

# Backtest Report: weekly\_profile\_fixed\_exit

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## Summary

initial\_capital: 10000.0

final\_equity: 10777.444883202885

trades: 807

win\_rate: 0.35315985130111527

profit\_factor: 1.0103014352607738

max\_drawdown: 0.44671148826947576

sharpe: 0.17708136361417595

sortino: 0.1372696676699117

cagr: 0.0033564868808377835

calmar: 0.0075137688843430975

k\_ratio: 0.011155077379697892

ulcer\_index: 0.23868332682957108

recovery\_factor: 1740.3736049293805

avg\_trade\_pnl: 0.9633765591114196