Forex Trading Strategy Performance Report

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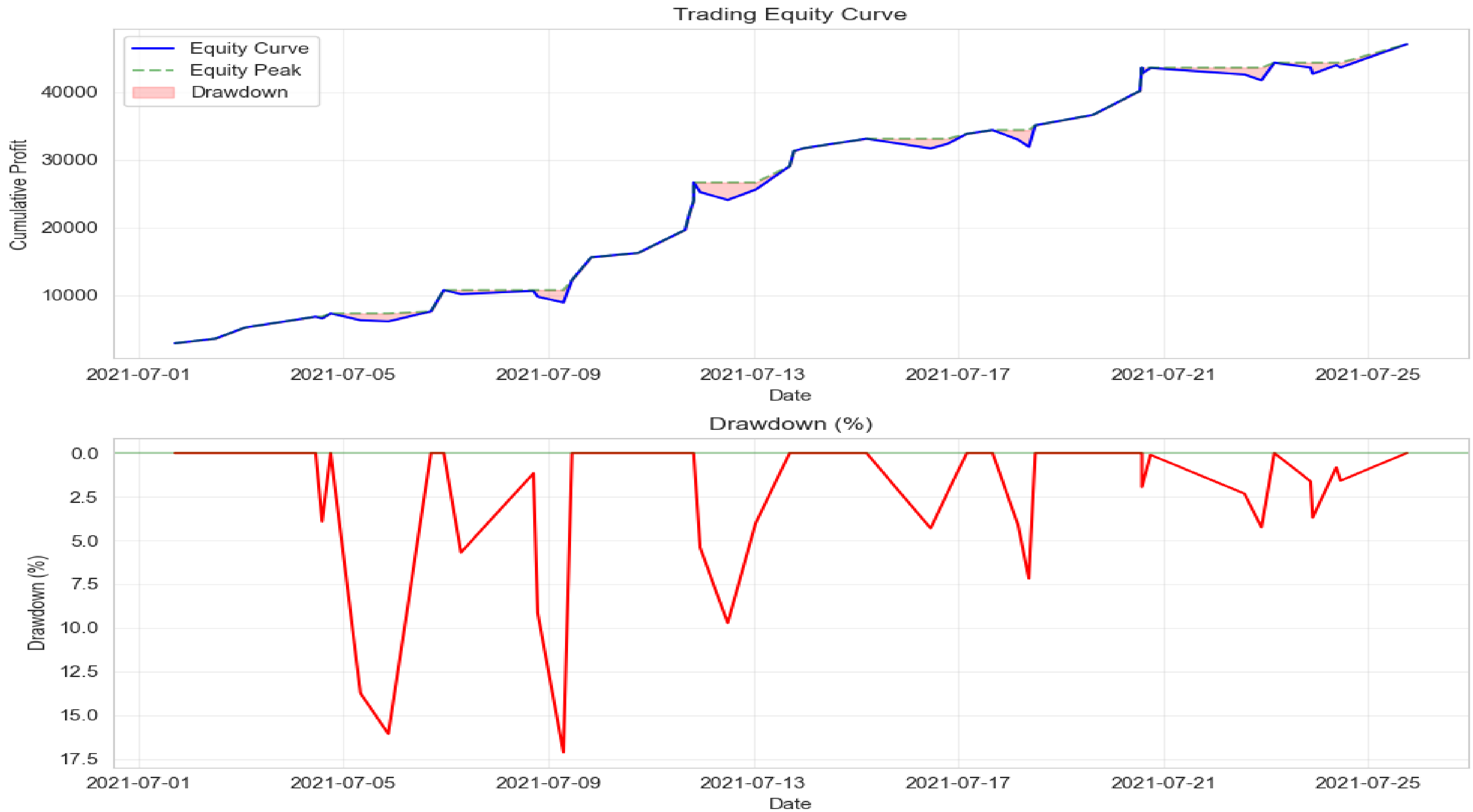
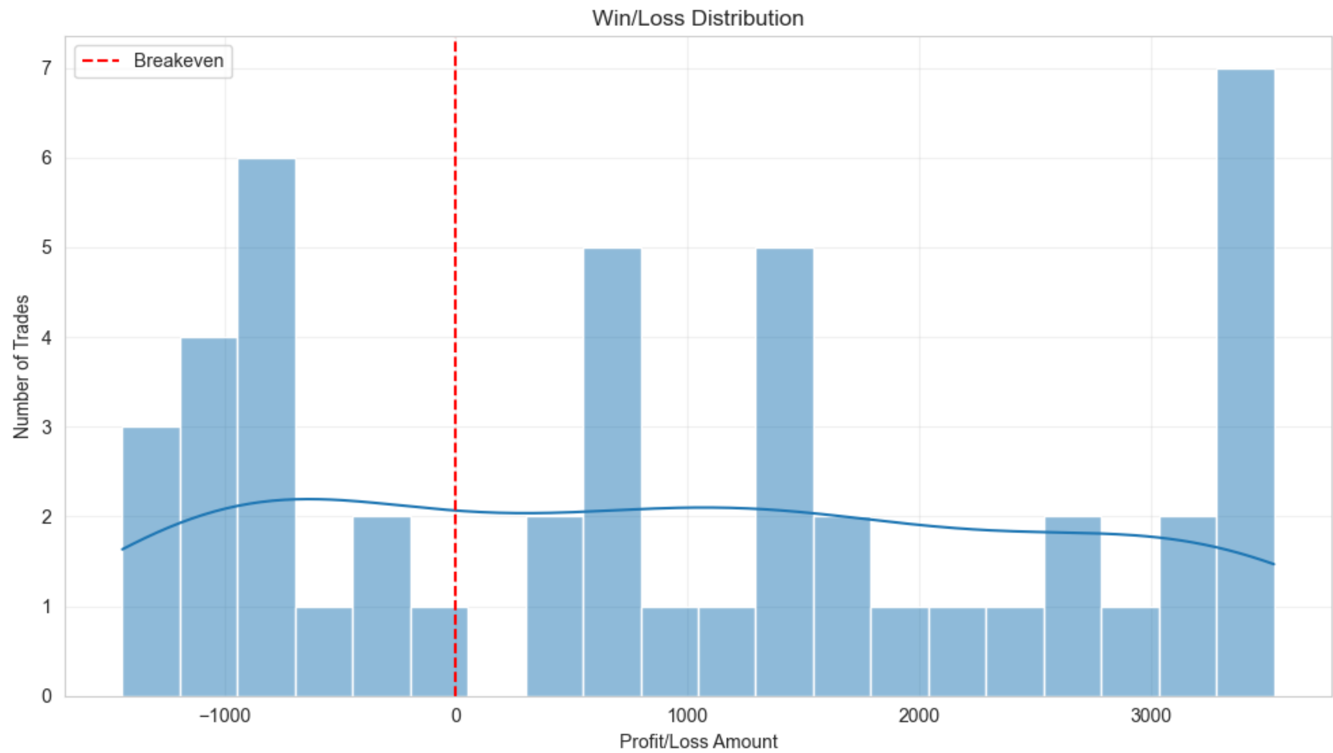
Overall Performance Metrics

