

## Backtest Report

total\_trades: 2258

winning\_trades: 672

losing\_trades: 1586

win\_rate: 29.760850310008856

total\_return: -36.71334095574862

cagr: -60.27565547231245

max\_drawdown: -86.79524596176348

sharpe\_ratio: 1.17659945637709

sortino\_ratio: 123.3685446735349

profit\_factor: 0.4519409019210656

initial\_capital: 10000

final\_capital: 6328.665904425138

mean\_return\_ci\_95: (np.float64(0.012546277131684684), np.float64(0.029414530066772145))