

Trading Model Performance Report

Date: 2025-06-11 17:04

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
- Risk per trade (e.g., 0.1 for Mini Lot): 0.01
- Initial Account Balance: \$10,000.00
- Extra Steps in the simulate trade: 0
- Total Steps in the prediction: 7

2. Overall Performance Summary

- Total Profit: \$7,537.23
- Total Trades: 5,336.0
- Average F1-score (Weighted): 0.590
- Average Accuracy: 0.552
- Maximum Drawdown: 72.52%
- Final Account Balance: \$17,537.23
- All-time High Balance: \$63,808.66
- All-time Low Balance: \$8,655.29

3. Performance Visualizations

Rolling Window Backtest Performance Metrics

