

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: \$47,095.63
- Total Trades: 12,218.0
- Average F1-score (Weighted): 0.446
- Average Accuracy: 0.446
- Maximum Drawdown: 47.73%
- Final Account Balance: \$57,095.63
- All-time High Balance: \$57,095.63
- All-time Low Balance: \$10,000.00
- Winning Trades: 6,392
- Losing Trades: 5,826

3. Performance Visualizations

Rolling Window Backtest Performance Metrics

