Analysis Guide

Begin the analysis by going to **Executive Summary** > **Filters on this Page** then
uncheck those **unprofitable hours** to see **which one really excels**.

As of 2025-09-19 10:53 pm, unchecking the Manila Hours 19, 20 and 21 gives positive results to most of the strategies.

🎯 ✨FOCUS on **Maximum Low Drawdown** and just increase the Lot Size / Volume **(Scale up) as necessary**

Best Candidate for Live Trading:

- strategy_12_demo.py
- strategy_02.py

(TRADING HOURS: 00:000 - 15:00)

Based on the metrics provided, I would generally prefer **strategy_10_demo**.

Key Reasons for Choosing strategy_10_demo

1. **Highest Profit Factor (1.306):** This is the most crucial metric. A higher profit factor means the strategy earns more in gross profits for every dollar lost in gross losses.[1] This indicates the most efficient and robust trading system.
2. **Highest Sharpe Ratio (9.197):** The Sharpe Ratio measures risk-adjusted return (how much return you get per unit of volatility/risk). The highest Sharpe Ratio means strategy_10_demo provides the best returns relative to the risk taken.
3. **Highest Recovery Factor (1.647):** The Recovery Factor measures how quickly the strategy recovers from drawdowns. A much higher value here suggests the strategy is very resilient and recovers losses quickly.
4. **Lowest Maximum Drawdown (-13.33):** The Maximum Drawdown is the largest peak-to-trough decline during a specific period.[2] strategy_10_demo exposes your capital to the smallest amount of risk during downturns, which is excellent for capital preservation and emotional stability.
5. **Highest Sum of Profit (21.96):** While not the only factor, it also delivered the highest total profit.

In summary, strategy_10_demo is superior in every single key performance indicator related to profitability, risk-adjustment, and capital preservation.

Most Promising:

- strategy_18_demo
- strategy_19_demo

(TRADING HOURS: 20:000 - 12:00)

Demo_strategy_02

1. **Highest Profit Factor (1.78):** This is the most crucial metric. A higher profit factor means the strategy earns more in gross profits for every dollar lost in gross losses.[1] This indicates the most efficient and robust trading system.
2. **Highest Sharpe Ratio (4.73):** The Sharpe Ratio measures risk-adjusted return (how much return you get per unit of volatility/risk). The highest Sharpe Ratio means strategy_10_demo provides the best returns relative to the risk taken.
3. **Highest Recovery Factor (7.15):** The Recovery Factor measures how quickly the strategy recovers from drawdowns. A much higher value here suggests the strategy is very resilient and recovers losses quickly.
4. **Lowest Maximum Drawdown (-2.38):** The Maximum Drawdown is the largest peak-to-trough decline during a specific period.[2] strategy_10_demo exposes your capital to the smallest amount of risk during downturns, which is excellent for capital preservation and emotional stability.
5. **Highest Sum of Profit (17.02):** While not the only factor, it also delivered the highest total profit.

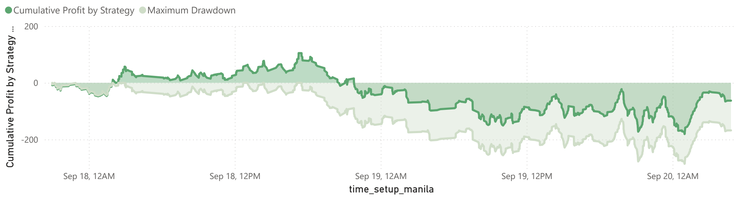
Baseline Trading Performance Executive Summary

date_setup_manila: 9/17/2025 – 9/20/2025 | comment: All | status: All

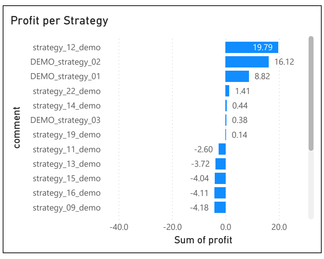
-62.90	56.89%	1514	851	645
Sum of profit	Win Rate	Trade Volume	Win	Loss

-0.04
Average of profit

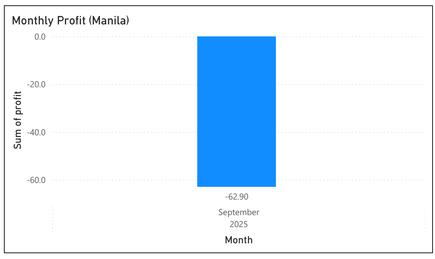
Cumulative Profit by Strategy and Maximum Drawdown by time_setup_manila



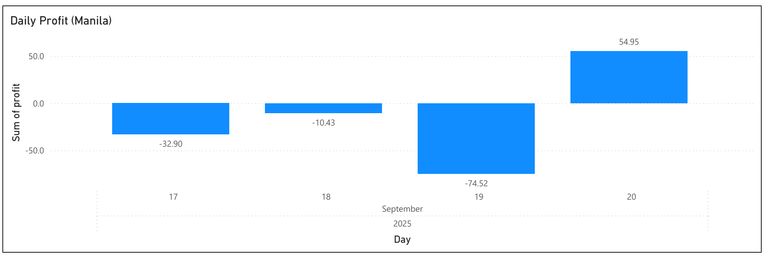
Profit per Strategy



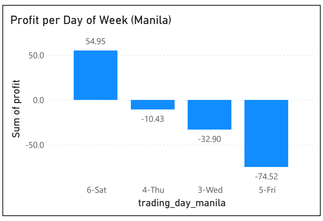
Monthly Profit (Manila)



