# Forex Trading Strategy Performance Report

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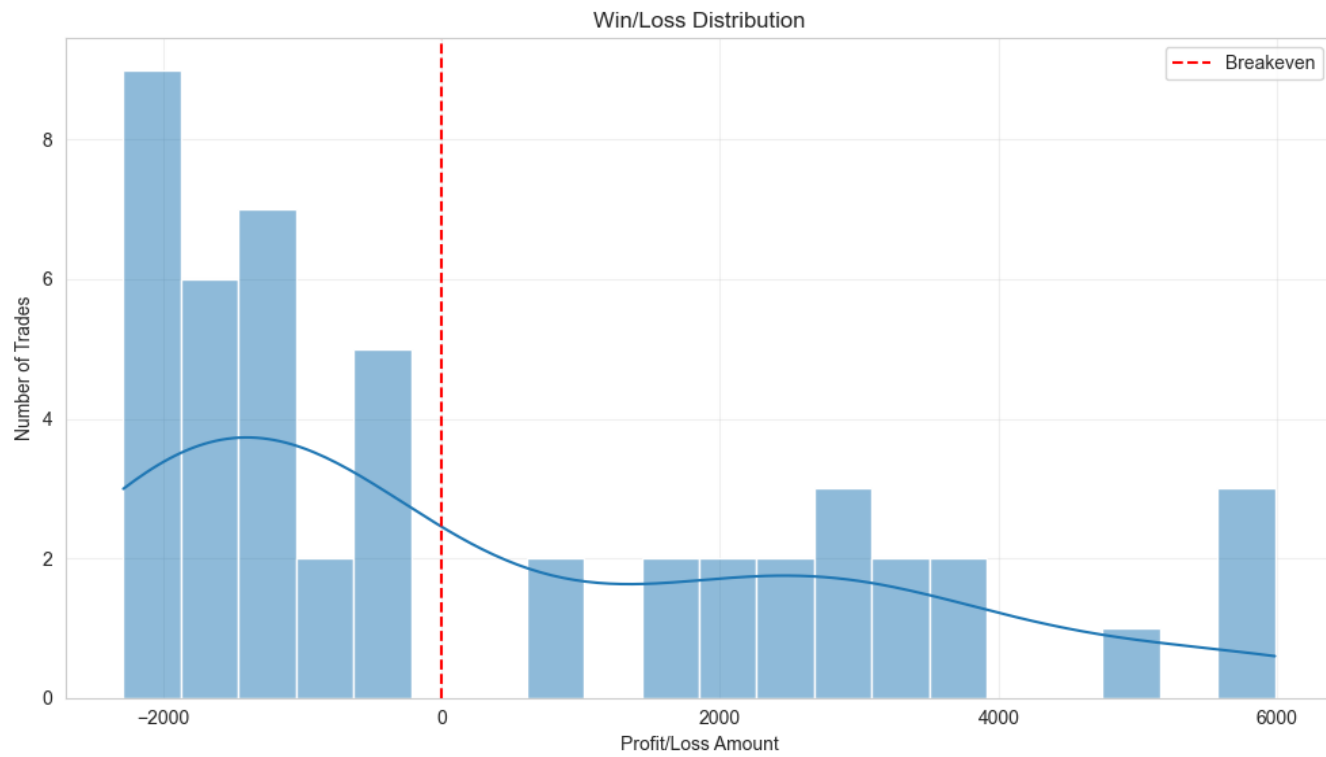
Overall Performance Metrics

Metric	Value	Metric	Value
Total Trades	48	Win Rate	39.58%
Profit Factor	1.45	Win/Loss Ratio	2.21
Average Win	3112.7093	Average Loss	1405.6077
Largest Win	5983.7833	Largest Loss	2283.7289
Max Drawdown	10734.2473	Max Drawdown %	49.74%
Sharpe Ratio	0.16	Sortino Ratio	0.64
Expectancy	382.8928	Avg Trade Duration	35.94 hours
Consecutive Wins	2	Consecutive Losses	5

Equity Curve and Drawdown

Trading Equity Curve

Drawdown (%)

