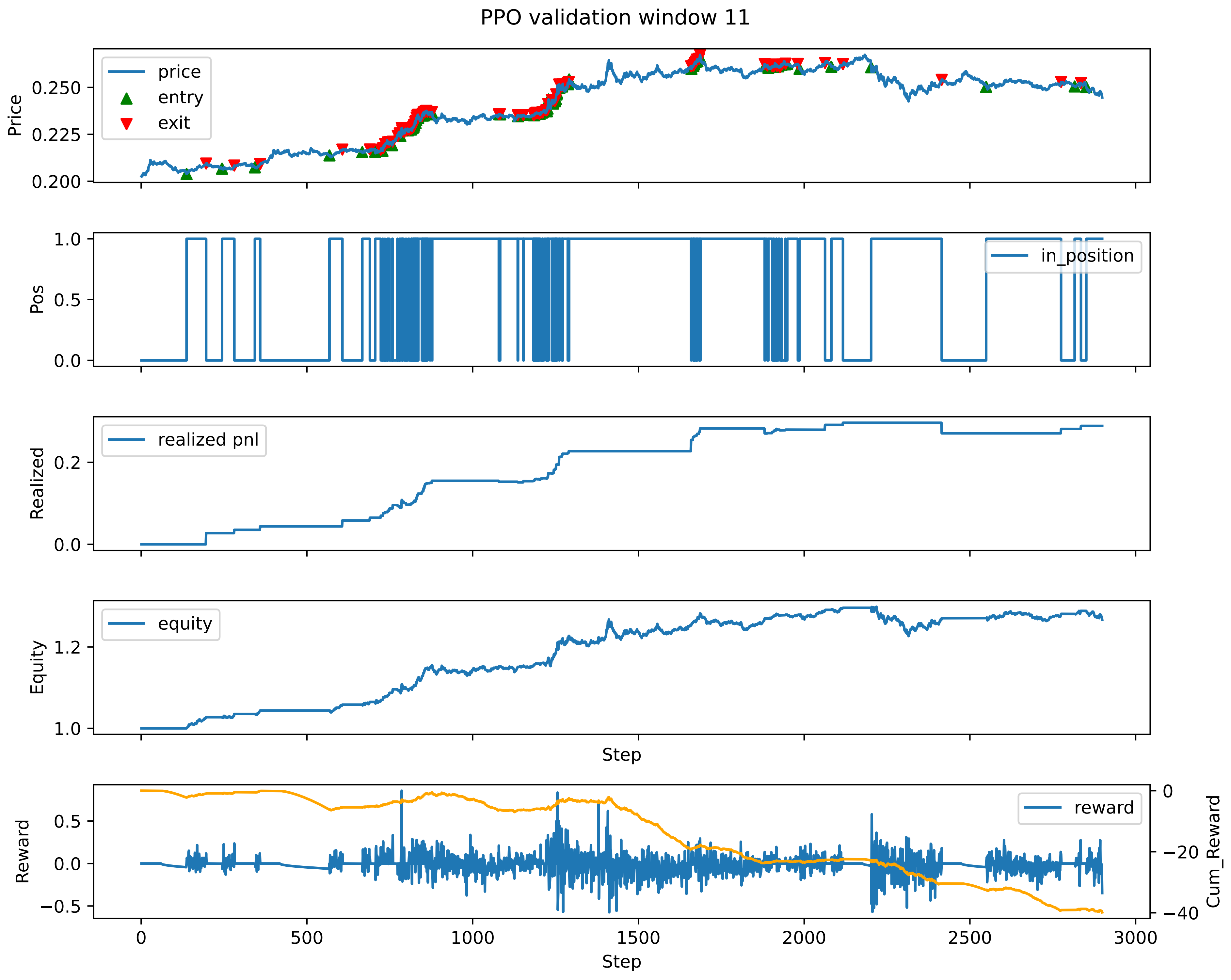

PPO teacher window 10
Price
price
entry
exit
Pos
in_position
Realized
realized pnl
Equity
equity
Step
Reward
reward
Cum_Reward
Step


PPO validation window 10
Price
price
entry
exit
Pos
in_position
Realized
realized pnl
Equity
equity
Step
Reward
reward
Cum_Reward
Step

Window 10 metrics

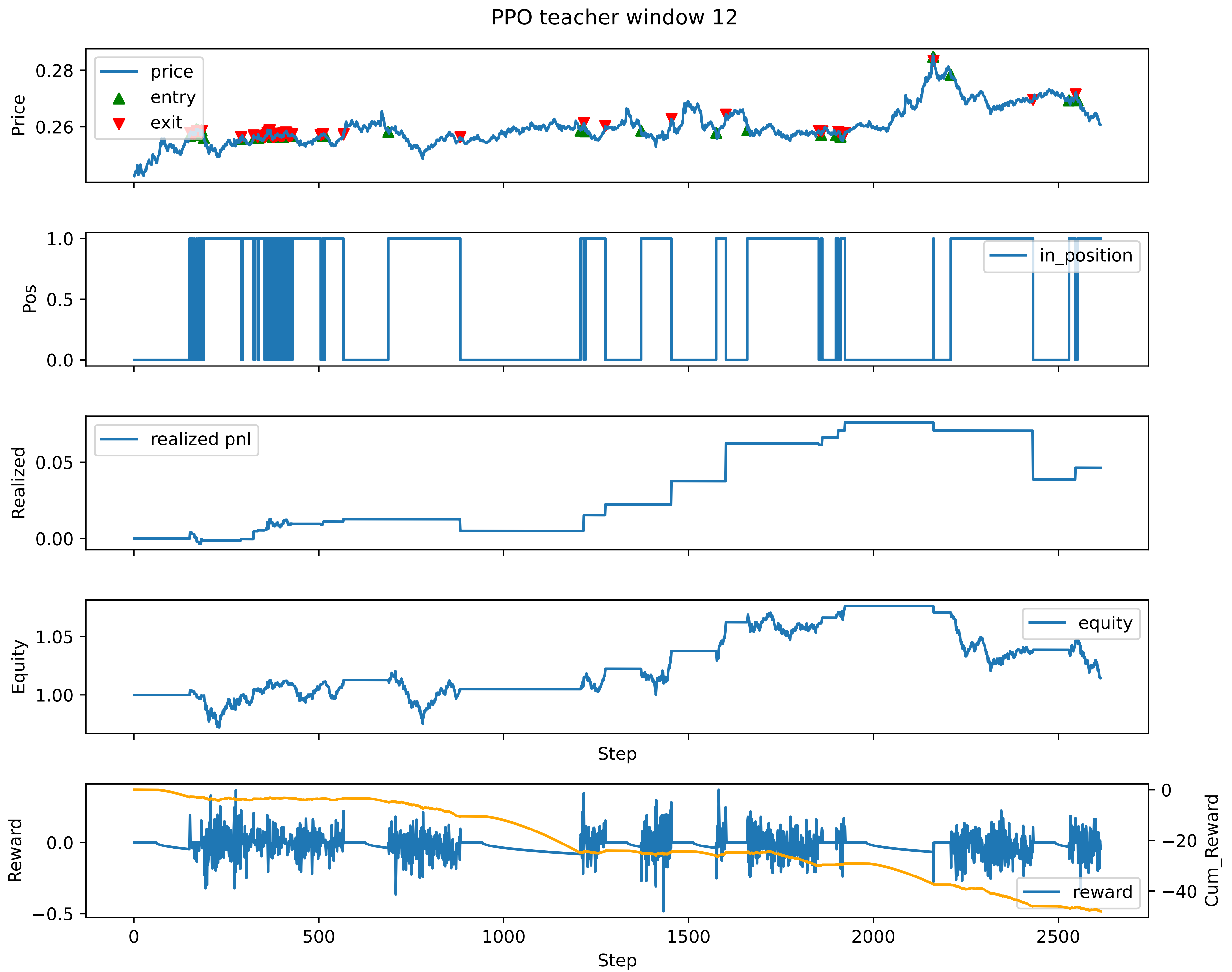
```
Baseline (Teacher) vs Current
Annual Return: 13.9095 / 13.3859
Average Win/Loss Ratio: 2.3118 / 1.2124
Avg PnL per trade: 0.0009 / 0.0012
Calmar Ratio: 500.0941 / 448.6875
Closed trades: 57.0000 / 39.0000
Equity: 0.0263 / 0.0253
Maximum Drawdown: 0.0278 / 0.0298
Profit Factor: 2.6675 / 3.9065
Realized PnL: 0.0460 / 0.0436
Recovery Factor: 0.9458 / 0.8485
Sharpe Ratio: 15.1205 / 12.8990
Sortino Ratio: 17.2999 / 17.1095
Time Under Water: 0.7487 / 0.7648
Value at Risk: 0.0020 / 0.0023
Win Rate: 52.6316 / 74.3590
```