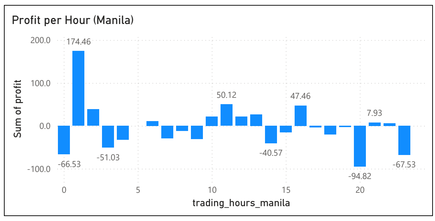
Daily Profit (Manila)



Profit per Day of Week (Manila)



Profit per Hour (Manila)



-62.90	56.89%	-0.04	0.96	-167.86
Total Profit	Win Rate	Ave. of Profit	Profit Factor	Maximum Drawdown

1514	851	645	-24.47	-0.37
Trade Volume	Win	Loss	Sharpe Ratio	Recovery Factor

1.69K	1.75K	-62.90	-62.90	58
Total Gross Profits	Total Gross Losses	Cumulative Profit by Position	Cumulative Profit by Strategy	Max Win Streak

-1.00	31
CAGR	Max Loss Streak

Aggressive | 00:00 - 15:00 | Profit > 0

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
strategy_22_demo	1.41	0.00	0.00	1.41	0.00	1		100.00%
strategy_12_demo	26.95	1.26	5.32	12.40	-5.07	84	34	71.19%
strategy_14_demo	5.53	1.13	0.72	2.64	-7.67	34	14	70.83%
strategy_13_demo	4.71	1.17	0.57	1.49	-8.28	10	9	52.63%
strategy_11_demo	30.11	1.29	2.16	11.76	-13.92	68	40	62.96%
strategy_19_demo	2.31	1.04	0.17	0.59	-13.93	15	20	42.86%
strategy_09_demo	29.64	1.29	1.72	11.87	-17.28	68	40	62.96%
strategy_10_demo	11.66	1.10	0.46	5.00	-25.18	68	49	58.12%
Total	**112.32**	**1.20**	**1.59**	**44.82**	**-70.62**	**348**	**206**	**62.82%**

comment: All

magic	comment	setup
1	DEMO_strategy_01	
2	DEMO_strategy_02	
3	DEMO_strategy_03	
49	strategy_07_demo	
50	strategy_08_demo	
45	strategy_09_demo	
46	strategy_10_demo	
47	strategy_11_demo	
48	strategy_12_demo	
51	strategy_13_demo	
52	strategy_14_demo	
53	strategy_15_demo	
54	strategy_16_demo	
55	strategy_17_demo	
56	strategy_18_demo	
57	strategy_19_demo	
58	strategy_20_demo	
59	strategy_21_demo	
60	strategy_22_demo	

Conservative Trading (2m) | Trading Hours 20:00 - 12:00

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
DEMO_strategy_01	8.82	1.29	11.76	2.43	-0.75	13	10	56.52%
DEMO_strategy_02	16.12	1.52	4.91	4.39	-3.28	14	10	58.33%
DEMO_strategy_03	0.38	1.01	0.03	0.12	-14.18	14	15	48.28%
Total	**25.32**	**1.25**	**1.45**	**7.28**	**-17.49**	**41**	**35**	**53.95%**

Overall

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
strategy_12_demo	19.79	1.11	3.90	9.03	-5.07	122	57	68.16%
DEMO_strategy_02	16.12	1.52	4.91	4.39	-3.28	14	10	58.33%
DEMO_strategy_01	8.82	1.29	11.76	2.43	-0.75	13	10	56.52%
strategy_22_demo	1.41	0.00	0.00	1.41	0.00	1		100.00%
strategy_14_demo	0.44	1.00	0.06	0.21	-7.67	65	31	67.71%
DEMO_strategy_03	0.38	1.01	0.03	0.12	-14.18	14	15	48.28%
strategy_19_demo	0.14	1.00	0.01	0.04	-13.93	30	34	46.88%
strategy_11_demo	-2.60	0.99	-0.19	-1.01	-13.92	100	70	58.82%
strategy_13_demo	-3.72	0.94	-0.45	-1.24	-8.28	19	20	48.72%
strategy_15_demo	-4.04	0.95	-0.39	-2.64	-10.41	56	59	48.70%
strategy_16_demo	-4.11	0.95	-0.51	-1.35	-8.08	26	28	48.15%
strategy_09_demo	-4.18	0.98	-0.24	-1.67	-17.28	100	71	58.48%
strategy_21_demo	4.00	0.10	0.07	2.22	-6.11	1	2	33.33%
Total	**-62.90**	**0.96**	**-0.37**	**-24.47**	**-167.86**	**851**	**645**	**56.89%**

