JeaFx
forex trader & mentor.

HIGH TIMEFRAME

EURUSD
2023 BACKTEST

Trade 1: Win

Trade Thesis

4h uptrend targeting daily supply.
Imbalanced 4h demand under trend liquidity
Buy limit on zone stops below

Before Trade: $200,000
After Trade: $208,097

+8r/+4%

Trade 2: Loss

Trade Thesis

Daily supply retested & Liquidity swept

1H BoS into range, imbalanced supply for entry

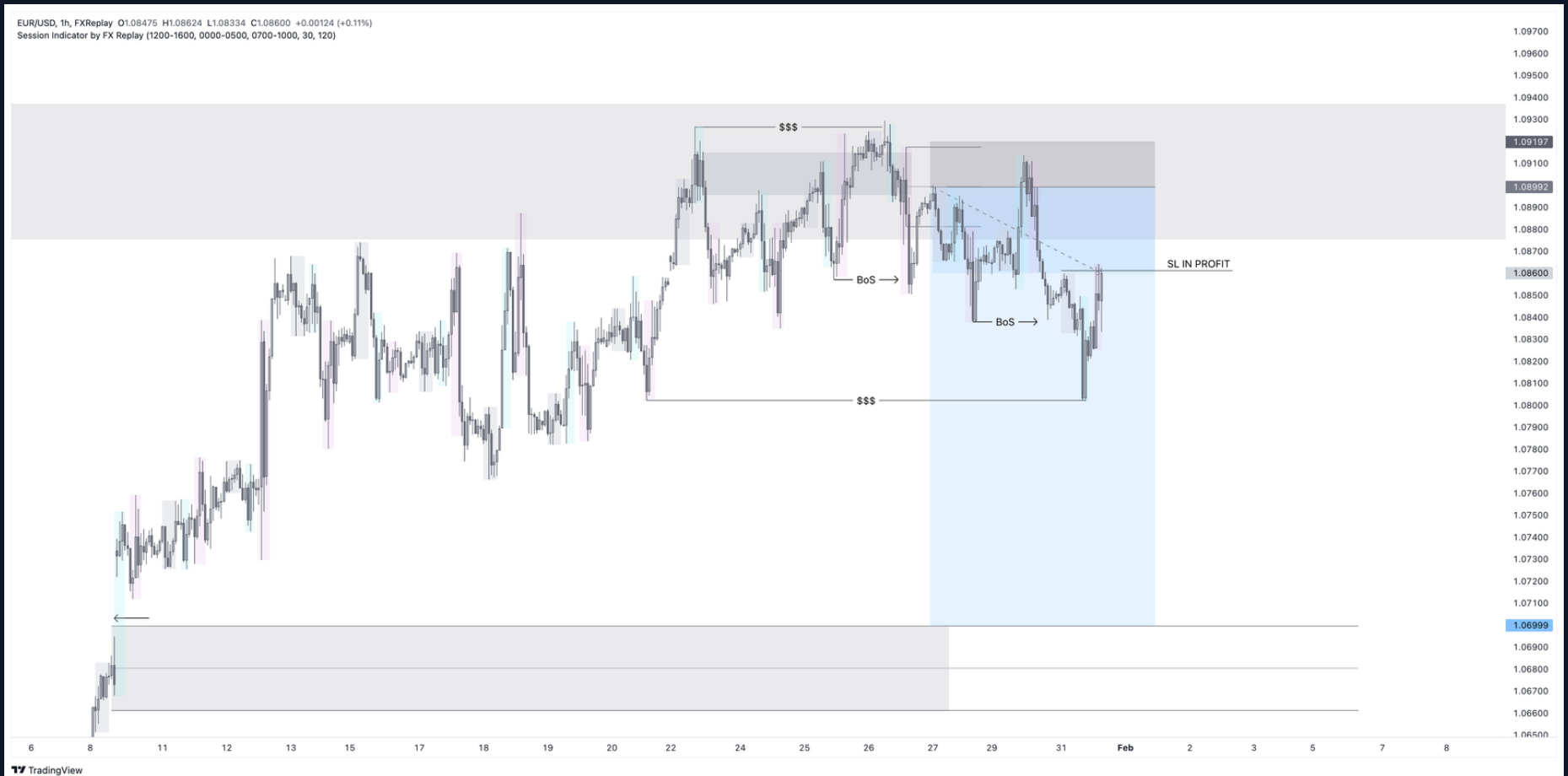Stop above the high target into IMB demand

Trade 3: Win

Liquidity swept above supply within 1D supply

More significant BoS of a full HL impulse

IMB supply for entry, targeting same 4h IMB demand

Account Balance

Before Trade: **$207,047**

After Trade: **$208,870**

+1.9r/+0.95%

Trade 4: Win

Trade Thesis

After large impulse 4H gap filled & KL retested
'Rebalance' idea formed, BoS confirmed into IMB range
Trade executed from 1H supply - target at low of range

