

PA monitoring

Report period: 2018-01-01 to 2018-12-31

Trading statistics

Avg Win/Loss: 10,978 / 12,762 = 0.86

Max Win/Loss: 33,600 / 40,800 = 0.82

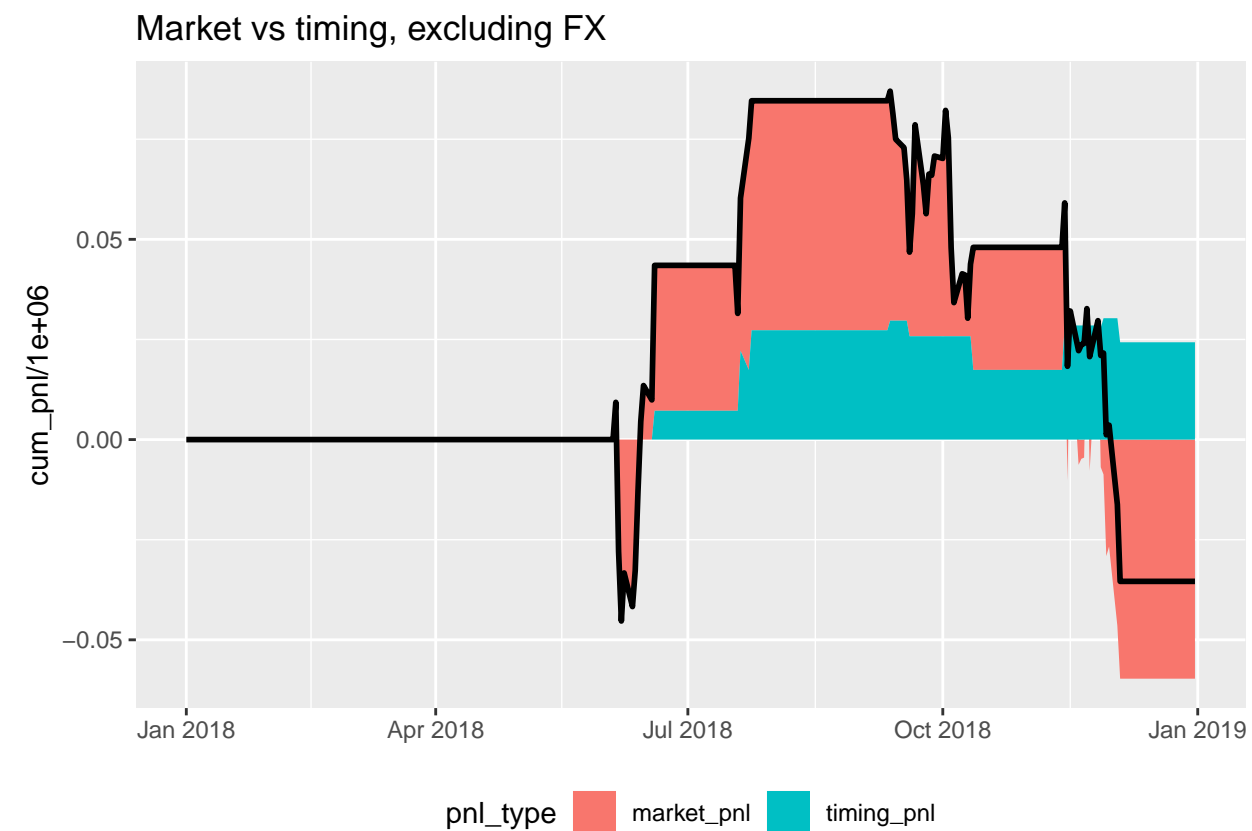
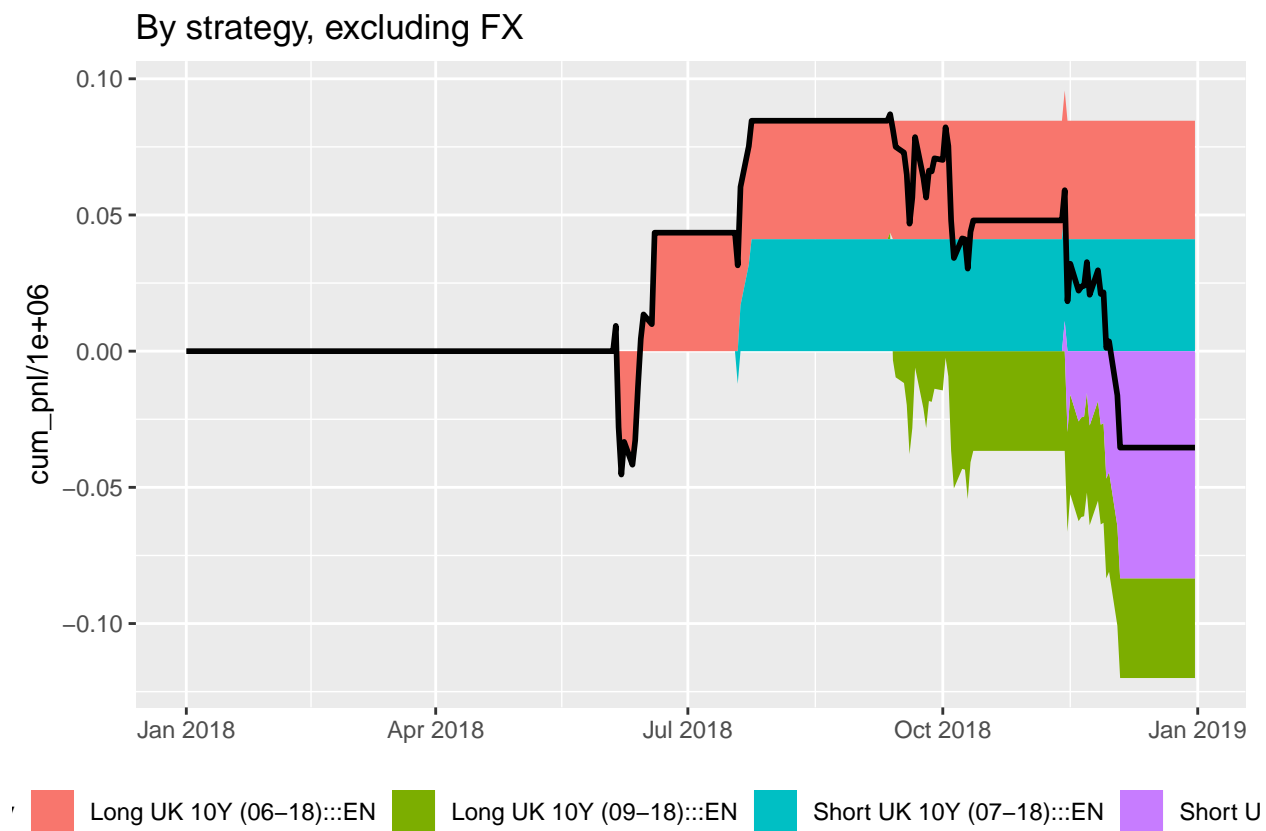
Win rate (all days): 10.3%

