

Report Analysis for "DetailedStatement"

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PLATFORM	PERIOD	LAST TRADE	STARTING BALANCE	HIGHEST BALANCE	LOWEST BALANCE	END BALANCE
MT4	2023-01-03 — 2023-12-29 (360 days)	34 days ago	\$4,518.72	● \$7,535.85	● \$4,264.78	● +\$7,485.24

Gain & Loss

PAIR	NET PROFIT, \$	NET PROFIT, PIPS	GROSS PROFIT, \$	GROSS LOSS, \$
audcad	● +381.47	● +2,248.2	● +443.17	● -61.7
audCHF	● -3.79	● -37.6	—	● -3.79
audjpy	● +11.84	● +29	● +13.09	● -1.25
audnzd	● -13.67	● +482.3	● +274.76	● -288.43
audusd	● -32.5	● +298.8	● +205.91	● -238.41
brent.cmd	● -12.87	● -1,300	—	● -12.87
btcusd	● -0.55	● -566,000	—	● -0.55
cadCHF	● +459.8	● +1,149.2	● +512.93	● -53.13
cadjpy	● -0.04	● +75	● +7.74	● -7.78
CHFjpy	● -15.08	● -187	● +34.4	● -49.48
euraud	● +25.68	● +426.5	● +33.78	● -8.1
eurcad	● +4	● +57.9	● +5.27	● -1.27
eurGBP	● +313.93	● +1,222.8	● +434.08	● -120.15
eurjpy	● -319.34	● -4,303.3	● +1,049.54	● -1,368.88
eurnzd	● -12.8	● -221.8	—	● -12.8
eurusd	● +369.55	● +1,366	● +672.44	● -302.89

gbpaud	● -39.23	● -142.1	● +20.41	● -59.64
gbpcad	● +128.29	● +749.6	● +320.63	● -192.34
gbpchf	● +30.51	● -11.2	● +71.72	● -41.21
gbpjpy	● +187.08	● +1,673	● +441.73	● -254.65
gbpnzd	● +2.6	● +46.7	● +2.6	—
gbpusd	● +1,174.05	● +6,976	● +1,932.4	● -758.35
nzdcad	● +380.28	● +1,082	● +570.62	● -190.34
nzdCHF	● +2.11	● +21.6	● +2.11	—
nzdjpy	● -4.63	● +151	● +327.98	● -332.61
nzdusd	● +194.11	● +976.4	● +403.63	● -209.52
usdcad	● +43.33	● +987	● +296.58	● -253.25
usdCHF	● +1.44	● +18	● +8.65	● -7.21
usdjpy	● +101.93	● +718.6	● +342.06	● -240.13
xagusd	● -9.17	● -1,970	—	● -9.17
xauusd	● -381.81	● -4,070,020	● +53.85	● -435.66
Total	● +2,966.52	● -4,623,437.4	● +8,482.08	● -5,515.56

ROI

PAIR	ROI, %	ANNUALIZED ROI (REAL), %	ANNUALIZED ROI (THEORETICAL), %
audcad	● +8.44	● +12.51	● +16.68
audCHF	● -0.08	● -17.19	● -17.19
audjpy	● +0.26	● +177.11	● +20.22
	●	●	●

audnzd	-0.3	-0.44	-0.37
audusd	● -0.72	● -0.78	● -1.68
brent.cmd	● -0.28	● -87,203.22	● -87,203.22
btcusd	● -0.01	● -43.08	● -43.08
cadCHF	● +10.18	● +112.33	● +20.14
cadjpy	—	● -0.01	● -0.11
chfjpy	● -0.33	● -0.47	● -13.84
euraud	● +0.57	● +2.5	● +8.1
eurcad	● +0.09	● +0.28	● +13.73
eurGBP	● +6.95	● +7.98	● +9.86
eurjpy	● -7.07	● -7.61	● -4.6
eurnzd	● -0.28	● -42	● -40.49
eurusd	● +8.18	● +8.87	● +8.76
gbpaud	● -0.87	● -1.42	● -34.4
gbpcad	● +2.84	● +6.17	● +8.53
gbpCHF	● +0.68	● +1.25	● +4.72
gbpjpy	● +4.14	● +4.89	● +19.9
gbpnzd	● +0.06	● +25.84	● +25.84
gbpusd	● +25.98	● +26.51	● +26.02
nzdcad	● +8.42	● +12.87	● +5.62
nzdCHF	● +0.05	● +73.87	● +73.87
nzdjpy	● -0.1	● -0.25	● -0.23

nzdusd	● +4.3	● +4.7	● +8.98
usdcad	● +0.96	● +1	● +1.75
usdchf	● +0.03	● +0.14	● +4.01
usdjpy	● +2.26	● +2.36	● +4.95
xagusd	● -0.2	● -4,318.3	● -4,318.3
xauusd	● -8.45	● -8.82	● -81.59
Total	● +65.65	● +66.55	● +6.08

Positions

PAIR	POSITIONS			TRADES (%)		% TRIGGERED POSITIONS	
	TOTAL	PROFITABLE	LOSING	SHORT	LONG	WITH SL	WITH TP
audcad	131	● 110 (83.97%)	21 (16.03%)	61 (46.56%)	70 (53.44%)	0 (0%)	79 (0%)
audCHF	1	0 (0%)	1 (100%)	0 (0%)	1 (100%)	0 (0%)	0 (0%)
audjpy	4	● 3 (75%)	1 (25%)	4 (100%)	0 (0%)	0 (0%)	0 (0%)
audnzd	165	● 116 (70.3%)	49 (29.7%)	93 (56.36%)	72 (43.64%)	0 (0%)	82 (0%)
audusd	79	● 57 (72.15%)	22 (27.85%)	79 (100%)	0 (0%)	4 (0%)	4 (0%)
brent.cmd	1	0 (0%)	1 (100%)	1 (100%)	0 (0%)	0 (0%)	0 (0%)
btcusd	1	0 (0%)	1 (100%)	0 (0%)	1 (100%)	0 (0%)	0 (0%)
cadCHF	17	● 15 (88.24%)	2 (11.76%)	0 (0%)	17 (100%)	6 (0%)	6 (0%)
cadjpy	5	● 4 (80%)	1 (20%)	4 (80%)	1 (20%)	0 (0%)	0 (0%)
CHFjpy	8	● 4 (50%)	4 (50%)	8 (100%)	0 (0%)	0 (0%)	0 (0%)
euraud	8	● 6 (75%)	2 (25%)	7 (87.5%)	1 (12.5%)	0 (0%)	0 (0%)

eurcad	2	● 1 (50%)	1 (50%)	1 (50%)	1 (50%)	0 (0%)	0 (0%)
eurgbp	109	● 79 (72.48%)	30 (27.52%)	57 (52.29%)	52 (47.71%)	0 (0%)	0 (0%)
eurjpy	223	● 129 (57.85%)	94 (42.15%)	220 (98.65%)	3 (1.35%)	7 (0%)	10 (0%)
eurnzd	2	0 (0%)	2 (100%)	2 (100%)	0 (0%)	0 (0%)	0 (0%)
eurusd	253	● 184 (72.73%)	69 (27.27%)	205 (81.03%)	48 (18.97%)	16 (0%)	7 (0%)
gbpaud	8	● 3 (37.5%)	5 (62.5%)	8 (100%)	0 (0%)	0 (0%)	0 (0%)
gbpcad	78	● 56 (71.79%)	22 (28.21%)	41 (52.56%)	37 (47.44%)	0 (0%)	0 (0%)
gbpchf	10	● 4 (40%)	6 (60%)	1 (10%)	9 (90%)	2 (0%)	2 (0%)
gbpjpy	112	● 81 (72.32%)	31 (27.68%)	110 (98.21%)	2 (1.79%)	2 (0%)	2 (0%)
gbpnzd	1	● 1 (100%)	0 (0%)	1 (100%)	0 (0%)	0 (0%)	0 (0%)
gbpusd	442	● 334 (75.57%)	108 (24.43%)	363 (82.13%)	79 (17.87%)	12 (0%)	119 (0%)
nzdcad	191	● 134 (70.16%)	57 (29.84%)	71 (37.17%)	120 (62.83%)	0 (0%)	103 (0%)
nzdchf	1	● 1 (100%)	0 (0%)	0 (0%)	1 (100%)	0 (0%)	0 (0%)
nzdjpy	77	● 49 (63.64%)	28 (36.36%)	75 (97.4%)	2 (2.6%)	0 (0%)	0 (0%)
nzdusd	173	● 125 (72.25%)	48 (27.75%)	164 (94.8%)	9 (5.2%)	0 (0%)	0 (0%)
usdcad	158	● 116 (73.42%)	42 (26.58%)	25 (15.82%)	133 (84.18%)	10 (0%)	15 (0%)
usdchf	4	● 3 (75%)	1 (25%)	1 (25%)	3 (75%)	0 (0%)	0 (0%)
usdjpy	124	● 71 (57.26%)	53 (42.74%)	54 (43.55%)	70 (56.45%)	31 (0%)	30 (0%)
xagusd	1	0 (0%)	1 (100%)	0 (0%)	1 (100%)	1 (0%)	1 (0%)
xausd	32	● 16 (50%)	16 (50%)	9 (28.13%)	23 (71.88%)	5 (0%)	7 (0%)
Total	2,421	● 1,702 (70.3%)	719 (29.7%)	1,665 (68.77%)	756 (31.23%)	96 (0%)	467 (0%)