time_setup	time_setup_manila	comment	magic	position_id	profit	Position Result	sl	tp
9/19/2025 9:59:36 PM	9/20/2025 2:59:36 AM	strategy_12_demo	48	443980341	0.59	Win	3,680.71	3,685.21
9/19/2025 9:59:36 PM	9/20/2025 2:59:36 AM	strategy_14_demo	52	443980342	0.59	Win	3,680.71	3,685.21
9/19/2025 9:58:08 AM	9/19/2025 2:58:08 PM	strategy_20_demo	58	443698881	-2.88	Loss	3,649.33	0.00
9/19/2025 9:57:16 PM	9/20/2025 2:57:16 AM	strategy_15_demo	53	443979842	-1.53	Loss	3,681.77	3,684.77
9/19/2025 9:56:08 AM	9/19/2025 2:56:08 PM	strategy_13_demo	51	443698059	-3.13	Loss	3,650.21	3,643.71
9/19/2025 9:56:06 PM	9/20/2025 2:56:06 AM	strategy_17_demo	55	443979720	0.00	Loss	3,680.30	3,686.80
9/19/2025 9:52:38 AM	9/19/2025 2:52:38 PM	strategy_17_demo	55	443696858	-3.05	Loss	3,649.30	3,642.80
9/19/2025 9:52:38 AM	9/19/2025 2:52:38 PM	strategy_18_demo	56	443696861	-3.05	Loss	3,649.36	0.00
9/19/2025 9:52:38 AM	9/19/2025 2:52:38 PM	strategy_19_demo	57	443696864	-3.03	Loss	3,649.36	0.00
9/19/2025 9:52:29 AM	9/19/2025 2:52:29 PM	strategy_10_demo	46	443696793	-2.49	Loss	3,648.93	3,643.43
9/19/2025 9:52:28 AM	9/19/2025 2:52:28 PM	strategy_09_demo	45	443696792	-3.00	Loss	3,649.43	3,643.43
9/19/2025 9:52:28 AM	9/19/2025 2:52:28 PM	strategy_11_demo	47	443696788	-3.01	Loss	3,649.43	3,642.93
9/19/2025 9:52:28 AM	9/19/2025 2:52:28 PM	strategy_12_demo	48	443696785	-3.11	Loss	3,649.46	3,644.96
9/19/2025 9:43:56 PM	9/20/2025 2:43:56 AM	DEMO_strategy_01	1	443977903	0.00	Loss	3,679.21	0.00
9/19/2025 9:43:56 PM	9/20/2025 2:43:56 AM	DEMO_strategy_02	2	443977904	0.00	Loss	3,679.18	3,688.18

Baseline Trading Performance Executive Summary

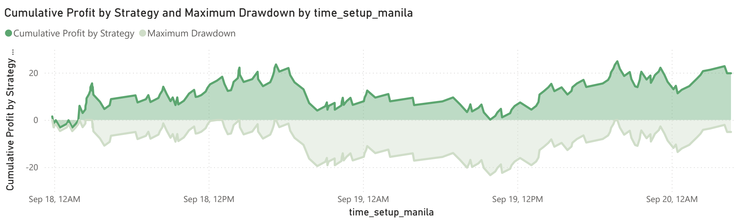
date_setup_manila: 9/17/2025 – 9/20/2025

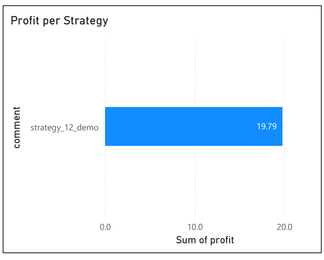
comment: strategy_12_demo

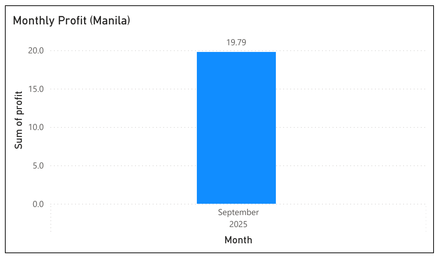
status: All

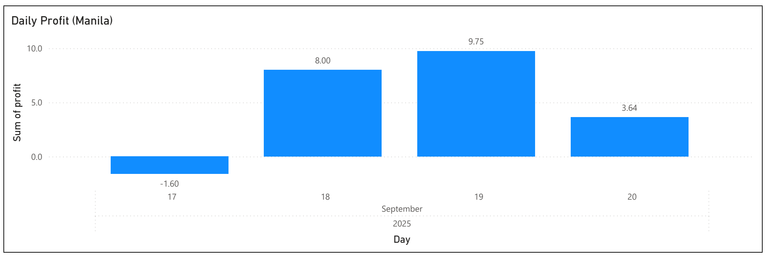
19.79	68.16%	180	122	57
Sum of profit	Win Rate	Trade Volume	Win	Loss

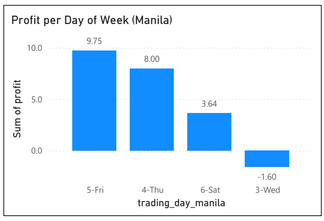
0.11
Average of profit

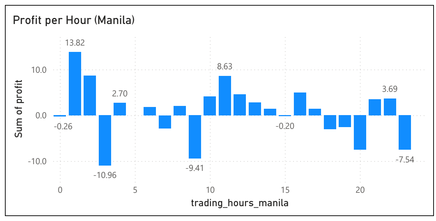












19.79	68.16%	0.11	1.11	-5.07
Total Profit	Win Rate	Ave. of Profit	Profit Factor	Maximum Drawdown

