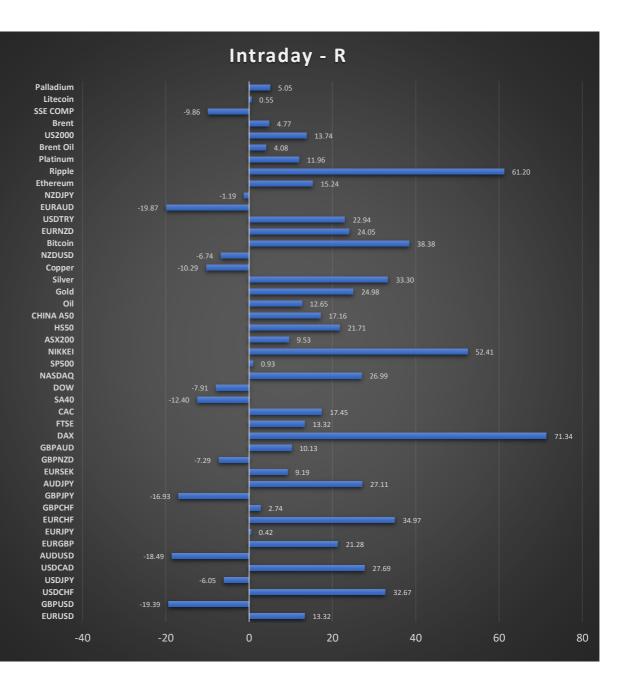
Capital £ 1,000

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		<b>50.</b> 452
February		(6.442)
March		84.131
April		<b>52.</b> 533
May		(22.142)
June		<b>2</b> 8.234
July		47.614
August		<b>2</b> 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