Forex Trading Strategy Performance Report

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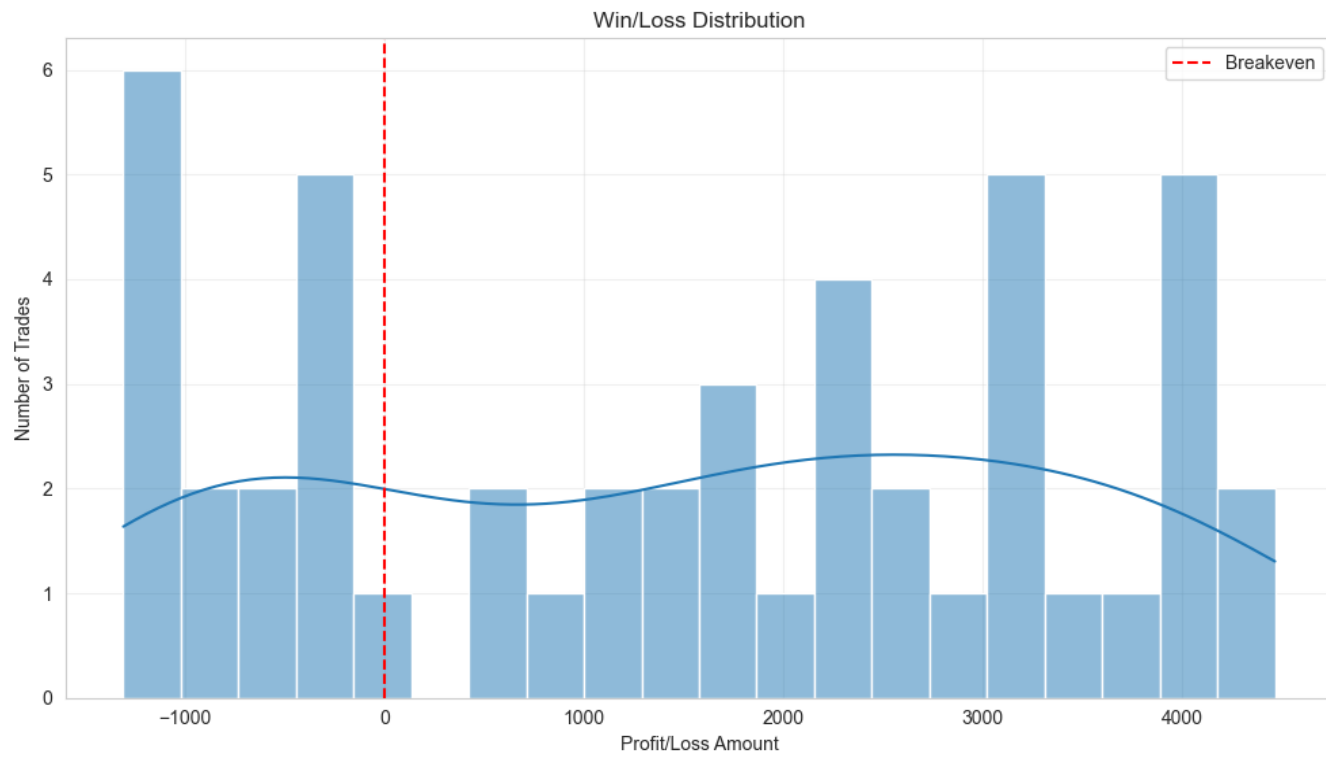
Overall Performance Metrics

Metric	Value	Metric	Value
Total Trades	48	Win Rate	66.67%
Profit Factor	7.22	Win/Loss Ratio	3.61
Average Win	2609.6140	Average Loss	723.3283
Largest Win	4465.5457	Largest Loss	1310.9812
Max Drawdown	1843.8373	Max Drawdown %	2.53%
Sharpe Ratio	0.81	Sortino Ratio	3.67
Expectancy	1498.6332	Avg Trade Duration	37.08 hours
Consecutive Wins	8	Consecutive Losses	2

Equity Curve and Drawdown

Trading Equity Curve

Drawdown (%)