Account Balance
Before Trade: **$208,870**
After Trade: **$214,128**

+5.03r/+2.52%

Trade 5: Miss

Trade Thesis

After rebalance fill: Demand fail & BoS

Efficient range below leaves more room for downside PA

Clear 15m supply zone formed for HTF continuation CE

Account Balance

Before Trade: **$214,128**

After Trade: **$214,128**

N/A

Trade 6: Breakeven

Trade Thesis

4H demand finally filled. Looking for longs using CE

CE formulated on the 1H timeframe showing bullish potential

Execution made from 1H CE to fill range to the upside

Trade 7: Loss

Trade Thesis

4H demand failed opening doors to more downside
Clear BoS to continue the downtrend to next major IMB demand
Sell limit placed at IMB supply with stops above

Account Balance
Before Trade: **$214,128**
After Trade: **$213,058**

-1r/-0.5%

Trade 8: Win

Trade Thesis
Liquidity swept & structure shifted bearish with demand fail
Sell limit from ZTBS followed by additional scale ins
target at same IMB demand as previous trade

Account Balance
Before Trade: **$213,058**
After Trade: **$228,021**
-14.9r/+7.45%

Trade 9: Breakeven

+small win

Trade Thesis

4H demand filled - solid CE setup buy limit for trade 1

Second trade manually executed after BoS & pullback to demand

Targeting back into the bullish range expecting continuation

Account Balance

Before Trade: **$228,021**

After Trade: **$229,007**

+0.9r/+0.45%
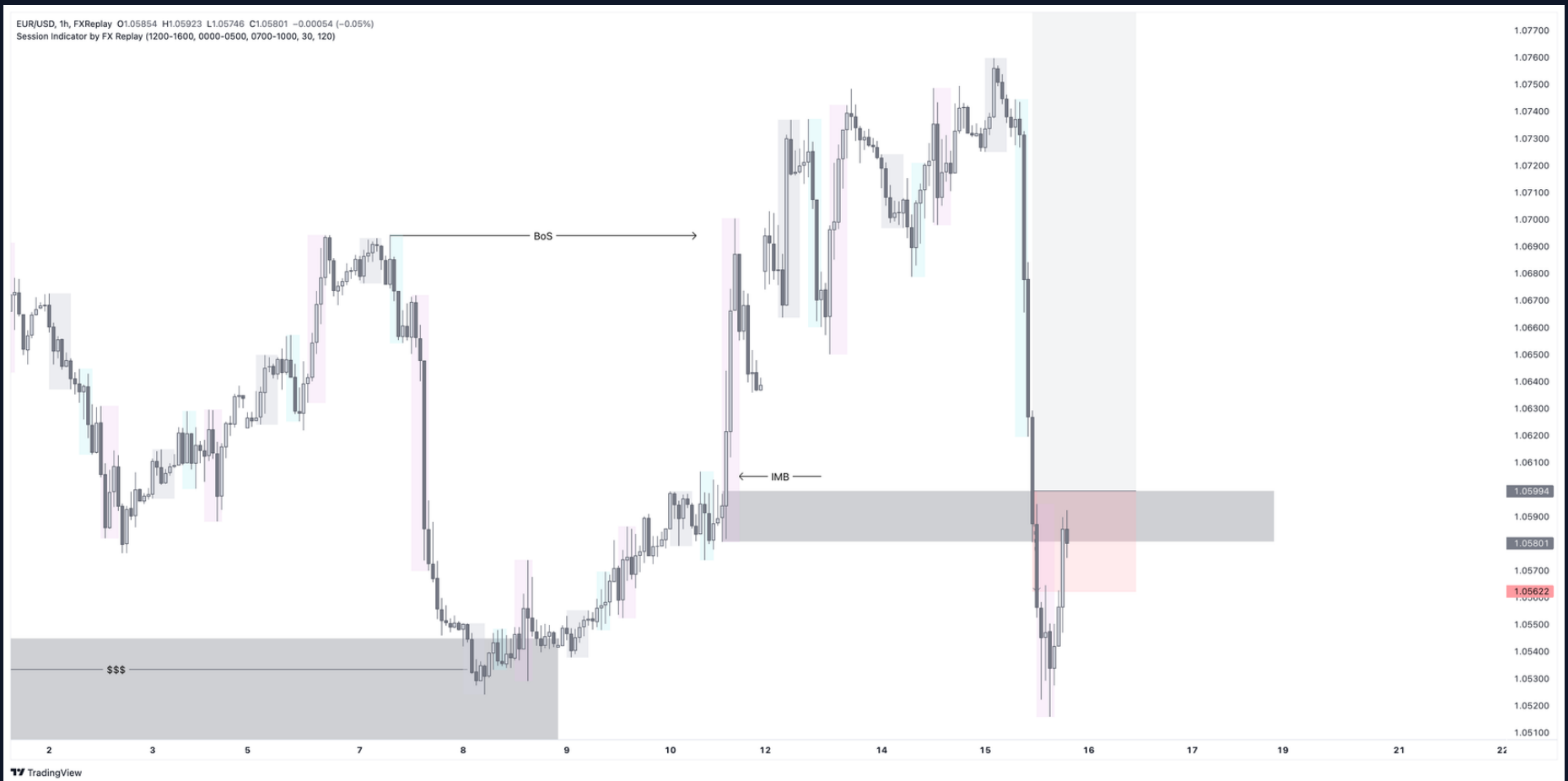
Trade 10:Loss

Trade Thesis

After previous BE: sell liquidity swept, structure broken bullish
Uptrend reconfirmed after BoS & high impulse move upward
Buy limit used on demand to target upside IMB supply

