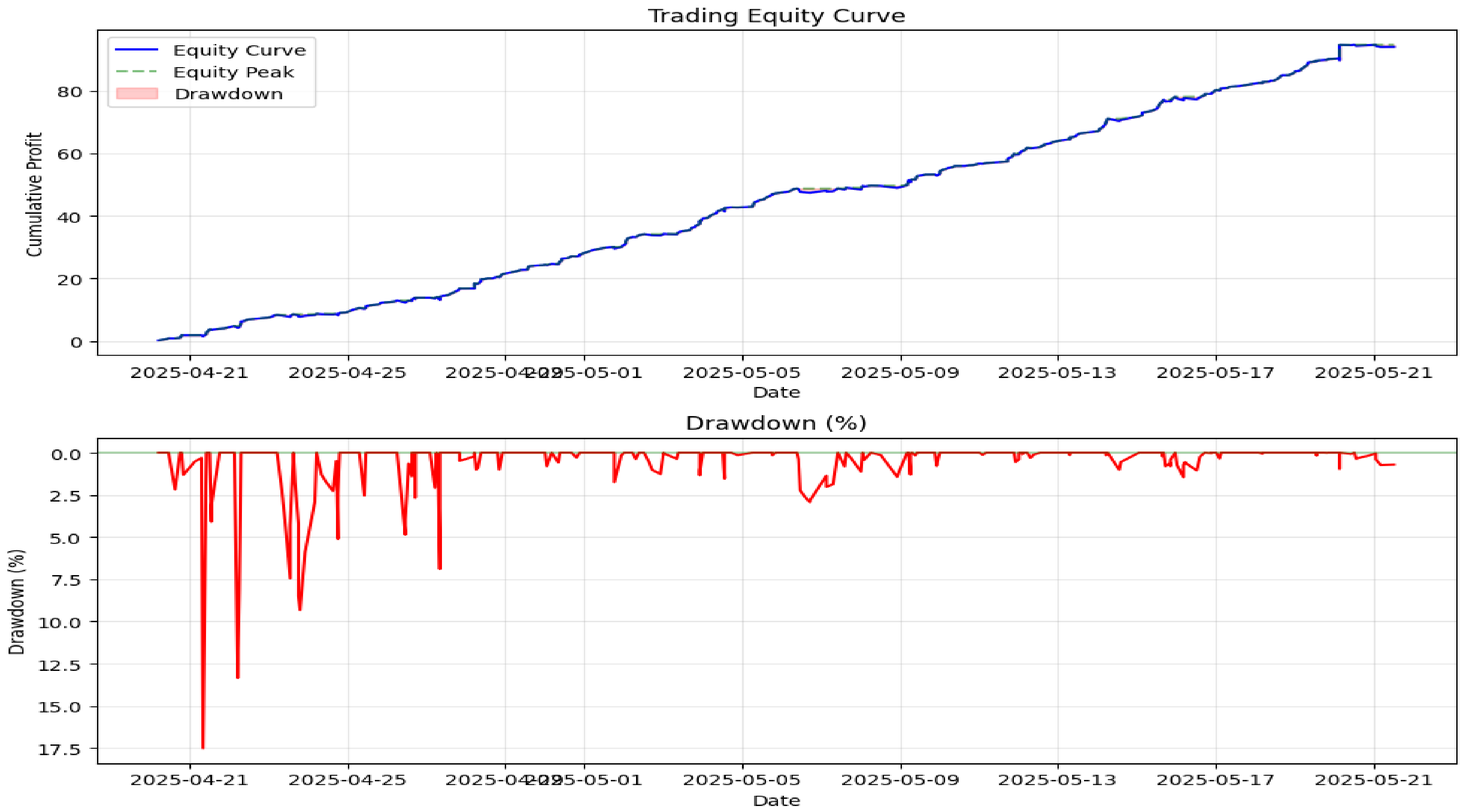
Forex Trading Strategy Performance Report

