

Reactive Q1 -2018

Performance Metrics	
Trades	40
Wins	25
Losses	15
Flat	0
Win Rate	62.50%
Average Win (P)	123.96
Average Win (%)	1.18%
Average Loss (P)	-88.12
Average Loss (%)	-0.93%
Average Stop	106.72
Average Target	256.76
Average R/R	2.41
Longs	22
Short	18
Buy wins	13
Buy win rate	59.1%
Average Buy Win (P)	135
Average Buy Win (%)	1.12%
Sell wins	12
Sell win rate	66.7%
Average Sell Win (P)	112
Average Sell Win (%)	1.24%
Average Outcome (%)	0.67%
Average Outcome (P)	77.26
Average Outcome (R)	0.52
Longest Win Streak	6
Longest Loss Streak	3



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
None	16.27%	3.74%	0.670%	1.650%	7.764	1.391%	1.863%
Monthly	%	Daily	%		Product	%	
January	7.04%	Monday	-2.49%		Overall	16.27%	
February	-0.74%	Tuesday	0.67%		FX Majors	7.69%	
March	9.11%	Wednesday	9.12%		FX Crosses	3.65%	
		Thursday	8.21%		Equities	-2.27%	
		Friday	1.12%		Commodities	6.58%	

