Monthly Report “AlgoK6” – Moderate

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2018										6.3	-1.6	2.9
2019	0	0	0.6	10.0	0	0.5	1.7	2.5	0.8	0.6	1.4	0
2020	0	0.7	1.1	0.9	0.9	0.3	0.2					

Stats	
Total return:	+34.0%
Monthly return:	+1.3%
Weekly return:	+0.3%
Peak drawdown:	-3.9%
Trade win %:	82.8%
Profit factor:	1.95
History:	666 days
Trades per day:	3.7

Risk	
Risk/reward ratio:	1.18
Worst day:	-107.79
Worst week:	-160.44
Worst month:	-83.79
Risk of ruin:	0.0%
Trade length:	8.8 hours
Avg result:	+0.53
Avg win:	+1.31
Avg loss:	-3.26

Weekly return	Monthly return	Profit factor	History
+0.3%	+1.3%	1.95	666 days

Monthly return	Avg trade length	Trades per day	History	Risk/Reward Ratio
+1.3%	8.8 hours	5.1	666 days	+1.18

Strategies for the World in Movement

A&A Investment Adviser, S.à r.l

Luxembourg

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Investment

Balance

Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-2.0%	-3.0%	-1.6%	-3.9%	-.--

Equity (approximate)

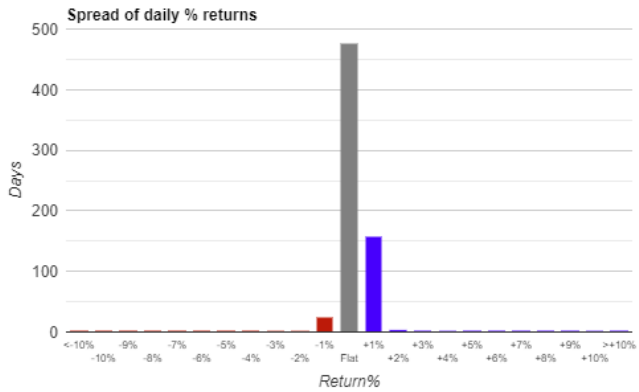
Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-2.0%	-3.0%	-1.6%	-3.9%	-.--

Spread of historic returns

Number of losing days/weeks in the trade history

Size of loss	Days	Weeks
Worse than 10%	0	0
10% loss	0	0
9% loss	0	0
8% loss	0	0
7% loss	0	0
6% loss	0	0
5% loss	0	0
4% loss	0	1
3% loss	1	0
2% loss	1	0
1% loss	25	3
Total days/weeks	474	96

Daily



Returns

Total return:	34.01%
Banked return:	34.01%
Per day:	0.06%
Per week:	0.31%
Per month:	1.31%

FX Blue
Stats for aaadviser