Generated on 2025-05-19 19:26:14

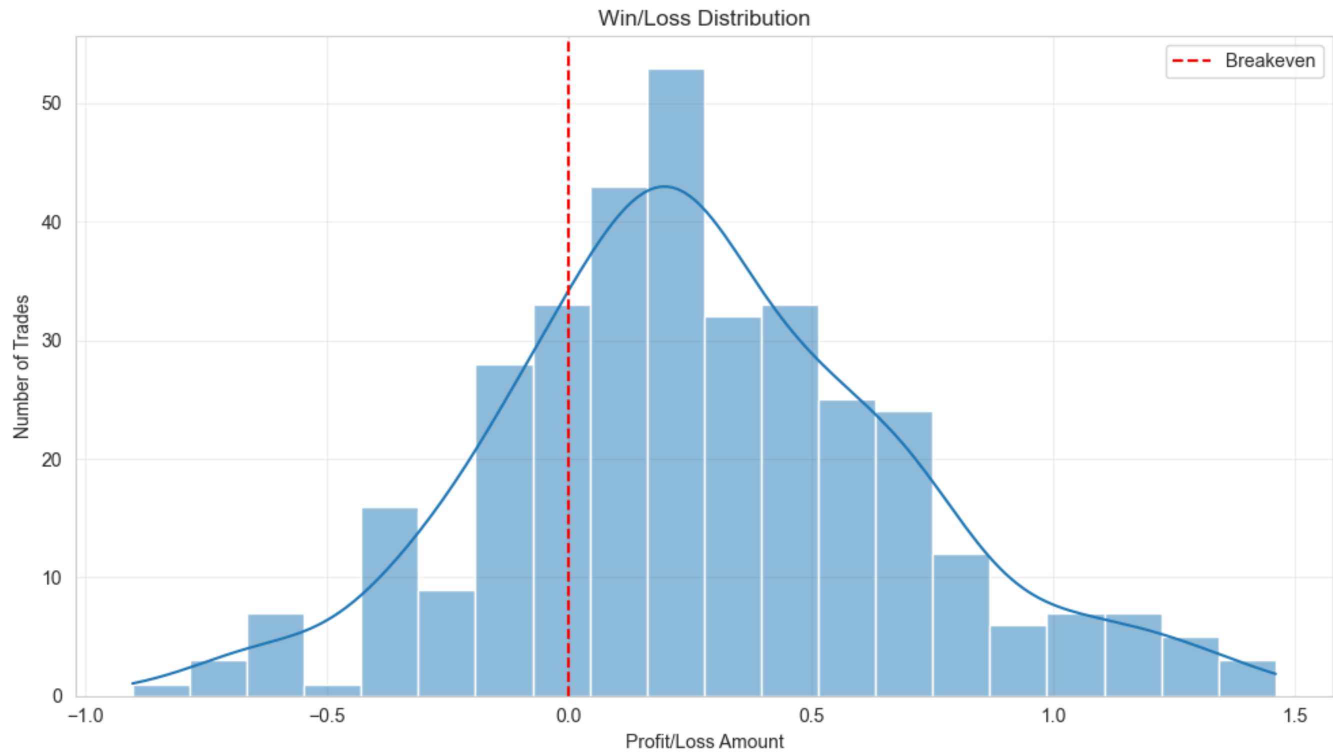
Overall Performance Metrics

Metric	Value	Metric	Value
Total Trades	348	Win Rate	76.44%
Profit Factor	5.59	Win/Loss Ratio	1.72
Average Win	0.4302	Average Loss	0.2498
Largest Win	1.4597	Largest Loss	0.9018
Max Drawdown	1.4261	Max Drawdown %	1.51%
Sharpe Ratio	0.65	Sortino Ratio	1.31
Expectancy	0.2700	Avg Trade Duration	33.68 hours
Consecutive Wins	13	Consecutive Losses	4

