Monthly Report "AlgoK50" – Conservative

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2019												0.6
2020	0	0.7	0.6	0.7	0.6	0.4	0.4					

Stats

Total return:	+4.0%
Monthly return:	+0.5%
Weekly return:	+0.1%
Peak drawdown:	-0.4%
Trade win %:	83.7%
Profit factor:	5.44
History:	232 days
Trades per day:	1.8

Risk

Risk/reward ratio:	2.67
Worst day:	-11.47
Worst week:	-9.65
Worst month:	10.80
Risk of ruin:	0.0%
Trade length:	12.8 hours
Avg result:	+0.39
Avg win:	+0.57
Avg loss:	-0.54

Weekly return	Monthly return	Profit factor	History
+0.1%	+0.5%	5.44	232 days

Monthly return	Avg trade length	Trades per day	History	Risk/Reward Ratio
+0.5%	12.8 hours	2.5	232 days	+2.67

Algos & Adviser Investment

Balance

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

Equity (approximate)

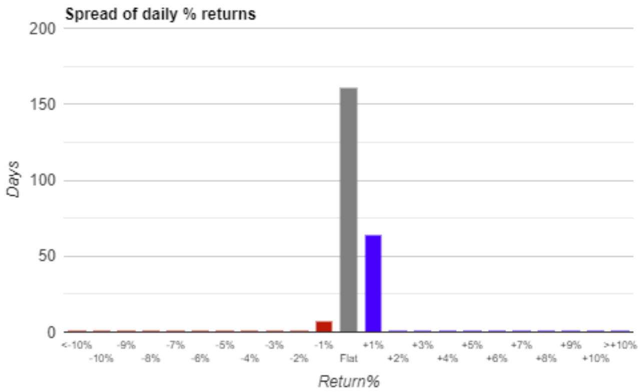
Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-0.4%	-0.3%	-.--	-0.4%	-.--

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	7	1
Total days/weeks	166	34

Daily



Returns

Total return:	3.99%
Banked return:	3.99%
Per day:	0.02%
Per week:	0.12%
Per month:	0.50%

FX Blue
Stats for aaadviser

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