PPO teacher window 11
Price
price
entry
exit
0.250
0.225
0.200
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.1
0.0
Equity
equity
1.1
1.0
Step
Reward
reward
Cum_Reward
0.5
0.0
−0.5
0
−25
−50
0
500
1000
1500
2000
2500
3000
Step

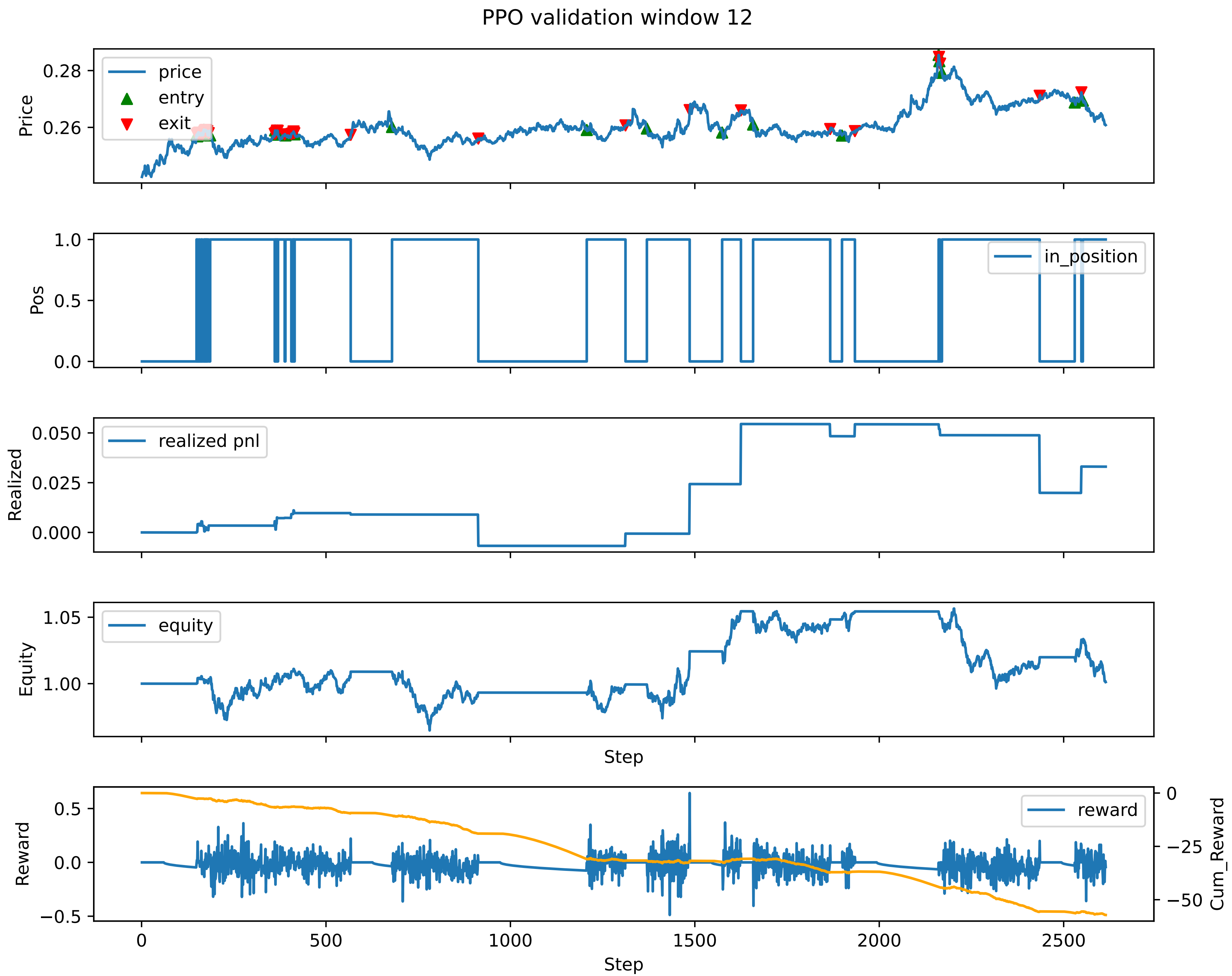

PPO validation window 11
price
entry
exit
Price
in_position
Pos
realized pnl
Realized
equity
Equity
Step
reward
Reward
Cum_Reward
Step

Window 11 metrics

Baseline (Teacher) vs Current
Annual Return: 25.0659 / 48.3633
Average Win/Loss Ratio: 1.3100 / 1.2986
Avg PnL per trade: 0.0012 / 0.0032
Calmar Ratio: 384.4979 / 870.3196
Closed trades: 144.0000 / 92.0000
Equity: 0.1382 / 0.2667
Maximum Drawdown: 0.0652 / 0.0556
Profit Factor: 2.3375 / 5.3386
Realized PnL: 0.1601 / 0.2886
Recovery Factor: 2.1200 / 4.7987
Sharpe Ratio: 18.6611 / 33.3631
Sortino Ratio: 20.1287 / 39.7671
Time Under Water: 0.7251 / 0.7213
Value at Risk: 0.0027 / 0.0029
Win Rate: 63.1944 / 80.4348

