



QUANTSTRAT FX

# QUANTSTRAT FX MONTHLY INSIGHTS

JUNE 2026

## A BRIEF ON QUANTSTRAT FX

QuantStrat FX is a sophisticated, fully automated trading system designed to manage FX investments with precision and discipline. It operates on data-driven, quantitative models that dynamically adapt to changing market structures, liquidity conditions, and macroeconomic volatility. By removing emotional bias and discretionary intervention, QuantStrat FX provides a systematic and rule-based approach to navigating the complexities of the foreign exchange market, with a core focus on capital preservation and risk adjusted returns.

## DEAR INVESTORS

June was shaped by the FOMC decision on 12 June, the Bank of England on 20 June, and persistent US inflation. The dollar held firm against the euro and sterling, while geopolitical developments added pockets of volatility. Against this backdrop, our systems performed steadily — selective in deployment and disciplined in risk management.

## MARKET ENVIRONMENT

June offered a constructive but demanding environment for systematic FX. Central bank decisions and inflation data drove with notable reversals around the FOMC and Bank of England decisions, and our models responded by staying selective — allocating only when market conditions met our quantitative criteria.

Every position cleared multiple validation layers: market structure, statistical probability, liquidity, volatility, and proprietary confirmation filters must all align before capital is deployed. Quality of execution takes priority over frequency.



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## PERFORMANCE REVIEW

### JUNE 2026 HIGHLIGHTS

| Metric                         | Status                               |
|--------------------------------|--------------------------------------|
| Portfolio Recovery Progress    | Continued advance toward prior highs |
| Execution Quality              | Consistently high                    |
| Trading Activity               | Healthy and selective                |
| Risk Exposure                  | Maintained below double-digit levels |
| Floating Drawdown              | Contained within prudent levels      |
| Recovery Framework             | Activated and effective              |
| Capital Preservation Objective | Maintained                           |



Several portfolios experienced temporary adverse movements during the month, including an early drawdown in AUDCAD that subsequently recovered into profit. Our proprietary recovery framework activated as designed — identifying weaker positions for systematic reduction while preserving stronger ones, improving overall portfolio quality without escalating risk.

The framework's objectives are straightforward:

1. Preserve capital during challenging phases
2. Reduce drawdown pressure systematically
3. Focus only on the highest-quality opportunities
4. Recover losses in a measured, sustainable manner
5. Maintain long-term portfolio stability

Effective portfolio management is not about avoiding every adverse move — it is about responding to them with discipline and precision.



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## DRAWDOWN MANAGEMENT

Keeping floating drawdowns controlled while pursuing healthy risk-adjusted returns remains a core objective. In June, our risk management architecture and adaptive recovery framework worked in tandem to manage exposure through intermittent volatility. Sustainable performance is built through consistency, not aggression.

## JULY OUTLOOK

July's agenda is again driven by policy and geopolitics. Key focal points:

- **Fed:** Any shift in rate hike expectations for early 2027 could extend or reverse recent USD strength against EUR and GBP
- **BoE:** Sterling remains sensitive to the evolving policy stance following the June decision
- **RBA / RBNZ:** Policy divergence remains the dominant driver of AUD and NZD; RBNZ's more hawkish trajectory continues to support NZD
- **Geopolitics:** The unresolved Middle East situation poses two-sided, headline-driven risk across energy-linked and risk-sensitive currencies



Overall, July offers a rich environment for systematic strategies with clearly defined triggers across multiple pairs. Our objective remains unchanged — consistent, risk-adjusted returns over the long run, not outperformance in any single month.

We sincerely thank our investors for their continued trust and confidence in QuantStrat FX. As we move into the second half of the year, we remain focused on delivering consistent, risk-conscious performance while continuously strengthening the resilience of our trading systems. We look forward to updating you again next month.



