

Backtest Report: weekly_profile

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Summary

initial_capital: 10000.0

final_equity: 10774.61695506676

trades: 596

win_rate: 0.6291946308724832

profit_factor: 1.0358327291028862

max_drawdown: 0.17348741795095388

sharpe: 0.34672408704449614

sortino: 0.13908892866418698

cagr: 0.003344702436708813

calmar: 0.019279221952881818

k_ratio: 0.021841564473229734

ulcer_index: 0.08670431149632345

recovery_factor: 4464.974833424241

avg_trade_pnl: 1.299692877628795