Win/Loss Distribution
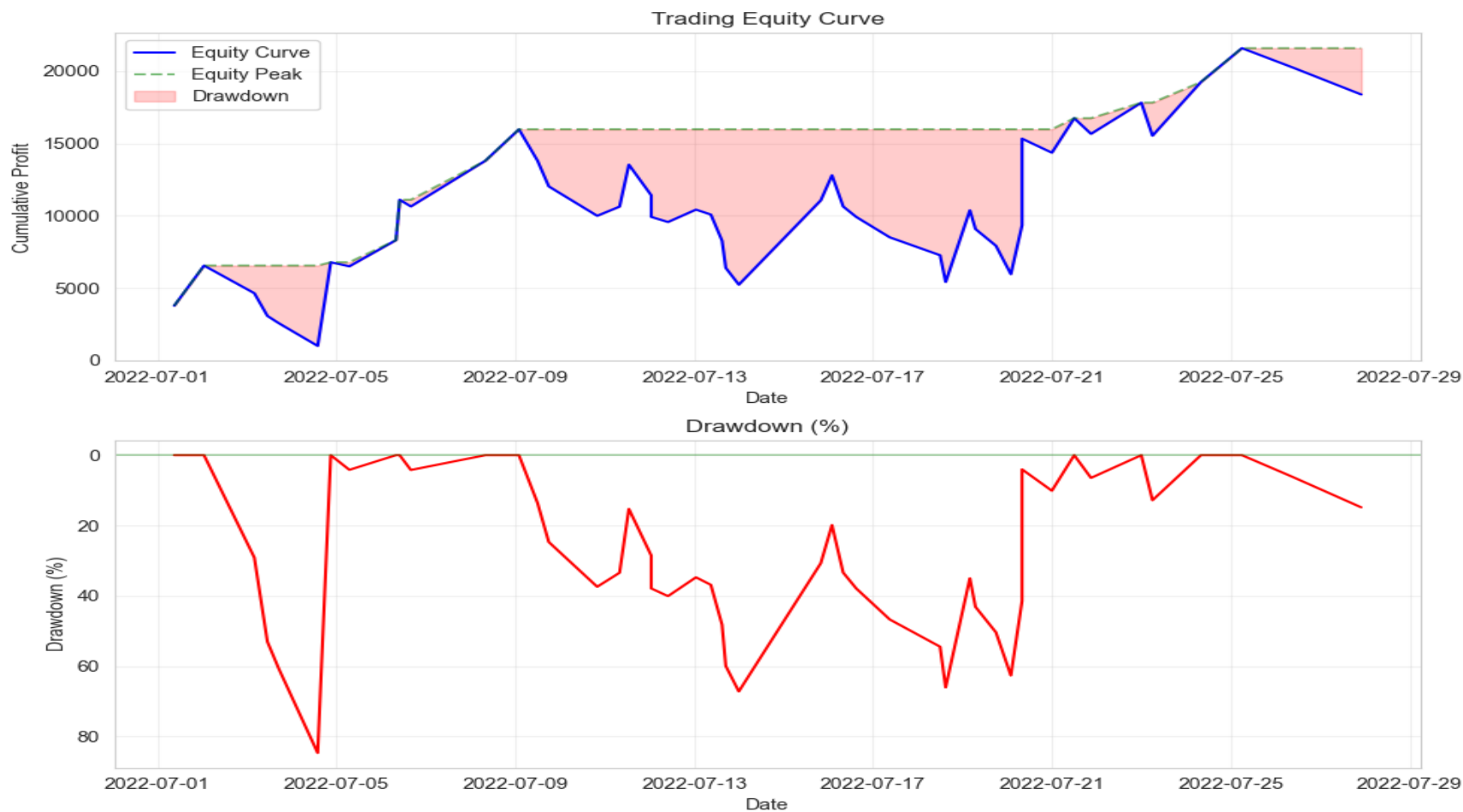
Win/Loss Distribution

