

PORTFOLIO REPORT

Portfolio (7)

TOTAL PROFIT

\$ 105137.88

PROFIT IN PIPS 118874.1 PIPS

YRLY AVG PROFIT \$ 7885.7

YRLY AVG % RET 1.97 %

CAGR 1.68 %

OF TRADES

4347

SHARPE RATIO

0.4

PROFIT FACTOR

1.62

RETURN / DD RATIO

62.09

WINNING %

73.36 %

DRAWDOWN

\$ 1693.2

% DRAWDOWN

0.41 %

DAILY AVG PROFIT

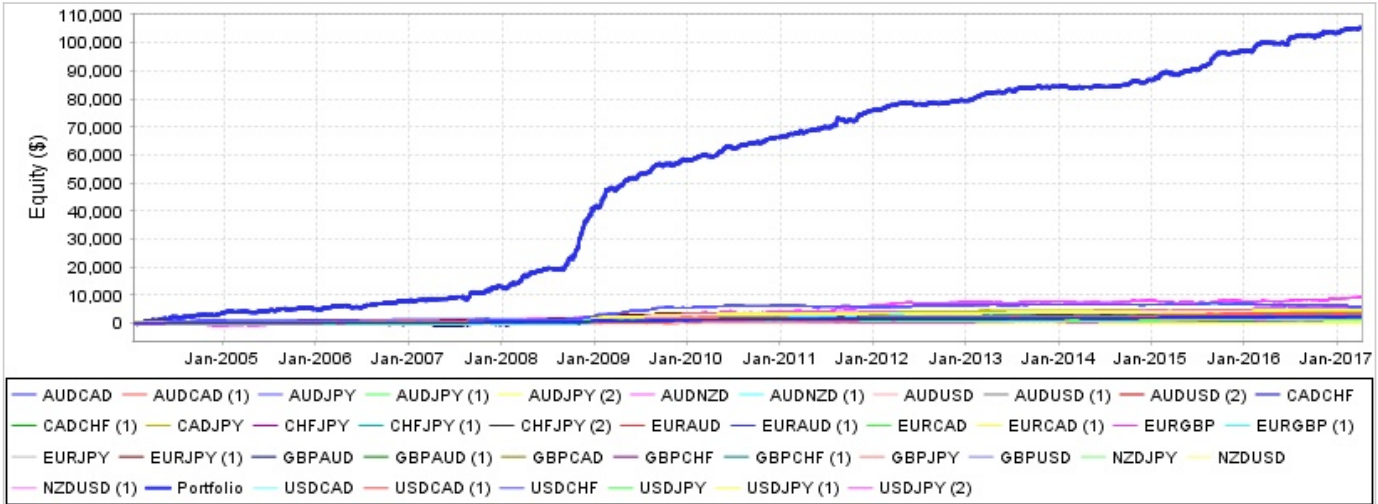
\$ 22.54

MTHLY AVG PROFIT

\$ 657.11

AVERAGE TRADE

\$ 102.04



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD	AUDCAD	unknown	\$ 2328.4	3150 pips	55	0.41	2.21
S3	AUDCAD (1)	AUDCAD (1)	unknown	\$ 3633.89	4660.6 pips	261	0.19	1.48
S4	AUDJPY	AUDJPY	unknown	\$ 5978.9	7020 pips	162	0.27	1.64
S5	AUDJPY (1)	AUDJPY (1)	unknown	\$ 1844.83	2080 pips	49	0.29	1.79
S6	AUDJPY (2)	AUDJPY (2)	unknown	\$ 4814.64	5360 pips	80	0.35	2.06
S7	AUDNZD	AUDNZD	unknown	\$ 1928.16	2800 pips	28	0.64	3.27
S8	AUDNZD (1)	AUDNZD (1)	unknown	\$ 1563.03	2210 pips	24	0.55	2.85
S9	AUDUSD	AUDUSD	unknown	\$ 1333.13	1400 pips	49	0.42	2.64
S10	AUDUSD (1)	AUDUSD (1)	unknown	\$ 3414.46	3500 pips	128	0.23	1.62
S11	AUDUSD (2)	AUDUSD (2)	unknown	\$ 1459.06	1480 pips	50	0.38	2.1
S12	CADCHF	CADCHF	unknown	\$ 1339.25	1360 pips	46	0.24	1.57
S13	CADCHF (1)	CADCHF (1)	unknown	\$ 1557.35	1520 pips	30	0.29	1.73
S14	CADJPY	CADJPY	unknown	\$ 4304.85	4960 pips	80	0.36	2.03
S15	CHFJPY	CHFJPY	unknown	\$ 1350.05	1530 pips	39	0.81	5.58
S16	CHFJPY (1)	CHFJPY (1)	unknown	\$ 1455.02	1680 pips	86	0.44	3.11
S17	CHFJPY (2)	CHFJPY (2)	unknown	\$ 3682.22	4310 pips	81	0.38	2.1
S18	EURAUD	EURAUD	unknown	\$ 1555.04	2110 pips	61	0.41	2.36
S19	EURAUD (1)	EURAUD (1)	unknown	\$ 1518.79	2040 pips	40	0.49	2.61
S20	EURCAD	EURCAD	unknown	\$ 3130.46	4320 pips	243	0.16	1.39
S21	EURCAD (1)	EURCAD (1)	unknown	\$ 598.75	810 pips	28	0.33	2.01
S22	EURGBP	EURGBP	unknown	\$ 9318.72	8463.5 pips	804	0.11	1.26
S23	EURGBP (1)	EURGBP (1)	unknown	\$ 4305.12	3580 pips	79	0.28	1.75
S24	EURJPY	EURJPY	unknown	\$ 827.38	920 pips	38	0.68	5.81
S25	EURJPY (1)	EURJPY (1)	unknown	\$ 4678.31	5220 pips	68	0.44	2.47
S26	GBPAUD	GBPAUD	unknown	\$ 2829.63	4140 pips	472	0.07	1.15

