

All results presented below are measured in pips. This is done to compare it as easy as possible. At first we take a look at the overview with all 22 pairs over the last 14 years.

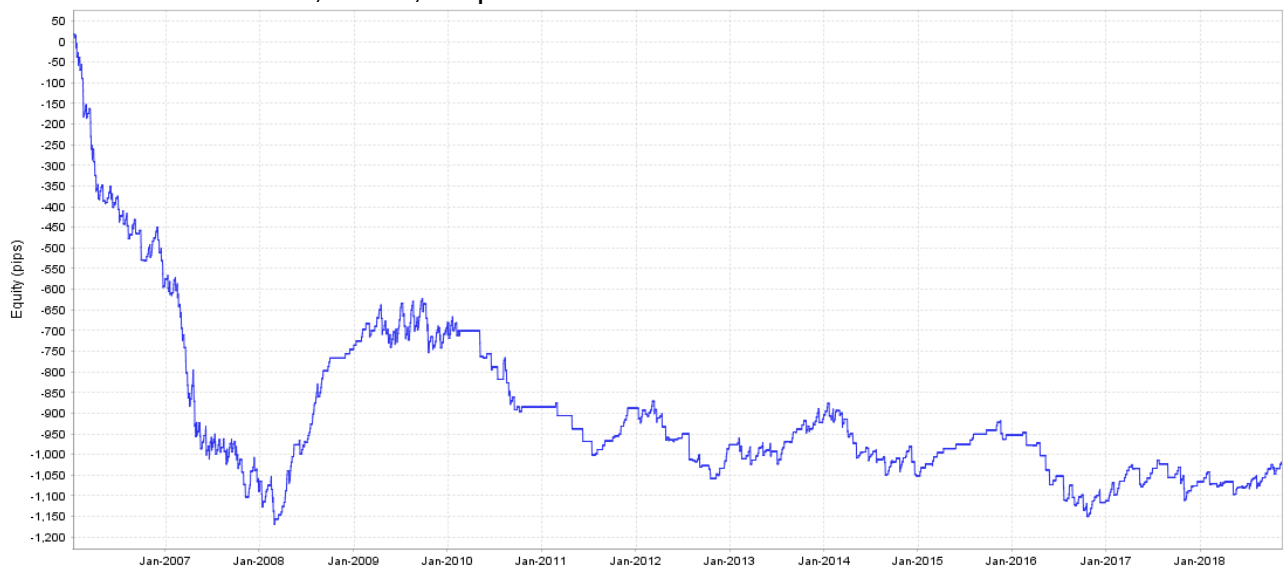
#### MONTHLY PERFORMANCE (PIPS)

| Year | Jan    | Feb    | Mar    | Apr   | May    | Jun   | Jul    | Aug    | Sep    | Oct    | Nov    | Dec    | YTD    |
|------|--------|--------|--------|-------|--------|-------|--------|--------|--------|--------|--------|--------|--------|
| 2018 | 548.7  | 295.1  | 74.4   | 184   | -26.2  | 243.3 | 101.8  | 172.8  | 384.6  | 165.4  | 228.4  | 0      | 2372.3 |
| 2017 | 282.1  | 30.2   | 164.7  | 253.6 | 25.6   | 206.1 | 107.1  | -183.5 | 250    | 67.1   | 115.9  | 185.6  | 1504.5 |
| 2016 | 33.1   | 126.4  | 336.5  | 15.3  | -190   | -58   | -123.6 | 237.1  | 175.7  | 465.5  | 262    | -171.5 | 1108.5 |
| 2015 | 93.3   | 258.7  | 145.7  | 66.7  | 47.2   | 82.1  | 88.4   | -65.9  | -126.5 | 126.9  | -156.1 | 115.5  | 676    |
| 2014 | -304.5 | -14.1  | 537.7  | 241.7 | 204.1  | -58.7 | 175.1  | -173   | 76.7   | 354.1  | -54.2  | 394.2  | 1379.1 |
| 2013 | 291.3  | 148.8  | 244.8  | 177.1 | -324.4 | 176.4 | 407.2  | -20.9  | 0.2    | 361.7  | 197.5  | 178.9  | 1838.6 |
| 2012 | 219.9  | -617.5 | 232.4  | 93    | -59.4  | -19.6 | 457.9  | 198.4  | 239.5  | -212.5 | 116.7  | 376.4  | 1025.2 |
| 2011 | -18.5  | -123.6 | 333.2  | -98.9 | 61     | 226.8 | -81.4  | 292.4  | 259.8  | 496.6  | 565.1  | 695.5  | 2608   |
| 2010 | 189.7  | 597    | 363.7  | 35.3  | -315.1 | 47.1  | 135.3  | 278.2  | 320.9  | 295.7  | 46.2   | 223    | 2217   |
| 2009 | -152.5 | 166.8  | -107.6 | 132.8 | 352.1  | 169   | -43.3  | 487    | 678.9  | 364.1  | 341.9  | 327.4  | 2716.6 |
| 2008 | 190.1  | 92.6   | -31.8  | 445.9 | 604.8  | 414.6 | 720.3  | 376.3  | -180.6 | 101.9  | 82.1   | 126    | 2942.2 |
| 2007 | 613.4  | 424.5  | -41.7  | 483.3 | 569.9  | 474   | -43.8  | 16.3   | 235.9  | 165.4  | -244.9 | 172.4  | 2824.7 |
| 2006 | 682.7  | 423.5  | 830.2  | 319   | 607    | 652.1 | 797.4  | 607.7  | 804.1  | 988.8  | 824.8  | 550.2  | 8087.5 |
| 2005 | 509.3  | 635.1  | 734.7  | 584.7 | 477.5  | 668.6 | 568.7  | 792.5  | 467.9  | 454.7  | 724.1  | 892.8  | 7510.6 |
| 2004 | 438.5  | 566.3  | 531.7  | 447.6 | 551.7  | 442.7 | 445    | 546    | 464.9  | 541    | 689.8  | 592.1  | 6257.3 |

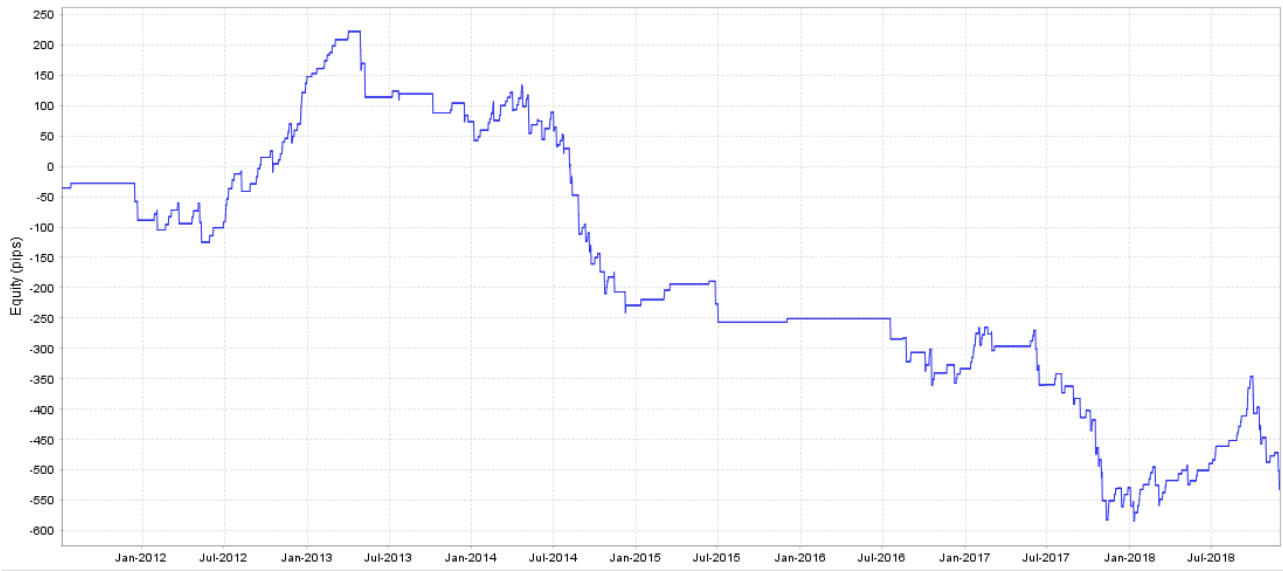
It looks like a steady, reliable system. Some years are more profitable, some are less. With the analyses we should weight the last years more than the previous ones.

