

# CIT<sub>1</sub> : EURUSD : test : Short

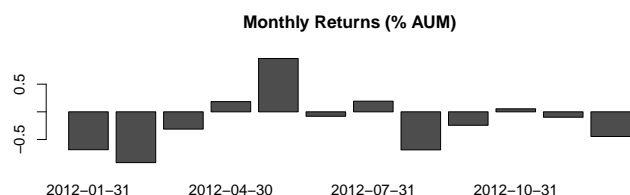
Trades file: BT2 EURUSD 75 Sells\_ 01012012 31122012 2x

## Summary Statistics

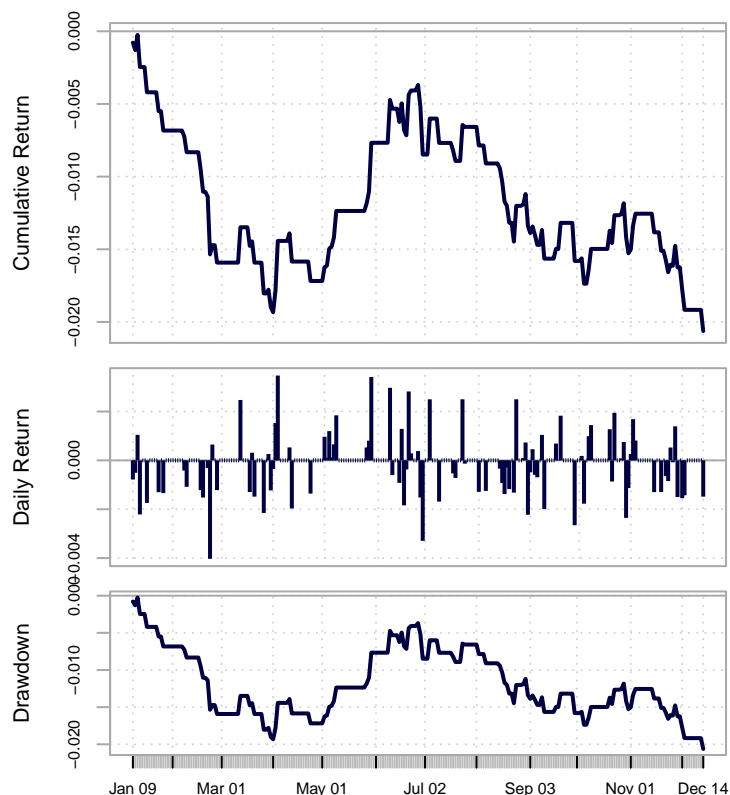
	Strategy
Total Return (% AUM)	-2.07
Compounded Annual Return (%)	-2.12
Max Drawdown (% AUM)	2.06
Days to Recovery	
Max Consecutive Losing Trades	12.00
Annualized Volatility (%)	1.51
Sharpe Ratio	-1.40
Sortino Ratio	-0.12
Kelly Fraction	-46.77
Total Return since 1 Jan 2010 (% AUM)	-2.07
Total Return since 1 Jan 2011 (% AUM)	-2.07
Total Return since 1 Jan 2012 (% AUM)	-2.07

## Drawdown Length and Recovery Times

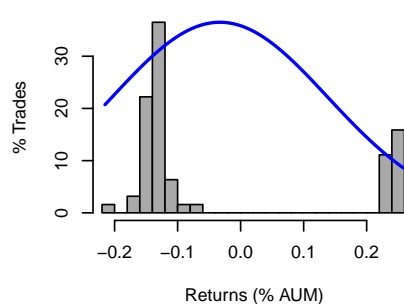
## Error: incorrect number of dimensions



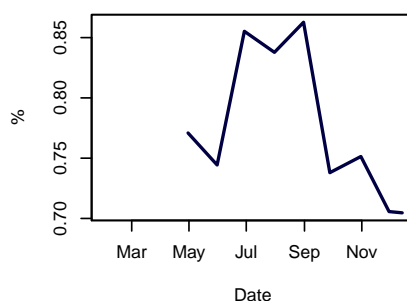
## Strategy Performance



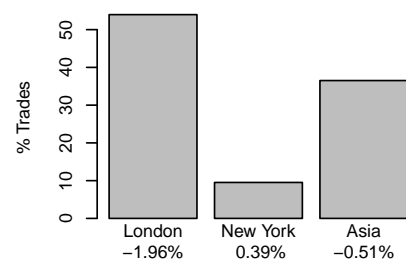
## Histogram of Trade Returns



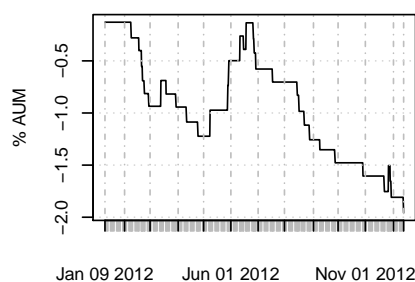
## Volatility (rolling 3 month)



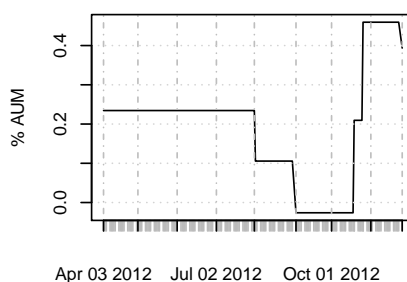
## Trades and Returns by timezone



## Returns from London Trades



## Returns from New York Trades



## Returns from Asia Trades