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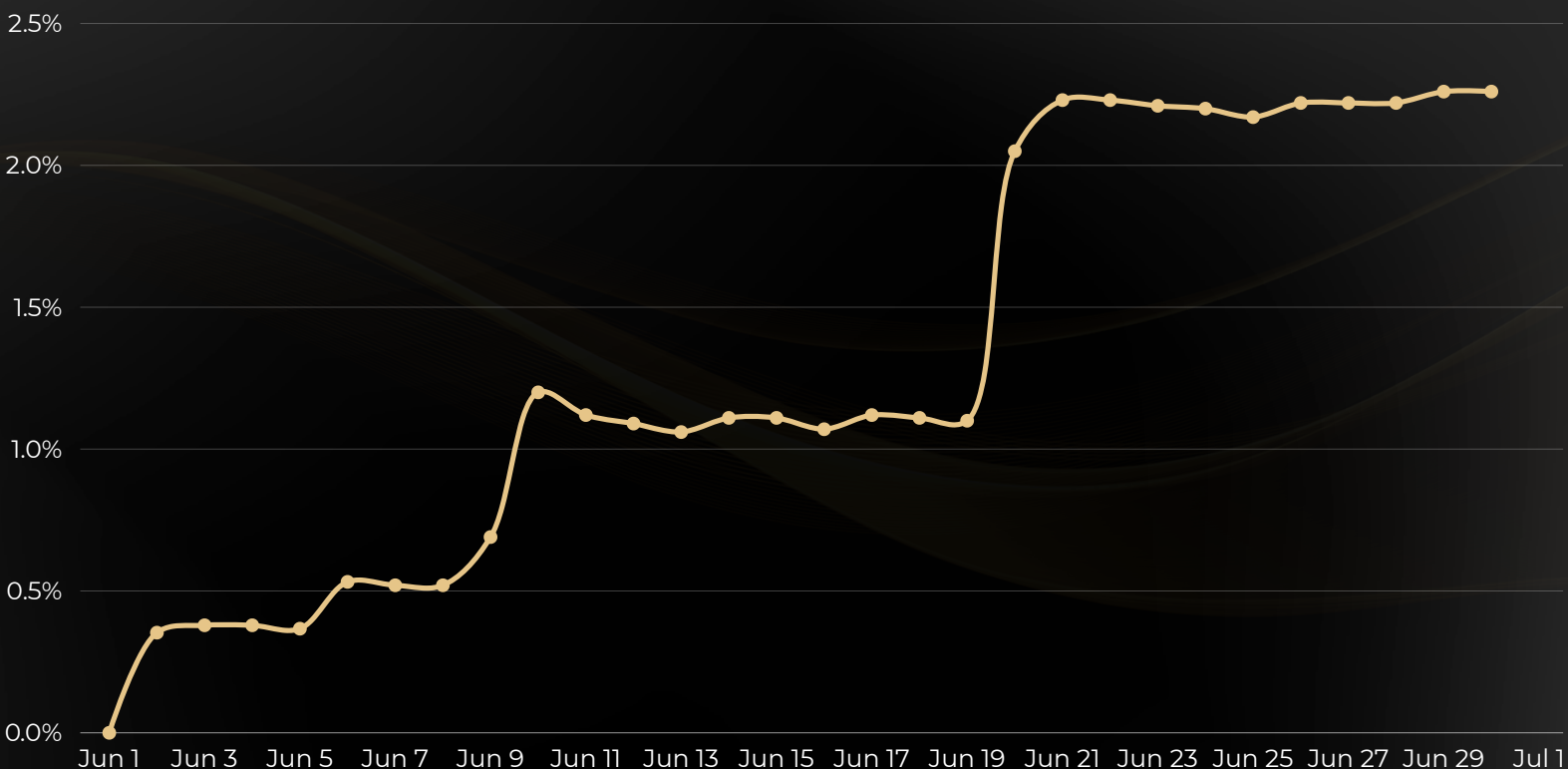
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## JUNE 2026 PERFORMANCE HIGHLIGHTS

Balance Growth (%)



