

Backtest Report: weekly_profile_fixed_exit

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Summary

initial_capital: 10000.0
final_equity: 10195.50979278314
trades: 12
win_rate: 0.4166666666666667
profit_factor: 1.2713496802661612
max_drawdown: 0.041083815478936414
sharpe: 0.07032699388762308
sortino: 0.006545848530537131
cagr: 0.0008669464891153389
calmar: 0.02110189813212019
k_ratio: 0.004430184197176433
ulcer_index: 0.020847573635945443
recovery_factor: 4758.803205203195
avg_trade_pnl: 16.292482731928278