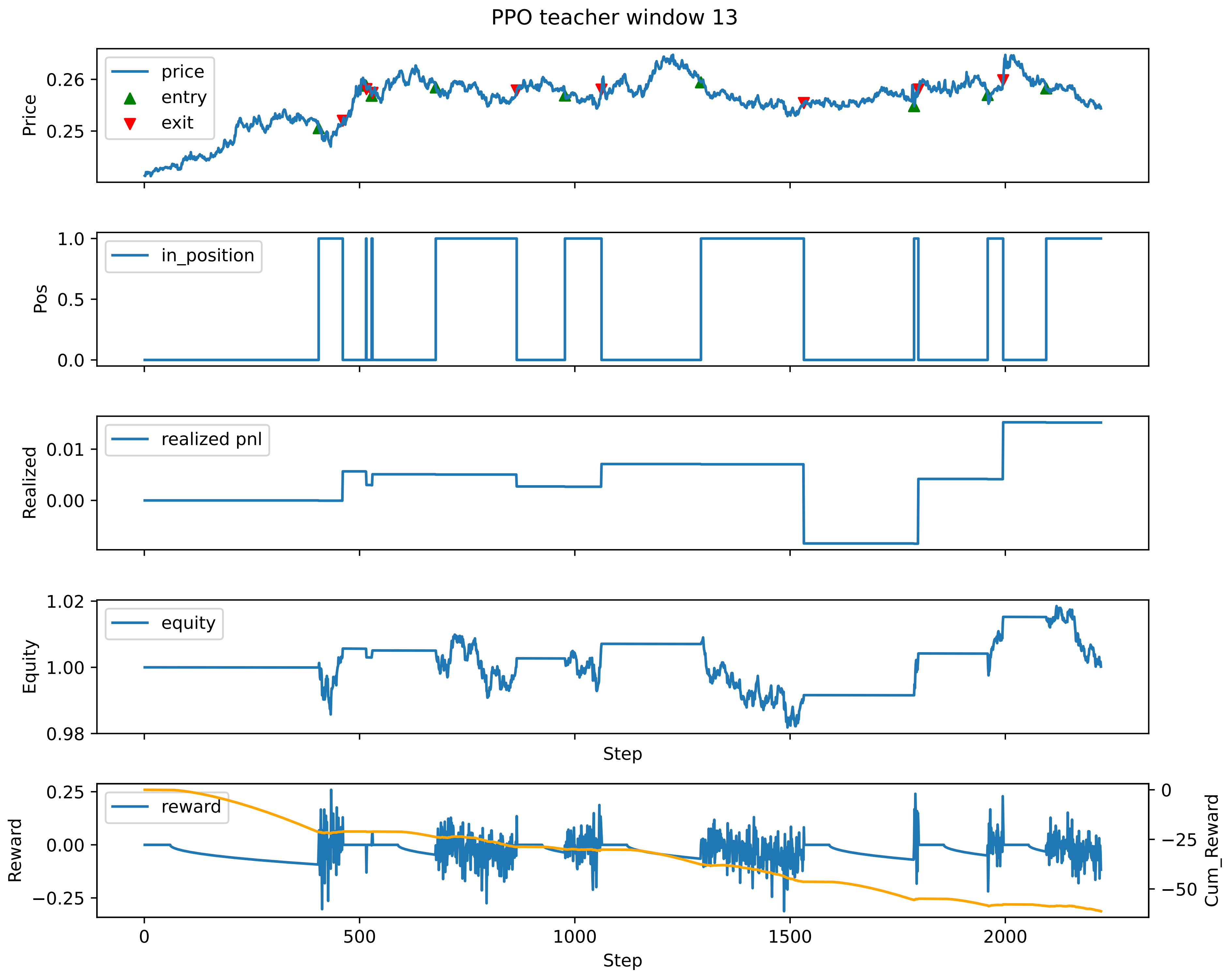


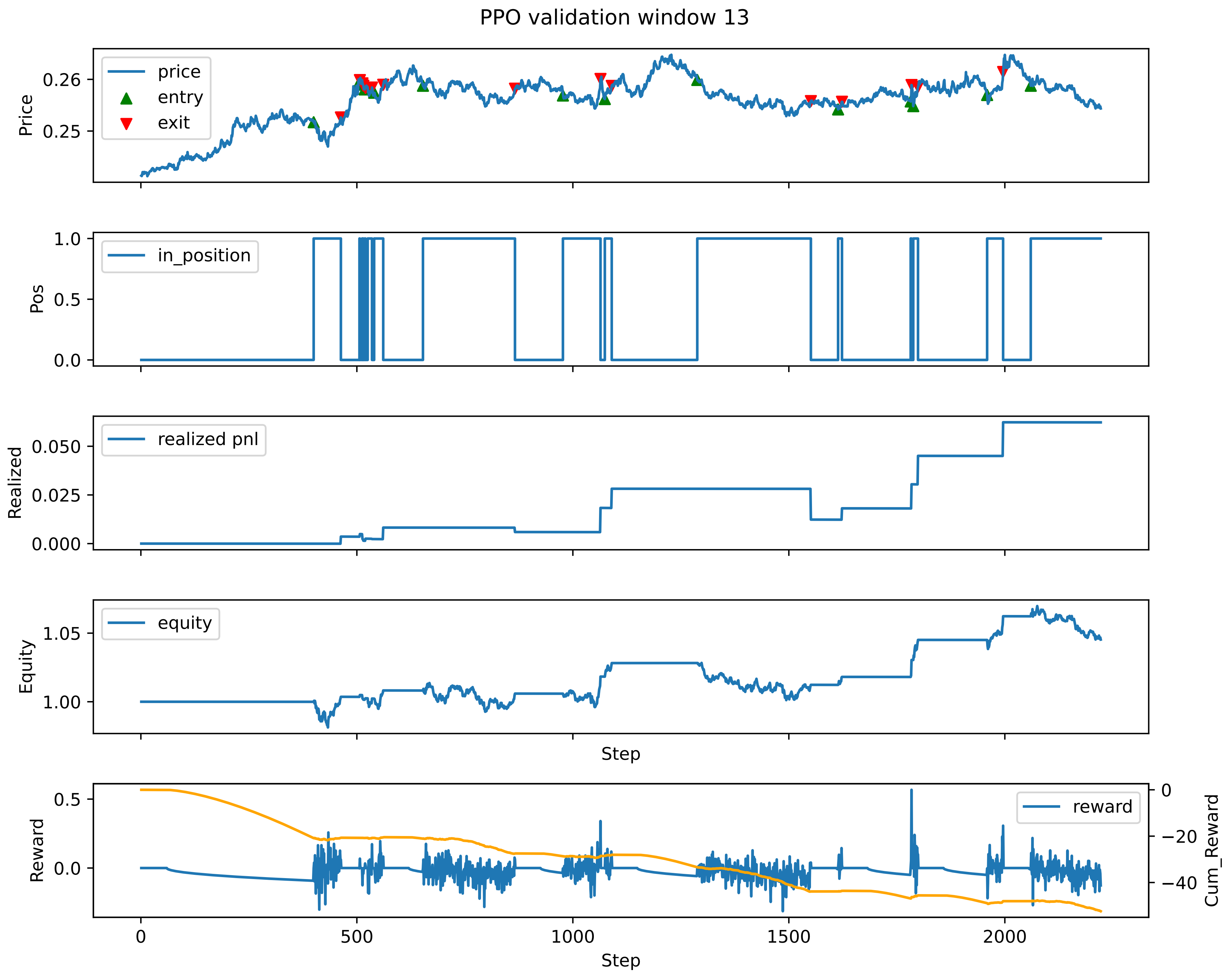
PPO teacher window 12
Price
price
entry
exit
0.28
0.26
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.05
0.00
Equity
equity
1.05
1.00
Step
Reward
reward
Cum_Reward
0.0
−0.5
0
−20
−40
0
500
1000
1500
2000
2500
Step


PPO validation window 12
price
entry
exit
Price
0.28
0.26
in_position
Pos
1.0
0.5
0.0
realized pnl
Realized
0.050
0.025
0.000
equity
Equity
1.05
1.00
Step
reward
Reward
0.5
0.0
−0.5
Cum_Reward
0
−25
−50
0
500
1000
1500
2000
2500
Step

Window 12 metrics

```
Baseline (Teacher) vs Current
Annual Return: 2.9270 / 0.2435
Average Win/Loss Ratio: 1.1539 / 1.1285
Avg PnL per trade: 0.0010 / 0.0011
Calmar Ratio: 51.0799 / 4.2735
Closed trades: 54.0000 / 33.0000
Equity: 0.0146 / 0.0012
Maximum Drawdown: 0.0573 / 0.0570
Profit Factor: 1.7583 / 1.5315
Realized PnL: 0.0464 / 0.0330
Recovery Factor: 0.2539 / 0.0212
Sharpe Ratio: 3.0234 / 0.2250
Sortino Ratio: 3.0739 / 0.2515
Time Under Water: 0.6783 / 0.8833
Value at Risk: 0.0023 / 0.0025
Win Rate: 59.2593 / 57.5758
```

