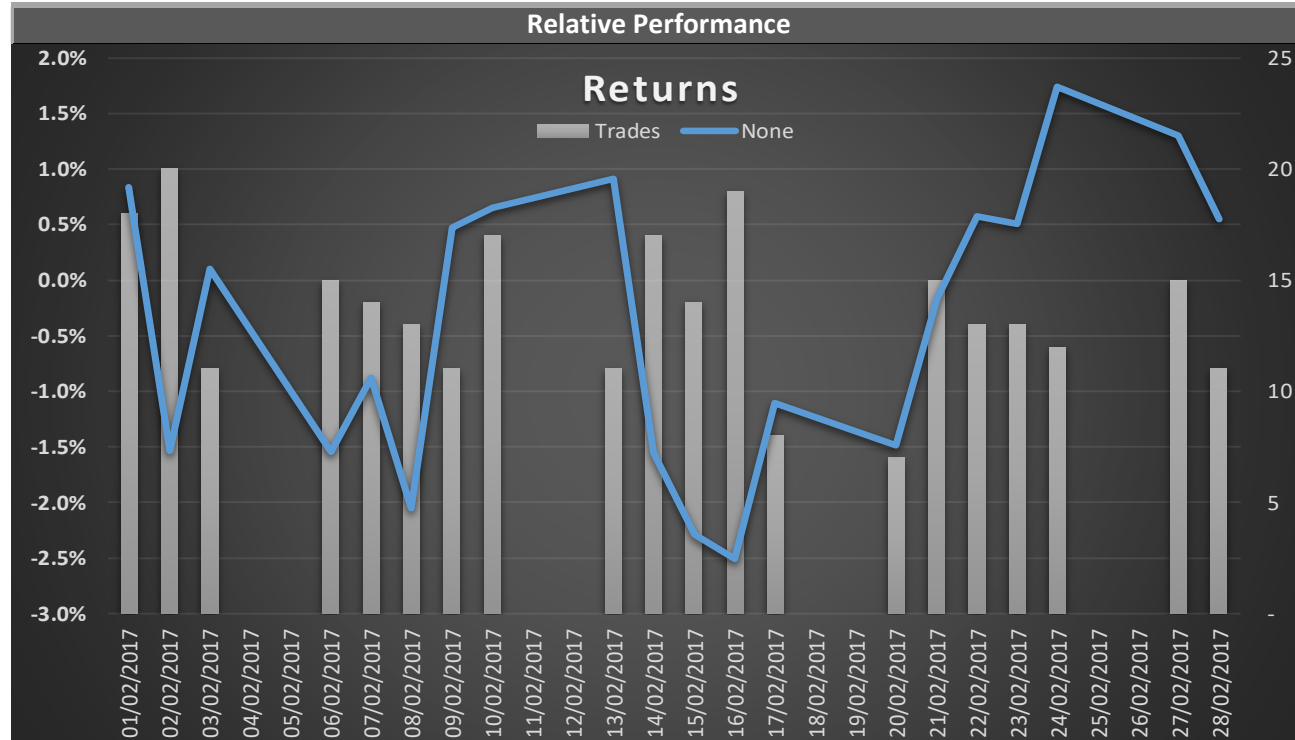


February 2017

Performance Metrics	
Trades	274
Wins	128
Losses	128
Flat	18
Win Rate	46.72%
Average Win (P)	39.57
Average Win (%)	0.34%
Average Loss (P)	-39.44
Average Loss (%)	-0.34%
Average Stop	48.03
Average Target	114.50
Average R/R	2.38
Longs	143
Short	131
Buy wins	64
Buy win rate	44.8%
Average Buy Win (P)	37
Average Buy Win (%)	0.33%
Sell wins	64
Sell win rate	48.9%
Average Sell Win (P)	42
Average Sell Win (%)	0.35%
Average Outcome (%)	0.04%
Average Outcome (P)	1.00
Average Outcome (R)	0.01
Longest Win Streak	2
Longest Loss Streak	2



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
% Return	0.55%	3.39%	0.036%	1.330%	0.516	1.336%	1.256%
Daily Returns				Product Returns			
Monday		-2.19%		Overall	0.55%		
Tuesday		-1.17%		FX Majors	2.00%		
Wednesday		-0.35%		FX Crosses	2.89%		
Thursday		-0.08%		Equities	-6.54%		
Friday		4.50%		Commodities	2.50%		

