

Backtest Report: buy_hold

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Summary

initial_capital: 10000.0

final_equity: 10000.056023603749

trades: 2

win_rate: 1.0

profit_factor: 0.0

max_drawdown: 2.276991495043747e-06

sharpe: 0.276913621220616

sortino: 0.01918347427497814

cagr: 2.5073601905845067e-07

calmar: 0.1101172400530347

k_ratio: 0.01744391848562115

ulcer_index: 4.19226360197002e-08

recovery_factor: 24604.221786486596

avg_trade_pnl: 0.02801180187500002