

Risk Rule

Implemented a consistent risk framework inside the backtesting engine to ensure stable and comparable results across months:

- Per-trade SL and TG normalized in percentage or points to prevent biased P&L due to volatility changes.
- Fixed-R and variable-R modes supported (e.g., RR 1:2, 1:1.5).
- Max-allowed loss per day and per-month applied during automated runs to avoid unrealistic compounding.
- CE/PE Decision logic mirrors user rules but caps daily trades to avoid overfitting.
- User-submitted SL/TG values in the manual PDF are validated, sanitized, and outlier-checked before accuracy calculation.
- Missing or inconsistent user entries are marked as ‘No Trade’ instead of being forced into win/loss classifications.
- Optional synthetic P&L conversion (risk-per-trade × accuracy), enabling fair comparison between different strategies without exposing actual market prices.