Metric	Value	Metric	Value
Total Trades	48	Win Rate	64.58%
Profit Factor	4.16	Win/Loss Ratio	2.28
Average Win	1998.6532	Average Loss	875.7876
Largest Win	3533.1632	Largest Loss	1441.0983
Max Drawdown	2591.6883	Max Drawdown %	5.51%
Sharpe Ratio	0.60	Sortino Ratio	2.67
Expectancy	980.6221	Avg Trade Duration	32.06 hours
Consecutive Wins	7	Consecutive Losses	2

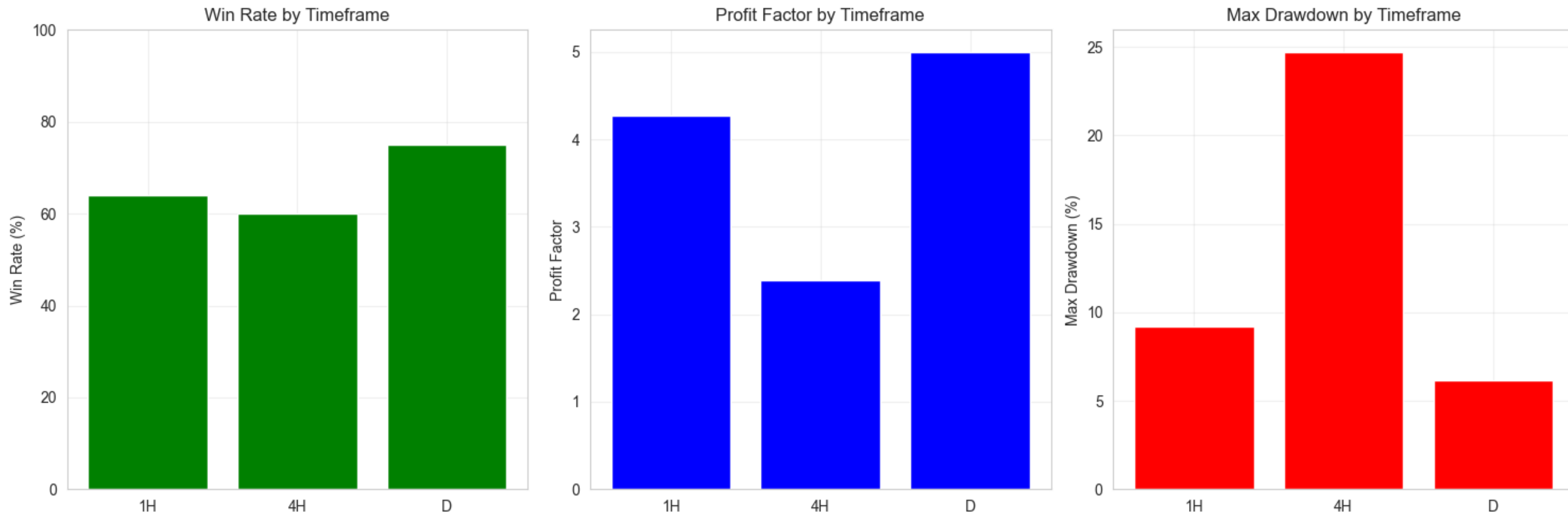
Equity Curve and Drawdown



Win/Loss Distribution



Performance by Timeframe



Detailed Timeframe Metrics

1H Timeframe

Metric	Value	Metric	Value
Total Trades	25	Win Rate	64.00%
Profit Factor	4.27	Max Drawdown %	9.21%
Average Win	1711.5739	Average Loss	711.9335
Expectancy	839.1112	Sharpe Ratio	0.59

4H Timeframe

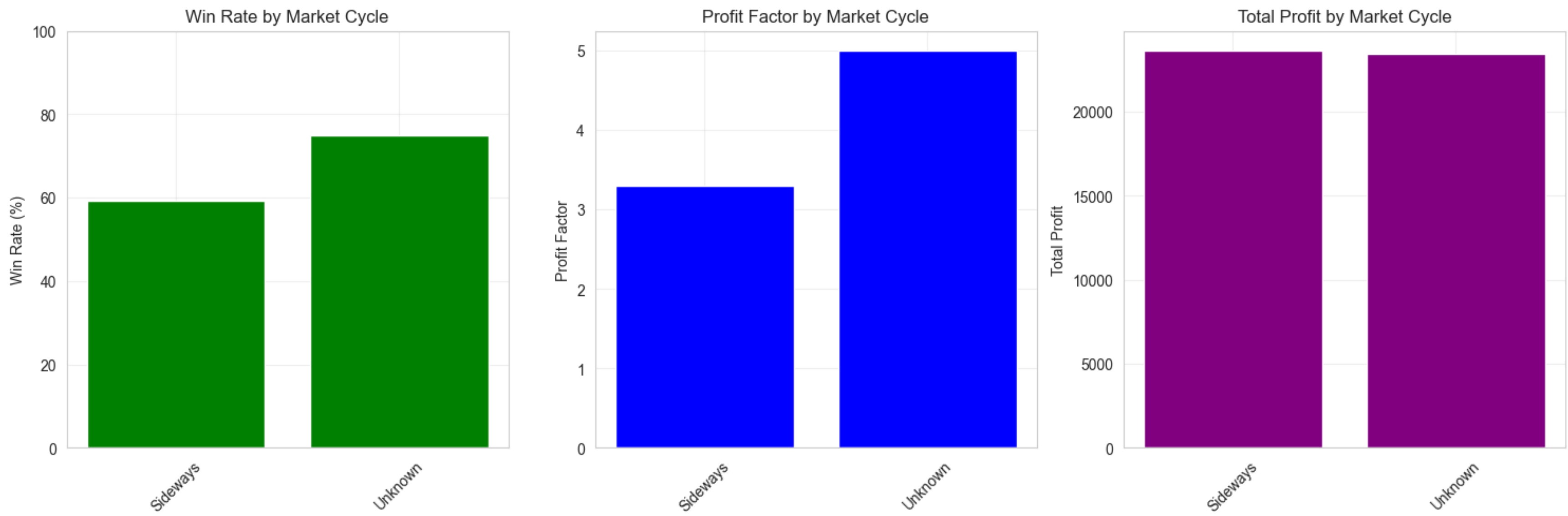
Metric	Value	Metric	Value
Total Trades	15	Win Rate	60.00%
Profit Factor	2.39	Max Drawdown %	24.71%
Average Win	1705.7408	Average Loss	1070.8537

