Forex Trading Strategy Performance Report

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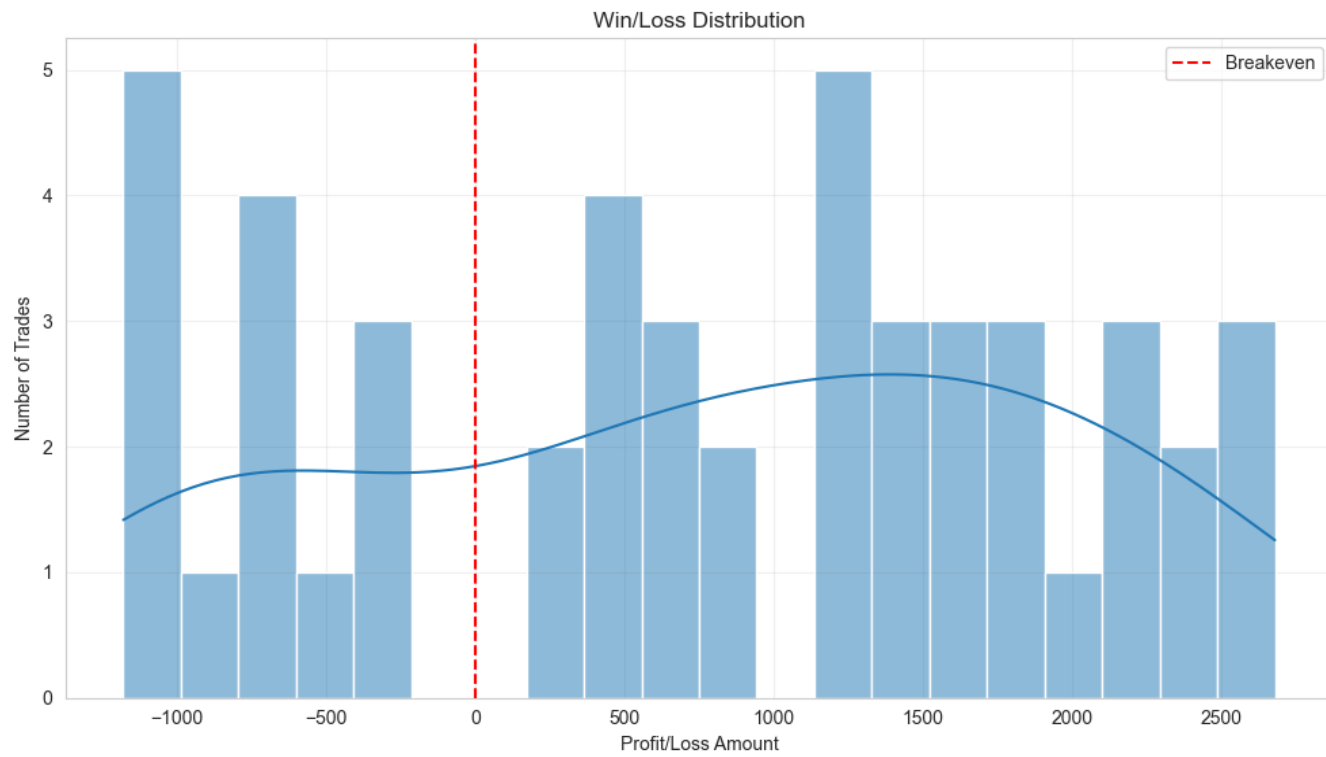
Overall Performance Metrics

Metric	Value	Metric	Value
Total Trades	48	Win Rate	70.83%
Profit Factor	4.39	Win/Loss Ratio	1.81
Average Win	1407.9209	Average Loss	779.1873
Largest Win	2678.6924	Largest Loss	1179.8481
Max Drawdown	2554.2130	Max Drawdown %	6.79%
Sharpe Ratio	0.65	Sortino Ratio	2.41
Expectancy	770.0144	Avg Trade Duration	36.90 hours
Consecutive Wins	9	Consecutive Losses	3

