

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