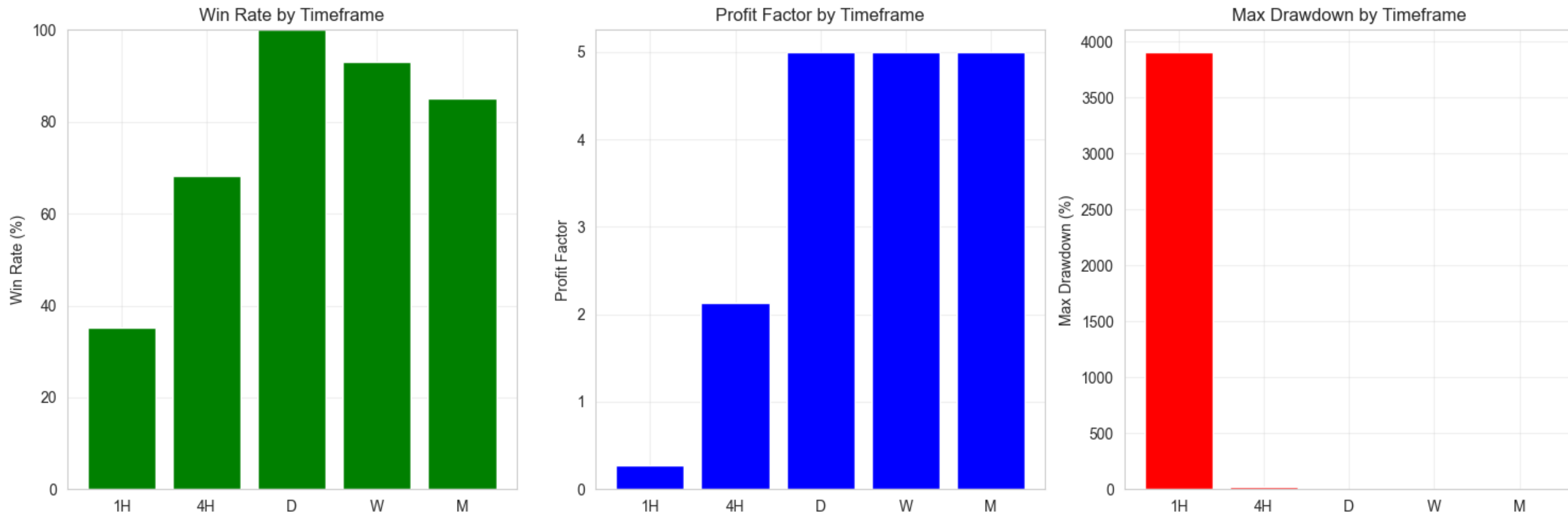
Equity Curve and Drawdown



Win/Loss Distribution



Performance by Timeframe



Detailed Timeframe Metrics

1H Timeframe

Metric	Value	Metric	Value
Total Trades	71	Win Rate	35.21%
Profit Factor	0.28	Max Drawdown %	3907.46%
Average Win	0.1459	Average Loss	0.2834
Expectancy	-0.1322	Sharpe Ratio	-0.46

4H Timeframe

Metric	Value	Metric	Value
Total Trades	63	Win Rate	68.25%
Profit Factor	2.14	Max Drawdown %	22.82%
Average Win	0.2444	Average Loss	0.2461

Expectancy	0.0887	Sharpe Ratio	0.32

D Timeframe

Metric	Value	Metric	Value
Total Trades	69	Win Rate	100.00%
Profit Factor	inf	Max Drawdown %	0.00%
Average Win	0.6511	Average Loss	0.0000
Expectancy	0.6511	Sharpe Ratio	1.78

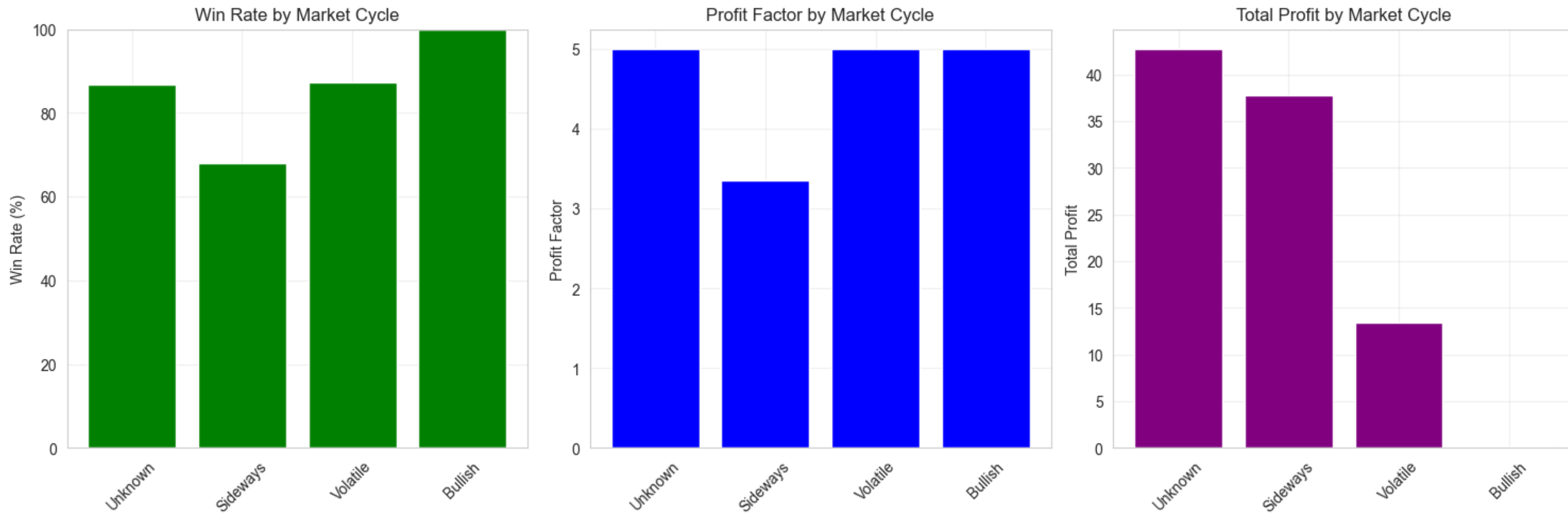
W Timeframe

Metric	Value	Metric	Value
Total Trades	71	Win Rate	92.96%
Profit Factor	50.12	Max Drawdown %	1.07%
Average Win	0.4765	Average Loss	0.1255
Expectancy	0.4341	Sharpe Ratio	1.23

