

Backtest Report: price_action

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Summary

initial_capital: 10000.0
final_equity: 1.0096746046780374e-36
trades: 80220
win_rate: 0.5181500872600349
profit_factor: 0.8259013671435754
max_drawdown: 1.0
sharpe: -4.832049771679977
sortino: -3.9640686306494284
cagr: -0.9837831927137232
calmar: -0.9837831927137232
k_ratio: -0.30439052425122987
ulcer_index: 0.9870248258929378
recovery_factor: -10000.000000000005
avg_trade_pnl: -0.12465719272002003