When we dig a bit more in the details, there are some parts that seem to be not profitable, at first the obvious once:

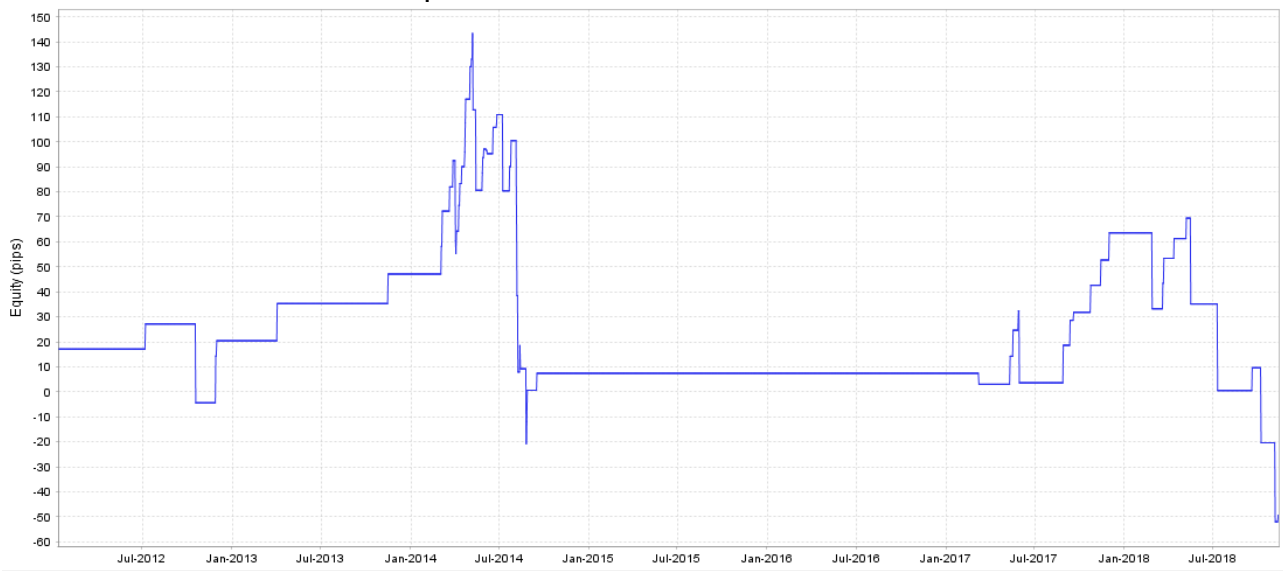
NZDCHF: 864 Trades, -1020,2 Pips:



EURNZD: 280 Trades, -531,7 Pips:

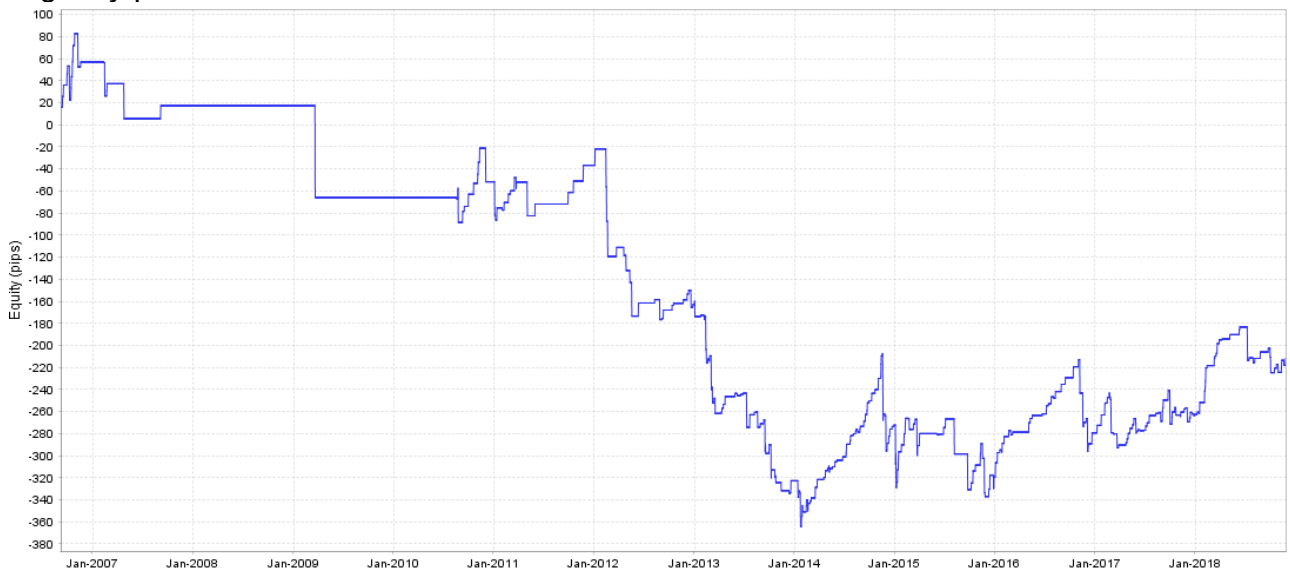


GBPNZD: 67 Trades, -49,5 Pips:

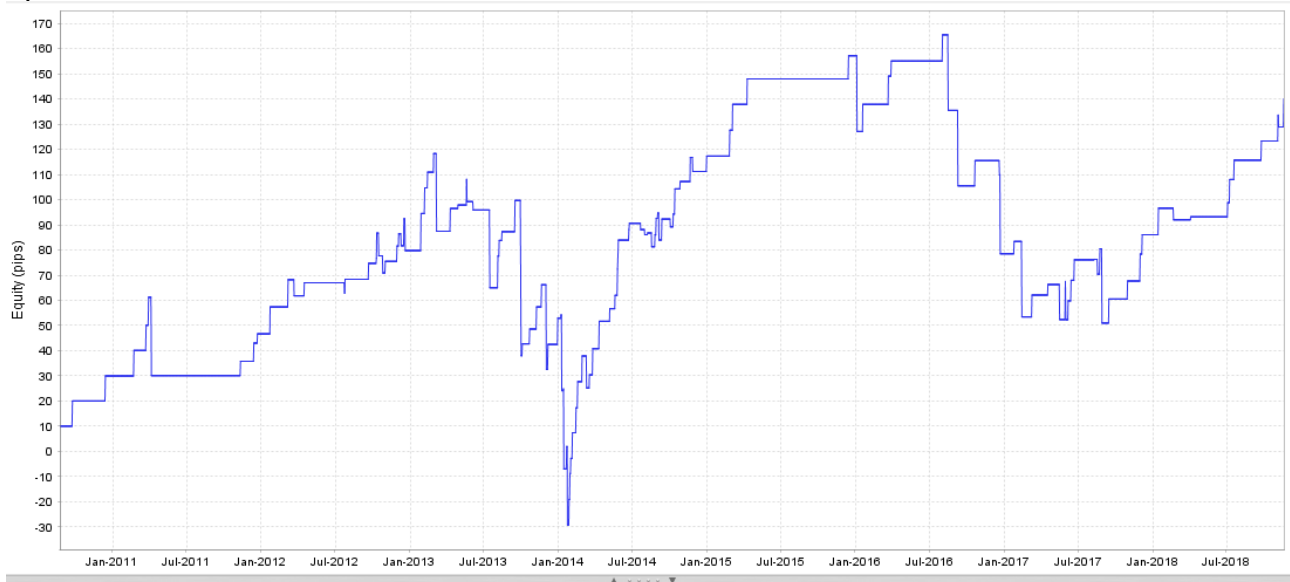


**Now we start with pairs, which we could discuss about, if we take them in consideration.**

USDSGD: 329 Trades, -211,7 pips: Is all in all negative, but the last 4 years has been slightly positive.