S27	GBPAUD (1)	GBPAUD (1)	unknown	\$ 1620.47	2220 pips	53	0.37	2.09
S28	GBPCAD	GBPCAD	unknown	\$ 2208.51	3060 pips	73	0.24	1.59
S29	GBPCHF	GBPCHF	unknown	\$ 2982.49	3000 pips	98	0.22	1.5
S30	GBPCHF (1)	GBPCHF (1)	unknown	\$ 1839.69	1800 pips	23	0.48	2.49
S31	GBPJPY	GBPJPY	unknown	\$ 1199.94	1350 pips	126	0.11	1.29
S32	GBPUSD	GBPUSD	unknown	\$ 3482.88	3560 pips	83	0.26	1.64
S33	NZDJPY	NZDJPY	unknown	\$ 2873.03	3220 pips	71	0.34	1.94
S34	NZDUSD	NZDUSD	unknown	\$ 1443.82	1450 pips	118	0.32	1.95
S35	NZDUSD (1)	NZDUSD (1)	unknown	\$ 2676.69	2800 pips	32	0.46	2.45
S36	USDCAD	USDCAD	unknown	\$ 1357.72	1620 pips	69	0.21	1.51
S37	USDCAD (1)	USDCAD (1)	unknown	\$ 2377.99	2760 pips	279	0.19	1.61
S38	USDCHF	USDCHF	unknown	\$ 1225.26	1760 pips	97	0.12	1.24
S39	USDJPY	USDJPY	unknown	\$ 2491.47	2720 pips	51	0.34	1.92
S40	USDJPY (1)	USDJPY (1)	unknown	\$ 1538.7	1680 pips	24	0.42	2.16
S41	USDJPY (2)	USDJPY (2)	unknown	\$ 5069.78	5250 pips	69	0.57	2.79
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	5	69.09 %	\$ 466.08	4.15 %	\$ 701.06	\$ 58.21	\$ 5.78
S3	AUDCAD (1)	5.95	71.65 %	\$ 610.35	5.04 %	\$ 416.02	\$ 34.61	\$ 3.04
S4	AUDJPY	4.81	66.67 %	\$ 1243.83	7.22 %	\$ 814.9	\$ 67.94	\$ 5.91
S5	AUDJPY (1)	4.36	73.47 %	\$ 423.08	3.86 %	\$ 885.52	\$ 73.79	\$ 19.63
S6	AUDJPY (2)	9.81	65 %	\$ 490.75	4.72 %	\$ 1697.16	\$ 141.61	\$ 21.12
S7	AUDNZD	4.92	71.43 %	\$ 391.75	3.29 %	\$ 1214.74	\$ 101.48	\$ 9.14
S8	AUDNZD (1)	6.48	70.83 %	\$ 241.36	2.41 %	\$ 718.99	\$ 60.12	\$ 6.06
S9	AUDUSD	7.97	89.8 %	\$ 167.28	1.64 %	\$ 372.19	\$ 31	\$ 5.8
S10	AUDUSD (1)	6.18	64.06 %	\$ 552.36	5.41 %	\$ 576.19	\$ 48.09	\$ 6.23
S11	AUDUSD (2)	10.37	56 %	\$ 140.76	1.25 %	\$ 462.23	\$ 38.4	\$ 13.39
