

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