

Backtest Report: weekly_profile

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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