Position Properties

PAIR	AVERAGE, \$		LARGEST, \$		AVERAGE OUT COME, \$		AVERAGE OUT COME, PIPS		EXPECTED PAYOFF, \$	REWARD/RISK RATIO
	PROFIT	LOSS	PROFIT	LOSS	SL	TP	SL	TP		
audusd	+3.61	-10.84	+16.07	-36.49	—	—	—	—	-0.41	0.33
cadCHF	+34.2	-26.57	+74.61	-27.56	—	—	—	—	+27.05	1.29
eurjpy	+8.14	-14.56	+44.68	-79.61	—	—	—	—	-1.43	0.56
eurusd	+3.65	-4.39	+19.74	-27.53	—	—	—	—	+1.46	0.83
gbpCHF	+17.93	-6.87	+43.4	-18.59	—	—	—	—	+3.05	2.61
gbpjpy	+5.45	-8.21	+44.6	-44.59	—	—	—	—	+1.67	0.66
gbpusd	+5.79	-7.02	+39.69	-71.02	—	—	—	—	+2.66	0.82
usdcad	+2.56	-6.03	+18.65	-77.84	—	—	—	—	+0.27	0.42
usdjpy	+4.82	-4.53	+32.1	-23.22	—	—	—	—	+0.82	1.06
xagusd	—	-9.17	—	-9.17	—	—	—	—	-9.17	—
xausd	+3.37	-27.23	+10.2	-72.15	—	—	—	—	-11.93	0.12
audcad	+4.03	-2.94	+18.32	-9.38	—	—	—	—	+2.91	1.37
audnzd	+2.37	-5.89	+14.02	-39.87	—	—	—	—	-0.08	0.4
nzdcad	+4.26	-3.34	+51.79	-15.28	—	—	—	—	+1.99	1.28
audCHF	—	-3.79	—	-3.79	—	—	—	—	-3.79	—
audjpy	+4.36	-1.25	+7.96	-1.25	—	—	—	—	+2.96	3.49
brent.cmd	—	-12.87	—	-12.87	—	—	—	—	-12.87	—
btcusd	—	-0.55	—	-0.55	—	—	—	—	-0.55	—

cadjpy	+1.94	-7.78	+3.08	-7.78	—	—	—	—	-0.01	0.25
chfjpy	+8.6	-12.37	+17.06	-15.28	—	—	—	—	-1.89	0.7
euraud	+5.63	-4.05	+8.41	-4.72	—	—	—	—	+3.21	1.39
eurcad	+5.27	-1.27	+5.27	-1.27	—	—	—	—	+2	4.15
eurgbp	+5.49	-4.01	+22.42	-15.7	—	—	—	—	+2.88	1.37
eurnzd	—	-6.4	—	-8.25	—	—	—	—	-6.4	—
gbpaud	+6.8	-11.93	+10.51	-24.09	—	—	—	—	-4.9	0.57
gbpcad	+5.73	-8.74	+51.34	-45.82	—	—	—	—	+1.64	0.66
gbpnzd	+2.6	—	+2.6	—	—	—	—	—	+2.6	—
nzdchf	+2.11	—	+2.11	—	—	—	—	—	+2.11	—
nzdjpy	+6.69	-11.88	+34.08	-66.99	—	—	—	—	-0.06	0.56
nzduzd	+3.23	-4.37	+30.38	-25.5	—	—	—	—	+1.12	0.74
usdchf	+2.88	-7.21	+3.7	-7.21	—	—	—	—	+0.36	0.4
Total	+4.98	-7.67	+74.61	-79.61	—	—	—	—	+1.23	0.65

Short Position Properties

PAIR	SHORT POSITIONS		AVERAGE, \$		LARGEST, \$		TOTAL PROFIT, \$	EXPECTED PAYOFF, \$	REWARD/RISK RATIO
	WON	LOST	PROFIT	LOSS	PROFIT	LOSS			
audcad	59	2	+4.04	-0.76	+18.32	-1.01	237.02	+3.89	5.32
audjpy	3	1	+4.36	-1.25	+7.96	-1.25	11.84	+2.96	3.49
audnzd	63	30	+2.44	-8.12	+14.02	-39.87	-90.08	-0.97	0.3
audusd	57	22	+3.61	-10.84	+16.07	-36.49	-32.5	-0.41	0.33
	—	1	—	-12.87	—	-12.87	-12.87	-12.87	—

brent.cmd									
	1	2	3	4	5	6	7	8	9
cadjpy	3	1	+1.83	-7.78	+3.08	-7.78	-2.3	-0.58	0.24
chfjpy	4	4	+8.6	-12.37	+17.06	-15.28	-15.08	-1.89	0.7
euraud	5	2	+5.07	-4.05	+7.58	-4.72	17.27	+2.47	1.25
eurcad	1	—	+5.27	—	+5.27	—	5.27	+5.27	—
eurgbp	41	16	+4.76	-5.68	+19.36	-15.7	104.31	+1.83	0.84
eurjpy	129	91	+8.14	-14.88	+44.68	-79.61	-304.97	-1.39	0.55
eurnzd	—	2	—	-6.4	—	-8.25	-12.8	-6.4	—
eurusd	161	44	+3.5	-3.78	+19.74	-22.11	397.6	+1.94	0.93
gbpaud	3	5	+6.8	-11.93	+10.51	-24.09	-39.23	-4.9	0.57
gbpcad	21	20	+9.95	-9.61	+51.34	-45.82	16.8	+0.41	1.04
gbpchf	1	—	+2.95	—	+2.95	—	2.95	+2.95	—
gbpjpy	79	31	+5.57	-8.21	+44.6	-44.59	185.14	+1.68	0.68
gbpnzd	1	—	+2.6	—	+2.6	—	2.6	+2.6	—
gbpusd	263	100	+5.83	-7.21	+39.69	-71.02	811.95	+2.24	0.81
nzdcad	65	6	+3.52	-1.83	+17.49	-4.85	217.88	+3.07	1.92
nzdjpy	49	26	+6.69	-12.55	+34.08	-66.99	1.75	+0.02	0.53
nzdusd	117	47	+3.22	-4.45	+30.38	-25.5	168.13	+1.03	0.72
usdcad	14	11	+3.89	-5.44	+18.65	-40.42	-5.42	-0.22	0.72
usdchf	—	1	—	-7.21	—	-7.21	-7.21	-7.21	—
usdjpy	25	29	+8.03	-5.4	+32.1	-23.22	44.13	+0.82	1.49
xausd	4	5	+3.63	-20.88	+10.2	-52.79	-89.9	-9.99	0.17

Total	1,168	497	+5.05	-8.63	+51.34	-79.61	1,612.28	+0.97	0.59
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Long Position Properties

PAIR	LONG POSITIONS		AVERAGE, \$		LARGEST, \$		TOTAL PROFIT, \$	EXPECTED PAYOFF, \$	REWARD/RISK RATIO
	WON	LOST	PROFIT	LOSS	PROFIT	LOSS			
audcad	51	19	+4.01	-3.17	+15.78	-9.38	+144.45	+2.06	1.26
audCHF	—	1	—	-3.79	—	-3.79	-3.79	-3.79	—
audnzd	53	19	+2.29	-2.36	+8.3	-6.41	+76.41	+1.06	0.97
btcusd	—	1	—	-0.55	—	-0.55	-0.55	-0.55	—
cadCHF	15	2	+34.2	-26.57	+74.61	-27.56	+459.8	+27.05	1.29
cadjpy	1	—	+2.26	—	+2.26	—	+2.26	+2.26	—
euraud	1	—	+8.41	—	+8.41	—	+8.41	+8.41	—
eurcad	—	1	—	-1.27	—	-1.27	-1.27	-1.27	—
eurGBP	38	14	+6.29	-2.09	+22.42	-5.32	+209.62	+4.03	3.01
eurjpy	—	3	—	-4.79	—	-8.38	-14.37	-4.79	—
eurusd	23	25	+4.72	-5.47	+14.95	-27.53	-28.05	-0.58	0.86
gbpcad	35	2	+3.19	-0.11	+13.36	-0.19	+111.49	+3.01	29
gbpCHF	3	6	+22.92	-6.87	+43.4	-18.59	+27.56	+3.06	3.34
gbpjpy	2	—	+0.97	—	+1.21	—	+1.94	+0.97	—
gbpusd	71	8	+5.62	-4.62	+25.86	-10.69	+362.1	+4.58	1.22
nzdcad	69	51	+4.95	-3.52	+51.79	-15.28	+162.4	+1.35	1.41
nzdCHF	1	—	+2.11	—	+2.11	—	+2.11	+2.11	—

nzdjpy	—	2	—	● -3.19	—	● -5.51	● -6.38	● -3.19	—
nzdusd	● 8	1	● +3.31	● -0.5	● +6.15	● -0.5	● +25.98	● +2.89	● 6.62
usdcad	● 102	31	● +2.37	● -6.24	● +14.79	● -77.84	● +48.75	● +0.37	● 0.38
usdchf	● 3	—	● +2.88	—	● +3.7	—	● +8.65	● +2.88	—
usdjpy	● 46	24	● +3.07	● -3.48	● +11.98	● -15.06	● +57.8	● +0.83	● 0.88
xagusd	—	1	—	● -9.17	—	● -9.17	● -9.17	● -9.17	—
xauusd	● 12	11	● +3.28	● -30.11	● +7.45	● -72.15	● -291.91	● -12.69	● 0.11
Total	● 534	222	● +4.83	● -5.52	● +74.61	● -77.84	● +1,354.24	● +1.79	● 0.88

