BACKTESTING RESULTS

The following are the backtesting metrics for 1 hour timeframe:

Gross Profit: 4632.630000000005

Net Profit: -815.8799999999974

Total Closed Trades: 34

Win Rate: 55.88%

Gross Loss: 5448.510000000002

Average Winning Trade: 243.8226315789476

Average Losing Trade: 363.23400000000015

Buy and Hold Return: 44.96%

Average Holding Duration per Trade: 1.0

Max Drawdown: 303865.00%

Sharpe Ratio: -2.712737203706029

Sortino Ratio: -2.2461555894136462

Largest Losing Trade: 970.6200000000026

Largest Winning Trade: 1375.1600000000108

Max Dip in Running Trade: 3037.6500000000087

Average Dip in Running Trade: 232018.04294119054

R2 Score: 0.9993828972526454