EUR/USD, 1h, FXReplay O1.05854 H1.05923 L1.05746 C1.05801 −0.00054 (−0.05%)
Session Indicator by FX Replay (1200-1600, 0000-0500, 0700-1000, 30, 120)

BoS

IMB

$$$

1.07700
1.07600
1.07500
1.07400
1.07300
1.07200
1.07100
1.07000
1.06900
1.06800
1.06700
1.06600
1.06500
1.06400
1.06300
1.06200
1.06100
1.05994
1.05900
1.05801
1.05700
1.05622
1.05500
1.05400
1.05300
1.05200
1.05100

TradingView

Trade 11: Win

Trade Thesis

After a larger up-move the market pulled back for IMB demand
First execution made to continue the trend using 15m CE
Second entry following 30m structure break & demand retest CE

Trade 12:Miss

Trade Thesis
After major upside targets filled market shifted bearish
MISSED Confirmation entry to sell into the downtrend

Trade 13:Miss

Trade Thesis

After major upside targets filled market shifted bearish
MISSED Confirmation entry to sell into the downtrend

2023 Statistics

Brilliant profit for 1 pair over 5 months

This isn't an accurate long term win rate. Explanation on the next page

Profit and Losses
over time

All   Day

Total PnL ⓘ
$37,998.90 ⬆ 19 %

Account Balance ⓘ
$237,998.90 ⬆ 19 %

Win rate ⓘ
79%

Total Trades ⓘ
14 11/3

< Avg 0.7 trades per week

$45,000.00
$36,000.00
$27,000.00
$18,000.00
$9,000.00
$0.00

20 Jan   Feb '23   10 Feb   20 Feb   Mar '23   10 Mar   20 Mar   Apr '23

Average RR ⓘ   Max RR ⓘ
4.09   **8.1**

Ideal Average RR ⓘ   Max Ideal RR ⓘ
5.01   **8.1**

Could have profit/BE ⓘ   Max Ideal RR ⓘ
1   **1.92**

Great, consistent positive RR

Realistic Win Rate Calculation

The problem with FXReplay is it will track every single trade individually and class breakevens as wins, and also not account for scale ins being classified as 1 trade. Because we will not ALWAYS scale in I believe the more accurate way to calculate the overall win rate is to classify 1 trade + scale ins as 1 position instead of 2 or 3

So Counting up our performance in this way, we had:

5 Wins   3 Losses   2 Breakeven

So if we disregard breakeven trades & pair 5 wins with 3 losses, we get:

=62.5% Win Rate

This is more likened to my real long term win rate for the HTF strategy

Averaging between 61-64% long term

Other Important Metrics
~ Time In Trade ~

An important metric to track is the TIME IN TRADE. This sets you up with an understanding of how long you should expect to hold trades in real life. This allows you to stay disciplined & patient easier because you know a win will take X amount of time to hold.

Winning Trades

Total Winners	11
Best Win	4.05%
Average Win	2.06%
Average Duration	**6d 2h 49m**

Losing Trades

Total Losers	3
Worst Loss	-0.57%
Average Loss	-0.54%
Average Duration	**21h 44m**

Average wins are held for almost 1 week

Average losses are over in under 1 day

Other Important Metrics
~ Trades Per Week ~

By tracking the 'Trades Per Week' we understand how often we should expect to take a trade. This helps to stop us from overtrading in real market scenarios because we understand the winning application of the strategy will provide X setups per week.

Summary

Average RR ⓘ	4.09
Average Duration ⓘ	4d 21h 36m
Total Trades ⓘ	14
Account Age ⓘ	149d 3h 1m

Over the entire sample we took 14 trades

The sample was 149 days

149 days / 7 (days per week) = 21 WEEKS

14 trades / 21 weeks = 0.66 Trades Per Week

From this data we could expect to take roughly 2 trades every 3 weeks.

Remember - this is only one pair. So there may be more trades if we added 1 or 2 more pairs into the strategy application

Statistic Rundown
~ HTF | EURUSD | 2023 ~

Test Period: 149 days (21 weeks)

Trades Taken: 14 days

Trades Won: 5 *(11 including scale-ins & Small BE wins)*

Trades Lost: 3

Trades Missed: 5

Trades Breakeven: 2

Win Rate: 62.5% *(discounting BE's)*

Average Win Duration: 6 Days

Average Loss Duration: 22 Hours

Average Trades Per Week: 0.66

Important Information

Data included in this report is backtested data & not live market data. Past price data does not guarantee future trading results. The data included within is from my personal application. Outcomes may differ as per your own application of the system. This document was put together as an accurate representation of the system capabilities, and as an educational report of the average system statistics applied over a half-year timespan.

This report will be added to over time with new continued data on the HTF system.