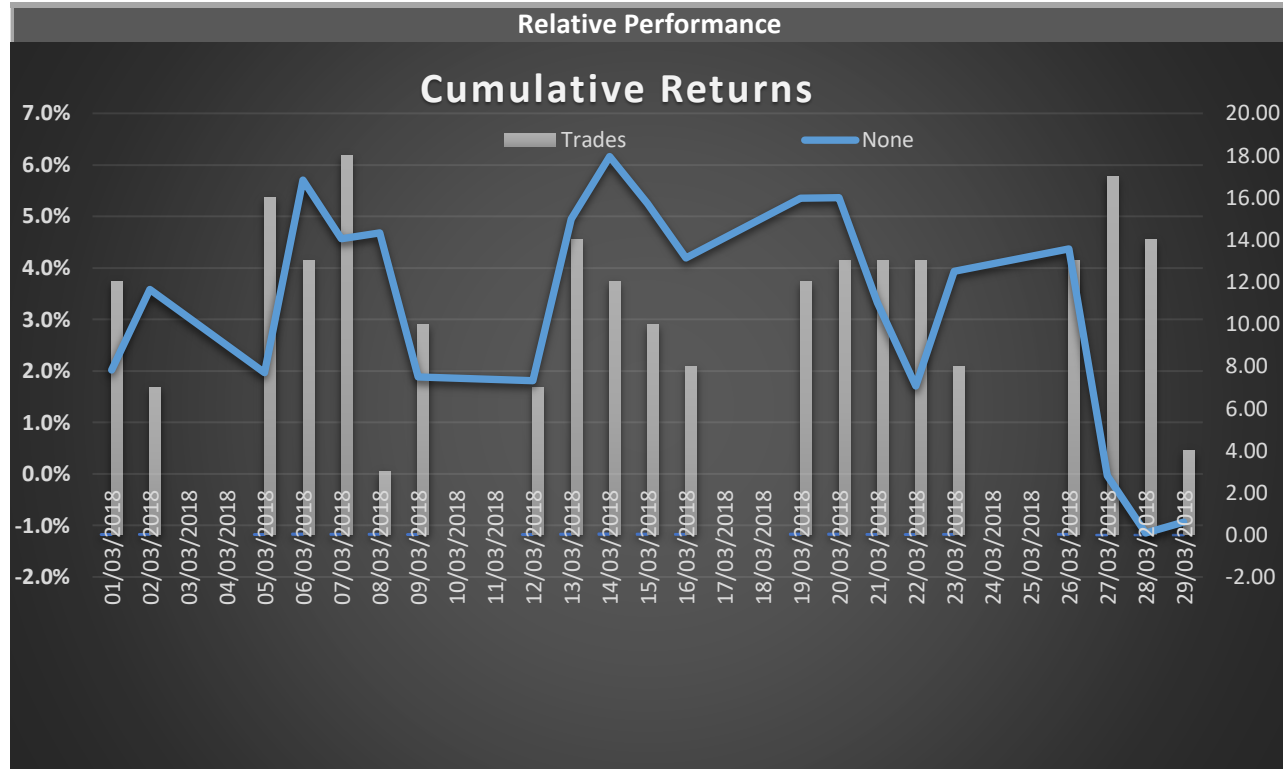


Performance Metrics	
Trades	237
Wins	107
Losses	121
Flat	9
Win Rate	45.15%
Average Win (P)	56.07
Average Win (%)	0.43%
Average Loss (P)	-54.43
Average Loss (%)	-0.38%
Average Stop	61.27
Average Target	265.90
Average R/R	4.34
Longs	117
Short	120
Buy wins	55
Buy win rate	47.0%
Average Buy Win (P)	67
Average Buy Win (%)	0.45%
Sell wins	52
Sell win rate	43.3%
Average Sell Win (P)	45
Average Sell Win (%)	0.40%
Average Outcome (%)	-0.03%
Average Outcome (P)	-27.90
Average Outcome (R)	-0.02
Longest Win Streak	3
Longest Loss Streak	4



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
None	-0.94%	6.89%	-0.027%	1.933%	(0.268)	1.920%	1.855%
Performance Metrics				Product Returns			
Monday	-0.10%		Overall	9.98%			
Tuesday	2.54%		FX Majors	-3.52%			
Wednesday	-2.98%		FX Crosses	0.31%			
Thursday	-0.08%		Equities	8.48%			
Friday	0.05%		Commodities	-5.60%			