

# Backtest Report: ict\_framework

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## Summary

initial\_capital: 10000.0

final\_equity: 10296.008444573145

trades: 512

win\_rate: 0.634765625

profit\_factor: 1.0162072170990624

max\_drawdown: 0.206650069426477

sharpe: -0.028416881165182335

sortino: -0.008673718746921915

cagr: 0.0013064254629091554

calmar: 0.00632192123881169

k\_ratio: -0.0017900952523606625

ulcer\_index: 0.09244343591731646

recovery\_factor: 1432.413961411475

avg\_trade\_pnl: 0.5781414933069016