Win/Loss Series

PAIR	MAXIMUM CONSECUTIVE								AVERAGE CONSECUTIVE	
	PROFIT, \$	PROFITABLE POSITIONS (BY PROFIT)	PROFITABLE POSITIONS	PROFIT (BY POSITIONS), \$	LOSS	LOSING POSITIONS (BY LOSS)	LOSING POSITIONS	LOSS (BY POSITIONS)	WINS	LOSSES
audcad	● +188.02	● 35	● 35	● +188.02	● -22.39	4	4	● -22.39	● 7	2
audjpy	● +13.09	● 3	● 3	● +13.09	● -1.25	1	1	● -1.25	● 3	1
audnzd	● +63.91	● 25	● 25	● +63.91	● -100.75	5	10	● -78.48	● 5	2
audusd	● +91.96	● 13	● 19	● +29.72	● -160.97	5	6	● -39.73	● 6	2
cadCHF	● +498.26	● 14	● 14	● +498.26	● -53.13	2	2	● -53.13	● 8	2
cadjpy	● +6.86	● 3	● 3	● +6.86	● -7.78	1	1	● -7.78	● 2	1
chfjpy	● +17.34	● 3	● 3	● +17.34	● -41.26	3	3	● -41.26	● 2	2
euraud	● +22.57	● 3	● 3	● +22.57	● -4.72	1	1	● -4.72	● 3	1
eurcad	● +5.27	● 1	● 1	● +5.27	● -1.27	1	1	● -1.27	● 1	1
eurGBP	● +162.7	● 11	● 13	● +41.76	● -38.05	5	5	● -38.05	● 4	2

eurjpy	+194.18	7	17	+88.25	-478.83	14	14	-478.83	3	3
eurusd	● +181.42	● 17	● 21	● +36.29	● -60.54	13	13	● -60.54	● 5	2
gbpaud	● +20.41	● 3	● 3	● +20.41	● -56.92	4	4	● -56.92	● 3	3
gbpcad	● +161.51	● 11	● 26	● +90.75	● -107.45	8	8	● -107.45	● 9	3
gbpchf	● +57.83	● 2	● 2	● +57.83	● -28.45	4	4	● -28.45	● 1	2
gbpjpy	● +141.12	● 12	● 12	● +141.12	● -82.02	3	5	● -77.63	● 4	2
gbpnzd	● +2.6	● 1	● 1	● +2.6	—	—	—	—	● 1	—
gbpusd	● +368.47	● 45	● 45	● +368.47	● -485.35	30	30	● -485.35	● 9	3
nzdcad	● +99.17	● 5	● 23	● +70.68	● -69.1	7	7	● -69.1	● 4	2
nzdCHF	● +2.11	● 1	● 1	● +2.11	—	—	—	—	● 1	—
nzdjpy	● +111.19	● 18	● 18	● +111.19	● -162.11	3	7	● -108.85	● 4	2
nzdusd	● +57.72	● 4	● 17	● +42.05	● -115.34	8	8	● -115.34	● 4	2
usdcad	● +42.06	● 7	● 17	● +36.15	● -111.33	5	6	● -32.34	● 5	2
usdCHF	● +7.35	● 2	● 2	● +7.35	● -7.21	1	1	● -7.21	● 2	1
usdjpy	● +122.12	● 14	● 14	● +122.12	● -87.51	9	9	● -87.51	● 4	3
xausd	● +17.41	● 4	● 4	● +17.41	● -289.15	5	5	● -289.15	● 3	3
audCHF	—	—	—	—	● -3.79	1	1	● -3.79	—	1
brent.cmd	—	—	—	—	● -12.87	1	1	● -12.87	—	1
btcusd	—	—	—	—	● -0.55	1	1	● -0.55	—	1
eurnzd	—	—	—	—	● -12.8	2	2	● -12.8	—	2
xagusd	—	—	—	—	● -9.17	1	1	● -9.17	—	1
Total	● +378.15	● 48	● 48	● +378.15	● -610.77	37	37	● -610.77	● 5	2

Drawdown

PAIR	ABSOLUTE DRAWDOWN, \$	MAXIMUM DRAWDOWN		AVERAGE DRAWDOWN		RELATIVE DRAWDOWN	
		\$	%	\$	%	%	\$
audcad	—	-29.75	0.65	-10.15	0.22	0.65	-29.75
audCHF	-3.79	-3.79	0.08	-3.79	0.08	0.08	-3.79
audjpy	—	-1.25	0.03	-1.25	0.03	0.03	-1.25
audnzd	-31.35	-173.52	3.72	-62.11	1.33	3.72	-173.52
audusd	-32.5	-160.97	3.46	-54.83	1.18	3.46	-160.97
brent.cmd	-12.87	-12.87	0.28	-12.87	0.28	0.28	-12.87
btcusd	-0.55	-0.55	0.01	-0.55	0.01	0.01	-0.55
cadCHF	—	-53.13	1.06	-40.35	0.81	1.06	-53.13
cadjpy	-6.9	-7.78	0.17	-7.78	0.17	0.17	-7.78
CHFjpy	-15.08	-41.26	0.91	-23.58	0.52	0.91	-41.26
euraud	—	-4.72	0.1	-4.72	0.1	0.1	-4.72
eurcad	—	-1.27	0.03	-1.27	0.03	0.03	-1.27
eurGBP	—	-38.79	0.84	-14.16	0.31	0.84	-38.79
eurjpy	-544.82	-629.53	13.68	-269.3	5.86	13.68	-629.53
eurnzd	-12.8	-12.8	0.28	-10.53	0.23	0.28	-12.8
eurusd	-6.64	-62.79	1.37	-39.17	0.85	1.37	-62.79
gbpaud	-39.23	-56.92	1.25	-22.66	0.5	1.25	-56.92
gbpcad	-2.27	-107.45	2.31	-50.92	1.1	2.31	-107.45

gbpchf	—	-28.45	0.62	-13.74	0.3	0.62	-28.45
gbpjpy	—	-82.02	1.71	-32.68	0.7	1.71	-82.02
gbpnzd	—	—	—	—	—	—	—
gbpusd	—	-485.35	8.79	-170.24	3.1	8.79	-485.35
nzdcad	-39.53	-72.52	1.59	-29.94	0.66	1.59	-72.52
nzdCHF	—	—	—	—	—	—	—
nzdjpy	-58.98	-210.44	4.51	-92.55	1.98	4.51	-210.44
nzdusd	—	-128.72	2.68	-48.89	1.02	2.68	-128.72
usdcad	-118.2	-118.2	2.62	-90.76	2.01	2.62	-118.2
usdCHF	—	-7.21	0.16	-7.21	0.16	0.16	-7.21
usdjpy	-20.19	-96.91	2.11	-47.2	1.03	2.11	-96.91
xagUSD	-9.17	-9.17	0.2	-9.17	0.2	0.2	-9.17
xauUSD	-394.11	-417.67	9.2	-254.4	5.6	9.2	-417.67
Total	-253.94	-697.36	10.03	55.45	1.13	10.03	-697.36

