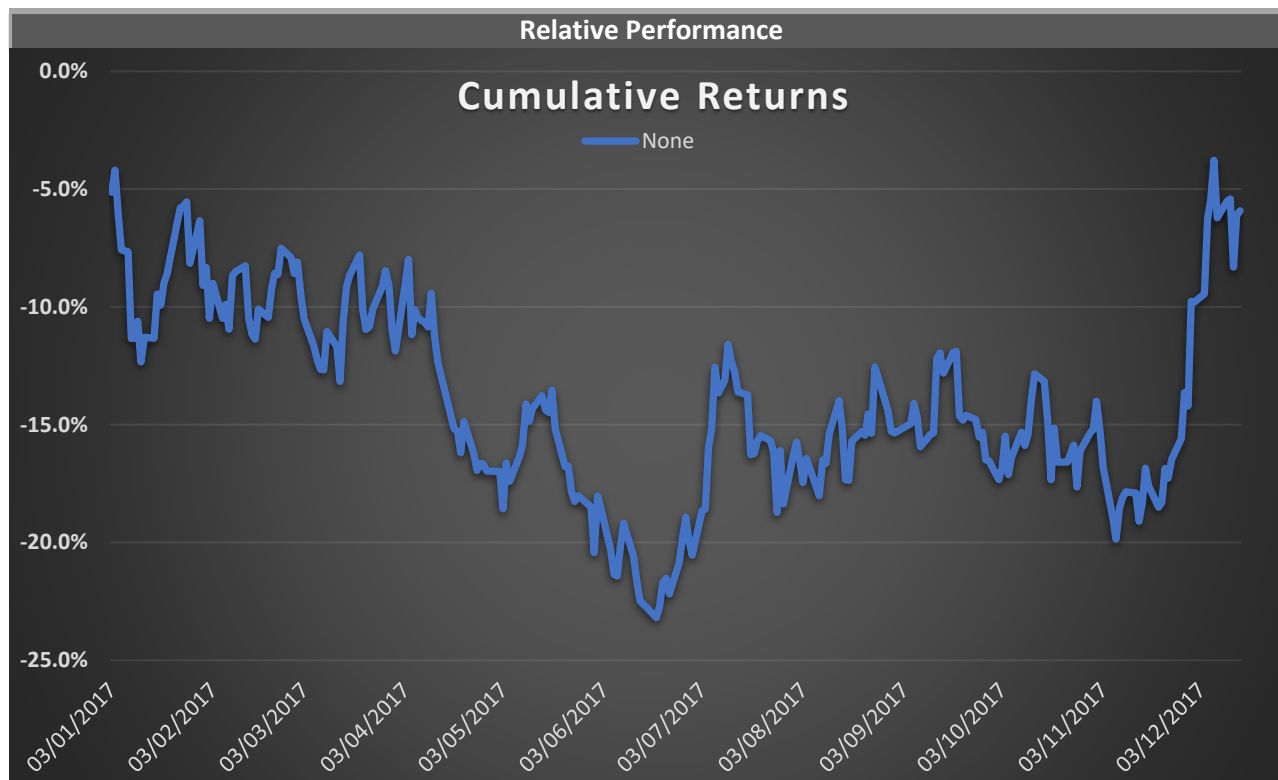


2017 All Trades

Performance Metrics	
Trades	2696
Wins	1167
Losses	1362
Flat	167
Win Rate	43.29%
Average Win (P)	44.88
Average Win (%)	0.37%
Average Loss (P)	-40.38
Average Loss (%)	-0.32%
Average Stop	53.72
Average Target	127.61
Average R/R	2.38
Longs	1335
Short	1361
Buy wins	586
Buy win rate	43.9%
Average Buy Win (P)	45
Average Buy Win (%)	0.36%
Sell wins	581
Sell win rate	42.7%
Average Sell Win (P)	45
Average Sell Win (%)	0.39%
Average Outcome (%)	-0.01%
Average Outcome (P)	-10.79
Average Outcome (R)	0.01
Longest Win Streak	7
Longest Loss Streak	7



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
None	-5.92%	23.19%	-0.013%	1.561%	(0.157)	1.557%	1.558%
Performance Metrics				Product Returns			
Monday		4.55%		Overall		-5.92%	
Tuesday		-17.96%		FX Majors		13.86%	
Wednesday		-2.63%		FX Crosses		-1.23%	
Thursday		9.77%		Equities		-7.25%	
Friday		4.68%		Commodities		-9.77%	