

Backtest Report: weekly_profile

Generated: 2026-01-28T19:24:44.957777Z

Summary

initial_capital: 10000.0

final_equity: 9961.516422500661

trades: 18

win_rate: 0.5555555555555556

profit_factor: 0.9373469277347674

max_drawdown: 0.041083815478936414

sharpe: -0.017526049292807544

sortino: -0.0012767490179211578

cagr: -0.00017255272256355703

calmar: -0.004200016978754674

k_ratio: -0.001104037330814957

ulcer_index: 0.020775158378305545

recovery_factor: -936.7089461072665

avg_trade_pnl: -2.1379765277411087