Win/Loss Distribution
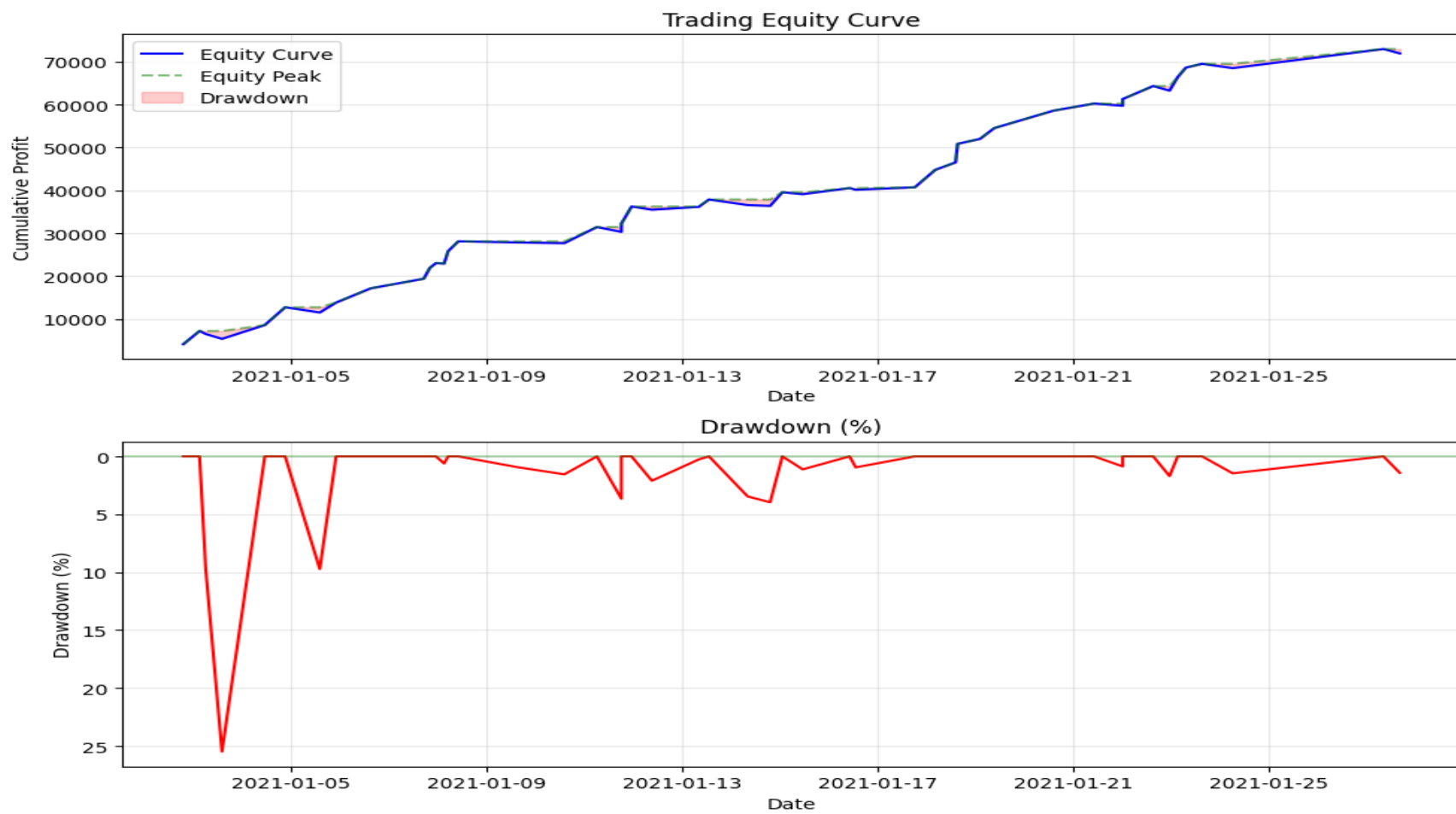
Win/Loss Distribution