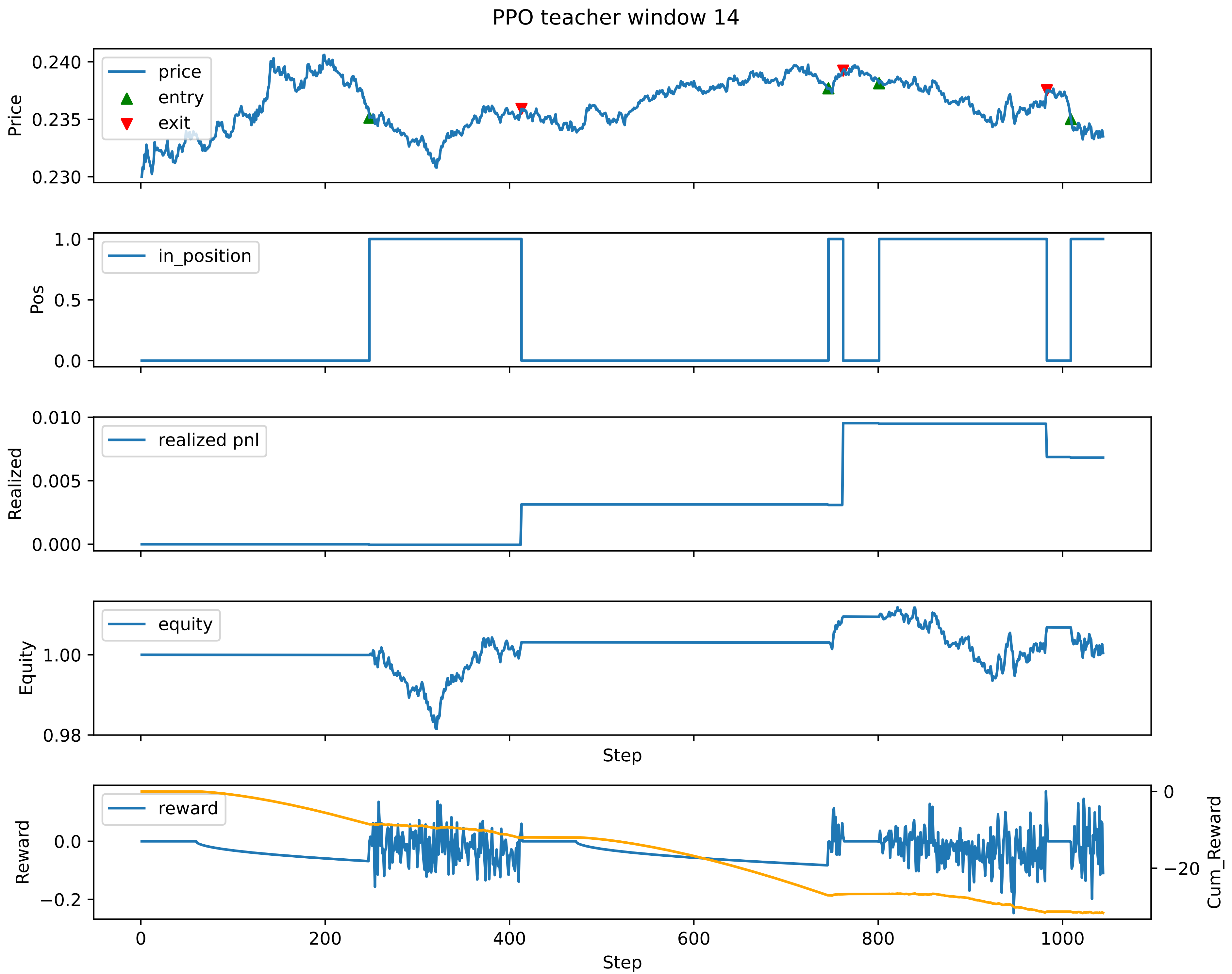

PPO teacher window 13
Price
price
entry
exit
0.26
0.25
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.01
0.00
Equity
equity
1.02
1.00
0.98
Step
Reward
reward
Cum_Reward
0.25
0.00
−0.25
0
−25
−50
0
500
1000
1500
2000
Step



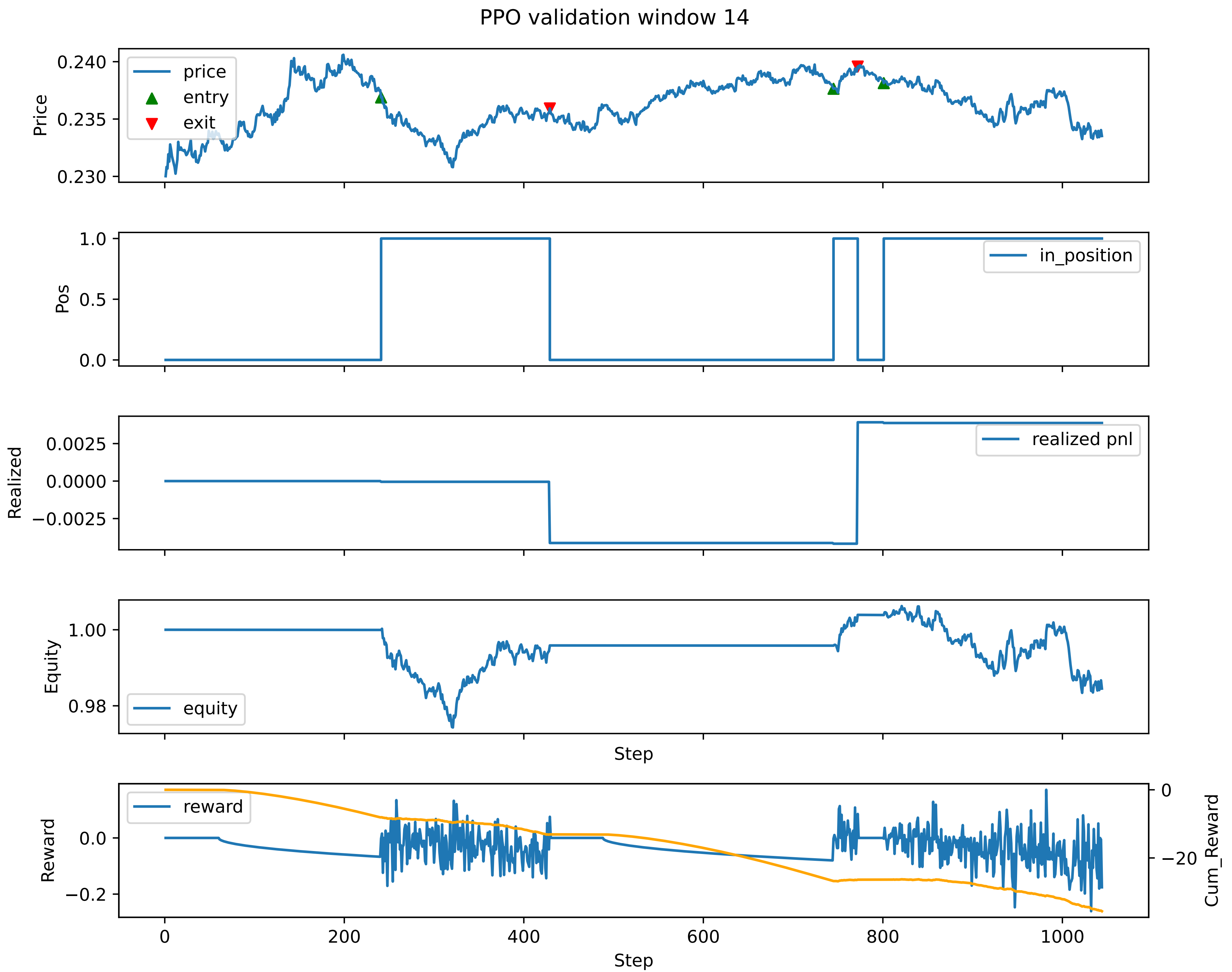
PPO validation window 13
Price
price
entry
exit
0.26
0.25
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.050
0.025
0.000
Equity
equity
1.05
1.00
Step
Reward
reward
Cum_Reward
0.5
0.0
0
−20
−40
0
500
1000
1500
2000
Step