Indexes

PAIR	PROFIT FACTOR	RECOVERY FACTOR (CALMAR RATIO)	SHARPE RATIO	SORTINO RATIO	ULCER INDEX	AHPR	GHPR	STANDARD DEVIATION, \$	Z-SCORE (PROBABILITY)	RISK-ADJUSTED RETURN, %	CAGR, %
audCAD	7.18	● +12.82	● +0.59	● +0.43	—	● +0.05	—	4.63	● -2.22 (97.36%)	● +8,239.09	● +12.77
audjpy	10.47	● +9.47	● +0.88	● +0.7	—	● +0.04	—	3.35	— (0%)	● +353.43	● +486.35
audnzd	0.95	● -0.08	● +0.03	● +0.02	—	—	—	6.17	● -3.82 (99.99%)	● -221.56	● -0.44
audUSD	0.86	● -0.2	● +0.01	—	—	—	—	9.74	● -3.46 (99.95%)	● -333.68	● -0.78
cadCHF	9.65	● +8.65	● +1.02	● +0.53	—	● +0.46	—	27.24	● -1.38 (83.24%)	● +1,687.96	● +191.47

cadjpy	0.99	-0.01	+0.01	—	—	—	—	3.95	+1.84 (93.42%)	-1.01	-0.01
chfjpy	0.7	-0.37	-0.05	-0.05	—	-0.01	—	11.33	-0.38 (29.61%)	-133.1	-0.47
euraud	4.17	+5.44	+0.68	+0.44	—	+0.07	—	4.75	+0.54 (41.08%)	+540.63	+2.53
eurcad	4.15	+3.15	+0.61	+0.61	—	+0.04	—	3.27	— (0%)	+122.32	+0.28
eurgbp	3.61	+8.09	+0.4	+0.31	—	+0.05	—	6.88	-1.21 (77.37%)	+4,562.94	+8.02
eurjpy	0.77	-0.51	-0.09	-0.07	—	-0.03	—	17.57	-4.99 (100%)	-1,817.53	-7.59
eurusd	2.22	+5.89	+0.24	+0.17	—	+0.02	—	5.77	-5.07 (100%)	+6,404.68	+8.9
gbpaud	0.34	-0.69	-0.36	-0.39	—	-0.07	—	11.67	-1.03 (69.7%)	-336.16	-1.42
gbpcad	1.67	+1.19	+0.15	+0.1	—	+0.03	—	12.14	-5.39 (100%)	+1,056.75	+6.27
gbpchf	1.74	+1.07	+0.2	+0.28	—	+0.05	—	16.34	+0.49 (37.59%)	+186.72	+1.26
gbpjpy	1.73	+2.28	+0.21	+0.15	—	+0.04	—	9.6	-1.74 (91.81%)	+1,948.75	+4.91
gbpnzd	—	—	—	—	—	+1	—	—	— (0%)	—	+29.48
gbpusd	2.55	+2.42	+0.29	+0.18	—	+0.04	—	9.35	-11.32 (-97854.9%)	+12,556.68	+26.57
nzdcad	3	+5.24	+0.3	+0.3	—	+0.04	—	6.33	-3.73 (99.98%)	+6,007.58	+13.15
nzdchf	—	—	—	—	—	+1	—	—	— (0%)	—	+109.29
nzdjpy	0.99	-0.02	+0.01	—	—	—	—	14.8	-2.52 (98.83%)	-31.28	-0.25
nzdusd	1.93	+1.51	+0.23	+0.16	—	+0.02	—	5.61	-2.83 (99.53%)	+3,460.07	+4.71
usdcad	1.17	+0.37	+0.03	+0.02	—	+0.01	—	8.12	-3.11 (99.81%)	+533.62	+1
usdchf	1.2	+0.2	+0.09	+0.05	—	+0.01	—	4.48	+2 (95.45%)	+32.14	+0.14
usdjpy	1.42	+1.05	+0.1	+0.1	—	+0.01	—	7.36	-4.27 (100%)	+1,384.92	+2.36
xausd	0.12	-0.91	-0.49	-0.39	—	-0.24	—	23.39	-1.98 (95.23%)	-1,632.36	-8.8
audchf	—	-1	—	—	—	+1	—	—	— (0%)	—	-15.8

brent.cmd	—	● -1	—	—	—	● +1	—	—	— (0%)	—	● -100
btcusd	—	● -1	—	—	—	● +1	—	—	— (0%)	—	● -35
eurnzd	—	● -1	● -3.47	● -3.47	—	● -0.15	—	1.85	— (0%)	● -691.89	● -34.34
xagusd	—	● -1	—	—	—	● +1	—	—	— (0%)	—	● -100
Total	1.54	● +4.25	● +0.11	● +0.07	3.33	● +0.02	0.02	10.44	● -17.11 (-653645455.56%)	● +28,414.94	● +66.81

Time & Volume

PAIR	TOTAL DURATION			AVERAGE DURATION			VOLUME	
	WINNING TRADES	LOSING TRADES	ALL TRADES	WINNING TRADES	LOSING TRADES	ALL TRADES	TOTAL	AVERAGE
audcad	4mos 17h 5m 15s	2mos 2w 2d 1h 26s	6mos 2w 2d 18h 5m 41s	1d 35m 30s	3d 10h 20m 1s	1d 9h 50m 52s	3.35	0.03
audCHF	—	1d 18h 43m 53s	1d 18h 43m 53s	—	1d 18h 43m 53s	1d 18h 43m 53s	0.01	0.01
audjpy	3d 3h 11m 53s	1d 14h 19m 38s	4d 17h 31m 31s	1d 1h 3m 57s	1d 14h 19m 38s	1d 4h 22m 52s	0.16	0.04
audnzd	4mos 2d 1h 39m 24s	6mos 2w 1d 12h 34m 53s	10mos 2w 3d 14h 14m 17s	23h 36m 1s	3d 17h 53m 21s	1d 19h 17m 10s	6.47	0.04
audusd	2mos 1w 5d 20h 14m 36s	3mos 2d 23h 31m 12s	5mos 2w 1d 19h 45m 48s	1d 4h 59m 12s	3d 22h 53m 14s	1d 23h 20m 19s	1.26	0.02
brent.cmd	—	1m 43s	1m 43s	—	1m 43s	1m 43s	1	1
btcusd	—	2h 28m 31s	2h 28m 31s	—	2h 28m 31s	2h 28m 31s	0.01	0.01
cadCHF	6mos 1w 23h 48m 52s	1w 1d 10h 34m 31s	6mos 2w 2d 10h 23m 23s	1w 4d 17h 35m 15s	4d 5h 17m 15s	1w 3d 20h 22m 33s	0.76	0.04
cadjpy	2d 3h 10s	20h 59m 40s	2d 23h 59m 50s	12h 45m 2s	20h 59m 40s	14h 23m 58s	0.36	0.07
CHFjpy	2d 12h 32m 53s	6d 6h 39m 10s	1w 1d 19h 12m 3s	15h 8m 13s	1d 13h 39m 47s	1d 2h 24m	0.15	0.02
euraud	2w 1d 23h 13m 35s	1w 2d 15h 4m 10s	3w 4d 14h 17m 45s	2d 15h 52m 15s	4d 19h 32m 5s	3d 4h 47m 13s	0.08	0.01
eurcad	1d 17h 44m 47s	14h 44m 3s	2d 8h 28m 50s	1d 17h 44m 47s	14h 44m 3s	1d 4h 14m 25s	0.02	0.01

eurgbp	5mos 3w 1d 23h 35m 12s	3mos 1w 3d 7h 25m 19s	9mos 5d 7h 31s	2d 1h 30m 49s	3d 3h 26m 50s	2d 8h 39m 5s	2.21	0.02
eurjpy	3mos 3w 6d 21h 9m 12s	1yr 4mos 15h 2m 35s	1yr 8mos 12h 11m 47s	20h 48m 54s	4d 18h 32m 34s	2d 12h 19m 25s	6.92	0.03
eurnzd	—	2d 13h 16m 46s	2d 13h 16m 46s	—	1d 6h 38m 23s	1d 6h 38m 23s	0.02	0.01
eurusd	5mos 1w 3d 11h 56m 8s	6mos 3w 1d 4h 48m 58s	1yr 4d 16h 45m 6s	19h 37m 48s	2d 18h 9m 24s	1d 8h 19m 9s	4.89	0.02
gbpaud	4d 2h 21m 42s	5d 2h 43m 40s	1w 2d 5h 5m 22s	1d 8h 47m 14s	1d 32m 44s	1d 3h 38m 10s	0.18	0.02
gbpcad	2mos 6d 7h 16m 46s	2mos 3d 3h 22m 16s	4mos 1w 2d 10h 39m 2s	1d 2h 42m 5s	2d 16h 31m	1d 13h 22m 2s	2.38	0.03
gbpchf	1w 1d 11h 16m 36s	1mo 2w 1d 17h 18m 10s	1mo 3w 3d 4h 34m 46s	2d 2h 49m 9s	1w 6h 53m 1s	5d 5h 15m 28s	0.35	0.04
gbpjpy	1mo 1w 5d 7h 15m 34s	1mo 1w 15h 18m 24s	2mos 2w 5d 22h 33m 58s	11h 56m 29s	1d 3h 35m 25s	16h 16m 22s	2.66	0.02
gbpnzd	19h 30m 18s	—	19h 30m 18s	19h 30m 18s	—	19h 30m 18s	0.01	0.01
gbpusd	8mos 2w 5d 15h 46m 34s	4mos 1w 1d 18h 20m 16s	1yr 1mo 10h 6m 50s	17h 30m 29s	1d 2h 50m 11s	19h 47m 15s	9.61	0.02
nzdcad	9mos 1d 17h 17m 44s	10mos 1w 6d 5h 49m 17s	1yr 7mos 2w 23h 7m 1s	1d 21h 26m 33s	5d 3h 28m 13s	2d 20h 43m 42s	5.81	0.03
nzdCHF	5h 32m 14s	—	5h 32m 14s	5h 32m 14s	—	5h 32m 14s	0.01	0.01
nzdjpy	1mo 3w 1d 11h 43m 26s	3mos 3w 4d 18h 4m 11s	5mos 2w 6d 5h 47m 37s	1d 43m 44s	3d 22h 4m 26s	2d 1h 56m 43s	3.33	0.04
nzdusd	3mos 1w 6d 13h 33m 9s	2mos 3w 2h 42s	6mos 6d 15h 33m 51s	18h 43m 56s	1d 14h 32m 30s	1d 13m 43s	4.13	0.02
usdcad	3mos 1w 1d 7h 28m 11s	3mos 3w 3d 1h 12m 35s	7mos 4d 8h 40m 46s	19h 5m 55s	2d 13h 44m 35s	1d 6h 26m 4s	3.46	0.02
usdCHF	1d 21h 54m 25s	23h 43m 54s	2d 21h 38m 19s	15h 18m 8s	23h 43m 54s	17h 24m 34s	0.04	0.01
usdjpy	2mos 4d 8h 2m 28s	3mos 3w 1d 2h 42m 23s	5mos 3w 5d 10h 44m 51s	20h 23m 41s	2d 3m 3s	1d 8h 12m 56s	2.4	0.02
xagusd	—	24m 42s	24m 42s	—	24m 42s	24m 42s	0.5	0.5
xauusd	5d 15h 51m 22s	1mo 4d 3h 23m 14s	1mo 1w 2d 19h 14m 36s	8h 29m 27s	2d 12m 42s	1d 4h 21m 4s	0.32	0.01
Total	5yrs 5mos 3w 3d 8h 2m 26s	6yrs 2mos 3w 6d 7h 39m 12s	11yrs 8mos 3w 2d 15h 41m 38s	1d 2h 25s	2d 22h 4m 28s	1d 15h 5m 40s	62.86	0.03