Performance by Timeframe
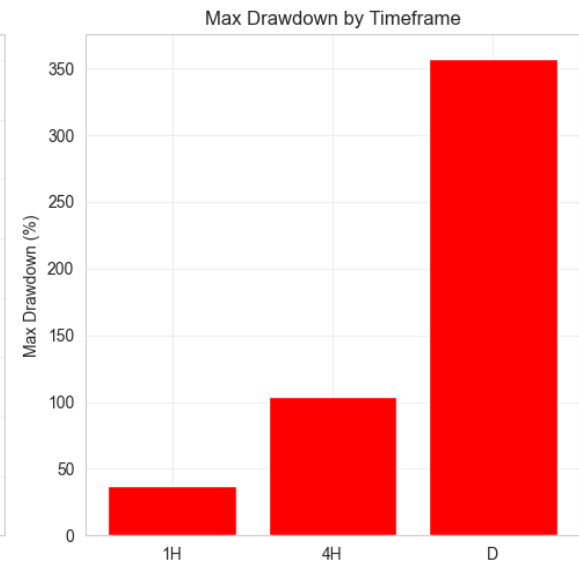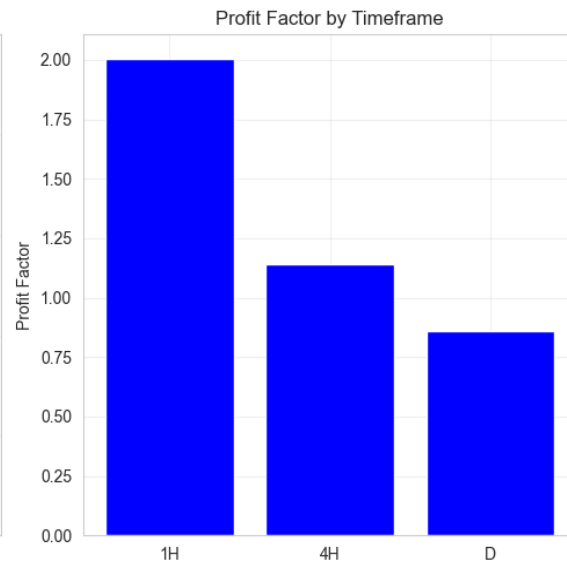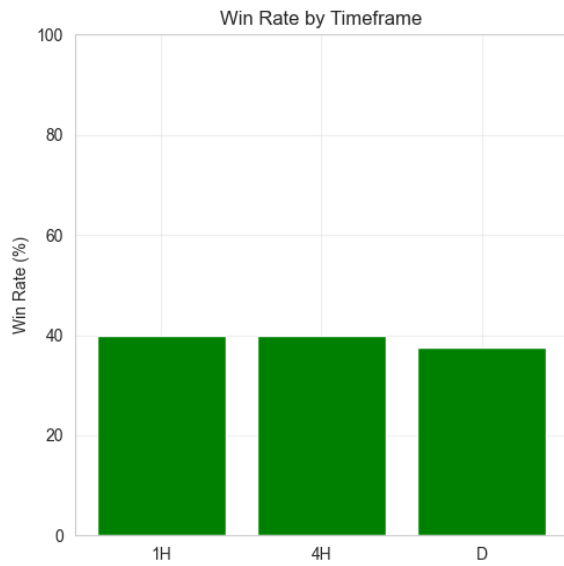
Detailed Timeframe Metrics

1H Timeframe

Metric	Value	Metric	Value
Total Trades	25	Win Rate	40.00%
Profit Factor	2.01	Max Drawdown %	37.00%
Average Win	3562.7633	Average Loss	1184.3802
Expectancy	714.4772	Sharpe Ratio	0.28

4H Timeframe

Metric	Value	Metric	Value
Total Trades	15	Win Rate	40.00%
Profit Factor	1.14	Max Drawdown %	104.25%
Average Win	2526.7418	Average Loss	1477.3873

Expectancy	124.2643	Sharpe Ratio	0.06

D Timeframe

Metric	Value	Metric	Value
Total Trades	8	Win Rate	37.50%
Profit Factor	0.86	Max Drawdown %	357.44%
Average Win	2784.4643	Average Loss	1940.0866
Expectancy	-168.3800	Sharpe Ratio	-0.06

Performance by Market Cycle
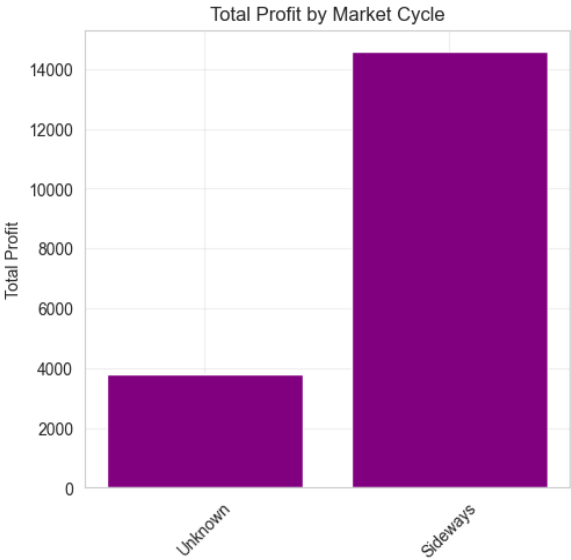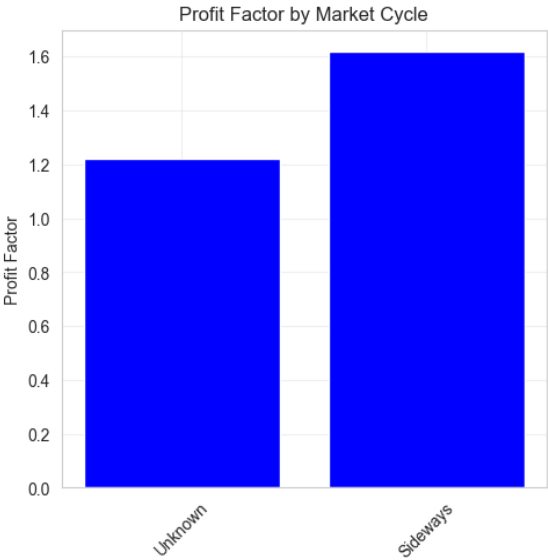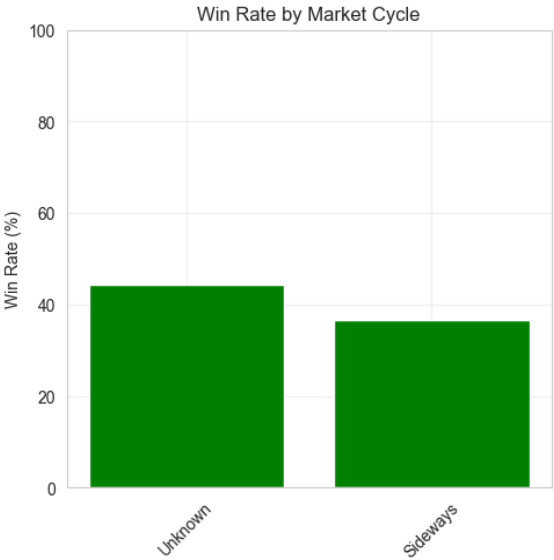
# Detailed Market Cycle Metrics