Window 13 metrics

```
Baseline (Teacher) vs Current
Annual Return: 0.0484 / 10.7253
Average Win/Loss Ratio: 1.0767 / 2.0045
Avg PnL per trade: 0.0020 / 0.0043
Calmar Ratio: 1.7439 / 406.1995
Closed trades: 8.0000 / 15.0000
Equity: 0.0002 / 0.0453
Maximum Drawdown: 0.0278 / 0.0264
Profit Factor: 1.7944 / 4.0091
Realized PnL: 0.0152 / 0.0623
Recovery Factor: 0.0074 / 1.7165
Sharpe Ratio: 0.0828 / 15.5307
Sortino Ratio: 0.0695 / 15.2577
Time Under Water: 0.7426 / 0.5405
Value at Risk: 0.0013 / 0.0015
Win Rate: 62.5000 / 66.6667
```

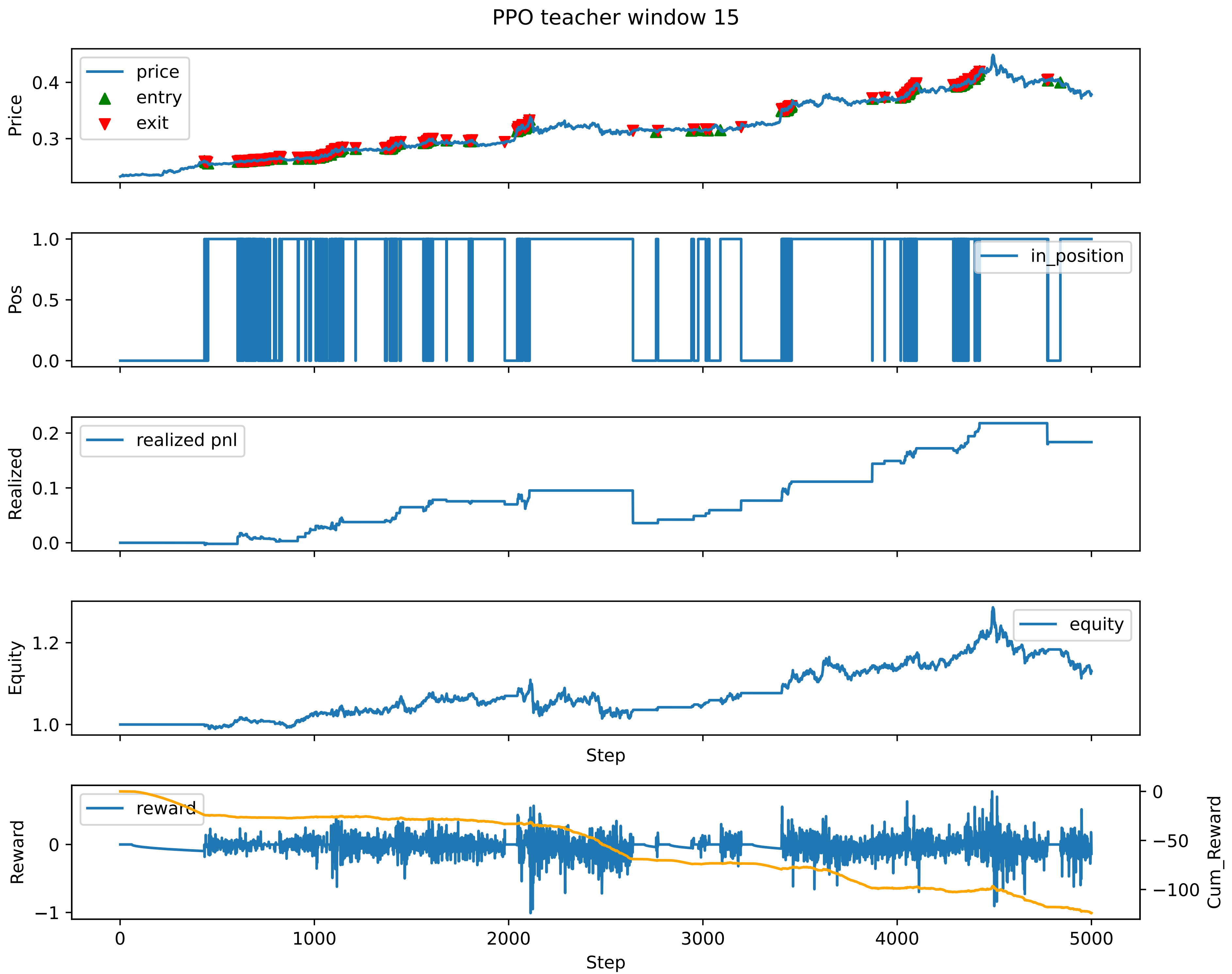


PPO teacher window 14
Price
price
entry
exit
0.240
0.235
0.230
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.010
0.005
0.000
Equity
equity
1.00
0.98
Step
Reward
reward
0.0
−0.2
Cum_Reward
0
−20
0
200
400
600
800
1000
Step

