

# PAPER TRADING REPORT

TRADING ALGORITHM NAME

RELEASE DATE

## 1 Objective and Constraint

Capital Size	
Return Objective	
Liquidity needs	
Time Horizon	
Other Specific Constraint	

## 2 Trading Algorithm

Algorithm Name	
Target Market	
Decision-making schedule	

## 3 Paper Trading Assumption

Liquidity	
Price slippage	
Market impact	
Simulated fill price	
Transaction fee and taxes	
Sales proceeds advance	

## 4 Performance Evaluation

performance-graph-here.pdf

Total Asset in Percentage

YEAR	2020	2021	2022	2023	2024
YEARLY	0.0%	0.0%	0.0%	0.0%	0.0%
JAN	0.0%	0.0%	0.0%	0.0%	0.0%
FEB	0.0%	0.0%	0.0%	0.0%	0.0%
MAR	0.0%	0.0%	0.0%	0.0%	0.0%
APR	0.0%	0.0%	0.0%	0.0%	0.0%
MAY	0.0%	0.0%	0.0%	0.0%	0.0%
JUN	0.0%	0.0%	0.0%	0.0%	0.0%
JUL	0.0%	0.0%	0.0%	0.0%	0.0%
AUG	0.0%	0.0%	0.0%	0.0%	0.0%
SEP	0.0%	0.0%	0.0%	0.0%	0.0%
OCT	0.0%	0.0%	0.0%	0.0%	0.0%
NOV	0.0%	0.0%	0.0%	0.0%	0.0%
DEC	0.0%	0.0%	0.0%	0.0%	0.0%

Monthly and Yearly Returns

	Portfolio	VNINDEX
HPR	0.0%	0.0%
Excess HPR	0.0%	n/a
Annual Return	0.0%	0.0%
Annual Excess Return	0.0%	n/a
Maximum Drawdown	0.0%	0.0%
Longest Drawdown	0	0
Turnover Ratio	0.0%	n/a
Sharpe Ratio	0.0	0.0
Sortino Ratio	0.0	0.0
Information Ratio	0.0	n/a