M Timeframe

Metric	Value	Metric	Value
Total Trades	74	Win Rate	85.14%
Profit Factor	12.61	Max Drawdown %	2.35%
Average Win	0.3795	Average Loss	0.1724
Expectancy	0.2975	Sharpe Ratio	1.03

Performance by Market Cycle



Detailed Market Cycle Metrics

Unknown Market Cycle

Metric	Value	Metric	Value
Total Trades	114	Win Rate	86.84%
Profit Factor	14.16	Max Drawdown %	1.56%
Average Win	0.4644	Average Loss	0.2164
Total Profit	42.7270	Expectancy	0.3748

Sideways Market Cycle

Metric	Value	Metric	Value
Total Trades	194	Win Rate	68.04%
Profit Factor	3.35	Max Drawdown %	7.35%
Average Win	0.4073	Average Loss	0.2586

Total Profit	37.7371	Expectancy	0.1945

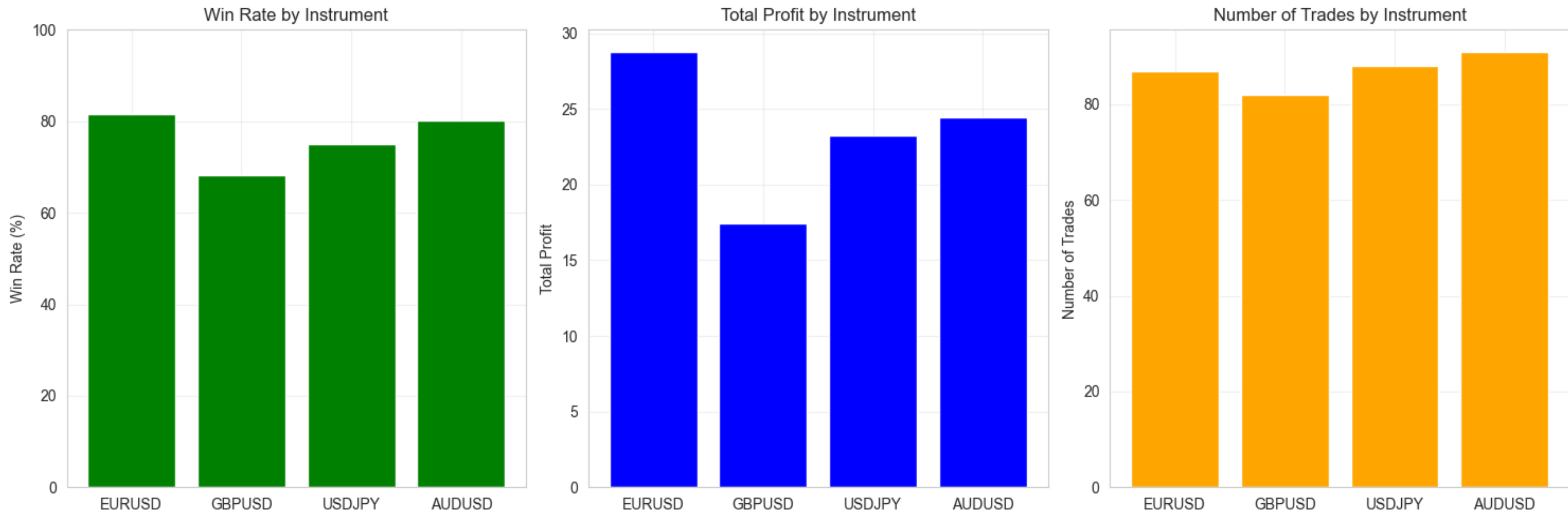
Volatile Market Cycle

Metric	Value	Metric	Value
Total Trades	39	Win Rate	87.18%
Profit Factor	12.13	Max Drawdown %	7.69%
Average Win	0.4294	Average Loss	0.2406
Total Profit	13.3954	Expectancy	0.3435

Bullish Market Cycle

Metric	Value	Metric	Value
Total Trades	1	Win Rate	100.00%
Profit Factor	inf	Max Drawdown %	0.00%
Average Win	0.0988	Average Loss	0.0000
Total Profit	0.0988	Expectancy	0.0988

Performance by Instrument



Strategy Configuration

Parameter	Value
timeframes	1H, 4H, D, W, M
primary_timeframe	D
trend_timeframes	W, M
confirmation_timeframe	4H
risk_per_trade	0.02
max_risk_per_day	0.03
max_open_positions	6
position_scaling	True
rsi_period	14
rsi_overbought	60
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	1
use_machine_learning	True
adaptive_parameters	True
use_sentiment_analysis	True
use_tick_data	False
backtest_optimization	True
normalize_data	True
market_regime_detection	True
use_candlestick_patterns	True
use_volume_profile	True
use_long_term_trend	True