

Reactive Q2 -2018

Performance Metrics	
Trades	27
Wins	13
Losses	12
Flat	2
Win Rate	48.15%
Average Win (P)	129.02
Average Win (%)	1.72%
Average Loss (P)	-78.04
Average Loss (%)	-0.87%
Average Stop	131.69
Average Target	254.92
Average R/R	1.94
Longs	13
Short	14
Buy wins	8
Buy win rate	61.5%
Average Buy Win (P)	108
Average Buy Win (%)	1.87%
Sell wins	5
Sell win rate	35.7%
Average Sell Win (P)	163
Average Sell Win (%)	1.48%
Average Outcome (%)	0.62%
Average Outcome (P)	38.95
Average Outcome (R)	0.01
Longest Win Streak	2
Longest Loss Streak	3



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
None	12.20%	3.81%	0.565%	1.790%	6.030	1.457%	2.018%
Monthly	%	Daily	%		Product	%	
January	7.54%	Monday	1.82%		Overall	12.20%	
February	2.63%	Tuesday	5.12%		FX Majors	8.55%	
March	1.70%	Wednesday	-0.75%		FX Crosses	-0.81%	
		Thursday	1.41%		Equities	4.23%	
		Friday	5.06%		Commodities	4.11%	



