Trading Model Performance Report

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1. Backtest Parameters

- Window Size: 5000 candles

- Validation Size: 1000 candles

- Step Size: 1000 candles

- Cost per Trade: 1.5 pips

- Pip Value (Standard Lot): $10

- Lot Size Multiplier (e.g., 0.1 for Mini Lot): 0.1

- Initial Account Balance: $10,000.00

2. Overall Performance Summary

- Total Profit: $20,867.60
- Total Trades: 65,266
- Average F1-score (Weighted): 0.620
- Average Accuracy: 0.582
- Maximum Drawdown: 15.31%

3. Performance Visualizations

Rolling Window Backtest Performance Metrics