Performance by Timeframe
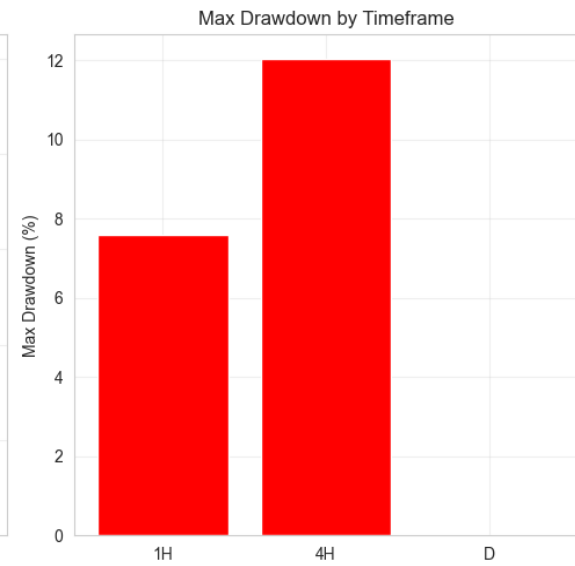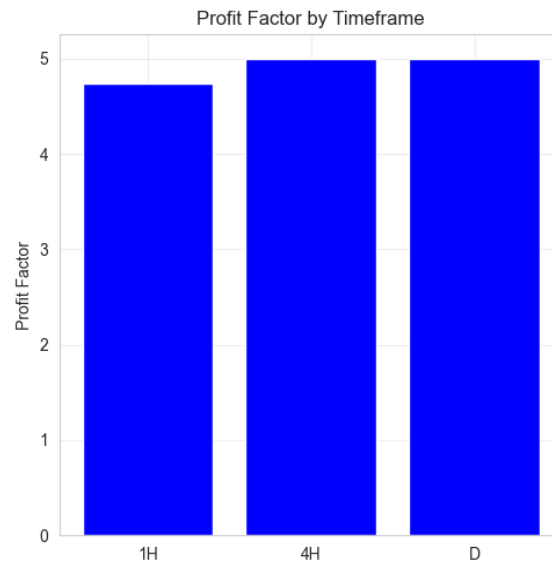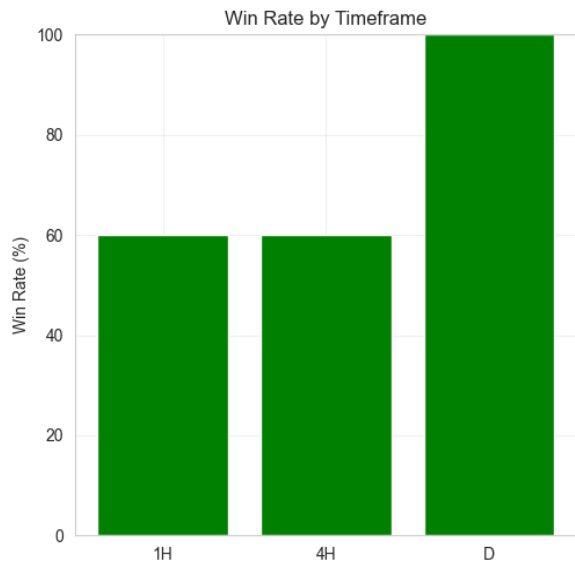
Detailed Timeframe Metrics

1H Timeframe

Metric	Value	Metric	Value
Total Trades	25	Win Rate	60.00%
Profit Factor	4.74	Max Drawdown %	7.61%
Average Win	2559.6882	Average Loss	809.9663
Expectancy	1211.8264	Sharpe Ratio	0.64

4H Timeframe

Metric	Value	Metric	Value
Total Trades	15	Win Rate	60.00%
Profit Factor	6.87	Max Drawdown %	12.05%
Average Win	2651.7908	Average Loss	578.9316

Expectancy	1359.5018	Sharpe Ratio	0.73

D Timeframe

Metric	Value	Metric	Value
Total Trades	8	Win Rate	100.00%
Profit Factor	inf	Max Drawdown %	0.00%
Average Win	2655.7760	Average Loss	0.0000
Expectancy	2655.7760	Sharpe Ratio	2.66

# Performance by Market Cycle
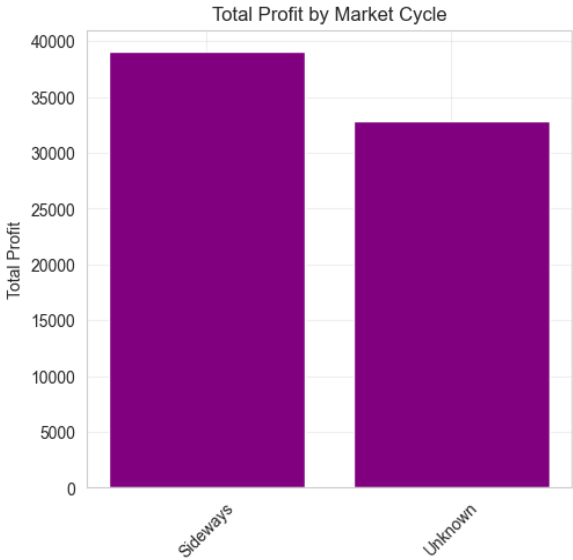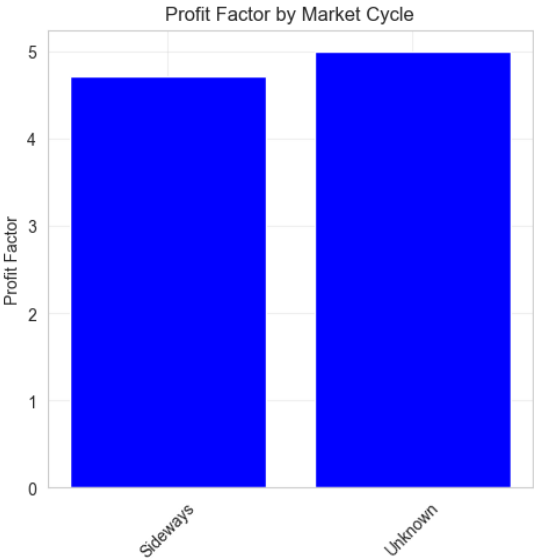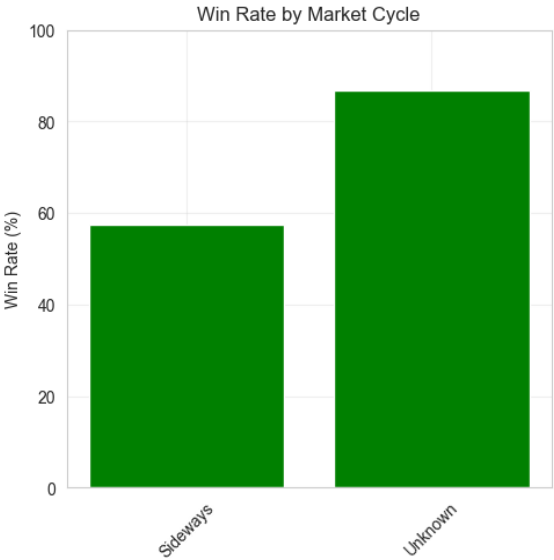
Detailed Market Cycle Metrics