Equity Curve and Drawdown

Win/Loss Distribution
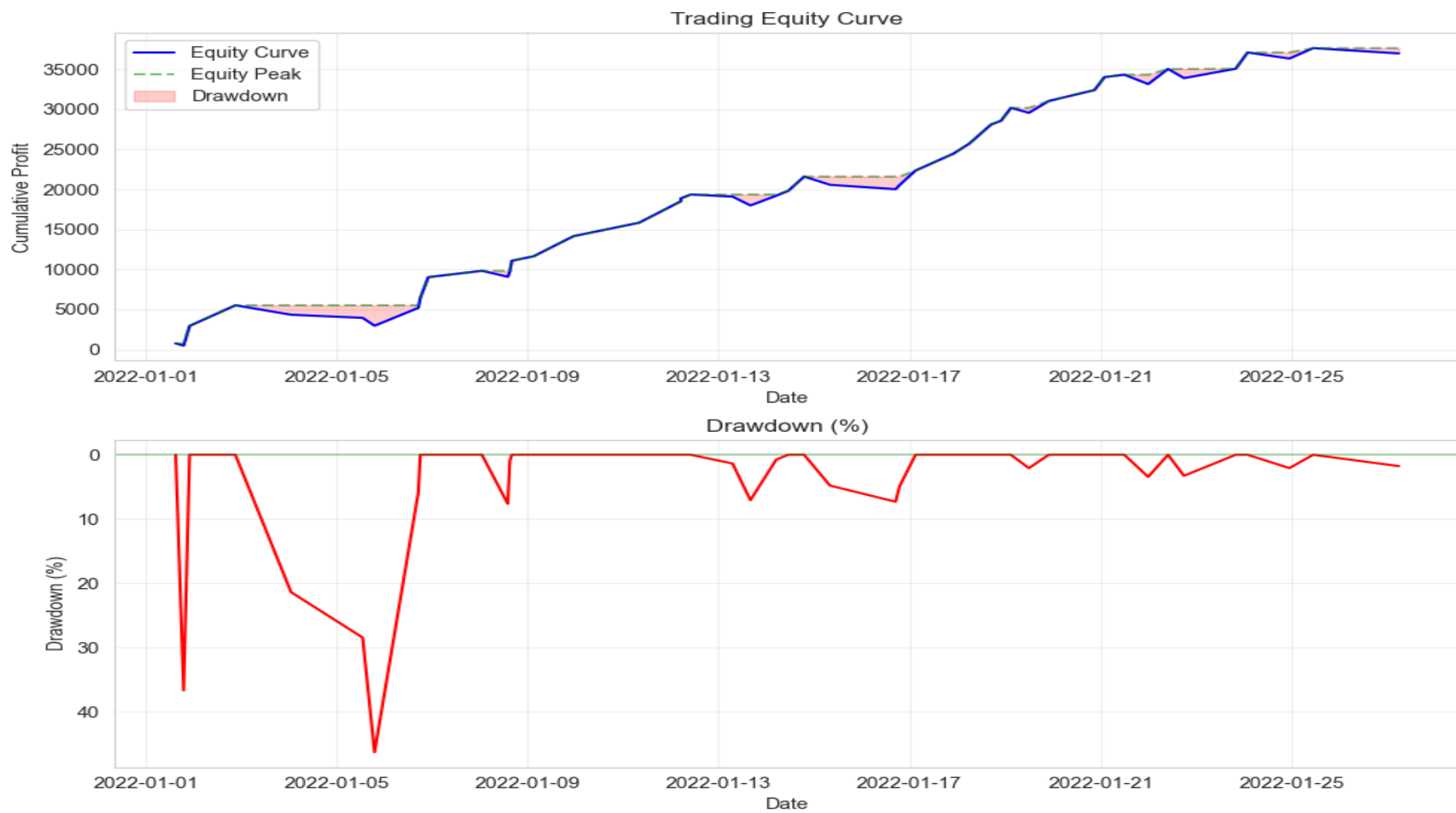
Win/Loss Distribution

