Monthly Report "AlgoK90" – Aggressive

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2019										1.8	11.9	6.7
2020	4.8	4.1	6.0	3.8	3.5	5.2	3.6	-0.1	-0.1			

Stats	
Total return:	+64.2%
Monthly return:	+4.2%
Weekly return:	+1.0%
Peak drawdown:	-0.4%
Trade win %:	75.7%
Profit factor:	1.43
History:	359 days
Trades per day:	34.0

Risk	
Risk/reward ratio:	9.79
Worst day:	-1082.01
Worst week:	-323.41
Worst month:	-226.41
Risk of ruin:	0.0%
Trade length:	7.5 days
Avg result:	+7.72
Avg win:	+34.29
Avg loss:	-74.91

Weekly return	Monthly return	Profit factor	History
+1.0%	+4.2%	1.43	359 days

Monthly return	Avg trade length	Trades per day	History	Risk/Reward Ratio
+4.2%	7.5 days	47.7	359 days	+9.79

Algos & Adviser Investment

Balance

Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-0.4%	-0.2%	-0.1%	-0.4%	-.--

Equity (approximate)

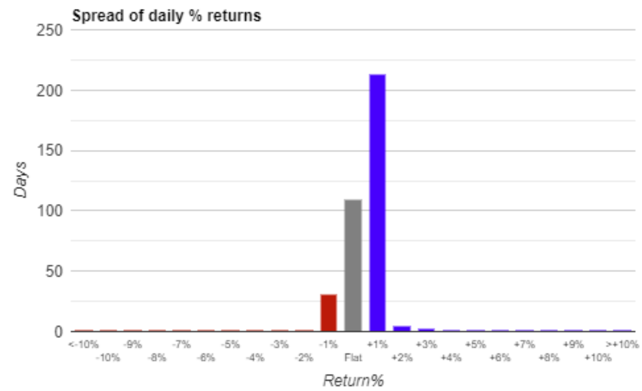
Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-0.4%	-0.3%	-0.3%	-0.7%	-.--

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	0
3% loss	0	0
2% loss	0	0
1% loss	31	7
Total days/weeks	256	52

Daily



Returns

Total return:	64.22%
Banked return:	64.22%
Per day:	0.19%
Per week:	0.97%
Per month:	4.15%

FX Blue
Stats for aaadviser