

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
- 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: \$9,665,544.80
- Total Trades: 1,000.0
- Average F1-score (Weighted): 0.909
- Average Accuracy: 0.939
- Maximum Drawdown: 0.00%
- Final Account Balance: \$9,675,544.80
- All-time High Balance: \$9,675,544.80
- All-time Low Balance: \$10,000.00
- Winning Trades: 941
- Losing Trades: 59

3. Profit Per Predicted Class

Class 0: Trades = 1000, Total Profit = \$9,665,544.80, Avg Profit/Trade = \$9,665.54

4. Risk Metrics

Win Rate: 94.10%

Sharpe Ratio: 0.00

3. Performance Visualizations

Rolling Window Backtest Performance Metrics

