

# Backtest Report: weekly\_profile\_fixed\_exit

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## Summary

initial\_capital: 10000.0  
final\_equity: 10777.444883202885  
trades: 807  
win\_rate: 0.35315985130111527  
profit\_factor: 1.0103014352607738  
max\_drawdown: 0.44671148826947576  
sharpe: 0.17708136361417595  
sortino: 0.1372696676699117  
cagr: 0.0033564868808377835  
calmar: 0.0075137688843430975  
k\_ratio: 0.011155077379697892  
ulcer\_index: 0.23868332682957108  
recovery\_factor: 1740.3736049293805  
avg\_trade\_pnl: 0.9633765591114196