Expenses

PAIR	COMMISSION, \$	SWAP, \$
audcad	-12.31	-6.14
audCHF	-0.04	+0.06
audjpy	-0.58	-0.95
audnzd	-23.65	-8.2
audusd	-4.73	+2.96
brent.cmd	-0.62	—
btcusd	-0.02	—
cadCHF	-3.2	+20.46
cadjpy	-1.48	-1.4
CHFjpy	-0.92	-1.76
euraud	-0.48	-0.09
eurcad	-0.12	+0.08
eurGBP	-13.26	-16.29
eurjpy	-41.52	-192.58
eurnzd	-0.12	+0.12
eurusd	-29.34	+12.2
gbpaud	-1.26	-2.49
gbpcad	-16.64	-7.62
gbpCHF	-2.44	+13.19

gbpjpy	-18.55	-36.71
gbpnzd	-0.07	-0.02
gbpusd	-67.04	-13.62
nzdcad	-20.17	-8.75
nzdCHF	-0.04	—
nzdjpy	-11.16	-76.88
nzdusd	-14.34	-2.85
usdcad	-19.52	-3.74
usdCHF	-0.23	-0.18
usdjpy	-13.83	-42.96
xagusd	-0.09	—
xauusd	-4.91	-0.17
Total	-322.68	-374.33

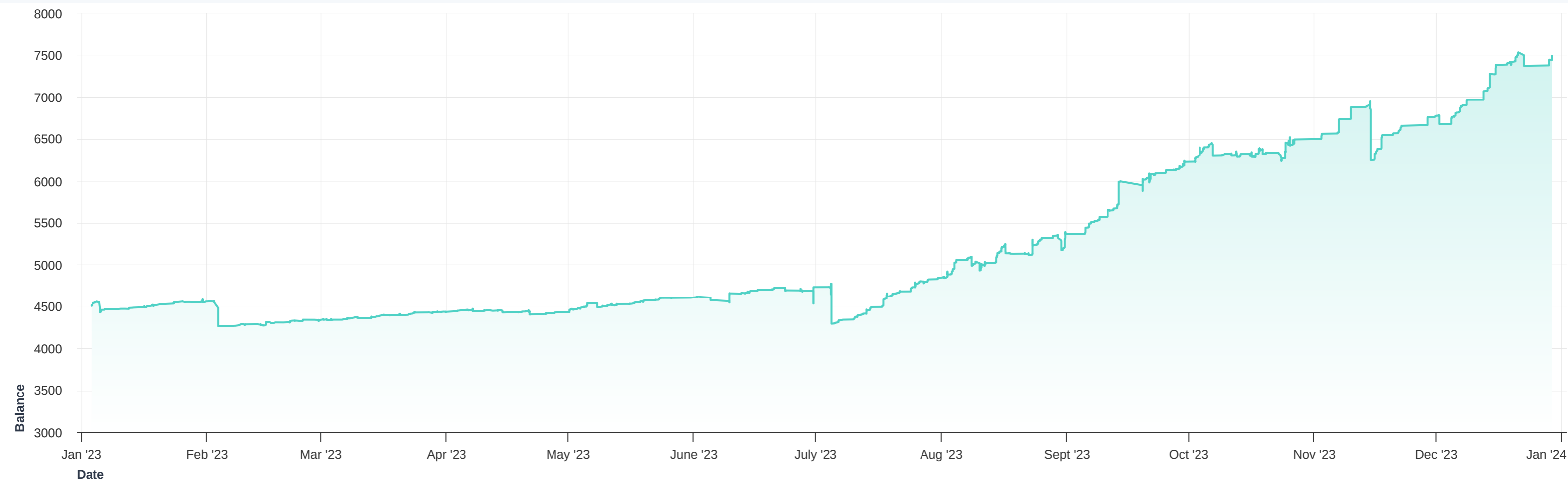
R-Multiple

PAIR	R-MULTIPLE, \$	AVERAGE PROFITABLE TRADE IN R-MULTIPLES	AVERAGE LOSING TRADE IN R-MULTIPLES	EXPECTED PAYOFF IN R-MULTIPLES
audcad	1.61	+2.5	-1.83	+1.81
audCHF	3.79	—	-1	-1
audjpy	1.25	+3.49	-1	+2.37
audnzd	2.32	+1.02	-2.54	-0.03
audusd	5.01	+0.72	-2.16	-0.08
brent.cmd	12.87	—	-1	-1
btcusd	0.55	—	-1	-1

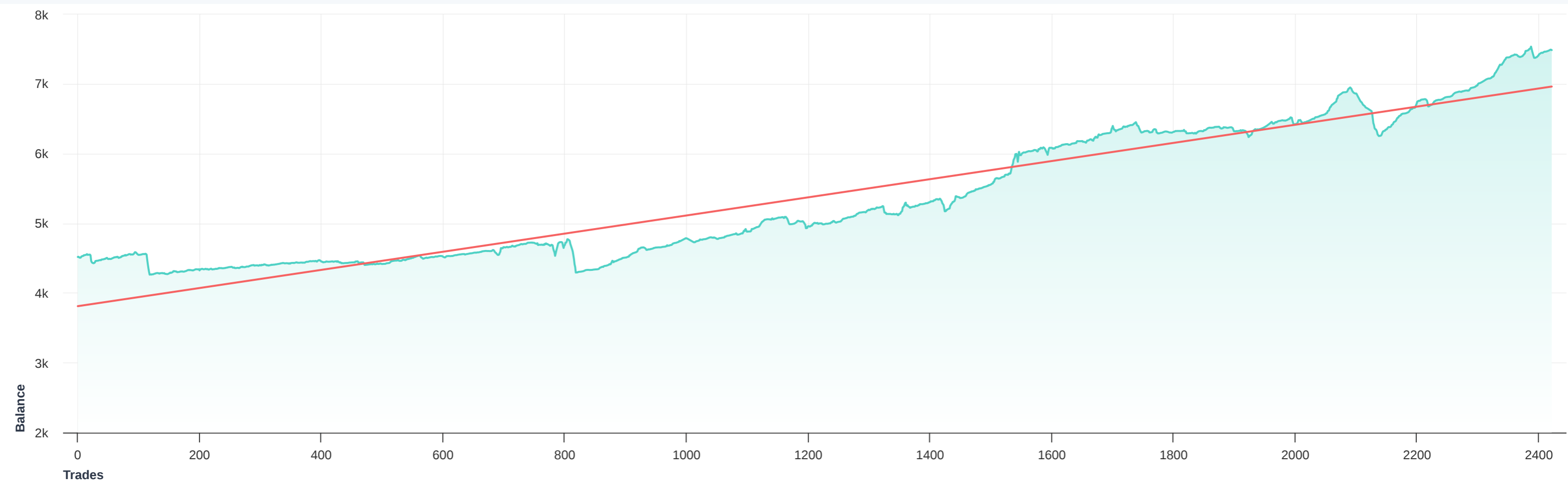
cadCHF	26.57	● +1.29	● -1	● +1.02
cadJPY	7.78	● +0.25	● -1	—
CHFJPY	12.99	● +0.66	● -0.95	● -0.15
EURAUD	4.05	● +1.39	● -1	● +0.79
EURCAD	1.27	● +4.15	● -1	● +1.57
EURGBP	3	● +1.83	● -1.34	● +0.96
EURJPY	8.27	● +0.98	● -1.76	● -0.17
EURNZD	6.4	—	● -1	● -1
EURUSD	2.72	● +1.34	● -1.61	● +0.54
GBP AUD	6.29	● +1.08	● -1.9	● -0.78
GBP CAD	2.28	● +2.51	● -3.83	● +0.72
GBP CHF	4.06	● +4.42	● -1.69	● +0.75
GBP JPY	5.58	● +0.98	● -1.47	● +0.3
GBP USD	3.78	● +1.53	● -1.86	● +0.7
NZD CAD	2.25	● +1.89	● -1.48	● +0.88
NZD JPY	5.62	● +1.19	● -2.12	● -0.01
NZD USD	2.32	● +1.39	● -1.88	● +0.48
USD CAD	1.78	● +1.44	● -3.39	● +0.15
USD CHF	7.21	● +0.4	● -1	● +0.05
USD JPY	2.81	● +1.72	● -1.61	● +0.29
XAG USD	9.17	—	● -1	● -1