S12	CADCHF	3.33	65.22 %	\$ 402.71	3.57 %	\$ 391.29	\$ 32.66	\$ 5.75
S13	CADCHF (1)	2.67	63.33 %	\$ 584.36	4.97 %	\$ 1438.99	\$ 119.8	\$ 15.73
S14	CADJPY	4.75	70 %	\$ 906.41	8.59 %	\$ 878.19	\$ 72.96	\$ 7.49
S15	CHFJPY	9.07	94.87 %	\$ 148.88	1.46 %	\$ 506.79	\$ 42.19	\$ 12.05
S16	CHFJPY (1)	8.64	94.19 %	\$ 168.5	1.64 %	\$ 272.05	\$ 22.73	\$ 5.96
S17	CHFJPY (2)	10.23	65.43 %	\$ 359.78	2.9 %	\$ 791	\$ 65.75	\$ 8.18
S18	EURAUD	7.65	85.25 %	\$ 203.29	1.82 %	\$ 477.22	\$ 39.87	\$ 15.87
S19	EURAUD (1)	5.65	82.5 %	\$ 268.71	2.44 %	\$ 1070.75	\$ 89.34	\$ 37.97
S20	EURCAD	4.45	76.95 %	\$ 703.2	6.08 %	\$ 354.01	\$ 29.53	\$ 3.96
S21	EURCAD (1)	3.25	82.14 %	\$ 184.46	1.74 %	\$ 313.06	\$ 26.03	\$ 9.5
S22	EURGBP	7.1	73.88 %	\$ 1313.25	11.2 %	\$ 703.77	\$ 58.61	\$ 2.66
S23	EURGBP (1)	4.26	72.15 %	\$ 1010.19	9.2 %	\$ 686.64	\$ 57.4	\$ 3.54
S24	EURJPY	4.81	97.37 %	\$ 172.11	1.66 %	\$ 412.82	\$ 34.47	\$ 14.52
S25	EURJPY (1)	10.72	67.65 %	\$ 436.3	4.36 %	\$ 1519.07	\$ 126.44	\$ 25.43
S26	GBPAUD	2.73	69.92 %	\$ 1038	8.99 %	\$ 314.38	\$ 26.2	\$ 3.39
S27	GBPAUD (1)	4.94	79.25 %	\$ 327.77	2.83 %	\$ 693.44	\$ 57.87	\$ 24.93
S28	GBPCAD	2.05	61.64 %	\$ 1078.66	9.42 %	\$ 588.13	\$ 49.08	\$ 8.24
S29	GBPCHF	3.86	60.2 %	\$ 772.92	6.23 %	\$ 675.63	\$ 56.27	\$ 10.01
S30	GBPCHF (1)	3.97	65.22 %	\$ 463.02	3.76 %	\$ 1382.17	\$ 114.98	\$ 23.59
S31	GBPJPY	1.82	78.57 %	\$ 658.03	6.17 %	\$ 266.27	\$ 22.22	\$ 7.19
S32	GBPUSD	5.43	67.47 %	\$ 641.84	5.4 %	\$ 871.14	\$ 72.56	\$ 10.82
S33	NZDJPY	4.53	66.2 %	\$ 634.82	6.19 %	\$ 956.6	\$ 79.81	\$ 12.83
S34	NZDUSD	6.56	83.9 %	\$ 220	2.04 %	\$ 333.3	\$ 27.77	\$ 9.08
S35	NZDUSD (1)	6.57	71.88 %	\$ 407.52	3.94 %	\$ 893.35	\$ 74.35	\$ 6.79

