

ALGORITHM M

29-Sep-21 09:57

Account No : ***1778
 Algorithm Name f_Algo M-rev 1-nonDiv6
 Evaluation Start Date 29-May-20
 Trading Start Date 01-Jul-20
 Evaluation Days Active 338

Key Metrics

Completed Trades 348
 No. of Positive Trades 162
 % Positive Trades 46.6%
 Value at Risk now \$2,074

Starting Amount \$55,000
 Current NAV \$74,949
 Delta \$19,949
 % Gain / Loss 36.3%
 Overperformance v SPX -9.3%
 Dividends received \$854
 Commissions paid \$1,220
 Gain/Loss % ytd 15.8%
 Gain/Loss today \$0

No. of of UP days 168
 No. of of DOWN days 153
 No. of days at 100% cash 17
 Average Hold duration 3.6 days
 Duty Cycle 80.9%
 Beta 0.5
 Largest drawdown 9.1%
 No. of of STOP losses 59

CURRENT POSITIONS

		Buy Date	Time	Purchase Price	Delta
1	BK	22-Sep-21	19:30	\$49.96	5.9%
2	AIZ	22-Sep-21	19:30	\$160.36	-0.6%
3	PNC	22-Sep-21	19:30	\$187.44	5.5%
4	AFL	27-Sep-21	15:45	\$53.67	-1.6%
5	PAAS	28-Sep-21	15:45	\$23.90	-0.8%
6					

TODAY'S ACTIVITY

Bought

Sold

1		
2		
3		
4		
5		
6		

\$136,106

\$0

0.0%

