

ALG A-rev 1

10-Jun-20 10:14

Account No : ***131
 Algorithm Name Method-KxE-Div6
 Evaluation Start Date 31-Oct-16
 Trading Start Date 27-Jun-19
 Evaluation Days Active 908

Key Metrics
 Completed Trades 339
 No. of Positive Trades 184
 % Positive Trades 54.3%
 Value at Risk now \$604

Starting Amount \$55,000
 Current NAV \$102,986
 Delta \$47,986
 % Gain / Loss 87.2%
 Overperformance v SPX 36.4%
 Dividends received \$927
 Commissions paid \$1,264
 Gain/Loss % ytd 6.3%
 Gain/Loss today **\$0**

No. of of UP days 368
 No. of of DOWN days 306
 No. of days at 100% cash 235
 Average Hold duration 4.7 days
 Duty Cycle 32.3%
 Beta 0.0
 Largest drawdown 4.4%
 No. of of STOP losses 45

CURRENT POSITIONS

		<u>Buy Date</u>	<u>Time</u>	<u>Purchase Price</u>	<u>Delta</u>
1	CTXS	09-Jun-20	15:20	\$140.55	0.0%
2					
3					
4					
5					
6					
7					
8					
9					
10					

TODAY'S ACTIVITY

<u>Bought</u>	<u>Purchase Price</u>	<u>Sold</u>	<u>Sale Price</u>	<u>Gain / Loss</u>
1				
2				
3				
4				
5				
6				
7				
8				
9				
10				