180	122	57	9.03	3.90
Trade Volume	Win	Loss	Sharpe Ratio	Recovery Factor

192.18	172.39	-62.90	19.79	8
Total Gross Profits	Total Gross Losses	Cumulative Profit by Position	Cumulative Profit by Strategy	Max Win Streak

3.53bn	6
CAGR	Max Loss Streak

Aggressive | 00:00 - 15:00 | Profit > 0

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
strategy_12_demo	26.95	1.26	5.32	12.40	-5.07	84	34	71.19%
Total	**26.95**	**1.26**	**5.32**	**12.40**	**-5.07**	**84**	**34**	**71.19%**

comment: All

magic	comment	setup
48	strategy_12_demo	

Conservative Trading (2m) | Trading Hours 20:00 - 12:00

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate

Overall

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
strategy_12_demo	19.79	1.11	3.90	9.03	-5.07	122	57	68.16%
Total	**19.79**	**1.11**	**3.90**	**9.03**	**-5.07**	**122**	**57**	**68.16%**

time_setup	time_setup_manila	comment	magic	position_id	profit	Position Result	sl	tp
9/19/2025 9:59:36 PM	9/20/2025 2:59:36 AM	strategy_12_demo	48	443980341	0.59	Win	3,680.71	3,685.21
9/19/2025 9:52:28 AM	9/19/2025 2:52:28 PM	strategy_12_demo	48	443696785	-3.11	Loss	3,649.46	3,644.96
9/19/2025 9:38:08 AM	9/19/2025 2:38:08 PM	strategy_12_demo	48	443691953	1.49	Win	3,649.72	3,645.22
9/19/2025 9:25:38 PM	9/20/2025 2:25:38 AM	strategy_12_demo	48	443974880	1.61	Win	3,679.20	3,683.70
9/19/2025 9:24:18 AM	9/19/2025 2:24:18 PM	strategy_12_demo	48	443685819	1.59	Win	3,651.58	3,647.08
9/19/2025 9:14:06 PM	9/20/2025 2:14:06 AM	strategy_12_demo	48	443971540	1.57	Win	3,677.05	3,681.55
9/19/2025 9:03:59 AM	9/19/2025 2:03:59 PM	strategy_12_demo	48	443678557	1.47	Win	3,654.80	3,650.30
9/19/2025 8:57:27 PM	9/20/2025 1:57:27 AM	strategy_12_demo	48	443968160	1.36	Win	3,675.67	3,680.17
9/19/2025 8:43:08 AM	9/19/2025 1:43:08 PM	strategy_12_demo	48	443673531	1.58	Win	3,657.09	3,652.59
9/19/2025 8:42:06 PM	9/20/2025 1:42:06 AM	strategy_12_demo	48	443961884	1.81	Win	3,669.98	3,674.48
9/19/2025 8:40:38 AM	9/19/2025 1:40:38 PM	strategy_12_demo	48	443672446	1.57	Win	3,657.66	3,653.16
9/19/2025 8:38:18 AM	9/19/2025 1:38:18 PM	strategy_12_demo	48	443671727	1.66	Win	3,658.50	3,654.00
9/19/2025 8:27:29 AM	9/19/2025 1:27:29 PM	strategy_12_demo	48	443668534	1.57	Win	3,660.60	3,656.10
9/19/2025 8:21:46 PM	9/20/2025 1:21:46 AM	strategy_12_demo	48	443957459	1.54	Win	3,668.61	3,673.11
9/19/2025 8:05:08 AM	9/19/2025 1:05:08 PM	strategy_12_demo	48	443663732	-3.04	Loss	3,656.85	3,661.35

Baseline Trading Performance Executive Summary

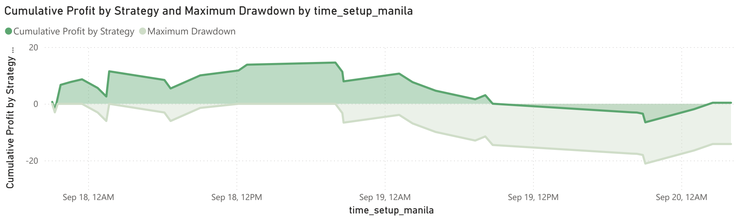
date_setup_manila: 9/17/2025 – 9/20/2025

