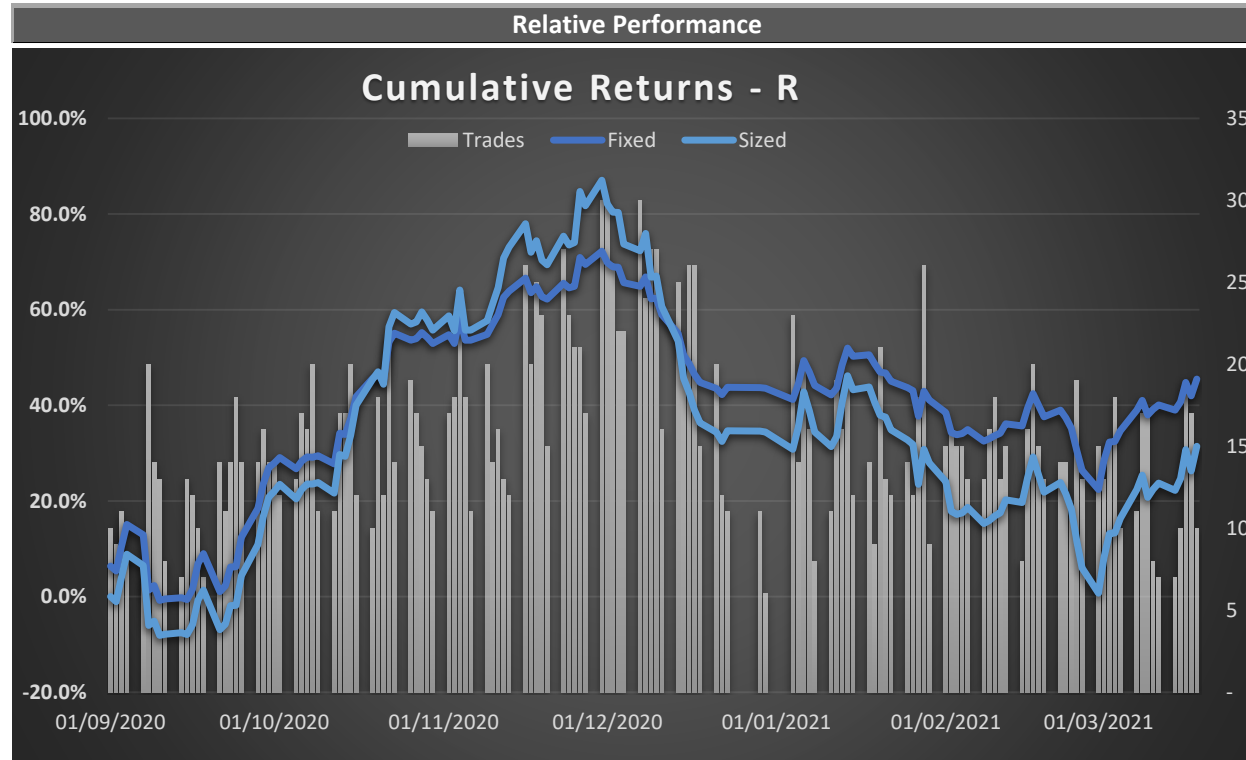


Capital **£ 1,000**

Risk **1.0%**

Fixed Risk **£ 10.00**

Performance Metrics	
Trades	2193
Wins	993
Losses	1162
Flat	38
Win Rate	45.28%
Average Win (P)	92.40
Average Win (%)	0.61%
Average Loss (P)	-79.16
Average Loss (%)	-0.46%
Average Stop	138.62
Average Target	704.95
Average R/R	5.09
Sum R/R	64.31
Longs	1139
Short	1054
Buy wins	527
Buy win rate	46.3%
Average Buy Win (P)	89
Average Buy Win (%)	0.70%
Sell wins	466
Sell win rate	44.2%
Average Sell Win (P)	96
Average Sell Win (%)	0.51%
Average Outcome (%)	0.55%
Average Outcome (P)	-1.62
Average Outcome (R)	7.000
Longest Win Streak	7
Longest Loss Streak	7



Method	Acct. Return	Max DrawD	AVG Day Ret	Sharpe	Sortino	SD Down	SD Up
Fixed R	45.46%	40.47%	0.327%	1.672	1.750	2.984%	3.255%
Sized R	31.41%	59.99%	0.226%	0.829	0.830	4.350%	4.325%

Seasonals	R/R
January	(2.500)
February	(19.566)
March	28.339
April	0.000
May	0.000
June	0.000
July	0.000
August	0.000
September	31.855
October	38.754
November	36.642
December	(49.212)

Monday	(6.046)
Tuesday	12.947
Wednesday	29.971
Thursday	27.402
Friday	0.039

