

# Backtest Report: weekly\_profile

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## 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