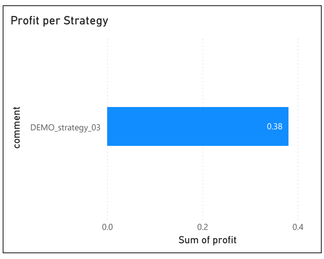
comment: DEMO_strategy_03

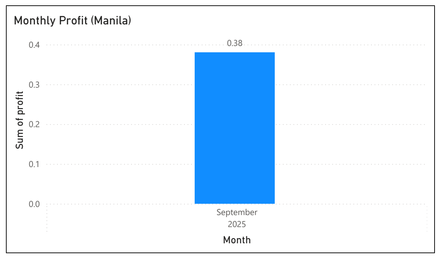
status: All

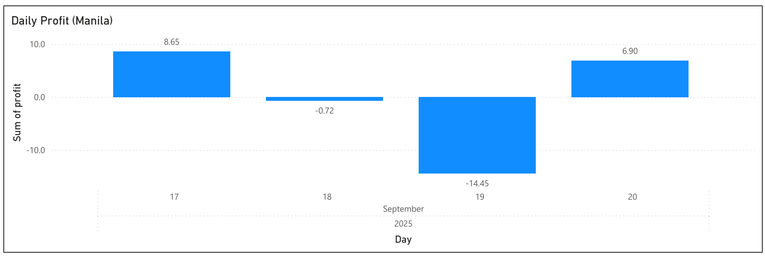
Sum of profit	Win Rate	Trade Volume	Win	Loss
0.38	48.28%	30	14	15

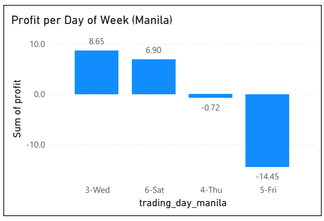
Average of profit: 0.01

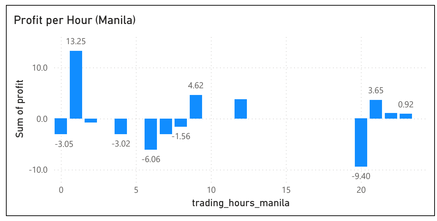












Total Profit	Win Rate	Ave. of Profit	Profit Factor	Maximum Drawdown
0.38	48.28%	0.01	1.01	-14.18

Trade Volume	Win	Loss	Sharpe Ratio	Recovery Factor
30	14	15	0.12	0.03

Total Gross Profits	Total Gross Losses	Cumulative Profit by Position	Cumulative Profit by Strategy	Max Win Streak
40.77	40.39	-48.64	0.38	4

CAGR	Max Loss Streak
0.59	5

Aggressive | 00:00 - 15:00 | Profit > 0

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate

comment: All

magic	comment	setup
3	DEMO_strategy_03	

Conservative Trading (2m) | Trading Hours 20:00 - 12:00

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
DEMO_strategy_03	0.38	1.01	0.03	0.12	-14.18	14	15	48.28%
Total	**0.38**	**1.01**	**0.03**	**0.12**	**-14.18**	**14**	**15**	**48.28%**

Overall

comment	Sum of profit	Profit Factor	Recovery Factor	Sharpe Ratio	Maximum Drawdown	Win	Loss	Win Rate
DEMO_strategy_03	0.38	1.01	0.03	0.12	-14.18	14	15	48.28%
Total	**0.38**	**1.01**	**0.03**	**0.12**	**-14.18**	**14**	**15**	**48.28%**

time_setup	time_setup_manila	comment	magic	position_id	profit	Position Result	sl	tp
9/19/2025 9:31:58 PM	9/20/2025 2:31:58 AM	DEMO_strategy_03	3	443976254	2.26	Win	3,678.46	3,685.96
9/19/2025 8:01:57 PM	9/20/2025 1:01:57 AM	DEMO_strategy_03	3	443952880	4.64	Win	3,666.67	3,674.17
9/19/2025 4:04:57 PM	9/19/2025 9:04:57 PM	DEMO_strategy_03	3	443831443	-3.04	Loss	3,650.60	3,643.10
9/19/2025 3:52:57 PM	9/19/2025 8:52:57 PM	DEMO_strategy_03	3	443822570	-0.41	Loss	3,650.66	3,643.16
9/19/2025 3:44:00 AM	9/19/2025 8:44:00 AM	DEMO_strategy_03	3	443600286	-3.01	Loss	3,641.44	3,633.94
9/19/2025 3:23:57 PM	9/19/2025 8:23:57 PM	DEMO_strategy_03	3	443812249	-0.06	Loss	3,650.81	3,643.31
9/19/2025 3:08:00 AM	9/19/2025 8:08:00 AM	DEMO_strategy_03	3	443594869	1.45	Win	3,642.59	3,635.09
9/19/2025 3:00:14 PM	9/19/2025 8:00:14 PM	DEMO_strategy_03	3	443800311	-3.05	Loss	3,651.43	3,643.93
9/19/2025 2:19:01 AM	9/19/2025 7:19:01 AM	DEMO_strategy_03	3	443590046	-3.03	Loss	3,642.85	3,635.35
9/19/2025 11:00:57 PM	9/20/2025 4:00:57 AM	DEMO_strategy_03	3	443989758	0.00	Loss	3,680.72	3,688.22
9/18/2025 9:14:56 PM	9/19/2025 2:14:56 AM	DEMO_strategy_03	3	443564050	-3.01	Loss	3,644.67	3,637.17
9/18/2025 8:09:56 PM	9/19/2025 1:09:56 AM	DEMO_strategy_03	3	443551538	2.73	Win	3,647.82	3,640.32
9/18/2025 7:50:58 AM	9/18/2025 12:50:58 PM	DEMO_strategy_03	3	443210955	2.04	Win	3,659.78	3,652.28
9/18/2025 7:10:01 AM	9/18/2025 12:10:01 PM	DEMO_strategy_03	3	443205427	1.73	Win	3,661.74	3,654.24
9/18/2025 4:04:01 AM	9/18/2025 9:04:01 AM	DEMO_strategy_03	3	443174338	4.62	Win	3,664.86	3,657.36

