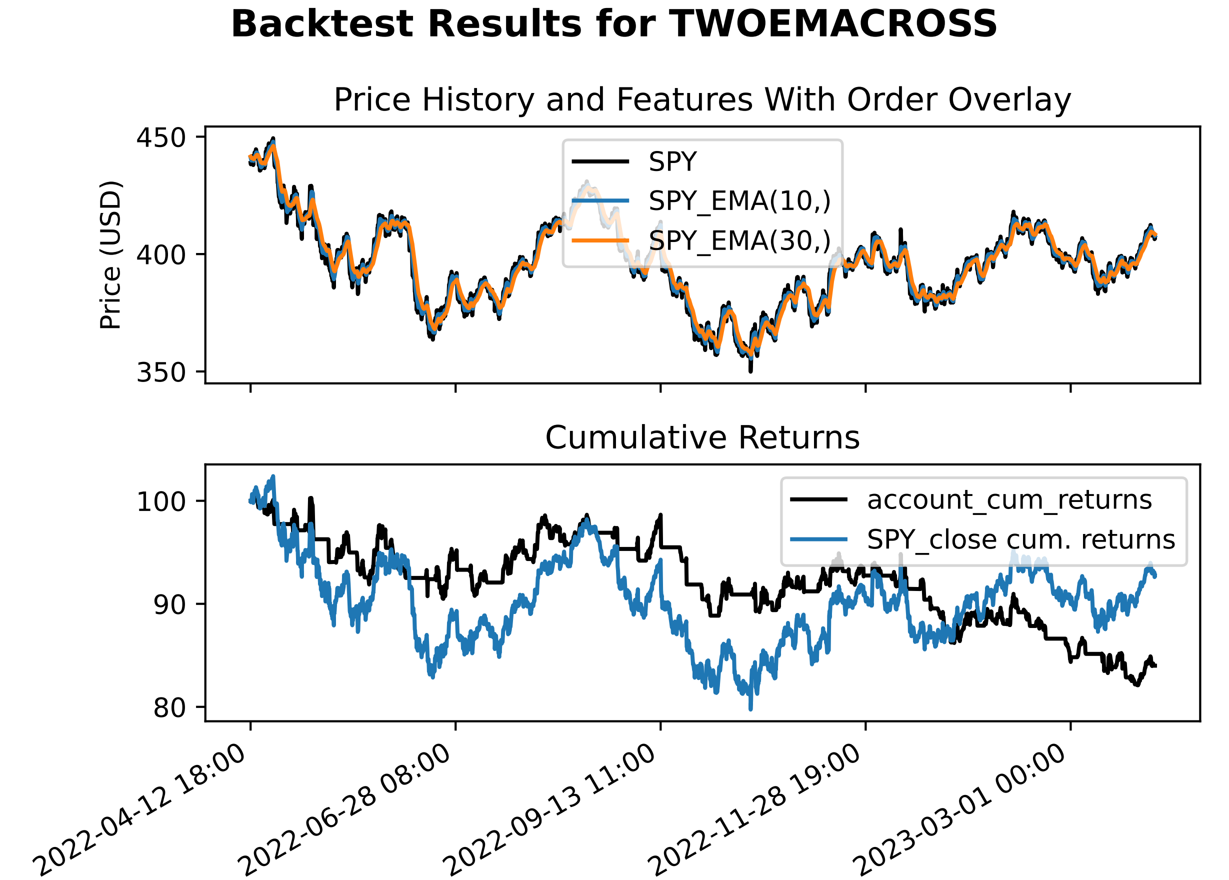
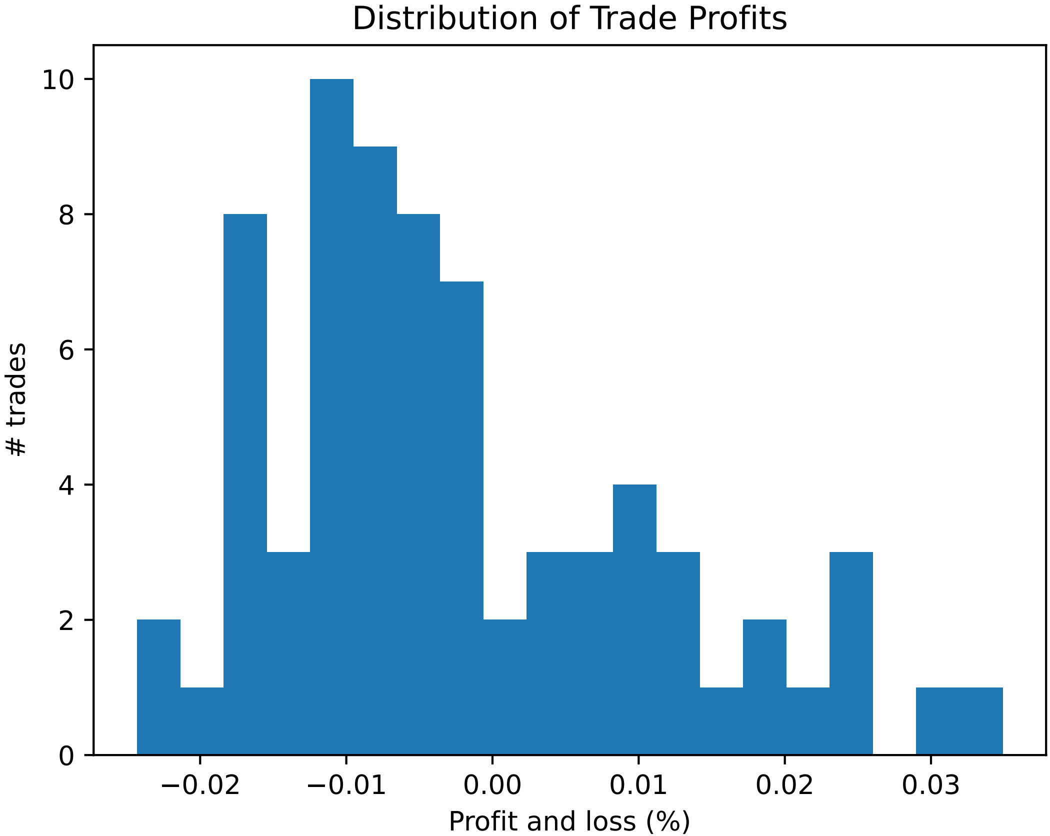
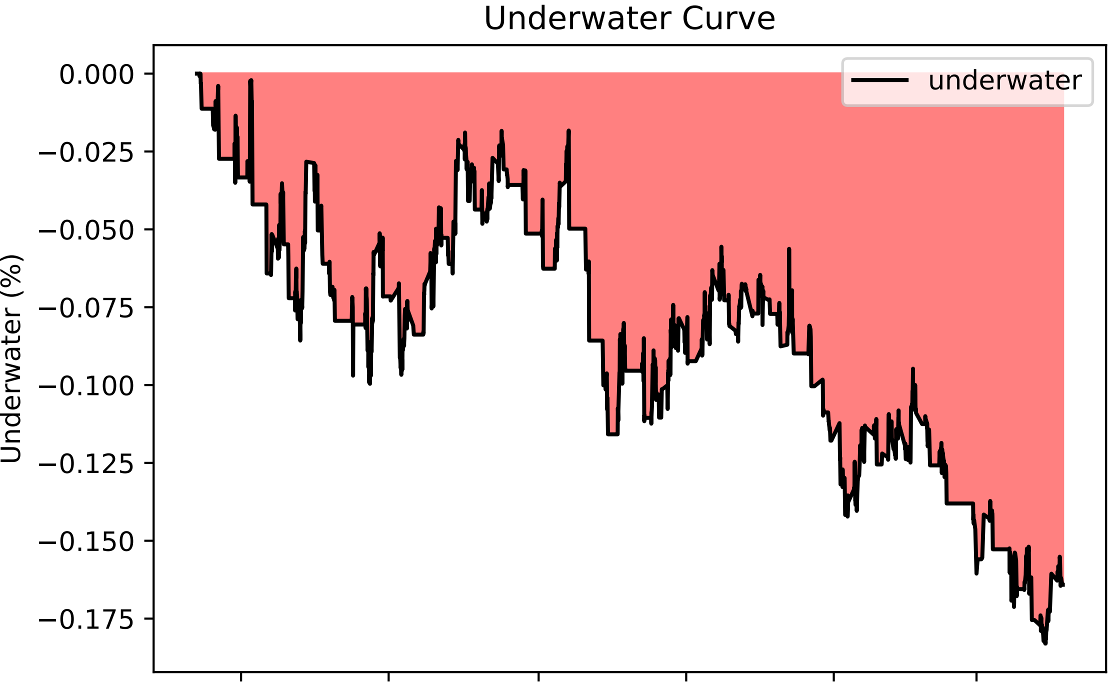
Performance Metrics