Performance by Timeframe

Win Rate by Timeframe | Profit Factor by Timeframe | Max Drawdown by Timeframe
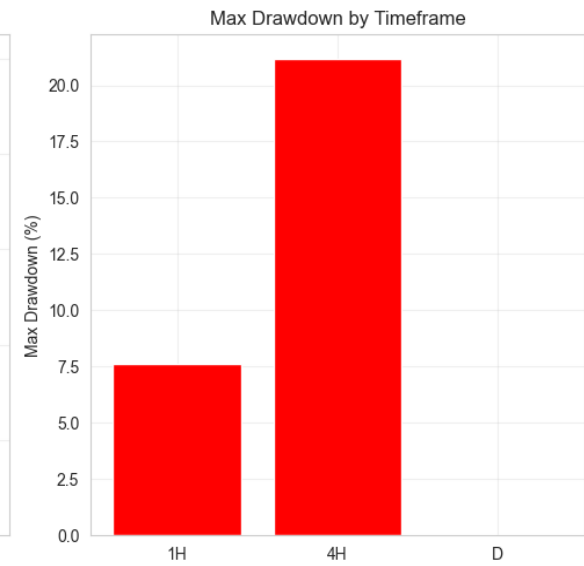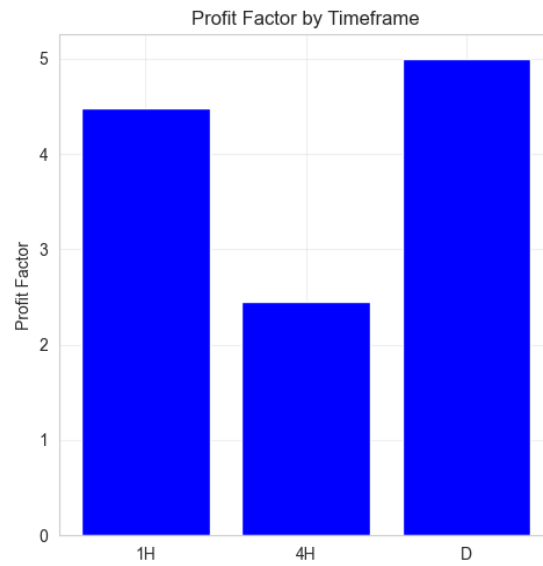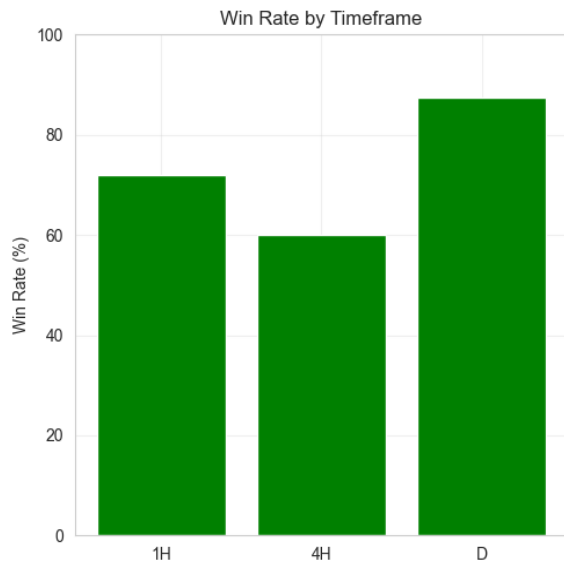
Detailed Timeframe Metrics

1H Timeframe

Metric	Value	Metric	Value
Total Trades	25	Win Rate	72.00%
Profit Factor	4.48	Max Drawdown %	7.65%
Average Win	1427.4389	Average Loss	819.7408
Expectancy	798.2286	Sharpe Ratio	0.63

