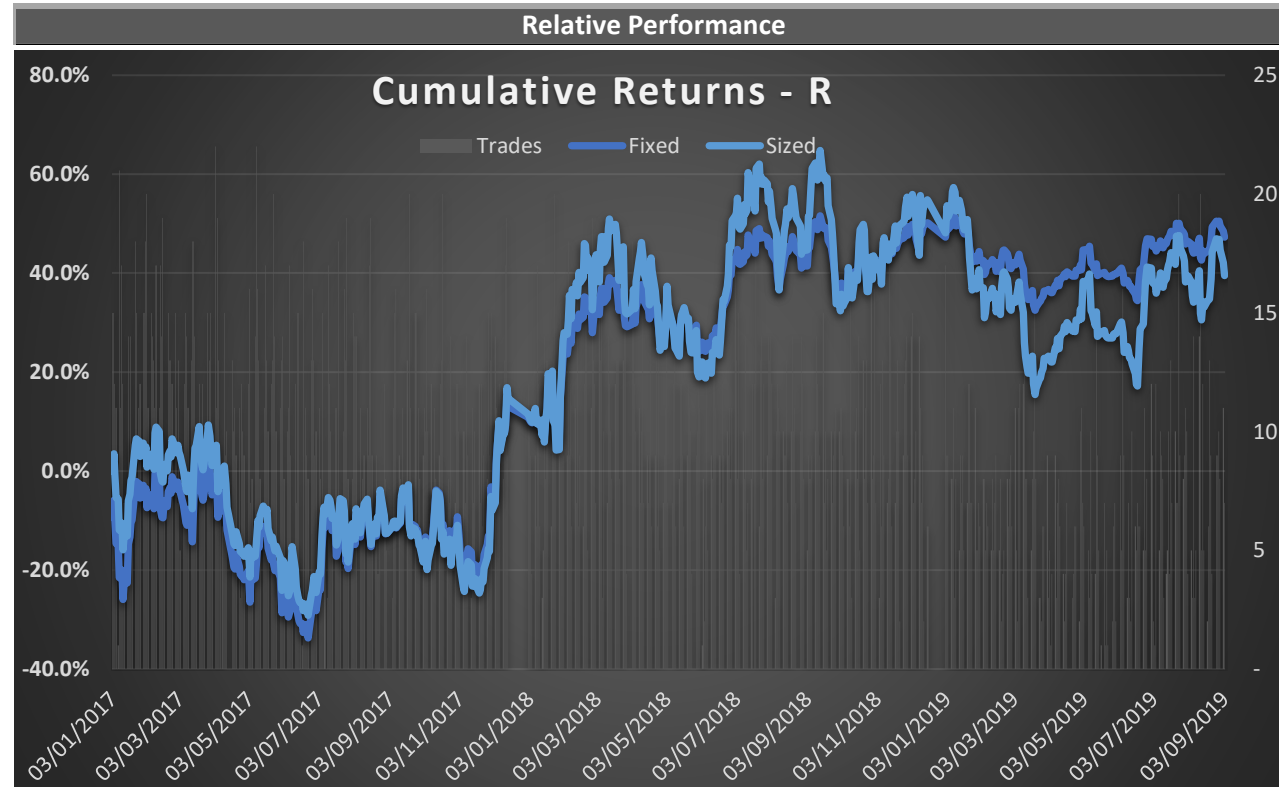


Capital **£ 10,000**

Risk **1.0%**

Fixed Risk **£ 100.00**

Performance Metrics	
Trades	6392
Wins	2846
Losses	3221
Flat	325
Win Rate	44.52%
Average Win (P)	86.66
Average Win (%)	0.44%
Average Loss (P)	-43.79
Average Loss (%)	-0.34%
Average Stop	75.73
Average Target	188.26
Average R/R	2.49
Sum R/R	105.15
Longs	3096
Short	3296
Buy wins	1388
Buy win rate	44.8%
Average Buy Win (P)	52
Average Buy Win (%)	0.40%
Sell wins	1458
Sell win rate	44.2%
Average Sell Win (P)	120
Average Sell Win (%)	0.47%
Average Outcome (%)	0.21%
Average Outcome (P)	161.47
Average Outcome (R)	8.00
Longest Win Streak	7
Longest Loss Streak	7



Method	Acct. Return	Max DrawD	AVG Day Ret	Sharpe	Sortino	SD Down	SD Up
Fixed R	47.24%	33.35%	0.072%	0.464	0.478	2.389%	2.540%
Sized R	39.55%	43.18%	0.060%	0.285	0.292	3.282%	3.426%

Seasonals	R/R
January	(6.773)
February	17.201
March	(9.495)
April	(7.488)
May	(13.503)
June	50.067
July	21.028
August	2.501
September	(14.766)
October	16.516
November	21.703
December	28.163

Monday	45.045
Tuesday	(1.277)
Wednesday	(33.471)
Thursday	76.269
Friday	22.743