Unknown Market Cycle

Metric	Value	Metric	Value

Total Trades	18	Win Rate	44.44%
Profit Factor	1.22	Max Drawdown %	62.07%
Average Win	2619.7100	Average Loss	1715.8873
Total Profit	3798.8069	Expectancy	211.0448

Sideways Market Cycle

Metric	Value	Metric	Value
Total Trades	30	Win Rate	36.67%
Profit Factor	1.62	Max Drawdown %	65.77%
Average Win	3471.2542	Average Loss	1242.3026
Total Profit	14580.0477	Expectancy	486.0016

Performance by Instrument
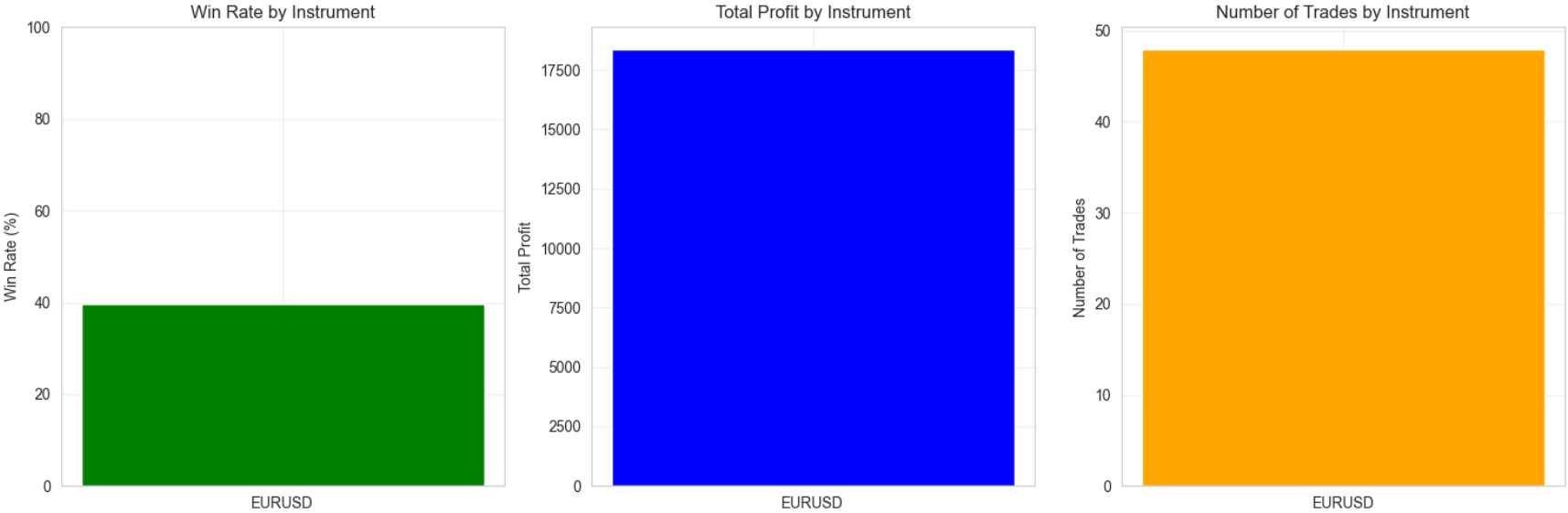
Strategy Configuration

Parameter	Value
timeframes	1H, 4H, D
risk_per_trade	0.008
max_risk_per_day	0.03
max_open_positions	3
position_scaling	True
rsi_period	14
rsi_overbought	75
rsi_oversold	25
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