# *CIT1 : EURUSD : test : Short*

Trades file: `BT2 EURUSD 75 Sells_ 01012012 31122012 2x`

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## 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
```