

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