Start date	2022-04-12 18:00:00
End date	2023-04-05 16:00:00
Data resolution	HOUR
Market order spread	0.100%
Slippage for market orders	NEXT_OPEN
Slippage for limit orders	0.0200
Max drawdown	18.39%
Starting value	$10000
Final value	$8400
Total return	-16.0%
Annualized return	-16.3%
Number of trades	72
Mean trade profit	-0.23%, stddev 1.32
Mean time to exit	57 hours, stddev 59
Mean time from buy to buy	118 hours, 4.92 days
Win rate	31.9 %
Alpha relative to SPY	-8.76%
VWR	-0.174
VWR curve fit	-0.155
VWR difference	0.01039


Backtest Results for TWOEMACROSS
Price History and Features With Order Overlay
Price (USD)
450
400
350
SPY
SPY_EMA(10,)
SPY_EMA(30,)
Cumulative Returns
100
90
80
account_cum_returns
SPY_close cum. returns
2022-04-12 18:00
2022-06-28 08:00
2022-09-13 11:00
2022-11-28 19:00
2023-03-01 00:00



Distribution of Trade Profits
10
8
6
4
2
0
trades
−0.02
−0.01
0.00
0.01
0.02
0.03
Profit and loss (%)



Underwater Curve
underwater
0.000
−0.025
−0.050
−0.075
−0.100
−0.125
−0.150
−0.175
Underwater (%)