Algos & Adviser Investment

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					

Stats	
Total return:	+18.0%
Monthly return:	+3.2%
Weekly return:	+0.8%
Peak drawdown:	-0.1%
Trade win %:	66.7%
Profit factor:	2.47
History:	155 days
Trades per day:	31.5

Risk	
Risk/reward ratio:	31.41
Worst day:	-156.11
Worst week:	25.36
Worst month:	25.36
Risk of ruin:	0.0%
Trade length:	31.8 hours
Avg result:	+3.69
Avg win:	+9.36
Avg loss:	-7.59

Weekly return	Monthly return	Profit factor	History
+0.8%	+3.2%	2.47	155 days

Monthly return	Avg trade length	Trades per day	History	Risk/Reward Ratio
+3.2%	31.8 hours	44.3	155 days	+31.41

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Balance

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

Equity (approximate)

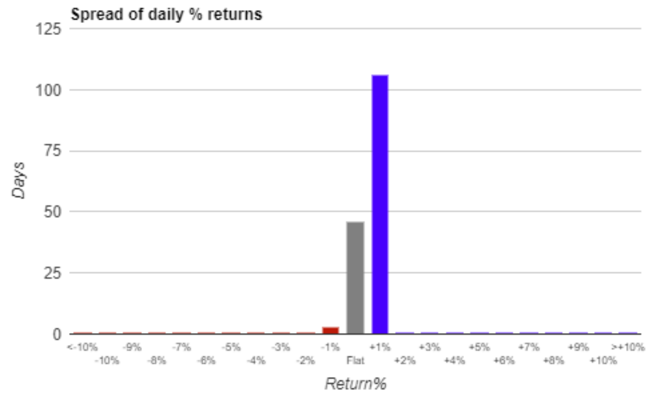
Worst day %	Worst week %	Worst month %	Deepest valley	Loss from outset
-0.1%	-.--	-.--	-0.1%	-.--

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	3	0
Total days/weeks	110	23

Daily



Returns

Total return:	18.02%
Banked return:	18.02%
Per day:	0.15%
Per week:	0.76%
Per month:	3.21%

FX Blue
Stats for aaadviser