

Backtest Report: weekly_profile

Generated: 2026-01-26T19:21:23.452852Z

Summary

initial_capital: 10000.0
final_equity: 7086.349460350922
trades: 1203
win_rate: 0.6375727348295926
profit_factor: 0.930470179792653
max_drawdown: 0.4614479544794954
sharpe: -0.0037520160898890003
sortino: -0.002276579922913548
cagr: -0.015296275785605773
calmar: -0.033148431230689245
k_ratio: -0.00023635479735617288
ulcer_index: 0.24894921966159855
recovery_factor: -6314.1476982721015
avg_trade_pnl: -2.4219871485029723