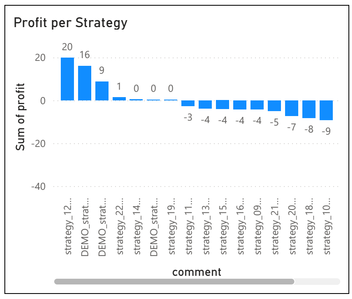
Baseline Trading Performance Executive Summary

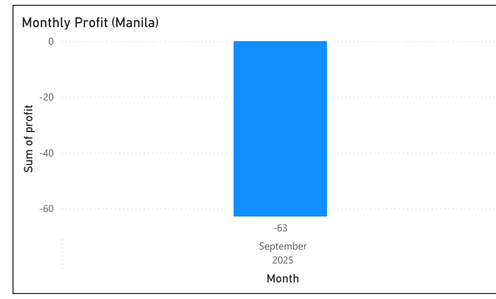
date_setup_manila 9/17/2025 9/20/2025

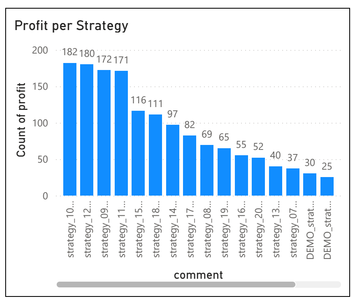
comment All

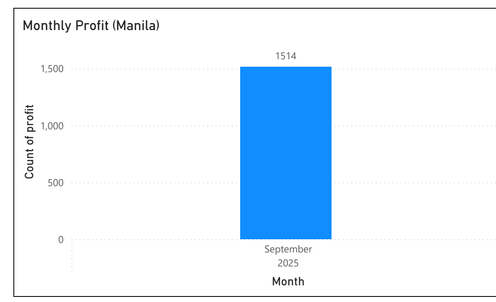
-62.90	56.89%	1514	851	645
Total Profit	Win Rate	Trade Volume	Win	Loss

