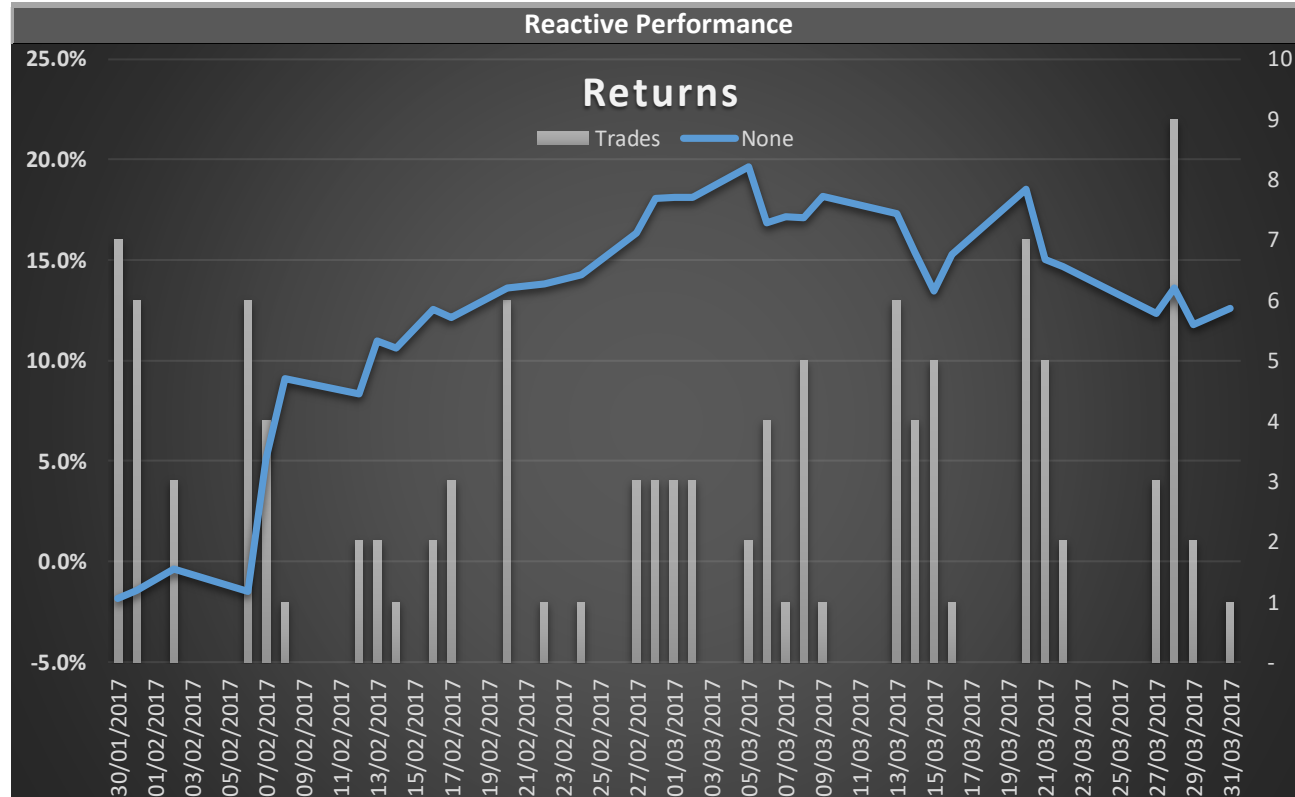


Q1 - 2017

Performance Metrics	
Trades	115
Wins	52
Losses	61
Flat	2
Win Rate	45.22%
Average Win (P)	82.34
Average Win (%)	1.05%
Average Loss (P)	-61.39
Average Loss (%)	-0.69%
Average Stop	78.47
Average Target	189.61
Average R/R	2.42
Longs	79
Short	36
Buy wins	36
Buy win rate	45.6%
Average Buy Win (P)	83
Average Buy Win (%)	1.02%
Sell wins	16
Sell win rate	44.4%
Average Sell Win (P)	81
Average Sell Win (%)	1.12%
Average Outcome (%)	0.37%
Average Outcome (P)	17.32
Average Outcome (R)	0.12
Longest Win Streak	4
Longest Loss Streak	3



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
% Return	12.59%	6.54%	0.367%	1.903%	3.681	1.623%	2.123%

Month	%	Product	%
January	-1.42%	FX	-7.67%
February	18.42%	Equities	6.66%
March	-4.53%	Commodities	14.13%

