

ST 回測結果 總報表 ===== v1.1.2.1  
Report Time : 2023-11-30 16:30:41  
Balance Type : cumulative profit  
Total Closed Trades : 3114  
Net Profit : 21747.532197  
Percent Profitable : 36.87%  
Profit Factor : 1.12  
Max Drawdown : -5078.03  
Avg Trade : 6.98  
Sharpe Ratio : 6.18  
Sortino Ratio : 20.36  
Backtest Start Date : 2021-08-01 00:00:00  
Backtest End Date : 2023-07-31 23:00:00  
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LP 回測結果 總報表 ===== v1.1.2.1  
Report Time : 2023-11-30 16:39:40  
Balance Type : cumulative profit  
Total Closed Trades : 3114  
Net Profit : 550213663074.439087  
Fee (USDC) : 324960967840.203308  
PNL (USDC) : 225252695234.236145  
IL (USDC) : -275698221963.485718  
Percent Profitable : 99.23%  
Profit Factor : 638.07  
Max Drawdown : -370468873.93  
Avg Trade : 176690322.12  
Sharpe Ratio : 28.34  
Sortino Ratio : 270.18  
Backtest Start Date : 2021-08-01 00:00:00  
Backtest End Date : 2023-07-31 23:00:00  
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ST 回測結果 多單 ===== v1.1.2.1  
Report Time : 2023-11-30 16:39:20  
Balance Type : cumulative profit  
Total Closed Trades : 0  
Net Profit : 0.000000  
Percent Profitable : 0.00%  
Profit Factor : 0.00  
Max Drawdown : nan  
Avg Trade : 0.00  
Sharpe Ratio : nan  
Sortino Ratio : nan  
Backtest Start Date : 2021-08-01 00:00:00  
Backtest End Date : 2023-07-31 23:00:00  
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PNL (USDC) : 0.000000  
IL (USDC) : 0.000000  
Percent Profitable : 0.00%  
Profit Factor : 0.00  
Max Drawdown : nan  
Avg Trade : 0.00  
Sharpe Ratio : nan  
Sortino Ratio : nan  
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