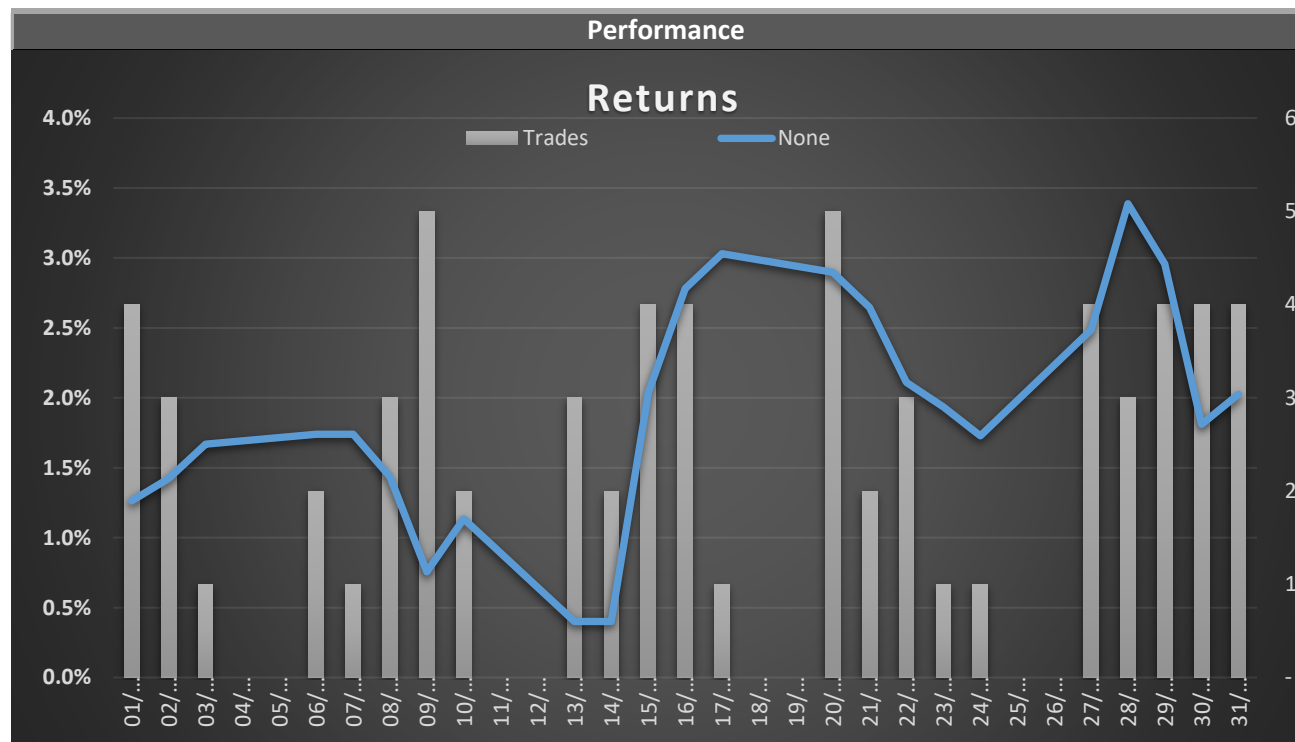


March 2017

Performance Metrics	
Trades	258
Wins	106
Losses	125
Flat	27
Win Rate	41.09%
Average Win (P)	36.64
Average Win (%)	0.34%
Average Loss (P)	-42.48
Average Loss (%)	-0.32%
Average Stop	52.45
Average Target	129.10
Average R/R	2.46
Longs	141
Short	117
Buy wins	59
Buy win rate	41.8%
Average Buy Win (P)	42
Average Buy Win (%)	0.38%
Sell wins	47
Sell win rate	40.2%
Average Sell Win (P)	30
Average Sell Win (%)	0.30%
Average Outcome (%)	-0.15%
Average Outcome (P)	-62.00
Average Outcome (R)	-0.08
Longest Win Streak	4
Longest Loss Streak	6



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
% Return	-3.62%	5.60%	-0.151%	1.346%	(2.149)	1.229%	1.406%
Daily Returns				Product Returns			
Monday	0.10%		Overall	-3.62%			
Tuesday	-4.13%		FX Majors	2.21%			
Wednesday	1.75%		FX Crosses	2.03%			
Thursday	-1.88%		Equities	-6.21%			
Friday	0.69%		Commodities	-1.70%			

