

# Backtest Report: price\_action

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## Summary

initial\_capital: 10000.0

final\_equity: 1.0096746046780374e-36

trades: 80220

win\_rate: 0.5181500872600349

profit\_factor: 0.8259013671435754

max\_drawdown: 1.0

sharpe: -4.832049771679977

sortino: -3.9640686306494284

cagr: -0.9837831927137232

calmar: -0.9837831927137232

k\_ratio: -0.30439052425122987

ulcer\_index: 0.9870248258929378

recovery\_factor: -10000.000000000005

avg\_trade\_pnl: -0.12465719272002003