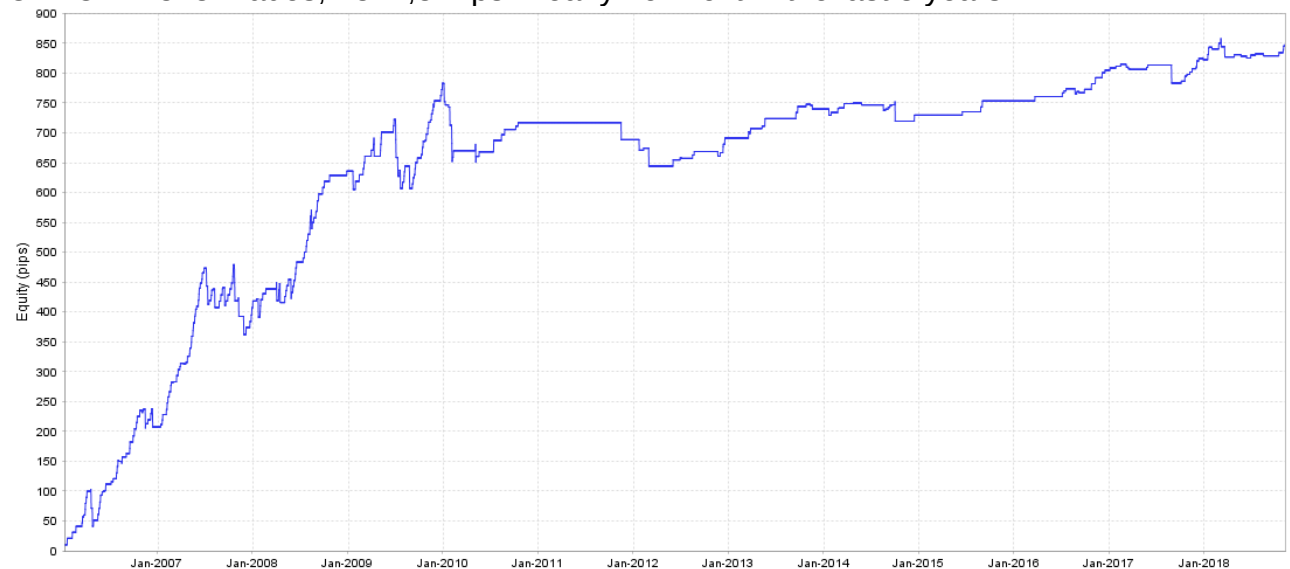
GBPCAD: 134 Trades, +140 Pips: Looks positive, but too much up and down after my opinion.



NZDUSD: 1729 Trades, 1211,4 Pips: Made a lot of profit but all of it from 2005-2007, since then only sideways with a slightly downtrend.

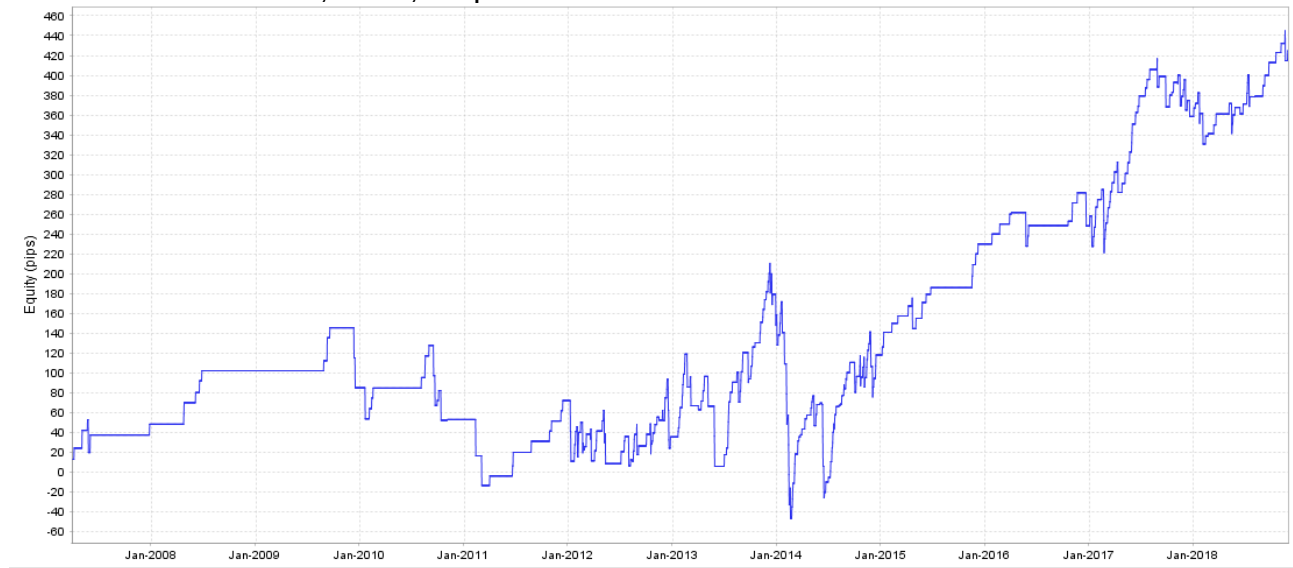


CADCHF: 328 Trades, +847,8 Pips: Nearly no Profit in the last 8 years:



**All other pairs looks more or less like a “steady” uptrend, here as an overview:**

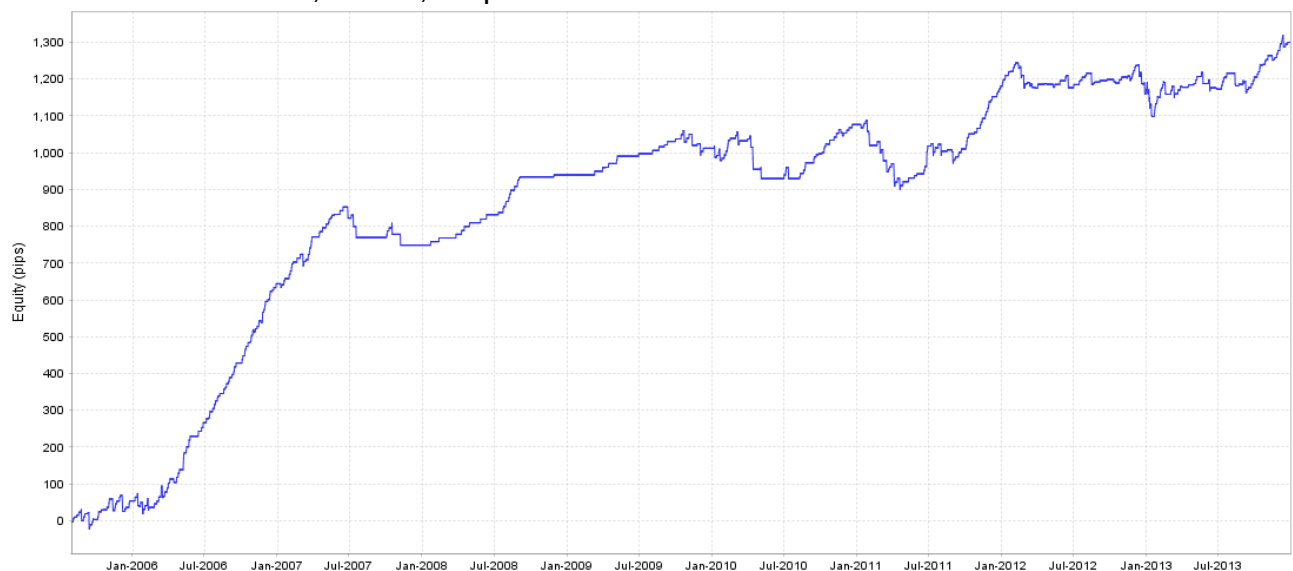
**GBPAUD: 368 Trades, +424,7 Pips:**



**AUDCHF: 753 Trades, +724,2 Pips:**



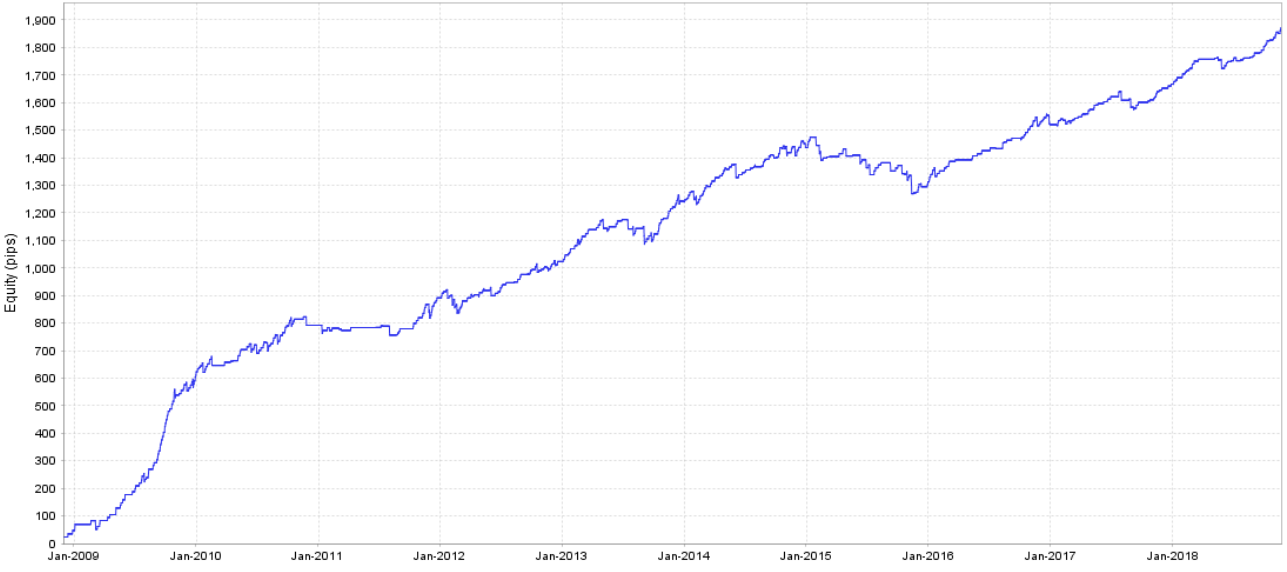
**CADJPY: 497 Trades, +1300,7 Pips:**



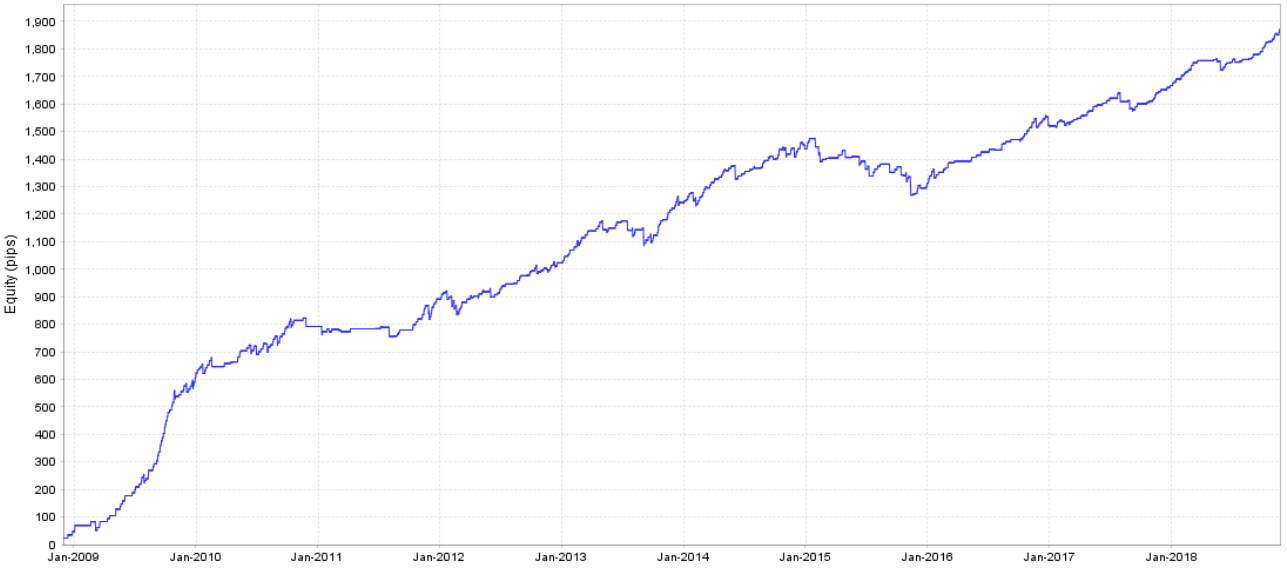
EURAUD: 906 Trades, +1406,6 Pips:



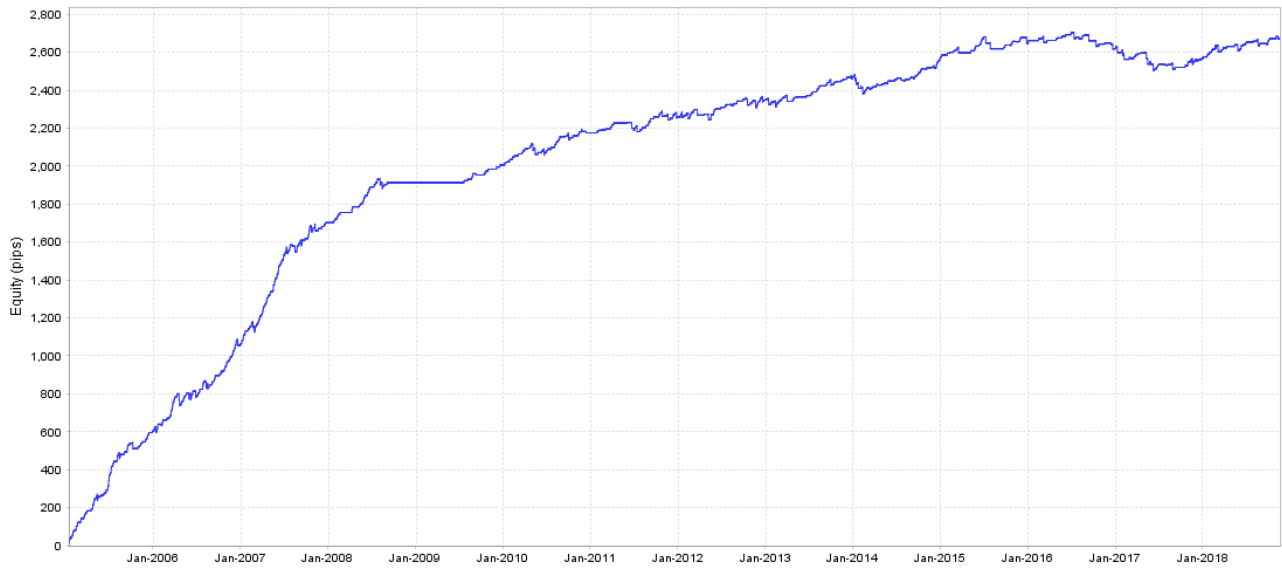
AUDCAD: 619 Trades, +1870,1 Pips:



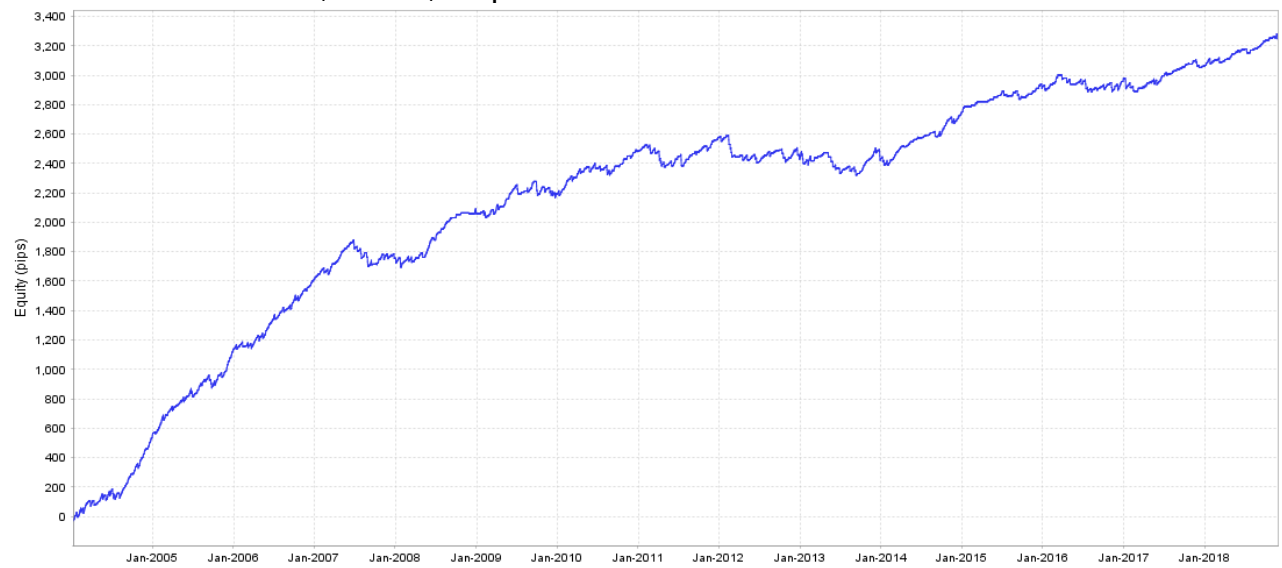
GBPCHF: 698 Trades, +2619,8 Pips:



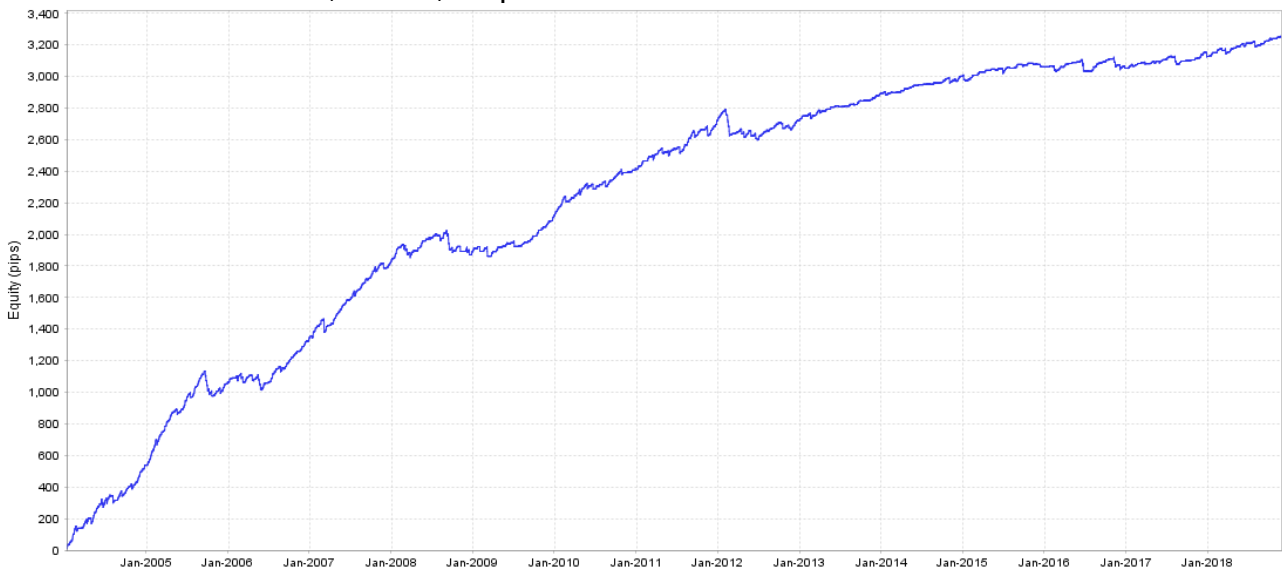
EURCAD: 721 Trades, +2673,4 Pips:



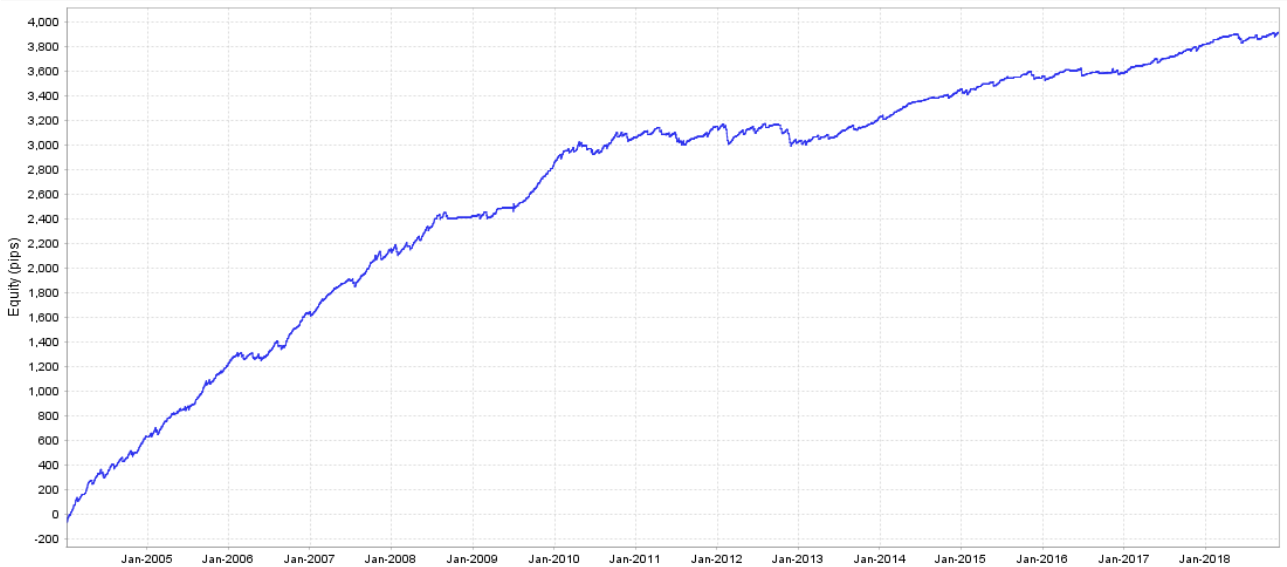
CHFJPY: 1505 Trades, +3247,9 Pips:



