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025-05-04T20:07:47.172760200Z [INFO] BACKTESTER-001.BacktestEngine: PnL Statistics (USD)
025-05-04T20:07:47.172794700Z [INFO] BACKTESTER-001.BacktestEngine: -----
025-05-04T20:07:47.173362300Z [INFO] BACKTESTER-001.BacktestEngine: PnL (total): 741_759.83
025-05-04T20:07:47.173372400Z [INFO] BACKTESTER-001.BacktestEngine: PnL% (total): 14.8351966
025-05-04T20:07:47.173373200Z [INFO] BACKTESTER-001.BacktestEngine: Max Winner: 80_002.3
025-05-04T20:07:47.173375300Z [INFO] BACKTESTER-001.BacktestEngine: Avg Winner: 29_371.728163265303
025-05-04T20:07:47.173375800Z [INFO] BACKTESTER-001.BacktestEngine: Min Winner: 800.0
025-05-04T20:07:47.173376300Z [INFO] BACKTESTER-001.BacktestEngine: Min Loser: 0.0
025-05-04T20:07:47.173377200Z [INFO] BACKTESTER-001.BacktestEngine: Avg Loser: -22_498.543540387097
025-05-04T20:07:47.173377900Z [INFO] BACKTESTER-001.BacktestEngine: Max Loser: -83_476.12
025-05-04T20:07:47.173378400Z [INFO] BACKTESTER-001.BacktestEngine: Expectancy: 9_271.997875000001
025-05-04T20:07:47.173379200Z [INFO] BACKTESTER-001.BacktestEngine: Win Rate: 0.6125
025-05-04T20:07:47.173380900Z [INFO] BACKTESTER-001.BacktestEngine: -----
025-05-04T20:07:47.173382000Z [INFO] BACKTESTER-001.BacktestEngine: Returns Statistics
025-05-04T20:07:47.173382600Z [INFO] BACKTESTER-001.BacktestEngine: -----
025-05-04T20:07:47.192943300Z [INFO] BACKTESTER-001.BacktestEngine: Returns Volatility (252 days): 0.27497007906822885
025-05-04T20:07:47.192983800Z [INFO] BACKTESTER-001.BacktestEngine: Average (Return): 0.021251091928697605
025-05-04T20:07:47.192984600Z [INFO] BACKTESTER-001.BacktestEngine: Average Loss (Return): -0.030388069171024015
025-05-04T20:07:47.192985200Z [INFO] BACKTESTER-001.BacktestEngine: Average Win (Return): 0.061229797296224006
025-05-04T20:07:47.192986000Z [INFO] BACKTESTER-001.BacktestEngine: Sharpe Ratio (252 days): 1.3240687024767648
025-05-04T20:07:47.192986700Z [INFO] BACKTESTER-001.BacktestEngine: Sortino Ratio (252 days): 3.6780917020877544
025-05-04T20:07:47.192987600Z [INFO] BACKTESTER-001.BacktestEngine: Profit Factor: 2.6026164324287744
025-05-04T20:07:47.192988200Z [INFO] BACKTESTER-001.BacktestEngine: Risk Return Ratio: 0.33348863616985985
025-05-04T20:07:47.192990500Z [INFO] BACKTESTER-001.BacktestEngine: -----
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