

Backtest Report: composite

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Summary

initial_capital: 10000.0

final_equity: 10000.0

trades: 0

win_rate: 0.0

profit_factor: 0.0

max_drawdown: 0.0

sharpe: 0.0

sortino: 0.0

cagr: 0.0

calmar: 0.0

k_ratio: 0.0

ulcer_index: 0.0

recovery_factor: 0.0

avg_trade_pnl: 0.0