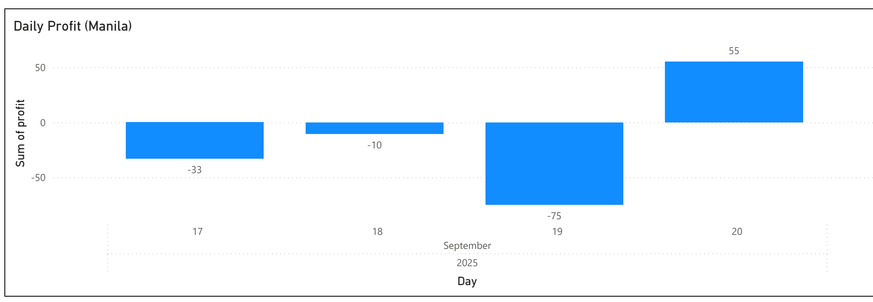
-0.04
Average of profit

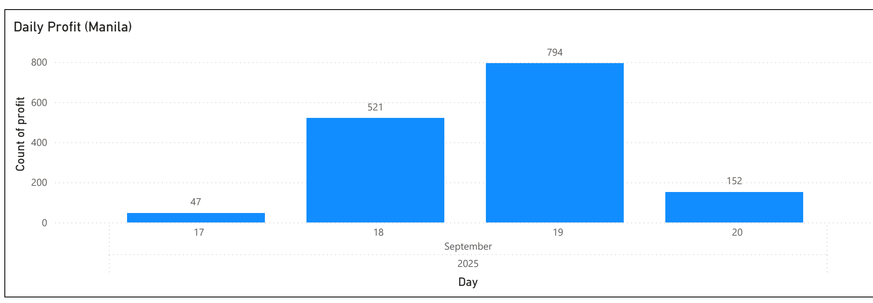


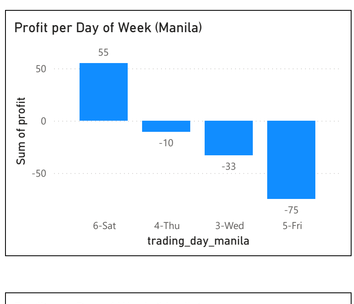


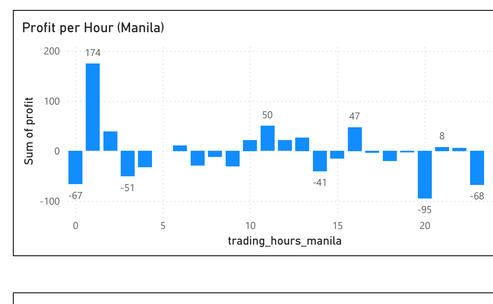


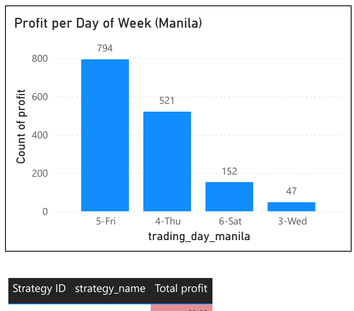


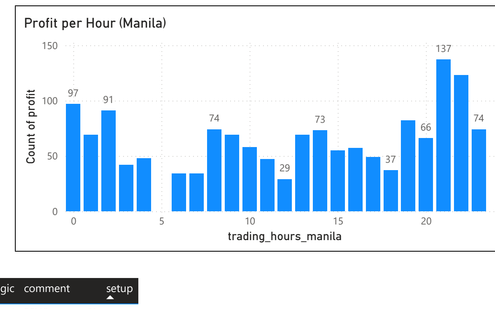












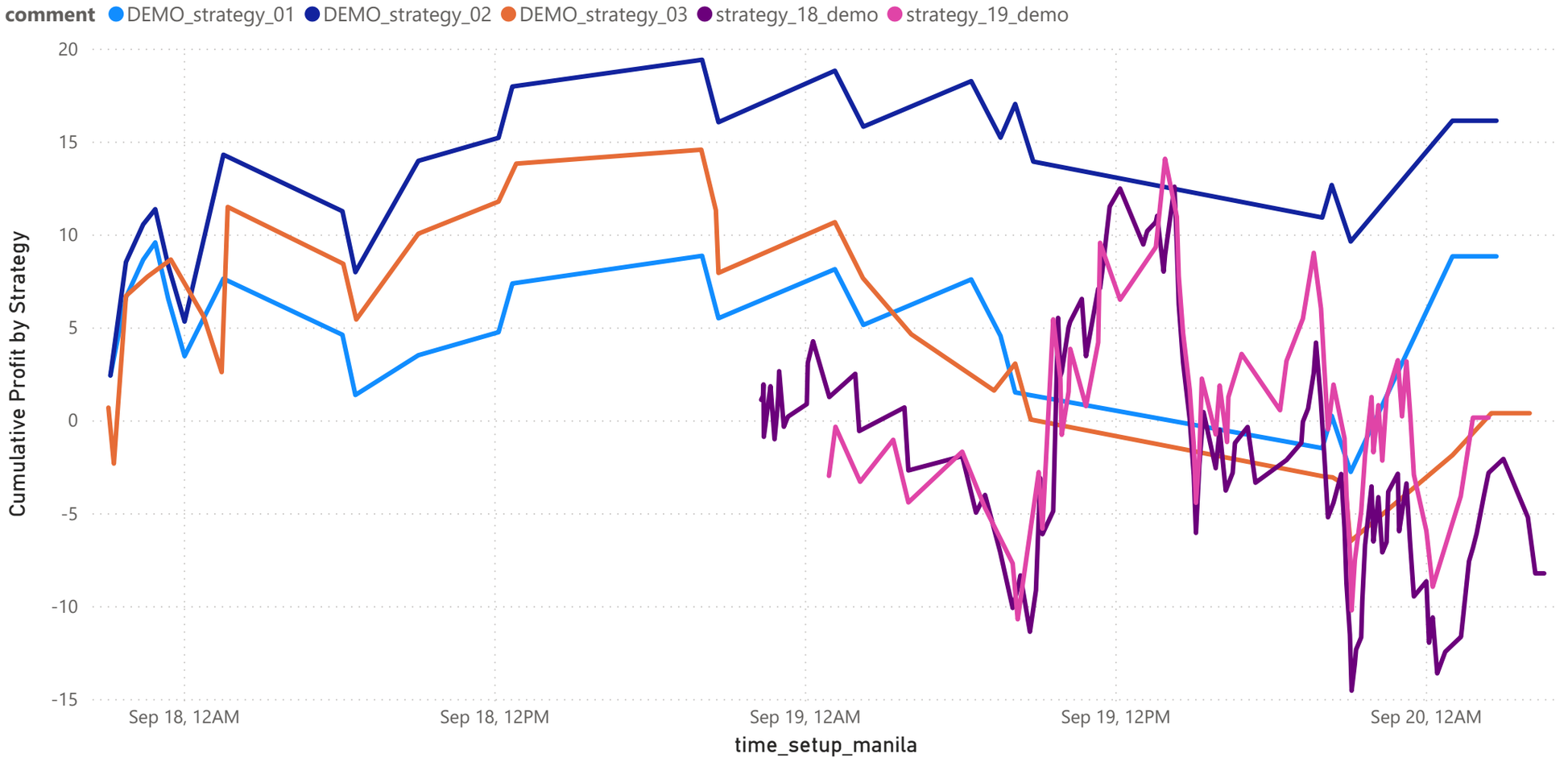
Strategy ID	strategy_name	Total profit
		-62.90
Total		-62.90

magic	comment	setup
1	DEMO_strategy_01	
2	DEMO_strategy_02	
3	DEMO_strategy_03	
49	strategy_07_demo	
50	strategy_08_demo	
45	strategy_09_demo	
46	strategy_10_demo	
47	strategy_11_demo	
48	strategy_12_demo	
51	strategy_13_demo	
52	strategy_14_demo	

