

EUR/USD Momentum Reversal Strategy

High-probability short setup after 120-day highs with Fed announcements

+2.37%	90.9%	1.427	+26.11%
Mean Return	Win Rate	Sharpe Ratio	Cumulative Return
Average profit per trade over 30 sessions	Exceptional success rate with only 1 losing trade	Strong risk-adjusted returns	Total strategy performance 2021-current

Optimal Setup Configuration

Time Horizon: 15 Days Best risk-adjusted returns (Sharpe: 1.4)	Entry Timing: Friday +2.982% average return, 100% win rate
Target Small Reversals Less than 0.5% reversals show perfect 100% win rate	

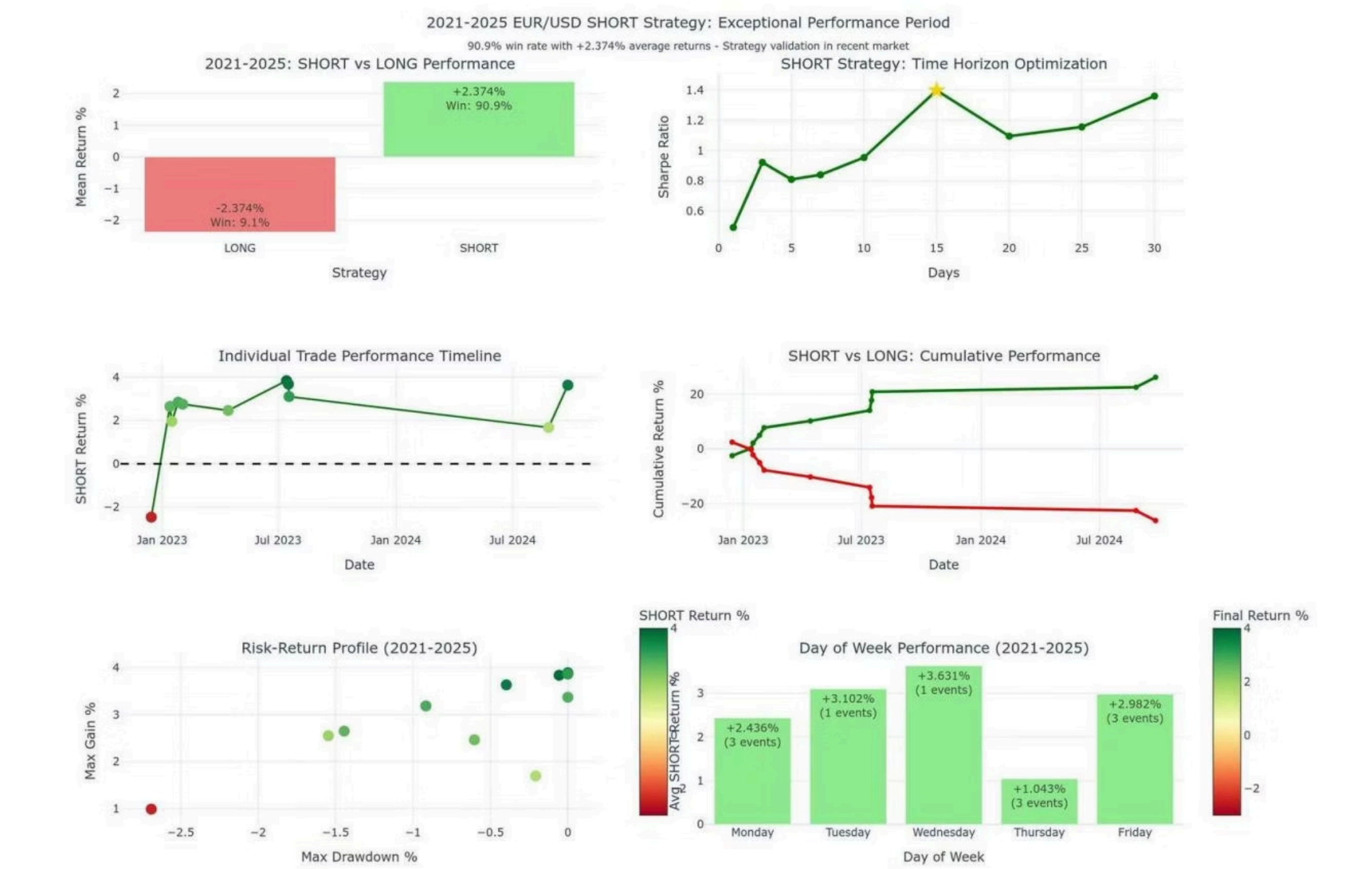


Risk Profile Analysis

- Average Max Gain: +2.92%
- Average Max Drawdown: -0.71%
- Gain-to-Pain Ratio: 4.11:1 (excellent)
- Frequency: 2.6 events per year

Reversal Magnitude Performance

Small Reversals (<0.5%) Perfect 100% Win Rate 9 events, +2.870% mean return Flawless performance record	Medium Reversals (0.5-1.0%) 50% Win Rate 2 events, +0.143% mean return Limited sample, marginal edge	Large Reversals (>1.0%) No Data Available 0 events in 2021-2025 period No large reversals occurred
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Key Insight: The strategy shows exceptional performance with small reversals, achieving a perfect 100% win rate. Friday entries provide optimal timing with +2.982% average returns. The 15-day time horizon offers the best risk-adjusted performance with a Sharpe ratio of 1.398.