

(tabs)

Backtest Trading Configuration

Symbol

EURUSD=X

Interval

1m

2m

5m

15m

30m

60m

90m

1h

1d

5d

1wk

1mo

3mo

Confidence (60%)

Target Candle (12)

12

Profit Percentage (0.1%)

0.1

Stop Loss Percentage (0.050%)

Set Stop Loss Percentage as a Ratio of Profit Percentage

0.05

Gap Between Trades (0)

0

Max Positions (15)

15

Long Bias (0)

0

Leverage Multiplier (100)

100

RUN BACKTEST

Logs:

Step 14400/14923 (96.50%): Count of SHORT: 0 , NEUTRAL: 239 , LONG: 1 , TOTAL: 1 predictions
Step 14640/14923 (98.10%): Count of SHORT: 0 , NEUTRAL: 240 , LONG: 0 , TOTAL: 0 predictions
Step 14880/14923 (99.71%): Count of SHORT: 0 , NEUTRAL: 43 , LONG: 0 , TOTAL: 0 predictions
Opening long trade at 28.558000000000003
Trade hit stop loss: -0.14%
Opening long trade at 28.221999999999998
Trade hit time limit: 24 bars
Opening long trade at 28.201
Trade hit stop loss: -0.13%
Opening long trade at 28.104
Opening long trade at 28.098000000000003
Trade hit stop loss: -0.14%
Trade hit stop loss: -0.18%
Opening long trade at 28.1
Opening long trade at 28.118000000000002
Trade hit time limit: 24 bars
Trade hit stop loss: -0.14%
Opening long trade at 28.079
Opening long trade at 28.113000000000003
Trade hit time limit: 24 bars
Trade hit time limit: 24 bars
Opening long trade at 28.114
Trade hit time limit: 24 bars
Opening long trade at 28.531999999999996
Trade hit stop loss: -0.13%
Start 2025-01-20 02:00...
End 2025-02-04 02:01...
Duration 15 days 00:01:00
Exposure Time [%] 1.2598
Equity Final [\$] 9951.02415
Equity Peak [\$] 10000.0
Commissions [\$] 43.30785
Return [%] -0.48976
Buy & Hold Return [%] 3.21786
Return (Ann.) [%] -8.45807
Volatility (Ann.) [%] 1.75219
CAGR [%] -7.91681
Sharpe Ratio -4.82714
Sortino Ratio -4.37537
Calmar Ratio -17.76080