

# Win Rate Optimization Analysis

## Target & Range Filter Impact Comparison

Complete Results Matrix (500 trades each)

Range Filter	Target	Win Rate	PnL	Avg PnL
NONE	0.5R	50.2%	1,002	2.00
NONE	1R	47.0%	1,273	2.55
NONE	1.5R	41.8%	1,122	2.24
NONE	2R	38.2%	907	1.81
NONE	3R	34.2%	509	1.02
0.25%	0.5R	50.6%	1,016	2.03
0.25%	1R	47.0%	1,254	2.51
0.25%	1.5R	41.6%	1,091	2.18
0.25%	2R	38.8%	924	1.85
0.25%	3R	34.2%	522	1.04
0.18%	0.5R	51.4%	892	1.78
0.18%	1R	45.8%	980	1.96
0.18%	1.5R	41.6%	931	1.86
0.18%	2R	38.8%	847	1.69
0.18%	3R	34.0%	403	0.81
0.15%	0.5R	49.6%	746	1.49
0.15%	1R	45.0%	913	1.83
0.15%	1.5R	40.6%	874	1.75
0.15%	2R	38.0%	806	1.61
0.15%	3R	33.2%	372	0.74

### Key Findings

1. Target is the primary win rate driver, not range filter

- 0.5R → ~50% win rate (all filters)
- 1.0R → ~46% win rate
- 2.0R → ~38% win rate
- 3.0R → ~34% win rate

**2. Range filter has minimal win rate impact** At 2R target across all filters: WR varies only 38.0% - 38.8% (negligible)

**3. Optimal configurations:**

- **Max Win Rate:** 0.5R + 0.18% filter → **51.4%** (but lower PnL)
- **Max PnL:** 1R + No filter → **1,273 pts** (47% WR)
- **Best Balance:** 1R + 0.25% filter → **1,254 pts** (47% WR, filtered risk)

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**Recommendation**

Goal	Configuration	Win Rate	PnL
Max Win Rate	0.5R + 0.18%	51.4%	892
Best Balance	1R + 0.25%	47.0%	1,254
Max Profit	1R + No filter	47.0%	1,273