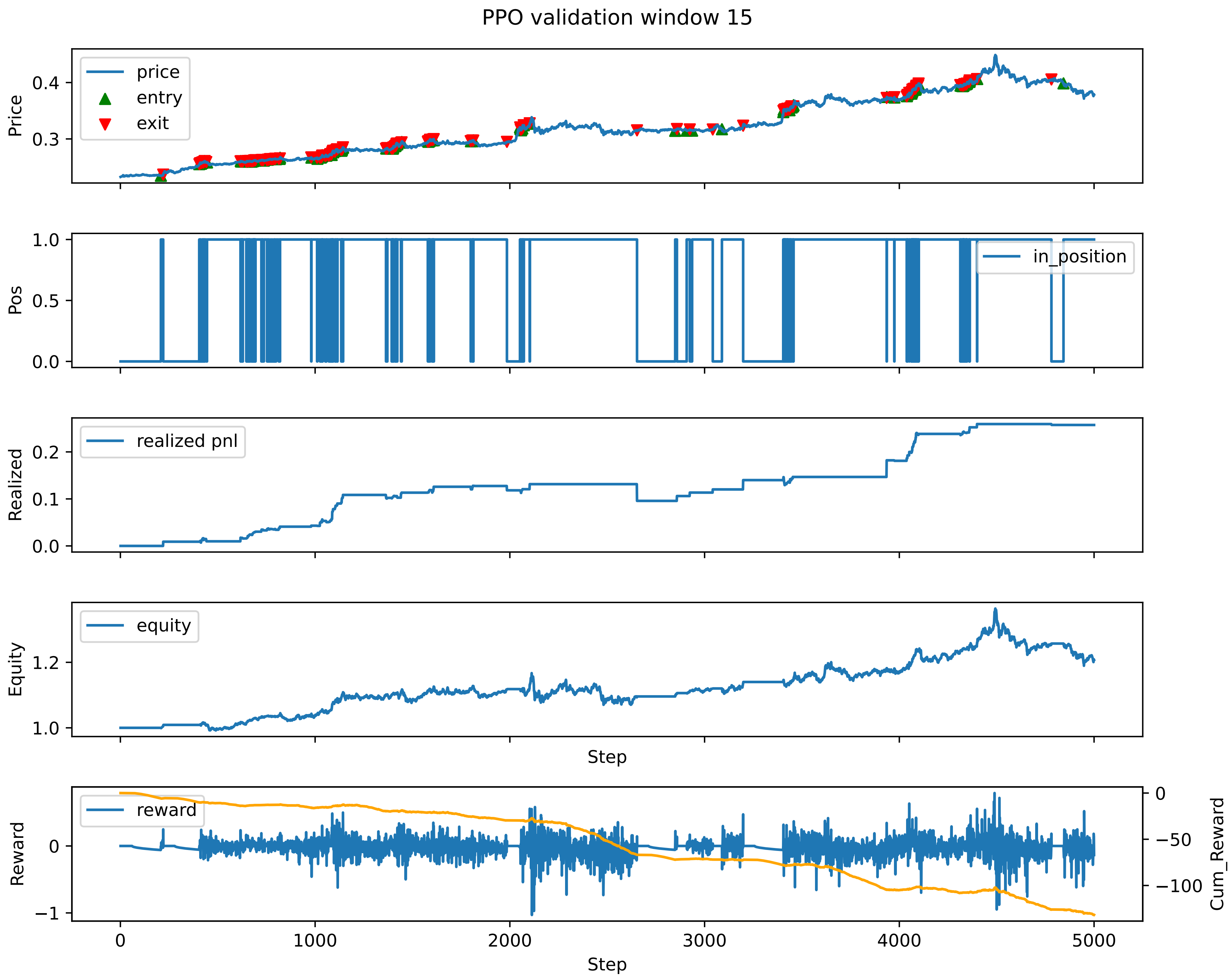

PPO validation window 14
price
entry
exit
Price
Pos
in_position
Realized
realized pnl
Equity
equity
Step
Reward
reward
Cum_Reward
Step

Window 14 metrics

```
Baseline (Teacher) vs Current
Annual Return: 0.2322 / -7.7957
Average Win/Loss Ratio: 1.8902 / 2.0191
Avg PnL per trade: 0.0024 / 0.0021
Calmar Ratio: 11.4495 / -300.3547
Closed trades: 3.0000 / 2.0000
Equity: 0.0005 / -0.0155
Maximum Drawdown: 0.0203 / 0.0260
Profit Factor: 3.7804 / 2.0191
Realized PnL: 0.0068 / 0.0039
Recovery Factor: 0.0227 / -0.5960
Sharpe Ratio: 0.4321 / -13.6151
Sortino Ratio: 0.4185 / -14.0707
Time Under Water: 0.7088 / 0.7299
Value at Risk: 0.0015 / 0.0015
Win Rate: 66.6667 / 50.0000
```

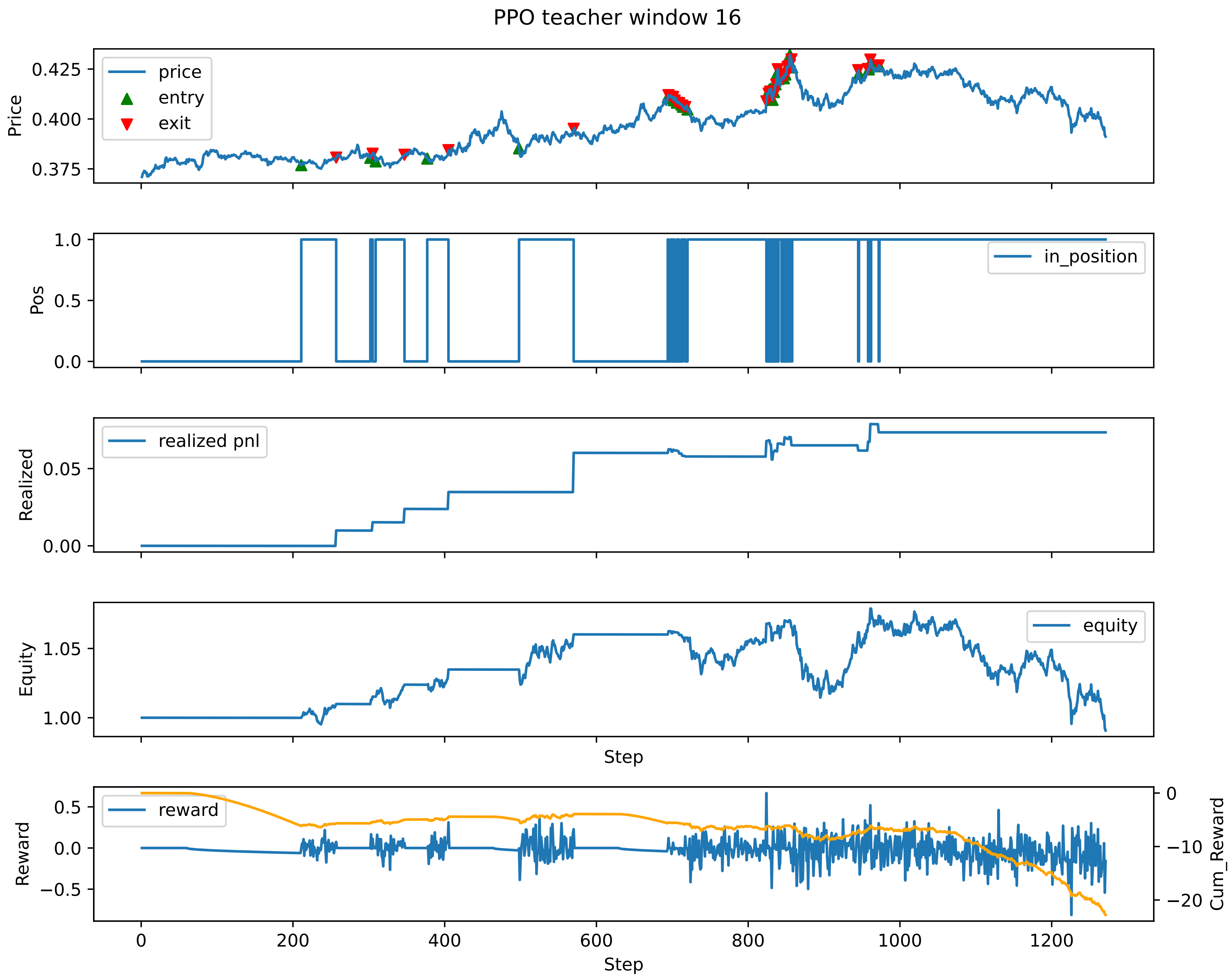


PPO teacher window 15
Price
price
entry
exit
0.4
0.3
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.2
0.1
0.0
Equity
equity
1.2
1.0
Step
Reward
reward
0
−1
Cum_Reward
0
−50
−100
0
1000
2000
3000
4000
5000
Step

