Monthly Report "AlgoK100" - Growth

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020			2.6	3.5	3.8	3.7	3.3	0.0	2.6			

Stats	
Total return:	+21.1%
Monthly return:	+2.7%
Weekly return:	+0.6%
Peak drawdown:	-0.2%
Trade win %:	67.9%
Profit factor:	1.88
History:	211 days
Trades per day:	25.0

Risk	
Risk/reward ratio:	24.17
Worst day:	-156.11
Worst week:	-134.86
Worst month:	9.88
Risk of ruin:	0.0%
Trade length:	2.0 days
Avg result:	+4.00
Avg win:	+12.64
Avg loss:	-14.27

Weekly return	Monthly return	Profit factor	History
+0.6%	+2.7%	1.88	211 days

Monthly return	Avg trade length	Trades per day	History	Risk/Reward Ratio
+2.7%	2.0 days	35.2	211 days	+24.17

Algos & Adviser
Investment

Balance

Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-0.1%	-0.1%	+0.0%	-0.2%	-.--

Equity (approximate)

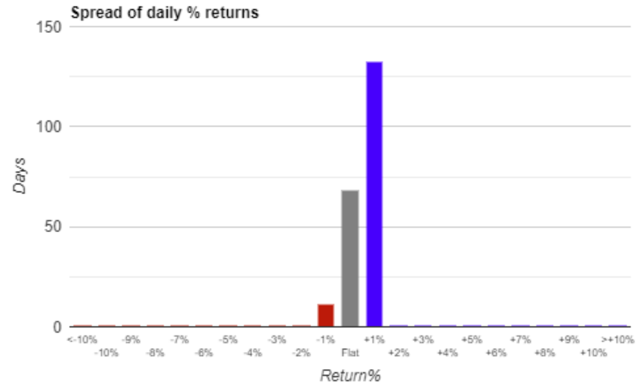
Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-0.1%	-.--	-.--	-0.1%	-.--

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	11	2
Total days/weeks	150	31

Daily



Returns

Total return:	21.10%
Banked return:	21.10%
Per day:	0.13%
Per week:	0.64%
Per month:	2.72%

FX Blue
Stats for aaadviser

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