xauusd	14.42	+0.23	-1.89	-0.83
Total	3.44	+1.45	-2.23	+0.36

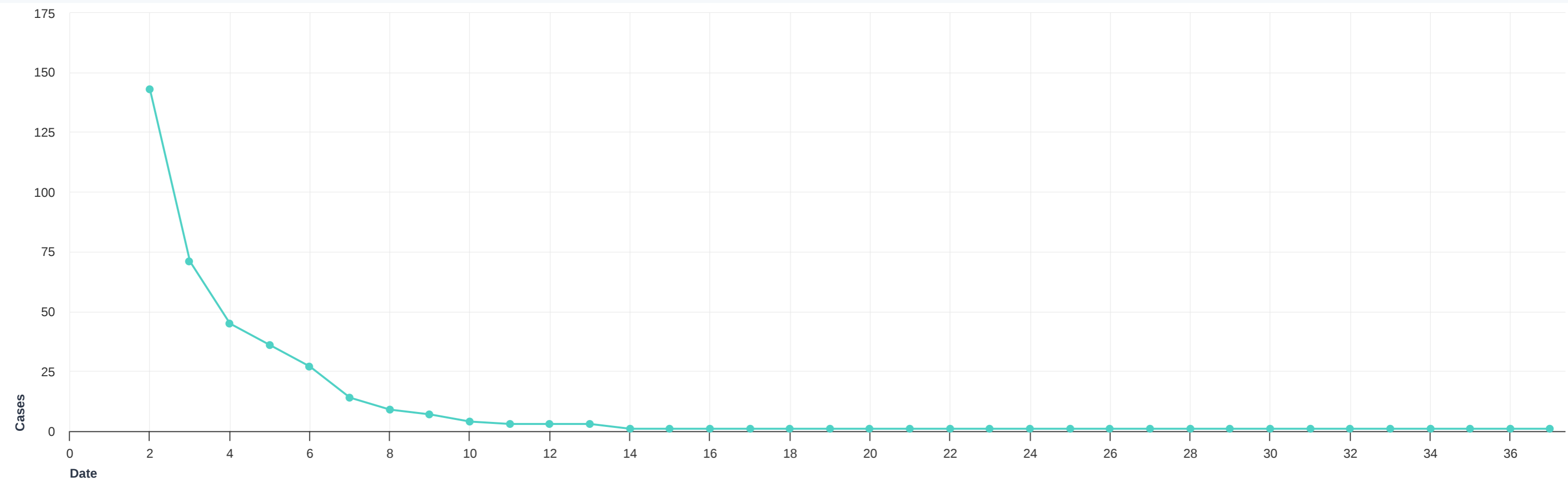
Balance over Time



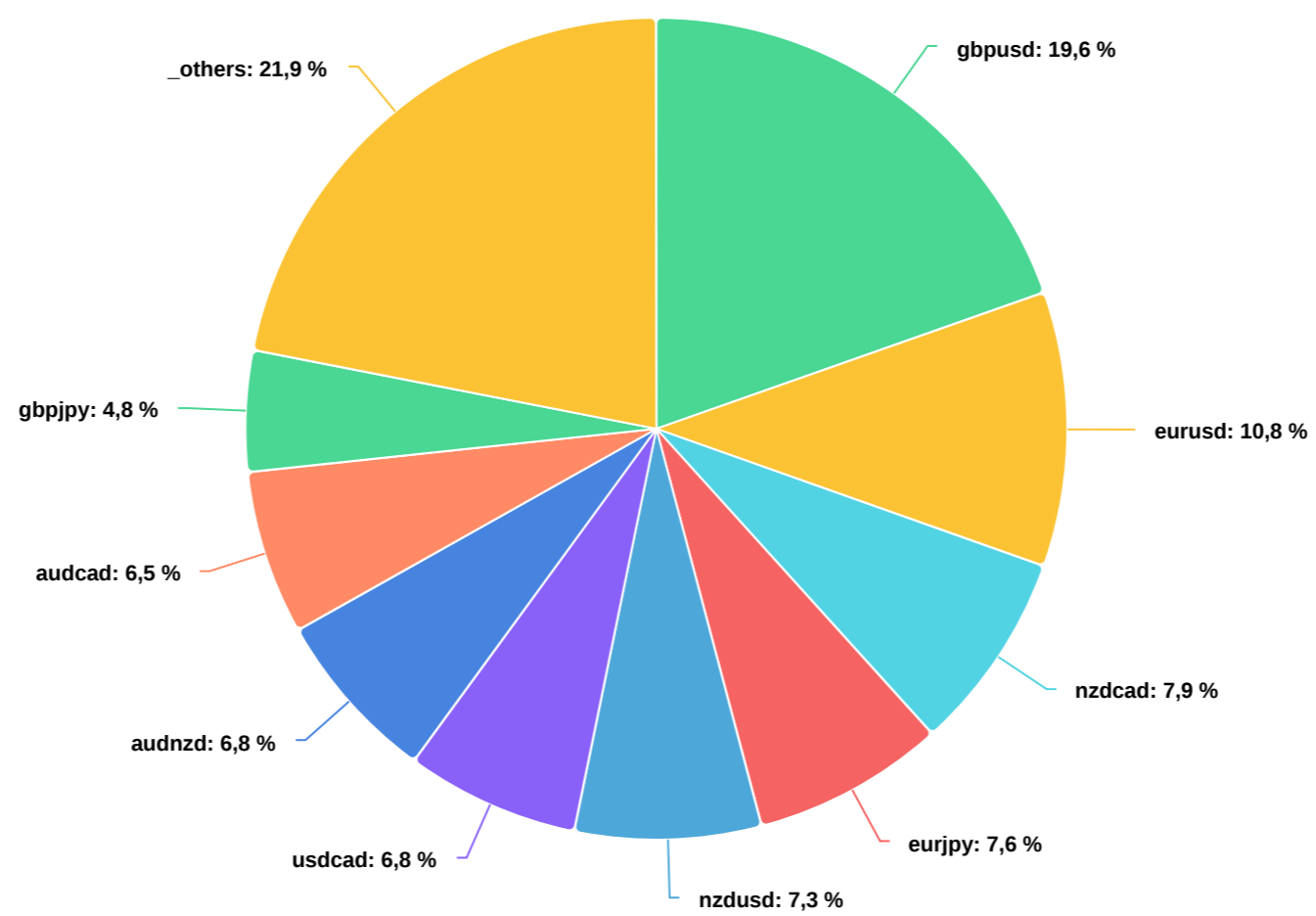
Balance over Trades