**Return On Investment**

**2.26%**

**WIN RATE**

**68.18%**

**PROFIT  
FACTOR**

**1.83**

**Number of trades**

**44 (18 Long, 26 Short)**

**MAX DD**

**3.02%**

**Trades**

**30 (12 Long, 18  
Short)**



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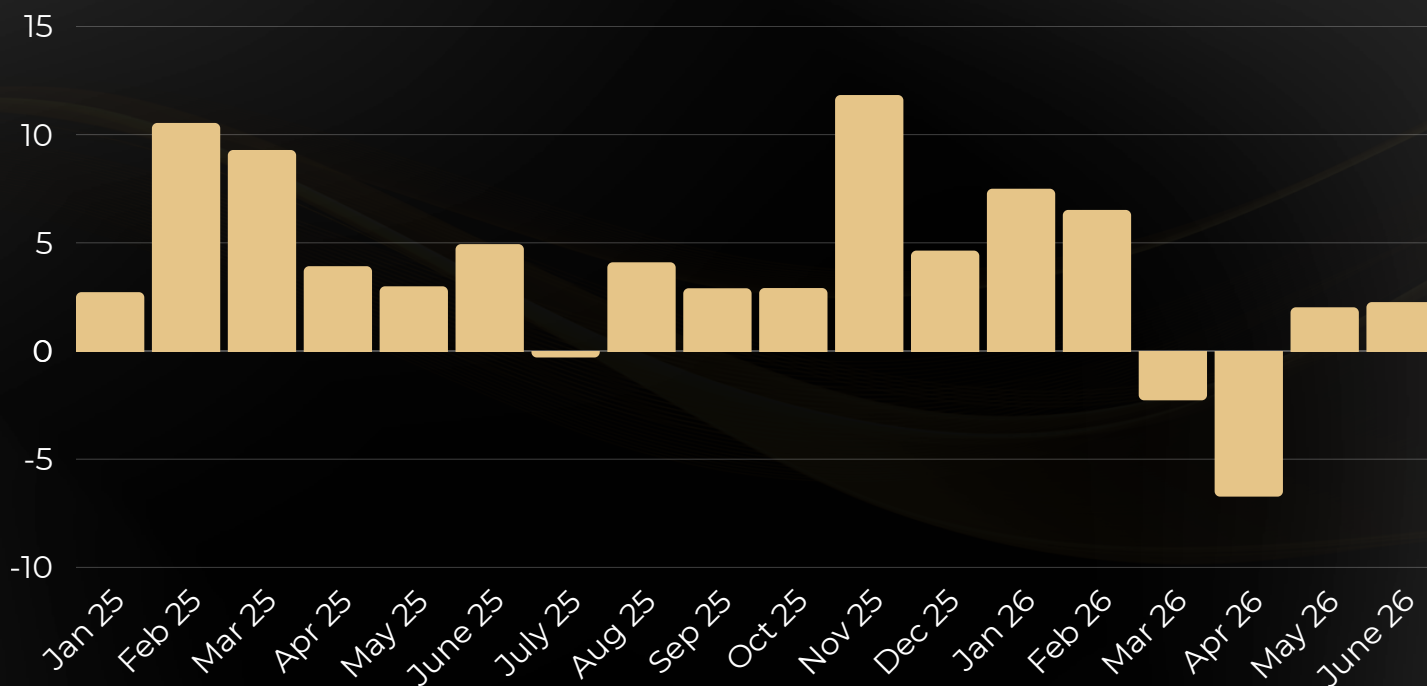


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## PAST PERFORMANCE

2025 - 2026 Performance %

● QuantStrat FX



For additional data from 2020 to the present, please refer to our website [www.quantstratfx.com](http://www.quantstratfx.com)

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## DISCLAIMER

Disclaimer: Trading foreign exchange involves substantial risk and may not be suitable for all investors. Past performance is not indicative of future results. QuantStrat FX does not guarantee profits or protection from losses.

Market conditions, liquidity, and volatility can change rapidly due to economic events, geopolitical developments, or unexpected news. No trading system, strategy, or risk management technique can guarantee profits or eliminate risk entirely.

Participants should carefully consider their financial situation, investment objectives, and risk tolerance before participating. Any projections, outlooks, or forward-looking statements are for informational purposes only and do not constitute investment advice or a guarantee of performance.



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