S36	USDCAD	2.67	68.12 %	\$ 508.95	5.01 %	\$ 290.43	\$ 24.25	\$ 4.02
S37	USDCAD (1)	5.5	88.17 %	\$ 432.21	3.45 %	\$ 274.11	\$ 22.87	\$ 4.16
S38	USDCHF	1.17	60.82 %	\$ 1044.63	8.52 %	\$ 272.84	\$ 22.69	\$ 3.22
S39	USDJPY	4.14	68.63 %	\$ 602.01	4.95 %	\$ 574.5	\$ 47.91	\$ 5.15
S40	USDJPY (1)	2.76	66.67 %	\$ 557.19	4.76 %	\$ 738.58	\$ 61.55	\$ 8.74
S41	USDJPY (2)	12.76	78.26 %	\$ 397.19	2.79 %	\$ 978.69	\$ 81.77	\$ 8.77

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	857.91	514.74	77.05	-32.59	0	0	0	0	0	0	0	0	1417.11
2016	387.27	2197.71	346.51	-347.93	115.89	2332.26	560.41	-14.34	-502.9	1017.79	588.58	3.48	6684.73
2015	1316.33	1080.54	-603.35	993.93	614.24	533.81	1515.95	3223.46	840.64	143.51	726.1	19.74	10404.9
2014	400.32	-430.9	179.54	102.45	70.05	-11.78	136.57	395.58	627.82	564.71	-115.45	645.42	2564.33
2013	672.09	1583	308.98	449.51	-140.35	519.01	1145.53	-110.14	327.73	79.84	-43.32	-168.16	4623.72
2012	773.19	474.27	903.56	-77.77	-627.37	322.17	318.03	159.86	130.62	511.75	493.18	-70.33	3311.16
2011	696.56	146.96	600.72	489.49	779.17	538.99	704.1	1767.23	-10.18	1369.37	1531.34	844.25	9458
2010	812.82	829.37	-425.63	1519.45	1617.59	-327.33	1311.7	493.97	154.58	934.15	757.9	779.72	8458.29
2009	2866.92	3537.36	661.51	2396.83	571.42	1402.72	1059.12	2201.66	484.62	-885.76	1579.07	681.57	16557.04
2008	658.18	555.24	2962.21	817.58	868.99	352.95	149.38	-63.09	4469.88	6239.87	6631.26	4937.65	28580.1
2007	301.93	-107.63	591.17	-56.42	293.67	316.56	-186.32	1501.33	291.37	535	1235.96	453.75	5170.37
2006	747.55	569.35	-37.94	-321.16	107.46	426.75	113.34	627.16	65.01	216.92	286.75	194.87	2996.06
2005	-75.71	66.21	121.62	33.16	75.46	441.61	418.33	-122.57	210	256.59	248.2	-758.94	913.96
2004	33.93	617.41	357	624.06	427.05	203.45	-10.14	404.62	-95.76	103.92	326.29	1006.28	3998.11

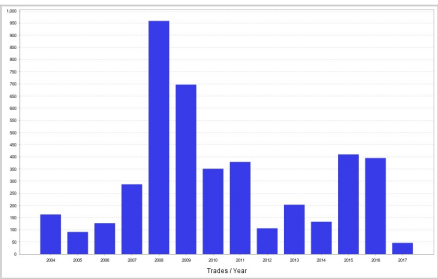
STATS

Strategy					
Wins/Losses Ratio	2.75	Payout Ratio (Avg Win/Loss)	0.59	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-4.64	Z-Probability	100 %
Expectancy	24.19	Deviation	\$ 135.71	Exposure	-999999999 %
Stagnation in Days	229	Stagnation in %	4.73 %		

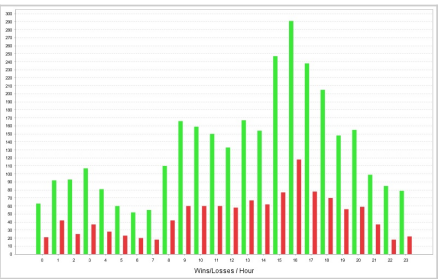
Trades							
		# of Wins	3189	# of Losses	1158	# of Cancelled/Expired	0
Gross Profit	\$ 274354.69	Gross Loss	\$ -169216.81	Average Win	\$ 86.03	Average Loss	\$ -146.13
Largest Win	\$ 214.1	Largest Loss	\$ -265.87	Max Consec Wins	30	Max Consec Losses	8
Avg Consec Wins	4.04	Avg Consec Loss	1.46	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

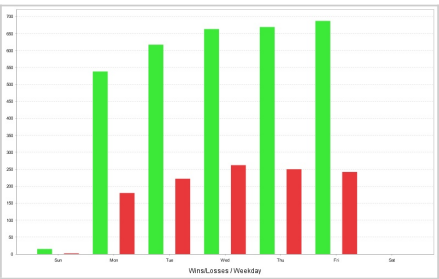




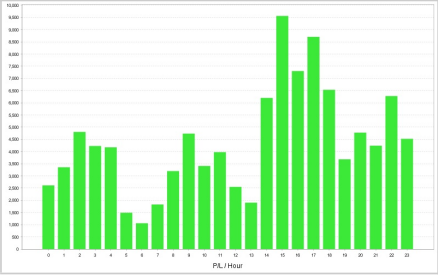
Trades by year



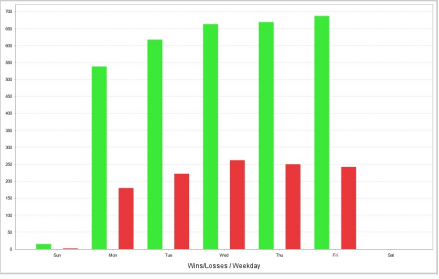
Wins/Losses by hour



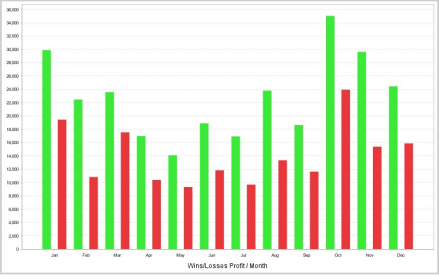
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month