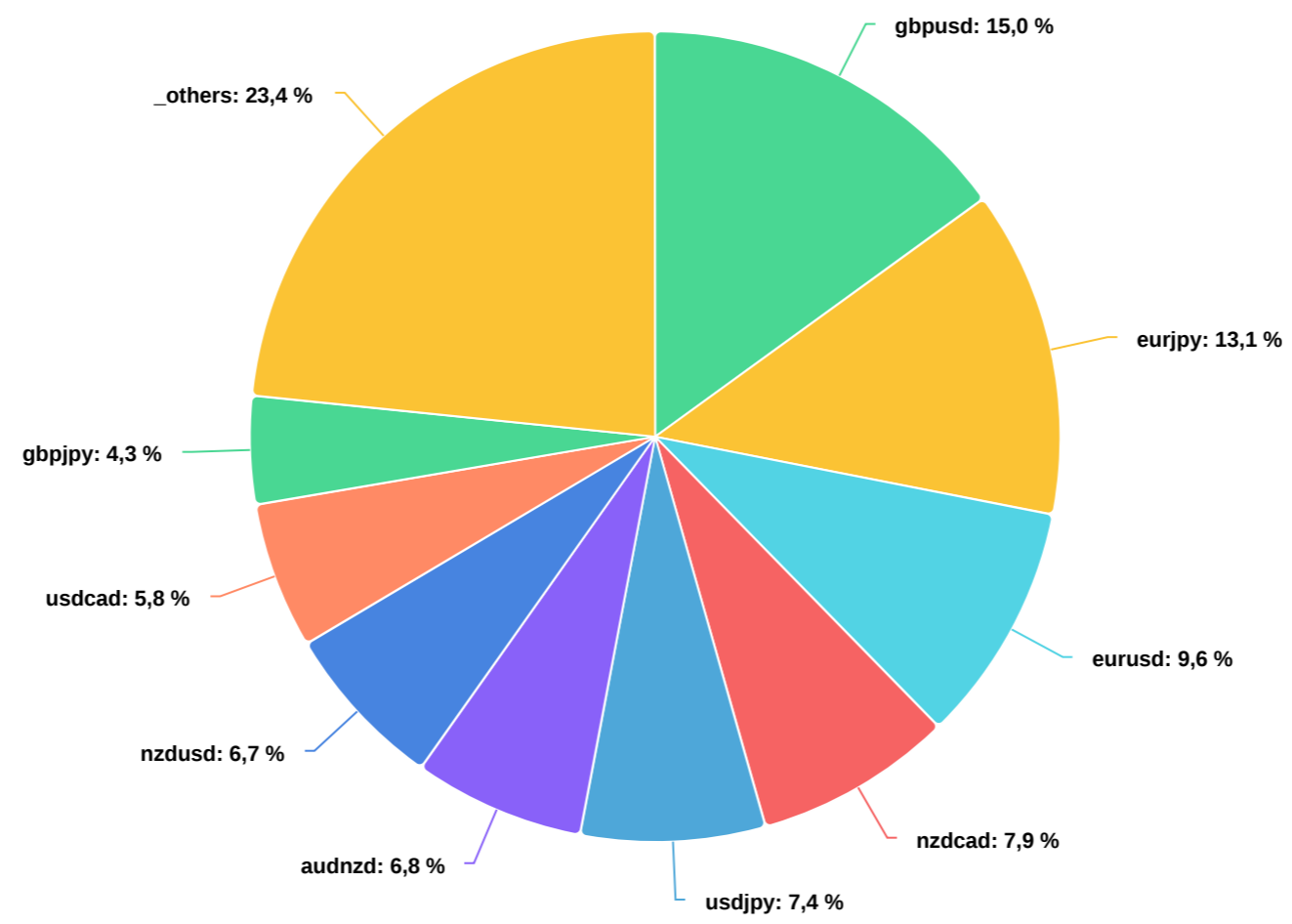
Losses in a Row



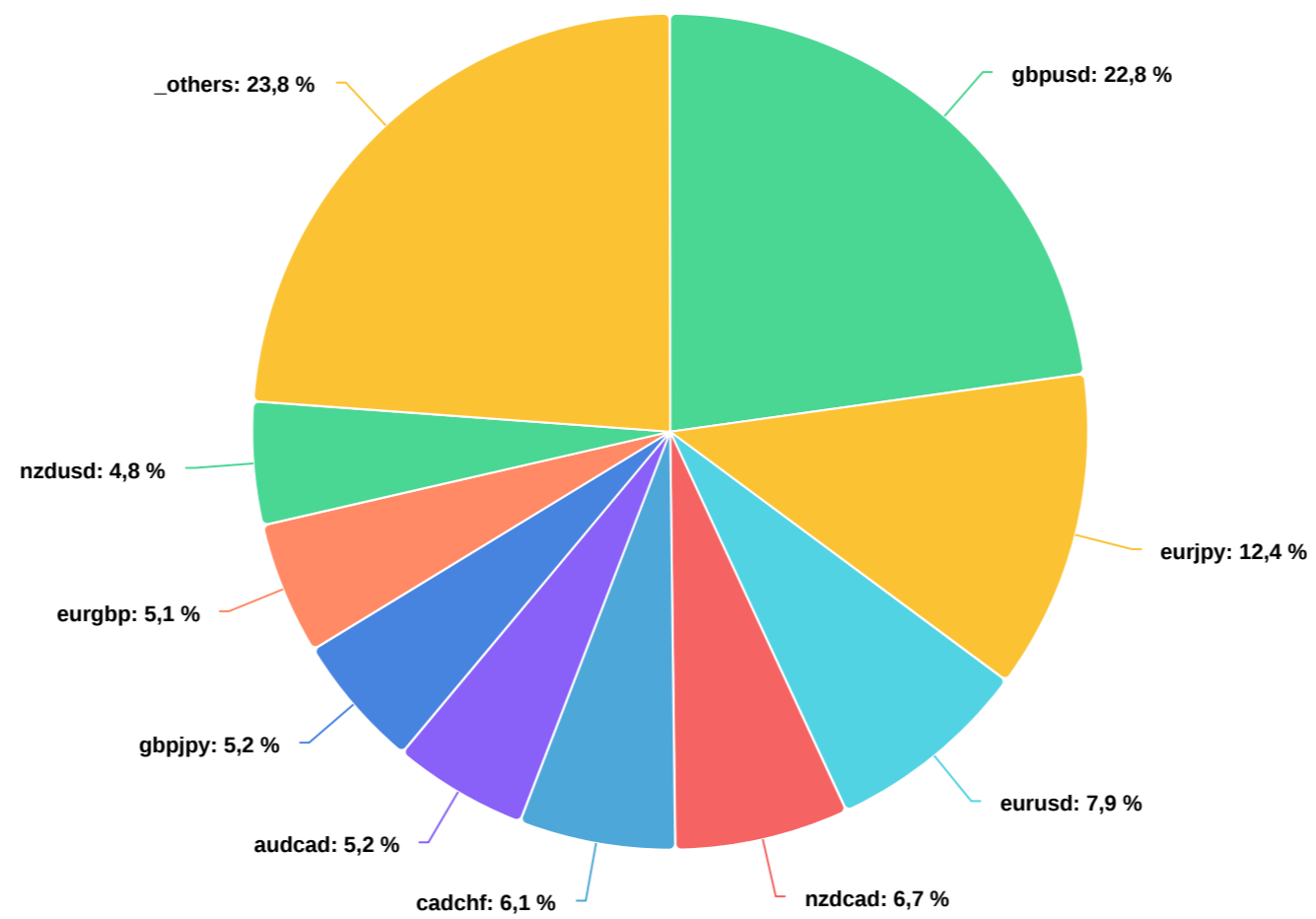
Winning Positions



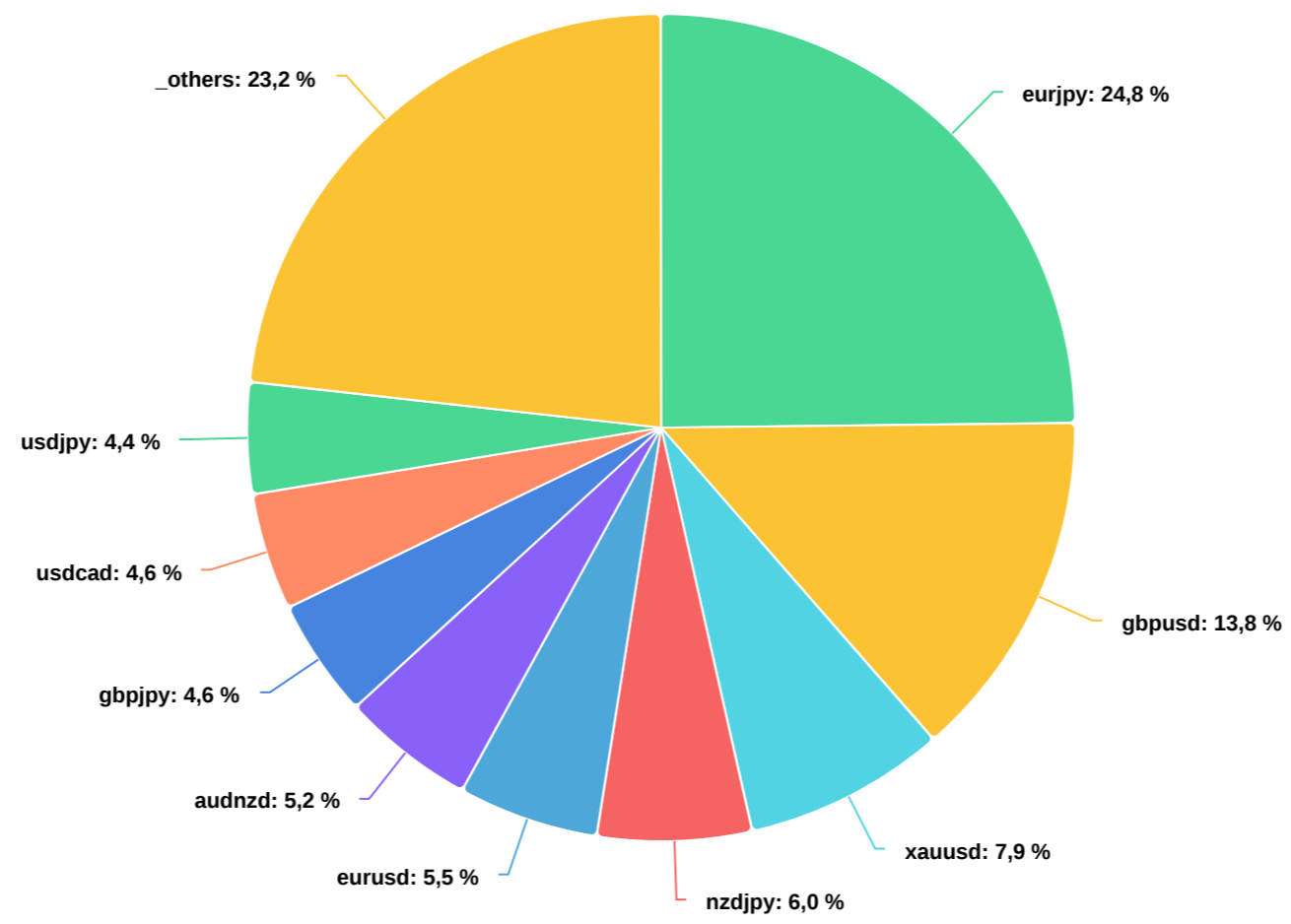
Losing Positions



