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: $72,241.31

- Total Trades: 33,963.0

- Average F1-score (Weighted): 0.616

- Average Accuracy: 0.528

- Maximum Drawdown: 68.40%

- Final Account Balance: $82,241.31

- All-time High Balance: $93,159.67

- All-time Low Balance: $5,407.84

- Winning Trades: 16,945

- Losing Trades: 17,018

3. Profit Per Predicted Class

Class 0: Trades = 5337, Total Profit = $12,752.38, Avg Profit/Trade = $2.39

Class 1: Trades = 11770, Total Profit = $33,225.24, Avg Profit/Trade = $2.82

Class 3: Trades = 11753, Total Profit = $23,504.80, Avg Profit/Trade = $2.00

Class 4: Trades = 5103, Total Profit = $2,758.89, Avg Profit/Trade = $0.54

4. Risk Metrics

Win Rate: 49.89%

Sharpe Ratio: 0.21

3. Performance Visualizations

Rolling Window Backtest Performance Metrics

Cumulative Account Balance Over Windows