Win rate (active days): 50.9%

Strategies

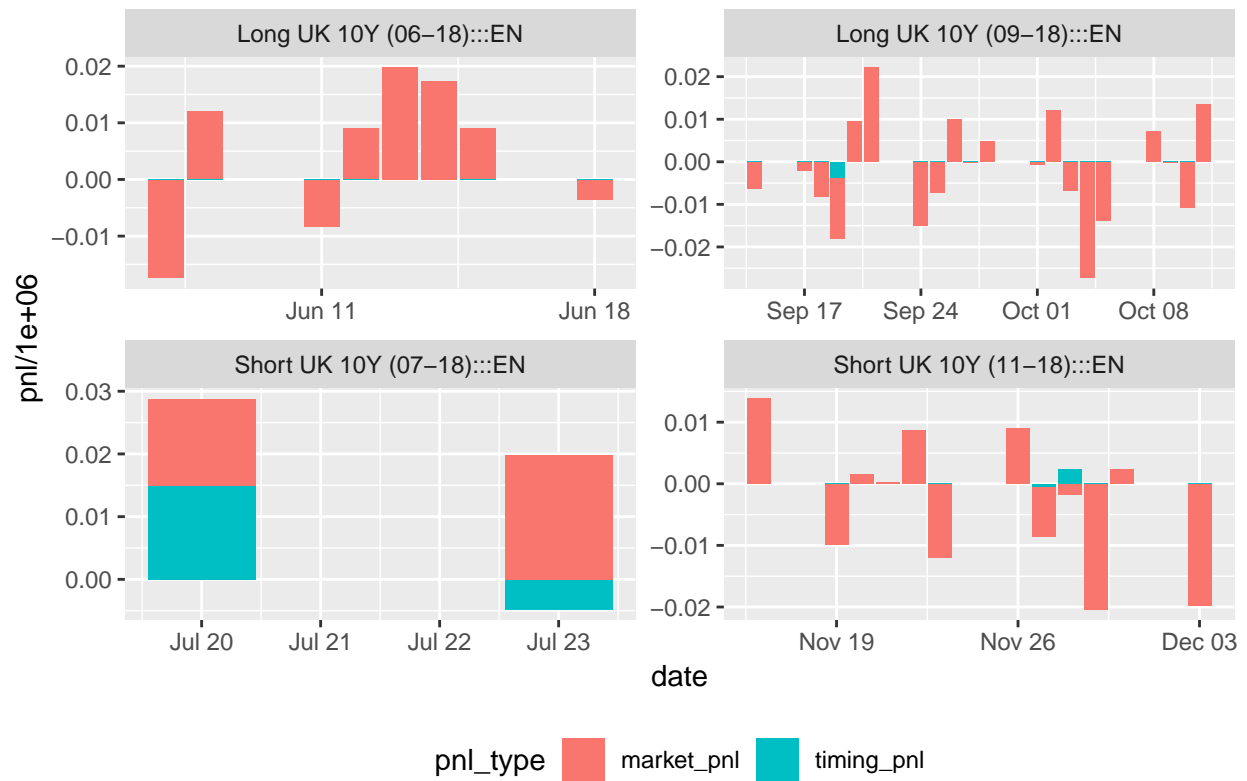
strategy	status	pnl
Long UK 10Y (06-18)	CLOSED	43,500
Short UK 10Y (07-18)	CLOSED	41,100
Long UK 10Y (09-18)	CLOSED	-36,600
Short UK 10Y (11-18)	CLOSED	-83,400

PnL profile



Pnl of strategies

Non-cumulative pnl



Cumulative pnl