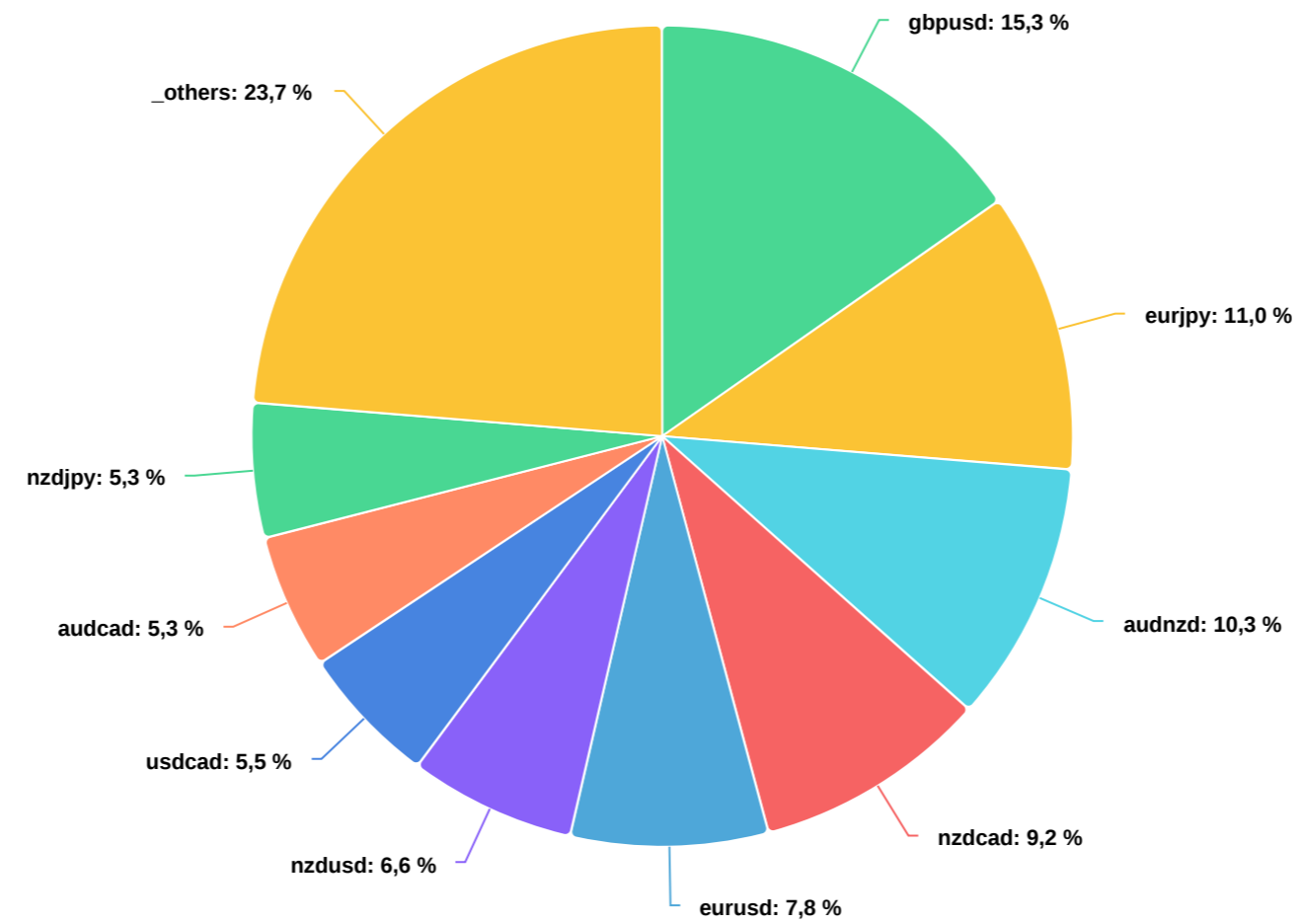
Gross Profit



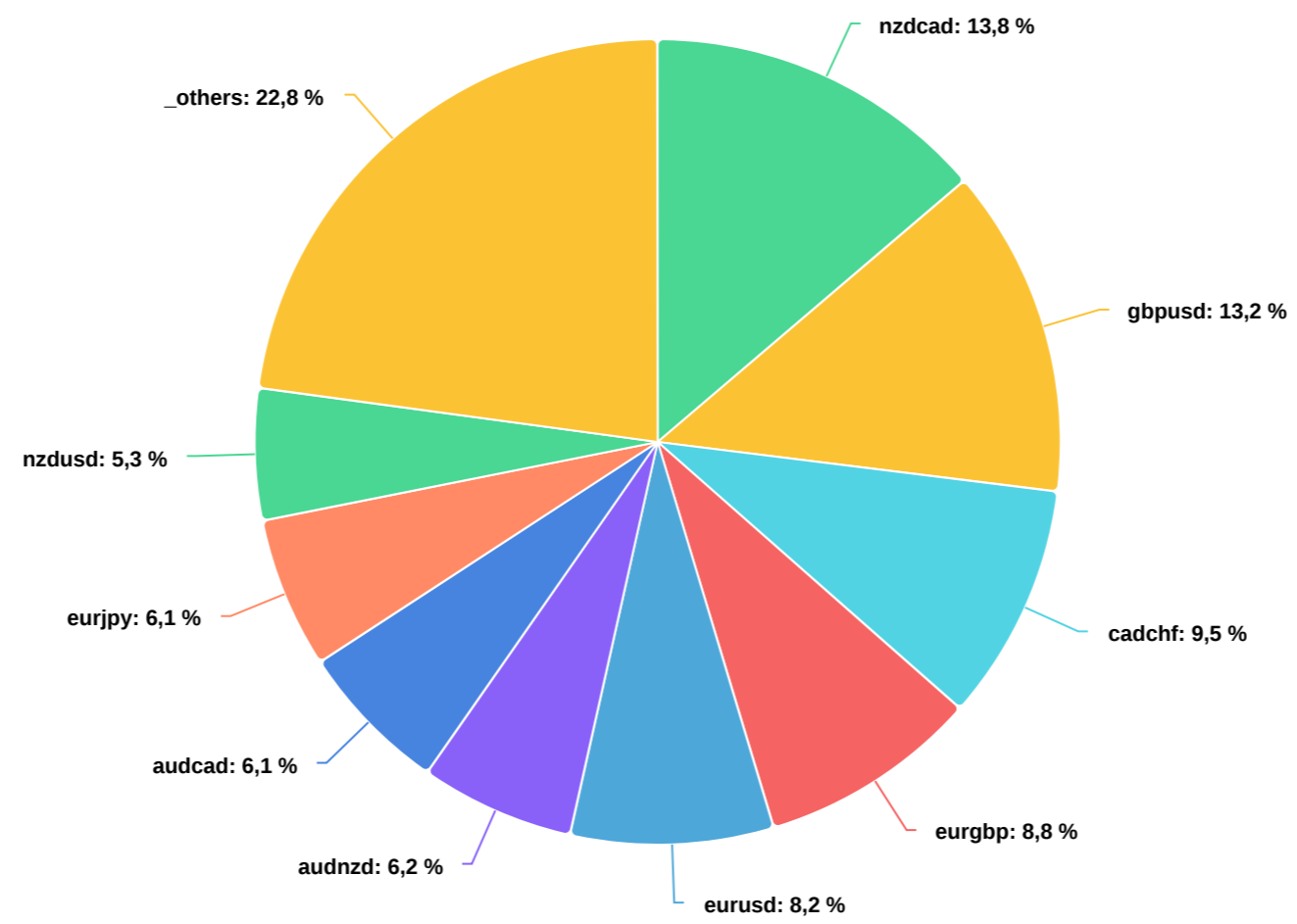
Gross Loss



Position Volume



Duration of Winning Positions



Duration of Losing Positions