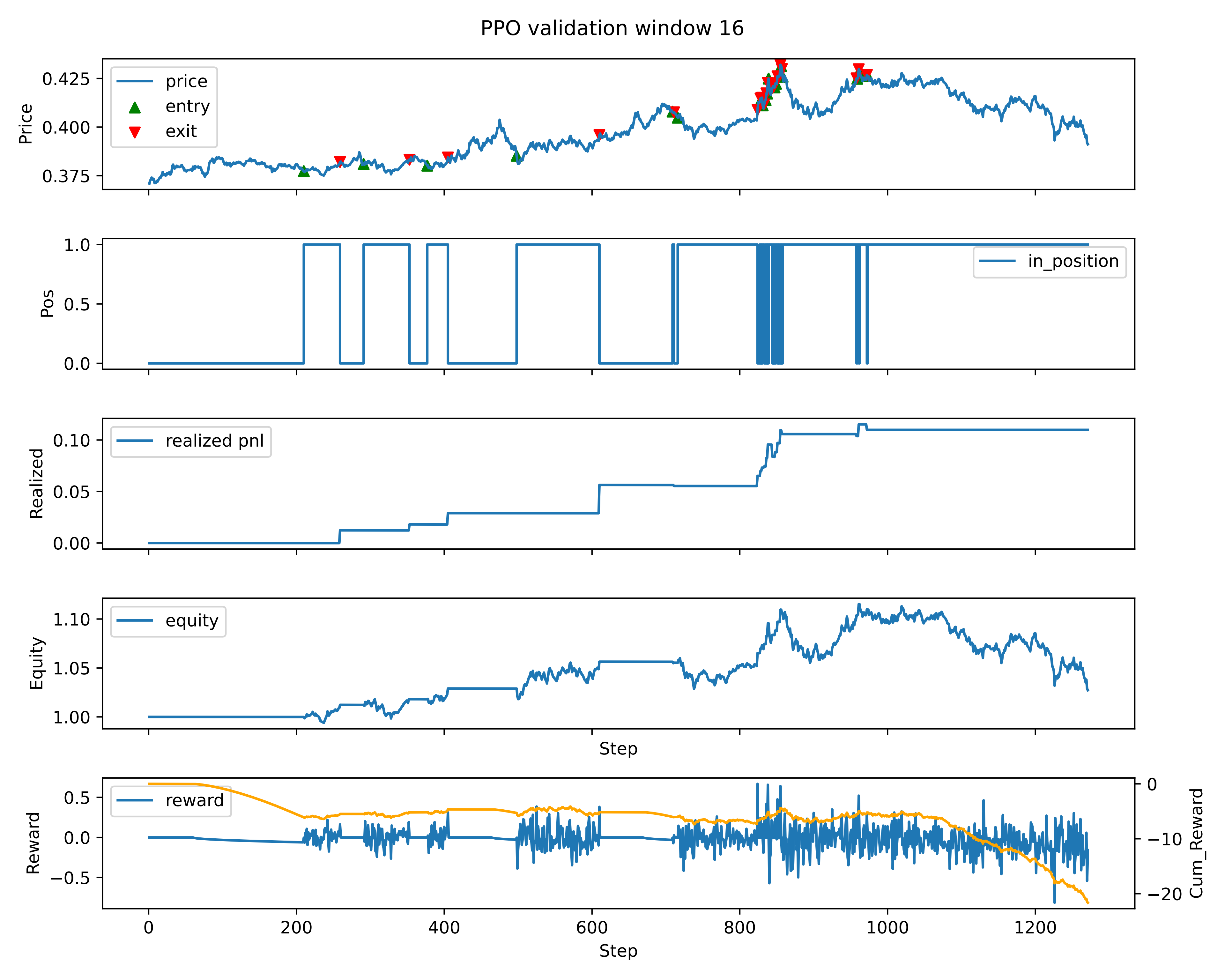

PPO validation window 15
price
entry
exit
Price
0.4
0.3
Pos
1.0
0.5
0.0
in_position
Realized
realized pnl
0.2
0.1
0.0
Equity
equity
1.2
1.0
Step
Reward
reward
0
−1
Cum_Reward
0
−50
−100
0
1000
2000
3000
4000
5000
Step

Window 15 metrics

```
Baseline (Teacher) vs Current
Annual Return: 13.7432 / 21.8138
Average Win/Loss Ratio: 1.0431 / 1.2368
Avg PnL per trade: 0.0008 / 0.0016
Calmar Ratio: 101.7406 / 170.3086
Closed trades: 257.0000 / 173.0000
Equity: 0.1307 / 0.2075
Maximum Drawdown: 0.1351 / 0.1281
Profit Factor: 1.6991 / 2.9932
Realized PnL: 0.1835 / 0.2573
Recovery Factor: 0.9677 / 1.6198
Sharpe Ratio: 7.9989 / 12.2854
Sortino Ratio: 8.8255 / 13.9032
Time Under Water: 0.8896 / 0.8908
Value at Risk: 0.0036 / 0.0037
Win Rate: 61.4786 / 69.9422
```

