

ST 回測結果 總報表 ===== v1.1.2.1
Report Time : 2023-11-30 17:28:08
Balance Type : cumulative profit
Total Closed Trades : 2352
Net Profit : 143156.099451
Percent Profitable : 50.64%
Profit Factor : 1.72
Max Drawdown : -7376.60
Avg Trade : 60.87
Sharpe Ratio : 17.33
Sortino Ratio : 36.41
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 17:28:20
Balance Type : cumulative profit
Total Closed Trades : 2352
Net Profit : 2.730418
Fee (USDC) : 3.907122
PNL (USDC) : -1.176703
IL (USDC) : -0.949426
Percent Profitable : 0.17%
Profit Factor : 3.17
Max Drawdown : -0.64
Avg Trade : 0.00
Sharpe Ratio : 2.83
Sortino Ratio : 0.54
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 17:28:08
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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Net Profit : 0.000000
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PNL (USDC) : 0.000000
IL (USDC) : 0.000000
Percent Profitable : 0.00%
Profit Factor : 0.00
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