Monthly Report “AlgoK100 – Growth”

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

Stats	
Total return:	+10.2%
Monthly return:	+3.2%
Weekly return:	+0.8%
Peak drawdown:	-0.1%
Trade win %:	82.7%
Profit factor:	2.14
History:	92 days
Trades per day:	23.0

Risk	
Risk/reward ratio:	29.81
Worst day:	-77.67
Worst week:	8.96
Worst month:	8.96
Risk of ruin:	0.0%
Trade length:	41.8 hours
Avg result:	+4.81
Avg win:	+10.94
Avg loss:	-24.54

Weekly return	Monthly return	Profit factor	History
+0.8%	+3.2%	2.14	92 days

Monthly return	Avg trade length	Trades per day	History	Risk/Reward Ratio
+3.2%	41.8 hours	32.5	92 days	+29.81

Strategies for the World in Movement
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Balance

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

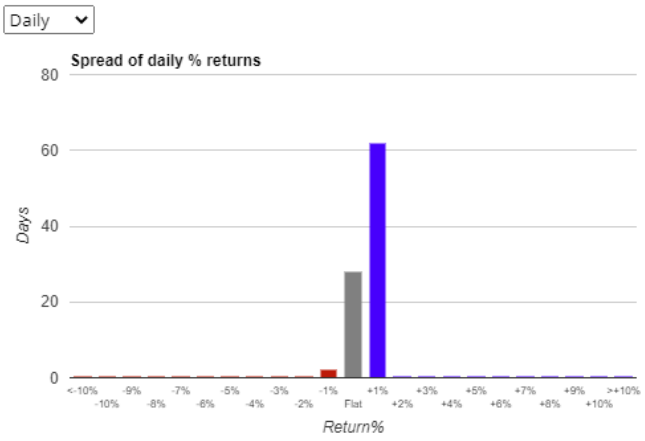
Equity (approximate)

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	2	0
Total days/weeks	65	14



Returns

Total return:	10.17%
Banked return:	10.17%
Per day:	0.15%
Per week:	0.75%
Per month:	3.18%

FX Blue Stats for aaadviser