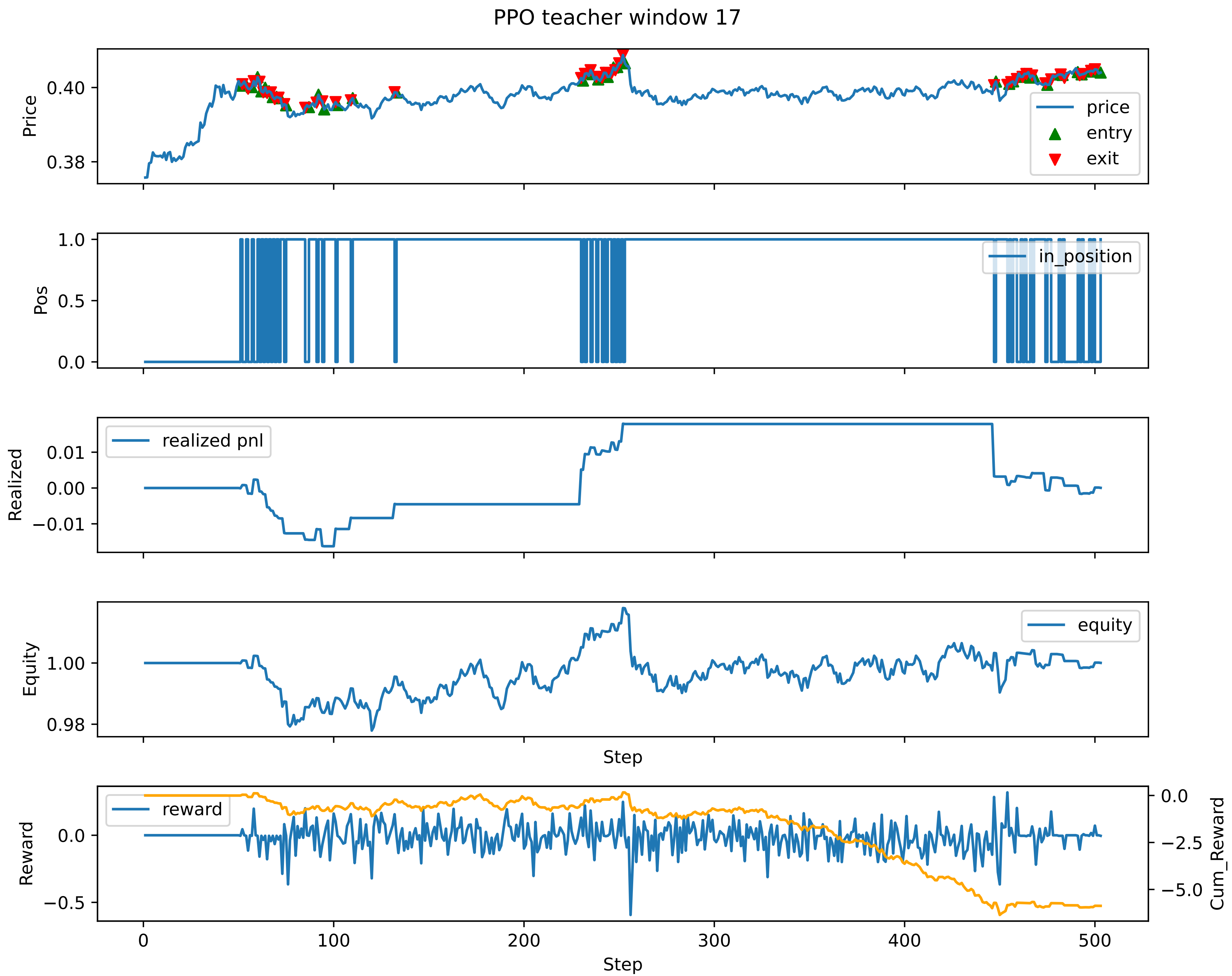


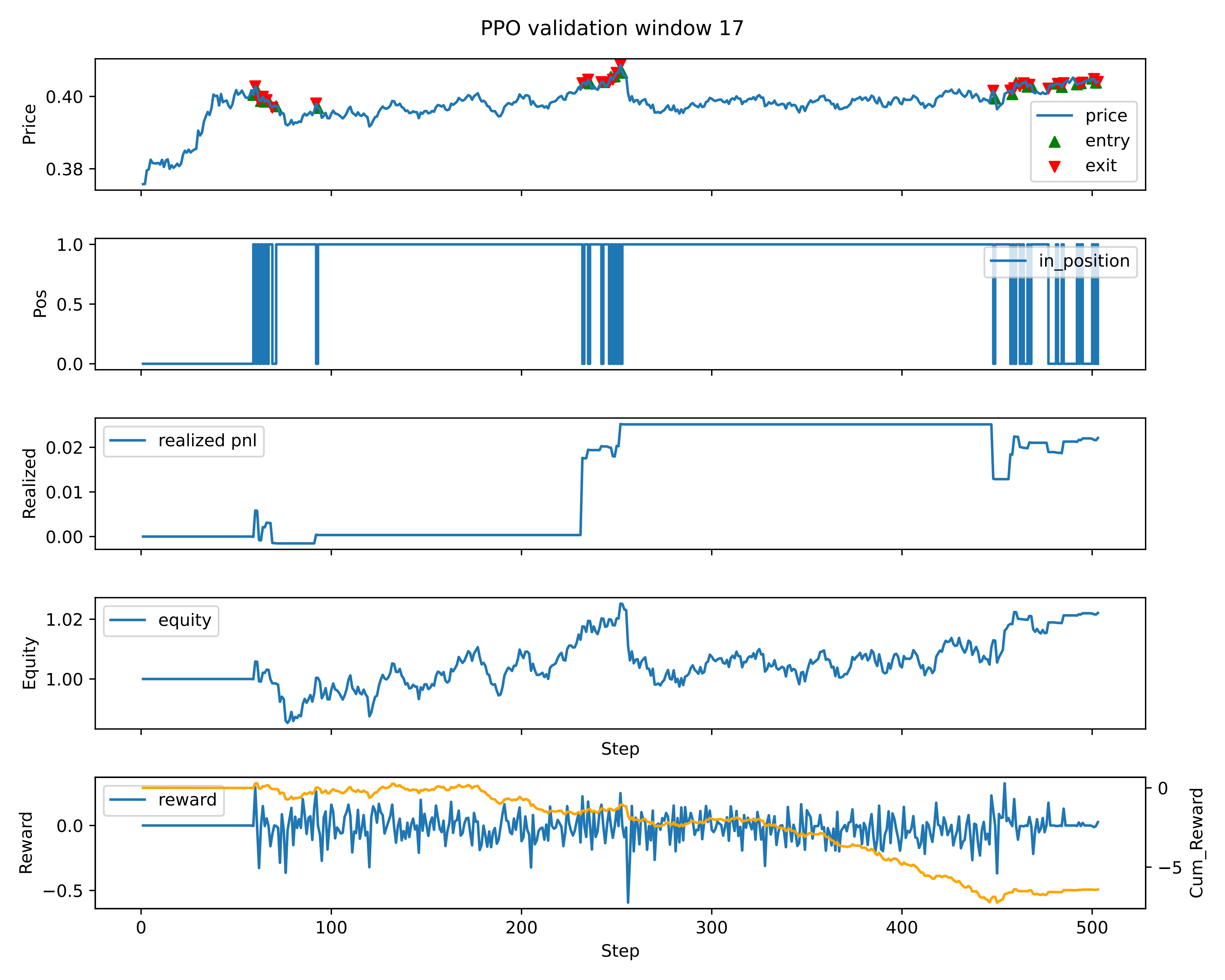
PPO teacher window 16
Price
price
entry
exit
0.425
0.400
0.375
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.05
0.00
Equity
equity
1.05
1.00
Step
Reward
reward
0.5
0.0
−0.5
Cum_Reward
0
−10
−20
0
200
400
600
800
1000
1200
Step


PPO validation window 16
Price
price
entry
exit
0.425
0.400
0.375
Pos
in_position
1.0
0.5
0.0
Realized
realized pnl
0.10
0.05
0.00
Equity
equity
1.10
1.05
1.00
Step
Reward
reward
0.5
0.0
−0.5
Cum_Reward
0
−10
−20
0
200
400
600
800
1000
1200
Step

Window 16 metrics

```
Baseline (Teacher) vs Current
Annual Return: -3.8011 / 11.2676
Average Win/Loss Ratio: 3.4765 / 2.9421
Avg PnL per trade: 0.0025 / 0.0054
Calmar Ratio: -46.5868 / 142.7567
Closed trades: 32.0000 / 21.0000
Equity: -0.0092 / 0.0272
Maximum Drawdown: 0.0816 / 0.0789
Profit Factor: 3.4765 / 5.8842
Realized PnL: 0.0734 / 0.1099
Recovery Factor: -0.1126 / 0.3449
Sharpe Ratio: -2.2601 / 6.2441
Sortino Ratio: -2.4680 / 7.3464
Time Under Water: 0.5673 / 0.6200
Value at Risk: 0.0038 / 0.0041
Win Rate: 50.0000 / 66.6667
```


PPO teacher window 17
Price
0.40
0.38
price
entry
exit
Pos
1.0
0.5
0.0
in_position
Realized
0.01
0.00
−0.01
realized pnl
Equity
1.00
0.98
equity
Step
Reward
0.0
−0.5
reward
Cum_Reward
0.0
−2.5
−5.0
0
100
200
300
400
500
Step



PPO validation window 17
Price
0.40
0.38
price
entry
exit
Pos
1.0
0.5
0.0
in_position
Realized
0.02
0.01
0.00
realized pnl
Equity
1.02
1.00
equity
Step
Reward
0.0
−0.5
reward
Cum_Reward
0
−5
0
100
200
300
400
500
Step

Window 17 metrics

```
Baseline (Teacher) vs Current
Annual Return: 0.0487 / 23.1308
Average Win/Loss Ratio: 1.0743 / 1.0657
Avg PnL per trade: 0.0002 / 0.0010
Calmar Ratio: 1.7863 / 854.7071
Closed trades: 41.0000 / 26.0000
Equity: 0.0000 / 0.0221
Maximum Drawdown: 0.0273 / 0.0271
Profit Factor: 1.1308 / 1.8946
Realized PnL: 0.0000 / 0.0221
Recovery Factor: 0.0017 / 0.8163
Sharpe Ratio: 0.0343 / 15.8206
Sortino Ratio: 0.0410 / 19.0864
Time Under Water: 0.8787 / 0.8549
Value at Risk: 0.0032 / 0.0032
Win Rate: 48.7805 / 61.5385
```