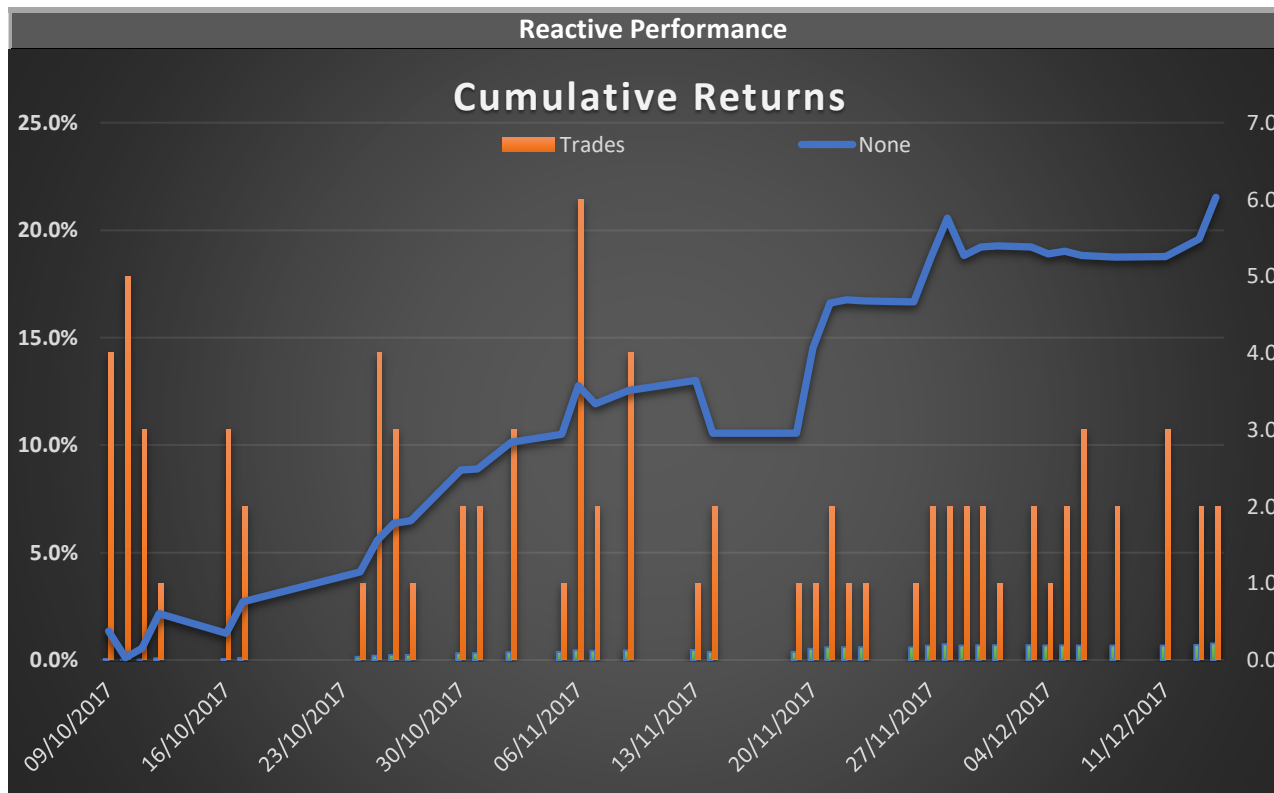


Q4 - 2017

Performance Metrics	
Trades	83
Wins	53
Losses	26
Flat	4
Win Rate	63.86%
Average Win (P)	70.53
Average Win (%)	0.71%
Average Loss (P)	-49.62
Average Loss (%)	-0.68%
Average Stop	97.10
Average Target	378.80
Average R/R	3.90
Longs	28
Short	55
Buy wins	18
Buy win rate	64.3%
Average Buy Win (P)	57
Average Buy Win (%)	0.69%
Sell wins	35
Sell win rate	63.6%
Average Sell Win (P)	78
Average Sell Win (%)	0.71%
Average Outcome (%)	0.53%
Average Outcome (P)	66.16
Average Outcome (R)	0.42
Longest Win Streak	10
Longest Loss Streak	2



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
% Return	21.53%	2.17%	0.520%	1.121%	8.873	0.994%	1.243%

Month	%	Product	%
October	8.61%	FX	22.88%
November	9.22%	Equities	1.27%
December	1.94%	Commodities	-2.39%

