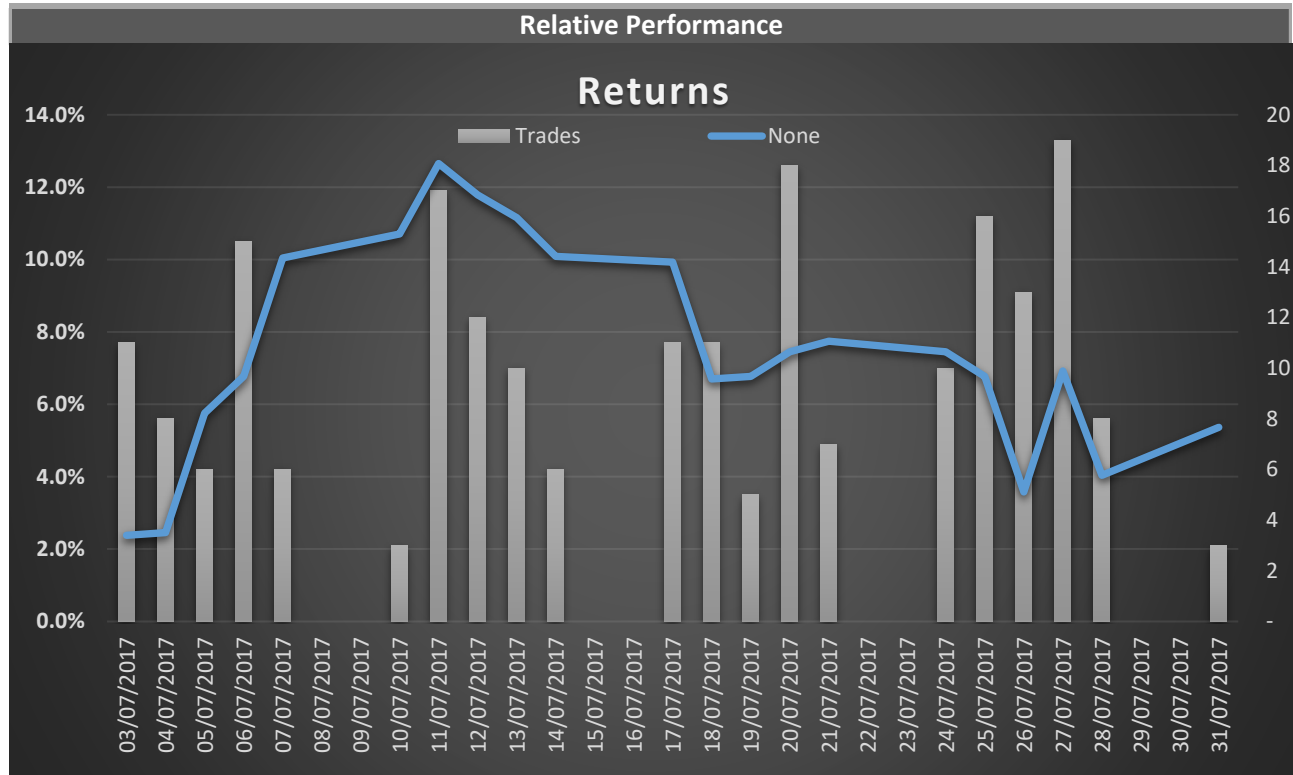


Performance Metrics	
Trades	215
Wins	96
Losses	105
Flat	14
Win Rate	44.65%
Average Win (P)	44.41
Average Win (%)	0.40%
Average Loss (P)	-32.64
Average Loss (%)	-0.31%
Average Stop	48.19
Average Target	124.70
Average R/R	2.59
Longs	80
Short	135
Buy wins	34
Buy win rate	42.5%
Average Buy Win (P)	34
Average Buy Win (%)	0.40%
Sell wins	62
Sell win rate	45.9%
Average Sell Win (P)	50
Average Sell Win (%)	0.40%
Average Outcome (%)	0.27%
Average Outcome (P)	39.81
Average Outcome (R)	0.14
Longest Win Streak	6
Longest Loss Streak	6



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
None	5.58%	8.06%	0.266%	1.845%	2.749	1.765%	1.839%
Performance Metrics				Product Returns			
Monday		3.85%		Overall		0.06%	
Tuesday		-1.74%		FX Majors		1.14%	
Wednesday		-0.48%		FX Crosses		-0.33%	
Thursday		4.27%		Equities		7.16%	
Friday		-0.33%		Commodities		-2.46%	