Backtest Report: ict_framework

Generated: 2026-01-26T20:45:53.079799Z

Summary

initial_capital: 10000.0
final_equity: 8.764588423263812e-33
trades: 104237
win_rate: 0.5755250055162754
profit_factor: 0.9187723692885129
max_drawdown: 1.0
sharpe: -1.954779827295645
sortino: -1.9196668379025172
cagr: -0.9756646660485959
calmar: -0.9756646660485959
k_ratio: -0.12313955454547777
ulcer_index: 0.9841004345254053
recovery_factor: -10000.000000000022
avg_trade_pnl: -0.09593522453639317