4H Timeframe

Metric	Value	Metric	Value
Total Trades	15	Win Rate	60.00%
Profit Factor	2.46	Max Drawdown %	21.19%
Average Win	1335.3800	Average Loss	815.4957

| Expectancy | 475.0297 | Sharpe Ratio | 0.40 |

D Timeframe

Metric	Value	Metric	Value
Total Trades	8	Win Rate	87.50%
Profit Factor	36.61	Max Drawdown %	0.00%
Average Win	1450.9987	Average Loss	277.4618
Expectancy	1234.9412	Sharpe Ratio	1.97

Performance by Market Cycle
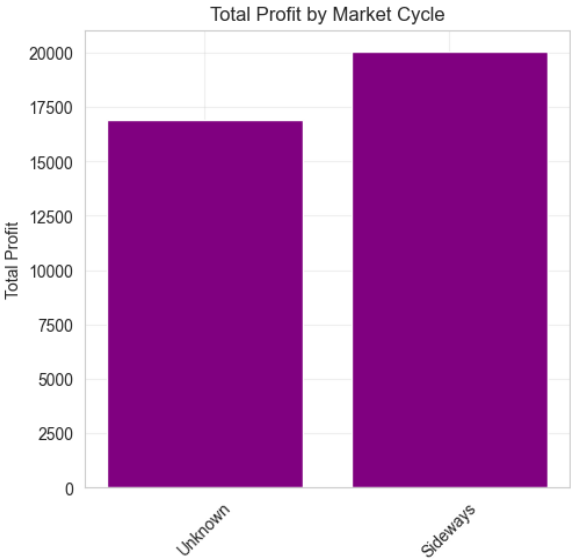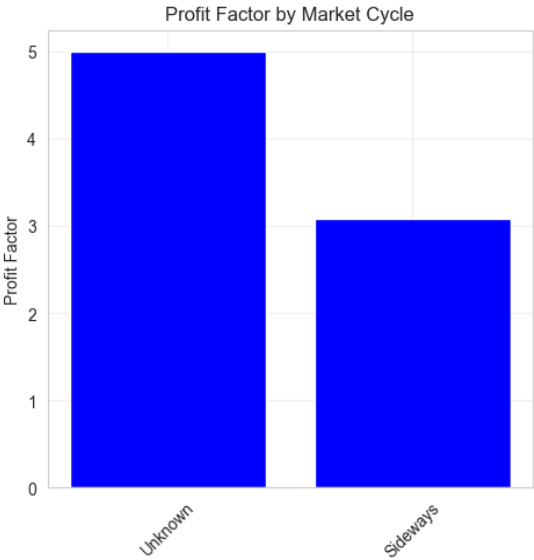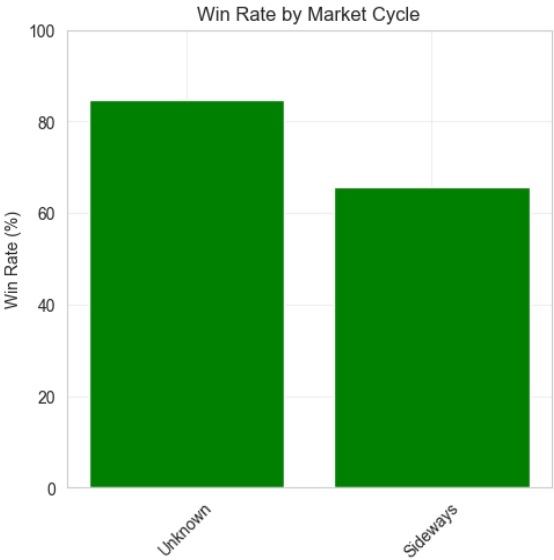
# Detailed Market Cycle Metrics

Unknown Market Cycle

Metric	Value	Metric	Value

Total Trades	13	Win Rate	84.62%
Profit Factor	14.40	Max Drawdown %	5.82%
Average Win	1653.0761	Average Loss	631.3315
Total Profit	16921.1743	Expectancy	1301.6288