Sideways Market Cycle

Metric	Value	Metric	Value

Total Trades	33	Win Rate	57.58%
Profit Factor	4.72	Max Drawdown %	5.95%
Average Win	2606.9224	Average Loss	749.0942
Total Profit	39044.2069	Expectancy	1183.1578

Unknown Market Cycle

Metric	Value	Metric	Value
Total Trades	15	Win Rate	86.67%
Profit Factor	31.29	Max Drawdown %	2.13%
Average Win	2613.5478	Average Loss	542.9671
Total Profit	32890.1876	Expectancy	2192.6792

Performance by Instrument
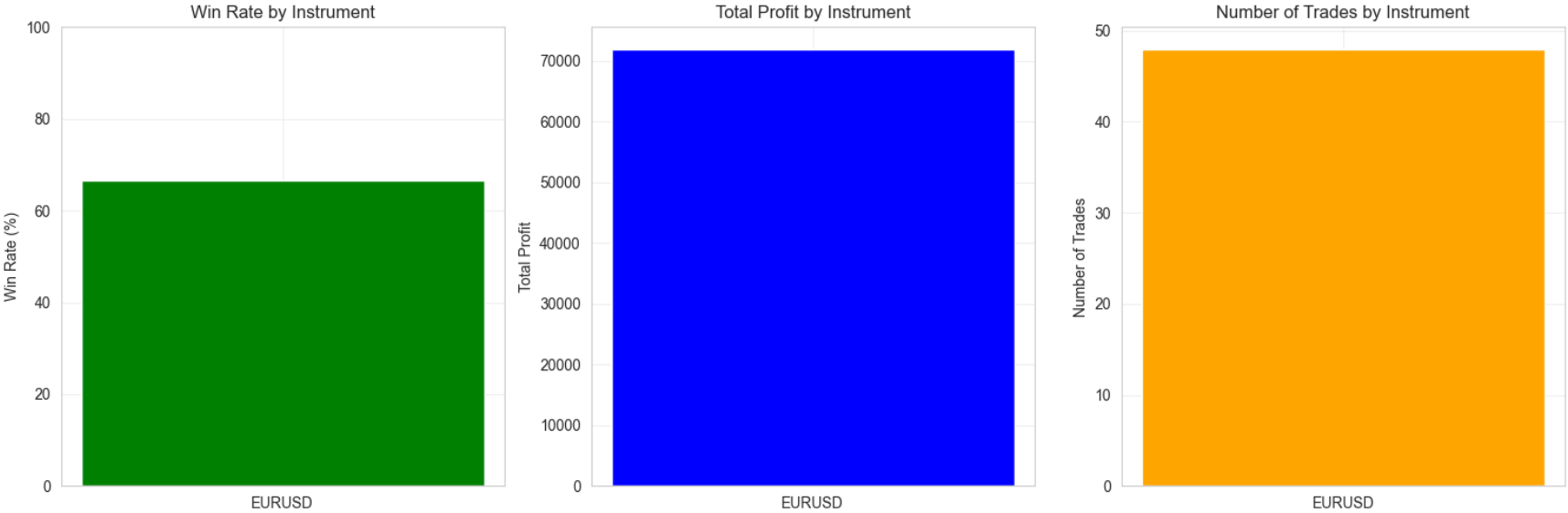
Strategy Configuration

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	80
rsi_oversold	40
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	True
max_pyramid_positions	2
min_adr_percentage	0.5
correlation_threshold	0.7
trend_confirmation_threshold	2
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