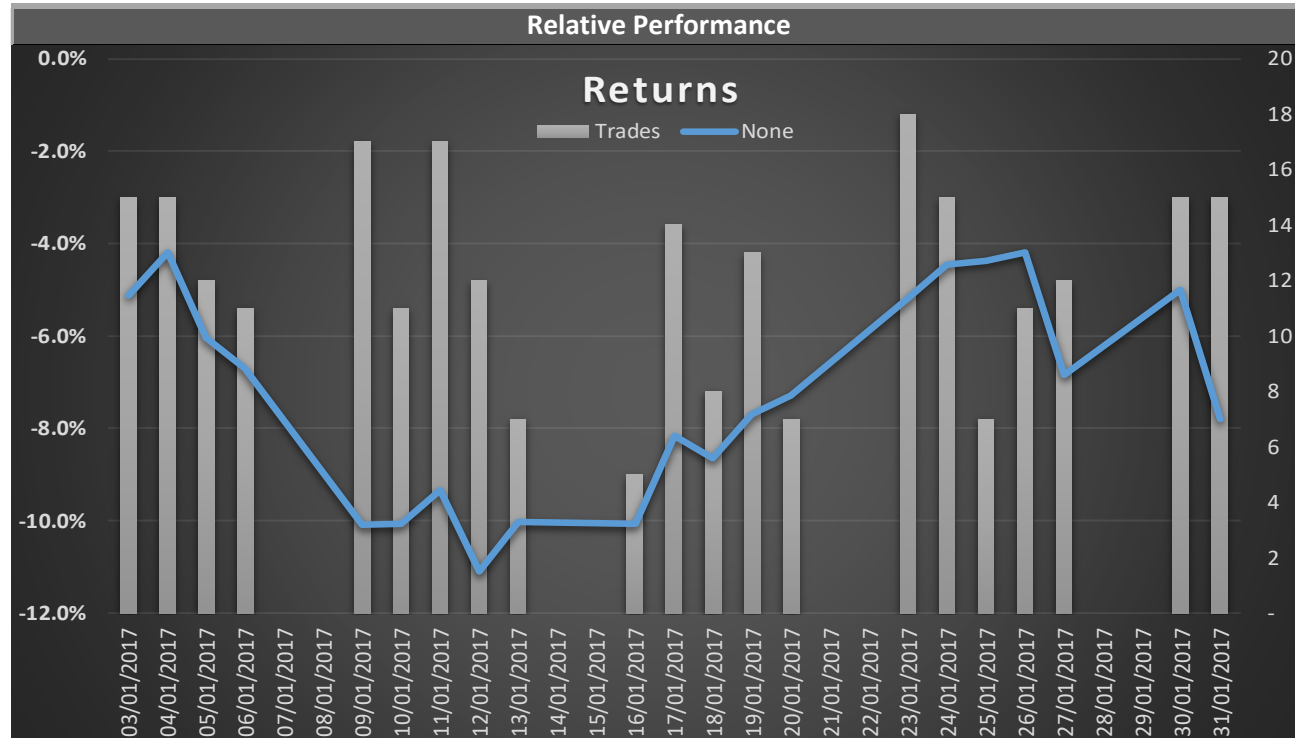


January 2017

Performance Metrics	
Trades	257
Wins	102
Losses	129
Flat	26
Win Rate	39.69%
Average Win (P)	45.87
Average Win (%)	0.40%
Average Loss (P)	-43.66
Average Loss (%)	-0.38%
Average Stop	49.93
Average Target	110.35
Average R/R	2.21
Longs	133
Short	124
Buy wins	54
Buy win rate	40.6%
Average Buy Win (P)	55
Average Buy Win (%)	0.40%
Sell wins	48
Sell win rate	38.7%
Average Sell Win (P)	36
Average Sell Win (%)	0.40%
Average Outcome (%)	-0.37%
Average Outcome (P)	-45.43
Average Outcome (R)	-0.06
Longest Win Streak	4
Longest Loss Streak	6



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
% Return	-7.79%	11.09%	-0.366%	1.995%	(3.510)	2.518%	1.489%
Daily Returns				Product Returns			
Monday		0.56%		Overall		-7.79%	
Tuesday		-5.17%		FX Majors		6.09%	
Wednesday		1.39%		FX Crosses		-1.23%	
Thursday		2.66%		Equities		-3.94%	
Friday		-1.82%		Commodities		-8.31%	