Expectancy	595.1030	Sharpe Ratio	0.38

D Timeframe

Metric	Value	Metric	Value
Total Trades	8	Win Rate	75.00%
Profit Factor	9.35	Max Drawdown %	6.14%
Average Win	3203.5665	Average Loss	1027.9325
Expectancy	2145.6918	Sharpe Ratio	1.16

Performance by Market Cycle



Detailed Market Cycle Metrics

Sideways Market Cycle

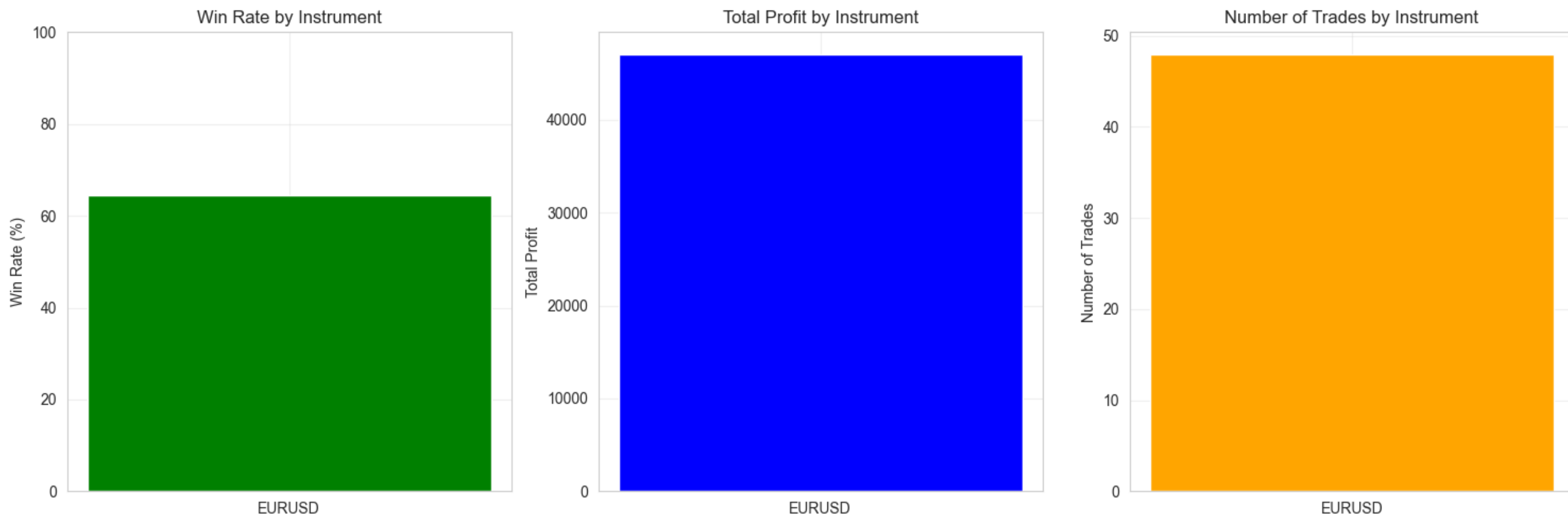
Metric	Value	Metric	Value

Total Trades	32	Win Rate	59.38%
Profit Factor	3.30	Max Drawdown %	14.77%
Average Win	1784.6273	Average Loss	789.7412
Total Profit	23641.2832	Expectancy	738.7901

Unknown Market Cycle

Metric	Value	Metric	Value
Total Trades	16	Win Rate	75.00%
Profit Factor	6.07	Max Drawdown %	10.54%
Average Win	2337.5274	Average Loss	1155.4383
Total Profit	23428.5760	Expectancy	1464.2860

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	60
rsi_oversold	20
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	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