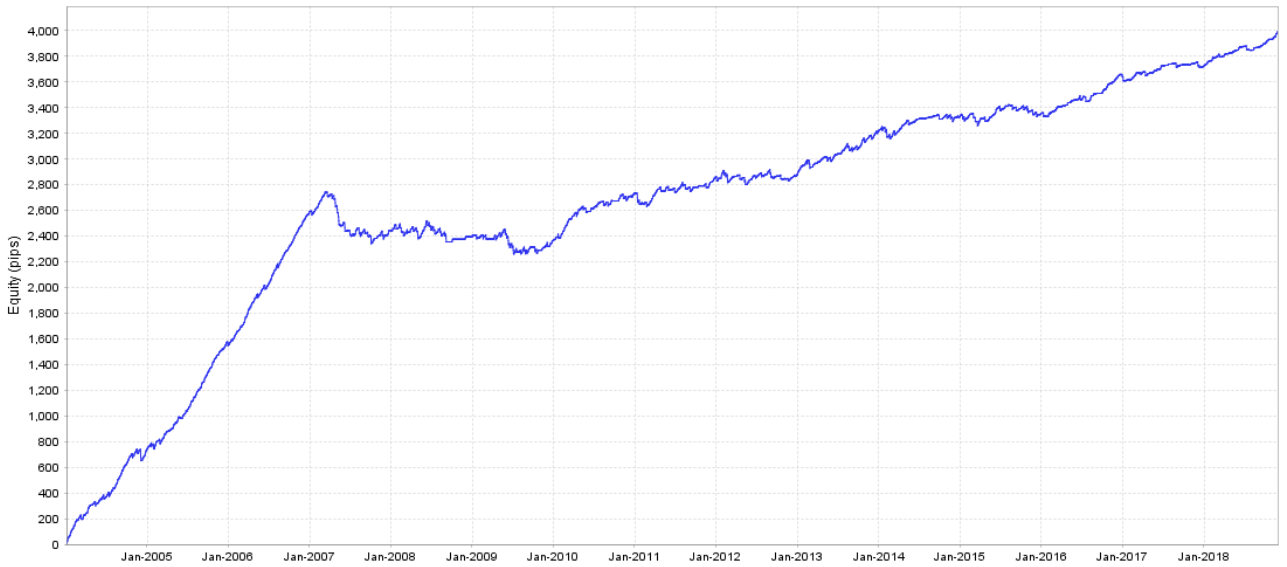
USDCHF: 1121 Trades, +3257,6 Pips:



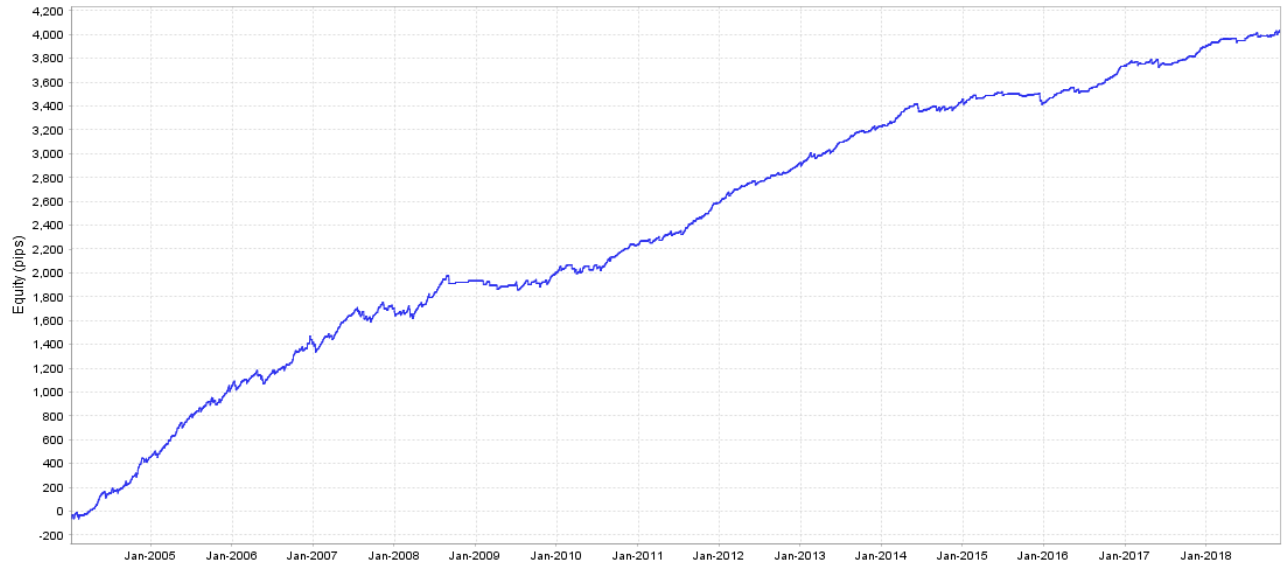
EURUSD: 1276 Trades, +3915,6 Pips:



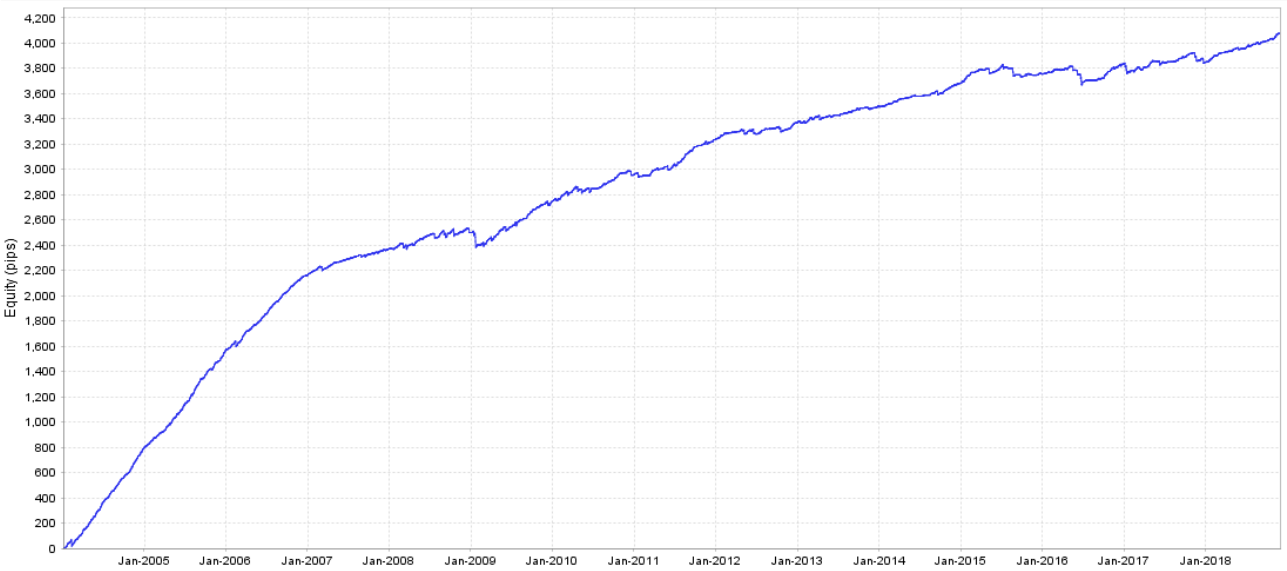
AUDUSD: 1676 Trades, +3991,6 Pips:



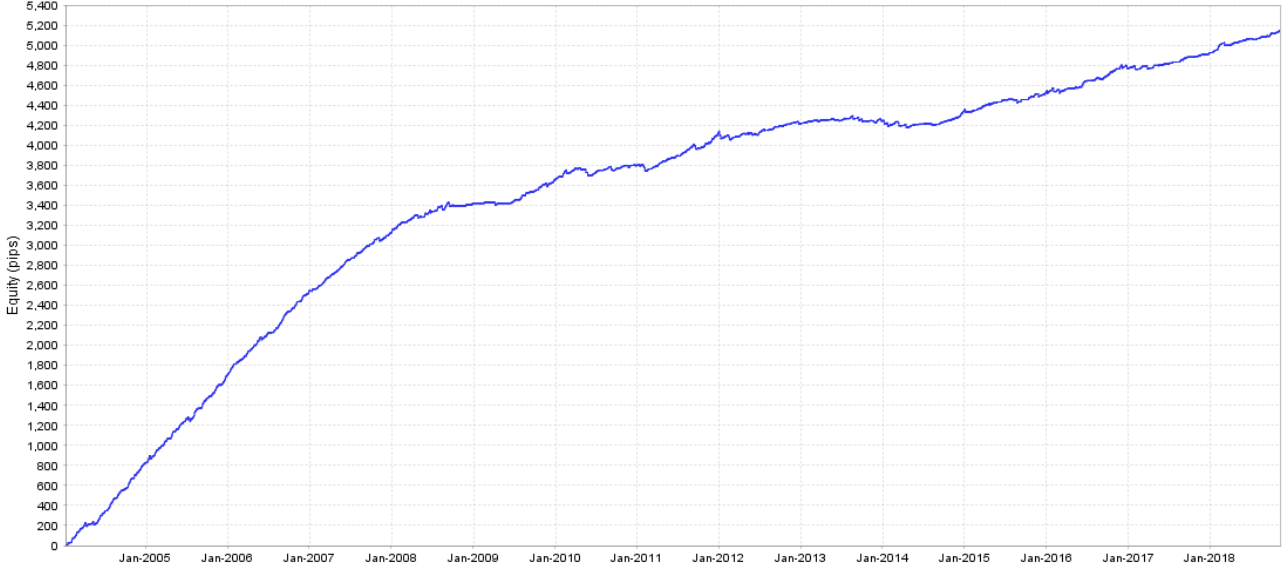
GBPUSD: 1145 Trades, +4033 Pips:



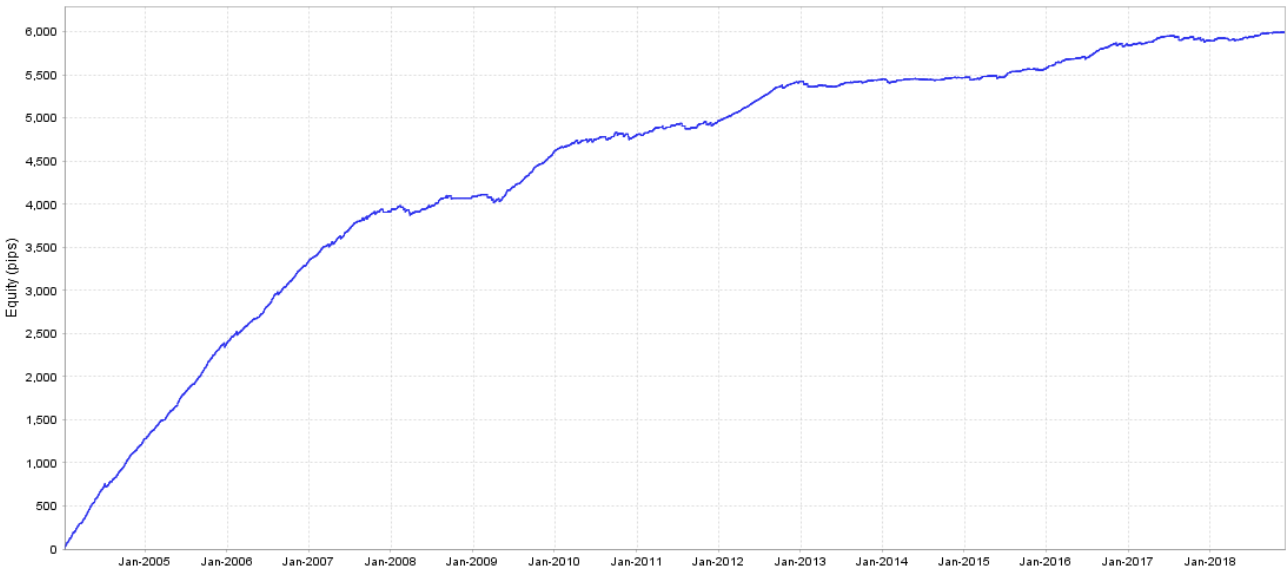
EURGBP: 1594 Trades, +4077,6 Pips:



USDCAD: 1117 Trades, +5142,9 Pips:



EURCHF: 1598 Trades, +5996,3 Pips:





## Conclusion:

Following my opinion how to handle this all:

7 Pairs not to trade:

NZDCHF, EURNZD, GBPNZD, USDSGD, GBPCAD, NZDUSD, CADCHF

### MONTHLY PERFORMANCE (PIPS)

| Year | Jan   | Feb    | Mar    | Apr   | May    | Jun   | Jul    | Aug    | Sep   | Oct    | Nov    | Dec    | YTD    |
|------|-------|--------|--------|-------|--------|-------|--------|--------|-------|--------|--------|--------|--------|
| 2018 | 137.9 | 15.9   | 68.7   | 61.1  | -43.4  | 36.4  | 20     | 39.9   | 151.5 | -161.1 | -37.5  | 0      | 289.4  |
| 2017 | 145.6 | -10.7  | -8.7   | 9     | -22.5  | -16.9 | 22.4   | -99.3  | 78    | -140.3 | -25.8  | 104.6  | 35.4   |
| 2016 | -66.4 | -37.1  | 73.2   | -93.4 | -103.6 | 3     | -102.7 | -141   | 46.7  | 15.4   | 25.8   | -126.4 | -506.5 |
| 2015 | 23.9  | 58.6   | 41.5   | 4.1   | -148.3 | -58.9 | -14.4  | -73.8  | -96.9 | 60     | -100.6 | 37.1   | -267.7 |
| 2014 | -29.3 | 97.1   | 114.7  | -82.4 | -46.1  | 51.9  | -33.7  | -368.3 | 45.4  | 16.9   | -30.9  | -121.9 | -386.6 |
| 2013 | 104.7 | 10.4   | -0.4   | -32.9 | -13.3  | 14.7  | 14.4   | -41.7  | -16.3 | -76.6  | -35    | -79.9  | -151.9 |
| 2012 | 32.9  | -244.7 | -24.6  | -17   | -89.7  | 53.3  | 34     | 52.7   | 41.1  | -73.3  | 118.7  | 209.1  | 92.5   |
| 2011 | -15   | 91.6   | 61.1   | -78   | -11.9  | -93.5 | -30.3  | 5.3    | 14.5  | 63.8   | 133.6  | 30.2   | 171.4  |
| 2010 | -34.4 | -49.8  | 17     | -9.8  | -132.9 | -38.8 | -95.1  | -155.3 | 31.8  | 10.8   | 14.9   | -9.6   | -451.2 |
| 2009 | -26.6 | 74.6   | -39.1  | -55.8 | -29.1  | 80.4  | -183.3 | 50.6   | 147.1 | -78.8  | 80     | 46.6   | 66.6   |
| 2008 | 10.9  | -42.5  | 51.5   | 46.9  | 127.2  | 75.3  | 218.5  | 64.8   | 50.7  | 26.3   | 21     | 40.7   | 691.3  |
| 2007 | -5.4  | -92.9  | -202.9 | -68.8 | 92     | 68.4  | -137.6 | -52.4  | -28.6 | -228.6 | -43.9  | 11.3   | -689.4 |
| 2006 | 89.8  | 48.5   | 97.1   | -67.4 | 59.5   | 80.8  | -13.7  | 23.6   | 75.2  | 108.7  | 53.4   | -119   | 436.5  |
| 2005 | 34.9  | 49.9   | 37.7   | -9.1  | 22.4   | 54.7  | 75.7   | 93.3   | 11.6  | 89.6   | 66.5   | 174.9  | 702.1  |
| 2004 | 11.3  | 62.2   | 36.3   | 53.2  | -11.5  | 28.3  | 57.1   | 73     | -38.3 | 22.4   | 22.6   | 37.6   | 354.2  |

And finally here are the 15 pairs I would trade:

GBPAUD, AUDCHF, CADJPY, EURAUD, AUDCAD, GBPCHF, EURCAD, CHFJPY, USDCHF, EURUSD, AUDUSD, GBPUSD, EURGBP, USDCAD, EURCHF

### MONTHLY PERFORMANCE (PIPS)

| Year | Jan    | Feb    | Mar   | Apr   | May    | Jun    | Jul   | Aug   | Sep    | Oct    | Nov   | Dec   | YTD    |
|------|--------|--------|-------|-------|--------|--------|-------|-------|--------|--------|-------|-------|--------|
| 2018 | 410.8  | 279.2  | 5.7   | 122.9 | 17.2   | 206.9  | 81.8  | 132.9 | 233.1  | 326.5  | 265.9 | 0     | 2082.9 |
| 2017 | 136.5  | 40.9   | 173.4 | 244.6 | 48.1   | 223    | 84.7  | -84.2 | 172    | 207.4  | 141.7 | 81    | 1469.1 |
| 2016 | 99.5   | 163.5  | 263.3 | 108.7 | -86.4  | -61    | -20.9 | 378.1 | 129    | 450.1  | 236.2 | -45.1 | 1615   |
| 2015 | 69.4   | 200.1  | 104.2 | 62.6  | 195.5  | 141    | 102.8 | 7.9   | -29.6  | 66.9   | -55.5 | 78.4  | 943.7  |
| 2014 | -275.2 | -111.2 | 423   | 324.1 | 250.2  | -110.6 | 208.8 | 195.3 | 31.3   | 337.2  | -23.3 | 516.1 | 1765.7 |
| 2013 | 186.6  | 138.4  | 245.2 | 210   | -311.1 | 161.7  | 392.8 | 20.8  | 16.5   | 438.3  | 232.5 | 258.8 | 1990.5 |
| 2012 | 187    | -372.8 | 257   | 110   | 30.3   | -72.9  | 423.9 | 145.7 | 198.4  | -139.2 | -2    | 167.3 | 932.7  |
| 2011 | -3.5   | -215.2 | 272.1 | -20.9 | 72.9   | 320.3  | -51.1 | 287.1 | 245.3  | 432.8  | 431.5 | 665.3 | 2436.6 |
| 2010 | 224.1  | 646.8  | 346.7 | 45.1  | -182.2 | 85.9   | 230.4 | 433.5 | 289.1  | 284.9  | 31.3  | 232.6 | 2668.2 |
| 2009 | -125.9 | 92.2   | -68.5 | 188.6 | 381.2  | 88.6   | 140   | 436.4 | 531.8  | 442.9  | 261.9 | 280.8 | 2650   |
| 2008 | 179.2  | 135.1  | -83.3 | 399   | 477.6  | 339.3  | 501.8 | 311.5 | -231.3 | 75.6   | 61.1  | 85.3  | 2250.9 |
| 2007 | 618.8  | 517.4  | 161.2 | 552.1 | 477.9  | 405.6  | 93.8  | 68.7  | 264.5  | 394    | -201  | 161.1 | 3514.1 |
| 2006 | 592.9  | 375    | 733.1 | 386.4 | 547.5  | 571.3  | 811.1 | 584.1 | 728.9  | 880.1  | 771.4 | 669.2 | 7651   |
| 2005 | 474.4  | 585.2  | 697   | 593.8 | 455.1  | 613.9  | 493   | 699.2 | 456.3  | 365.1  | 657.6 | 717.9 | 6808.5 |
| 2004 | 427.2  | 504.1  | 495.4 | 394.4 | 563.2  | 414.4  | 387.9 | 473   | 503.2  | 518.6  | 667.2 | 554.5 | 5903.1 |

How do we exclude the “bad pairs”?  
Expert Settings, just delete them:

|                                 |        |                                 |        |
|---------------------------------|--------|---------------------------------|--------|
| <input type="checkbox"/> Symb01 | AUDCAD | <input type="checkbox"/> Symb01 | AUDCAD |
| <input type="checkbox"/> Symb02 | AUDCHF | <input type="checkbox"/> Symb02 | AUDCHF |
| <input type="checkbox"/> Symb03 | AUDUSD | <input type="checkbox"/> Symb03 | AUDUSD |
| <input type="checkbox"/> Symb04 | CADCHF | <input type="checkbox"/> Symb04 |        |
| <input type="checkbox"/> Symb05 | CADJPY | <input type="checkbox"/> Symb05 | CADJPY |
| <input type="checkbox"/> Symb06 | NZDCHF | <input type="checkbox"/> Symb06 |        |
| <input type="checkbox"/> Symb07 | CHFJPY | <input type="checkbox"/> Symb07 | CHFJPY |
| <input type="checkbox"/> Symb08 | EURAUD | <input type="checkbox"/> Symb08 | EURAUD |
| <input type="checkbox"/> Symb09 | EURCAD | <input type="checkbox"/> Symb09 | EURCAD |
| <input type="checkbox"/> Symb10 | EURCHF | <input type="checkbox"/> Symb10 | EURCHF |
| <input type="checkbox"/> Symb11 | EURGBP | <input type="checkbox"/> Symb11 | EURGBP |
| <input type="checkbox"/> Symb12 | EURNZD | <input type="checkbox"/> Symb12 |        |
| <input type="checkbox"/> Symb13 | EURUSD | <input type="checkbox"/> Symb13 | EURUSD |
| <input type="checkbox"/> Symb14 | GBPAUD | <input type="checkbox"/> Symb14 | GBPAUD |
| <input type="checkbox"/> Symb15 | GBPCAD | <input type="checkbox"/> Symb15 |        |
| <input type="checkbox"/> Symb16 | GBPCHF | <input type="checkbox"/> Symb16 | GBPCHF |
| <input type="checkbox"/> Symb17 | GBPNZD | <input type="checkbox"/> Symb17 |        |
| <input type="checkbox"/> Symb18 | GBPUSD | <input type="checkbox"/> Symb18 | GBPUSD |
| <input type="checkbox"/> Symb19 | USDCAD | <input type="checkbox"/> Symb19 | USDCAD |
| <input type="checkbox"/> Symb20 | USDCHF | <input type="checkbox"/> Symb20 | USDCHF |
| <input type="checkbox"/> Symb21 | USDSGD | <input type="checkbox"/> Symb21 |        |
| <input type="checkbox"/> Symb22 | NZDUSD | <input type="checkbox"/> Symb22 |        |

My recommendation about Lot-sizes:

There is a relatively low draw-down, but it always: It depends how much risk you want to take.

With 0.01 Lot sizes and 15 pairs there is a historically draw-down of about 60\$ (58,69):

|                     |               |                    |                    |                    |
|---------------------|---------------|--------------------|--------------------|--------------------|
| # OF TRADES         | SHARPE RATIO  | PROFIT FACTOR      | RETURN / DD RATIO  | WINNING PERCENTAGE |
| <b>15594</b>        | <b>0</b>      | <b>1.68</b>        | <b>46.66</b>       | <b>81.22 %</b>     |
| DRAWDOWN            | % DRAWDOWN    | DAILY AVG PROFIT   | MONTHLY AVG PROFIT | AVERAGE TRADE      |
| <b>\$ 58.69</b>     | <b>0.59 %</b> | <b>\$ 0.63</b>     | <b>\$ 15.3</b>     | <b>\$ 0.69</b>     |
| ANNUAL % / MAX DD % | R EXPECTANCY  | R EXPECTANCY SCORE | STR QUALITY NUMBER | SQN SCORE          |
| <b>3.55</b>         | <b>0.13 R</b> | <b>133.99 R</b>    | <b>23.53</b>       | <b>27.44</b>       |

Now everyone could decide.

For example I want to invest 1000\$ and I am willing to take 25% draw-down so:

$$1000 * 25\% = 250$$

$$250 / 60 = 4,16$$

This results in a Lotsize of 0.04.

**But always remember: Backtest does not guarantee for future results so so the draw-down could be higher or the expert could even make loss. Always took this in consideration!**

Link to product in the market:

<https://www.mql5.com/en/market/product/32132>

Signals from author:

<https://www.mql5.com/en/signals/480867>

<https://www.mql5.com/en/signals/497751>

<https://www.mql5.com/en/signals/506627>

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