Sideways Market Cycle

Metric	Value	Metric	Value
Total Trades	35	Win Rate	65.71%
Profit Factor	3.08	Max Drawdown %	7.62%
Average Win	1290.6728	Average Loss	803.8299
Total Profit	20039.5147	Expectancy	572.5576

Performance by Instrument

Win Rate by Instrument — Total Profit by Instrument — Number of Trades by Instrument (EURUSD)
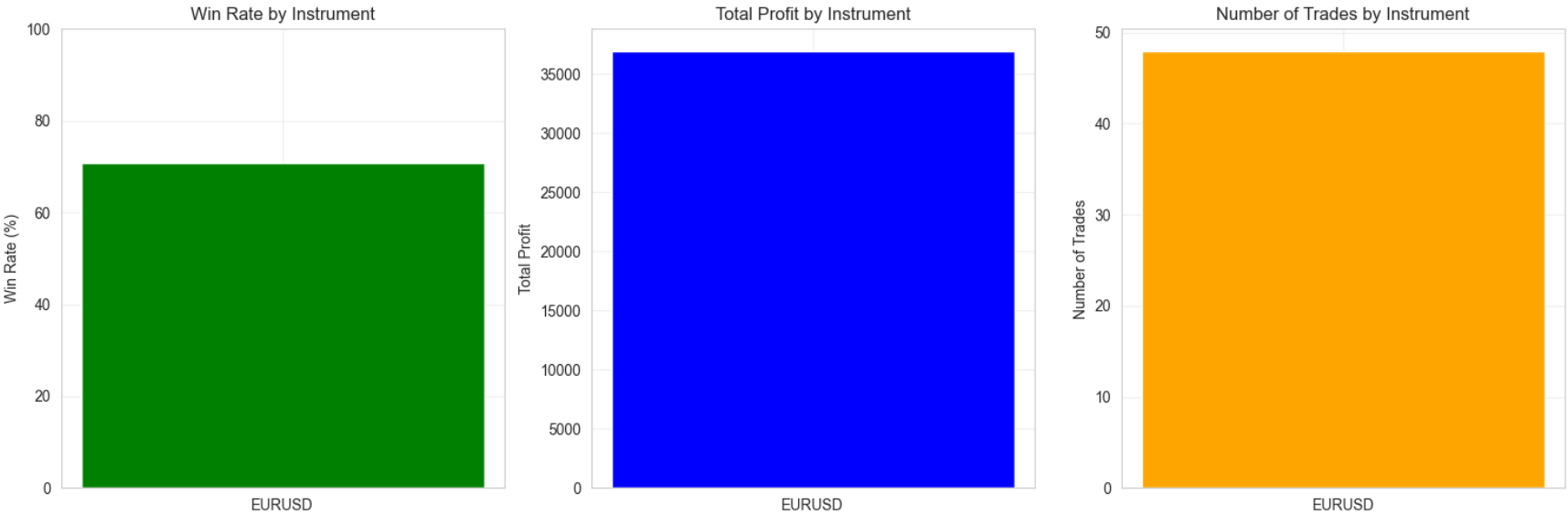
Strategy Configuration

Parameter	Value
timeframes	1H, 4H, D
risk_per_trade	0.01
max_risk_per_day	0.03
max_open_positions	3
position_scaling	True
rsi_period	14
rsi_overbought	70
rsi_oversold	30
macd_fast	12
macd_slow	26
macd_signal	9
bb_period	20
bb_std_dev	2
atr_period	14
stoch_k_period	14
stoch_d_period	3
use_market_hours	True
avoid_news	True
auto_adjust	True
pyramiding	False
max_pyramid_positions	2
min_adr_percentage	0.5
correlation_threshold	0.7
trend_confirmation_threshold	3
use_machine_learning	False
adaptive_parameters	True
use_sentiment_analysis	False

use_tick_data	False
backtest_optimization	True
normalize_data	True
market_regime_detection	True