comment

Multiple selections

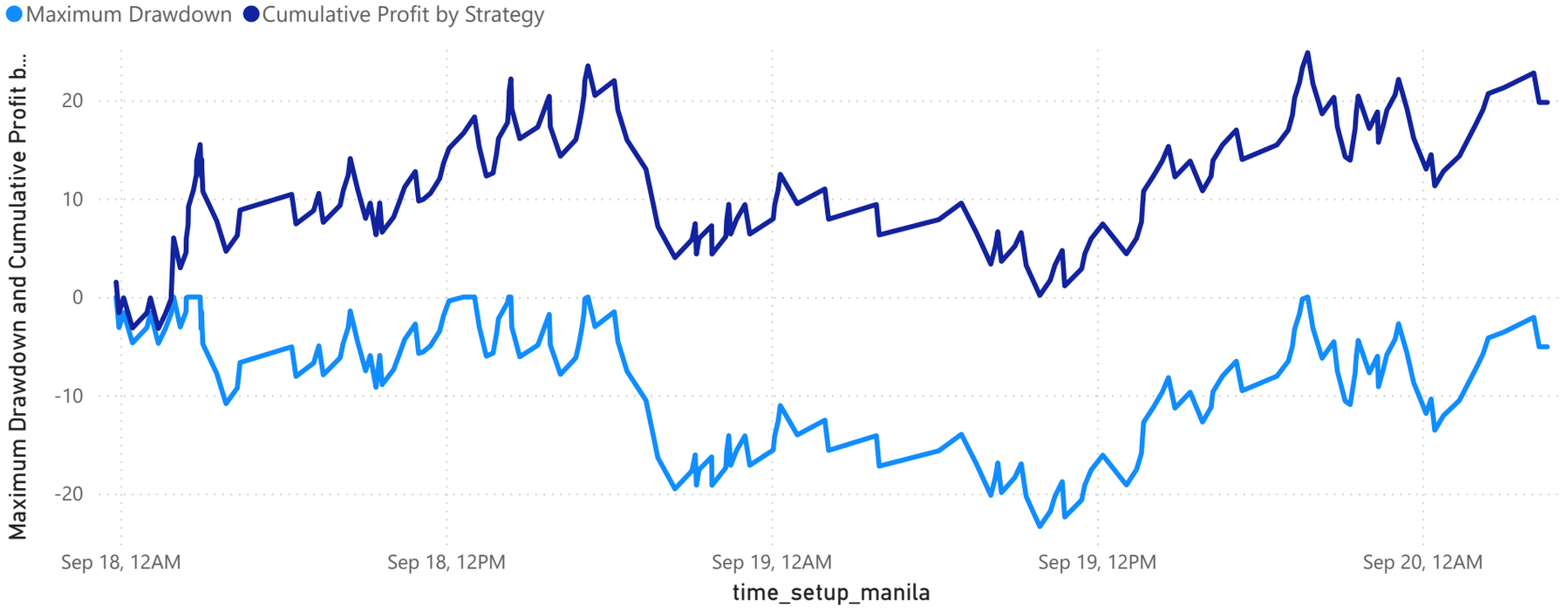
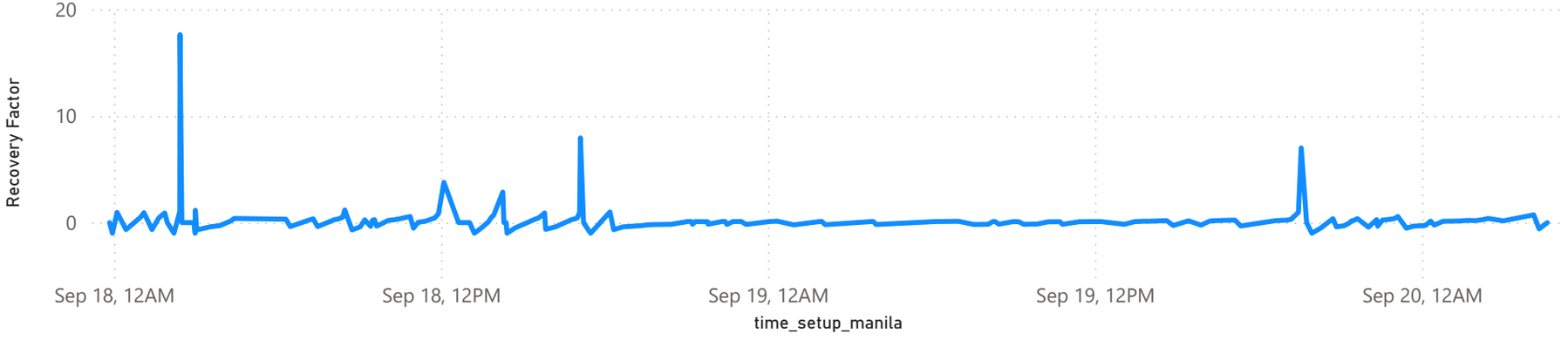
Cumulative Profit by Strategy by time_setup_manila and comment



comment

strategy_12_demo

Maximum Drawdown and Cumulative Profit by Strategy by time_setup_manila



Recovery Factor by time_setup_manila