

Backtest Report: weekly_profile_fixed_exit

Generated: 2026-01-31T02:38:41.684854Z

Summary

initial_capital: 10000.0
final_equity: 7945.645655504199
trades: 399
win_rate: 0.3558897243107769
profit_factor: 0.9293991240786651
max_drawdown: 0.4455626551041924
sharpe: 0.07690240034007394
sortino: 0.040322999494688705
cagr: -0.01023924945829835
calmar: -0.02298049295873766
k_ratio: 0.004844395869613443
ulcer_index: 0.21078103679690974
recovery_factor: -4610.696881711055
avg_trade_pnl: -5.148757755628566