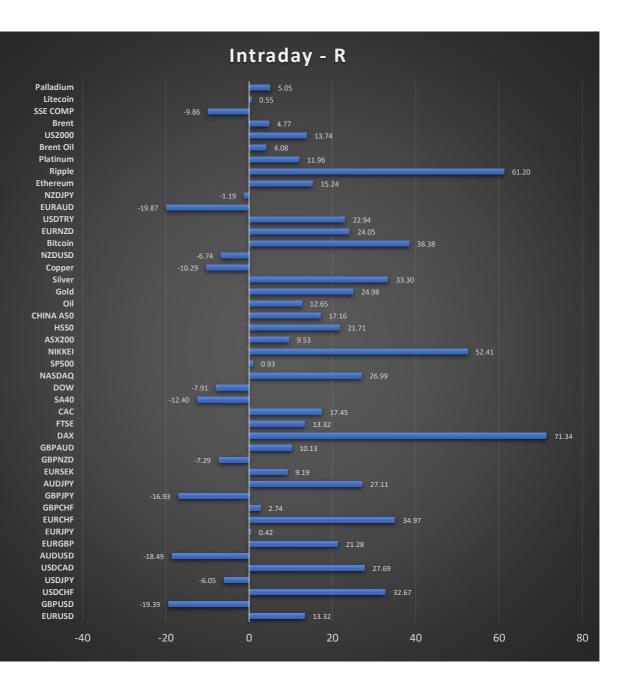
Capital £ 1,000

Risk 1.0%

Fixed Risk £ 10.00

| Deufeumence Mei | huioo | Relative Performance | | | | |
|----------------------|--------|--|--|--|--|--|
| Performance Metrics | | Relative Performance | | | | |
| Trades | 17828 | Cumulative Returns - R | | | | |
| Wins | 8105 | | | | | |
| Losses | 9146 | Trades — Fixed — Sized | | | | |
| Flat | 577 | 350.0% | | | | |
| Win Rate | 45.46% | | | | | |
| Average Win (P) | 115.58 | 300.0% | | | | |
| Average Win (%) | 0.60% | | | | | |
| Average Loss (P) | -77.63 | | | | | |
| Average Loss (%) | -0.45% | | | | | |
| Average Stop | 163.31 | | | | | |
| Average Target | 442.25 | | | | | |
| Average R/R | 2.71 | 150.0% ····· ····························· | | | | |
| Sum R/R | 546.87 | | | | | |
| Longs | 8929 | 100.0% | | | | |
| Short | 8899 | | | | | |
| Buy wins | 4073 | 50.0% | | | | |
| Buy win rate | 45.6% | | | | | |
| Average Buy Win (P) | 135 | 0.0% | | | | |
| Average Buy Win (%) | 0.59% | | | | | |
| Sell wins | 4032 | -50.0% | | | | |
| Sell win rate | 45.3% | | | | | |
| Average Sell Win (P) | 96 | -100.0% | | | | |
| Average Sell Win (%) | 0.60% | 03/01/2017 03/01/2018 03/01/2019 03/01/2020 03/01/2021 03/01/2022 03/01/2023 | | | | |
| Average Outcome (%) | 0.40% | | | | | |
| Average Outcome (P) | 131.77 | | | | | |
| Average Outcome (R) | 8.000 | Method Acct. Return Max DrawD AVG Day Ret Sharpe Sortino SD Down SD Up | | | | |
| Longest Win Streak | 10 | Fixed R 155.19% 33.33% 0.090% 0.863 0.906 1.579% 1.744% | | | | |
| Longest Loss Streak | 10 | Sized R 344.90% 48.28% 0.199% 0.918 0.940 3.386% 3.542% | | | | |



| Seasonals | R/R | |
|-----------|-----|----------------|
| January | | 50. 452 |
| February | | (6.442) |
| March | | 84.131 |
| April | | 52. 533 |
| May | | (22.142) |
| June | | 2 8.234 |
| July | | 47.614 |
| August | | 2 4.190 |
| September | | 37.562 |
| October | | 138.271 |
| November | | 127.387 |
| December | | (14.920) |

| Monday | 63.552 |
|-----------|---------|
| Tuesday | 62.783 |
| Wednesday | 153.515 |
| Thursday | 213.294 |
| Friday | 60.569 |