

# Trading Model Performance Report

Date: 2025-06-12 16:26

## 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: \$3,185,318.11
- Total Trades: 14,071.0
- Average F1-score (Weighted): 0.436
- Average Accuracy: 0.432
- Maximum Drawdown: 15.89%
- Final Account Balance: \$3,195,318.11
- All-time High Balance: \$3,195,318.11
- All-time Low Balance: \$10,000.00
- Winning Trades: 7,774
- Losing Trades: 6,297

### 3. Performance Visualizations

Rolling Window Backtest Performance Metrics

