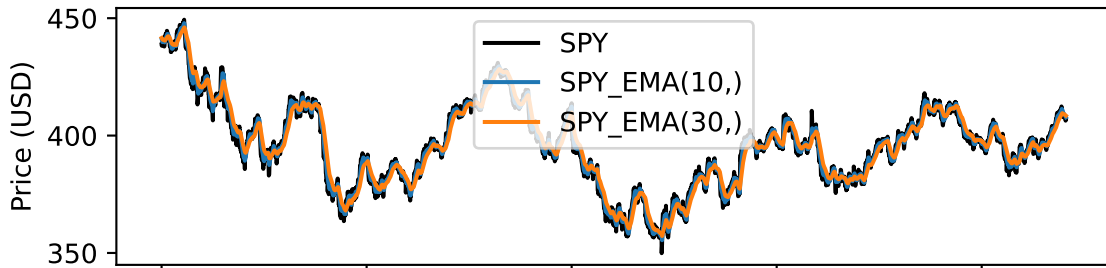


Performance Metrics

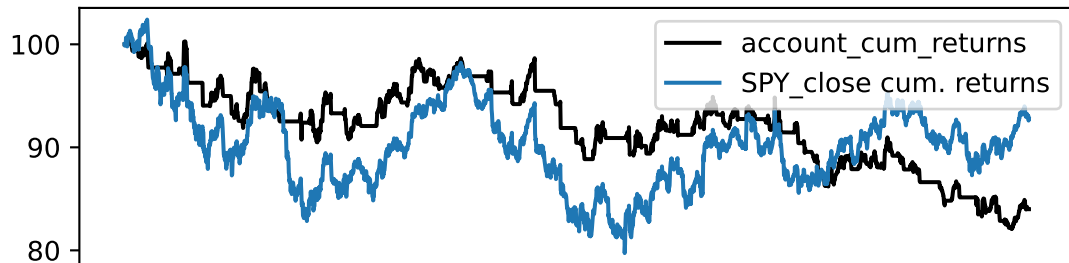
Start date	2022-04-12 18:00:00
End date	2023-04-05 16:00:00
Data resolution	HOURLY
Market order spread	0.100%
Slippage for market orders	NEXT_OPEN
Slippage for limit orders	0.0200
Max drawdown	18.39%
Starting value	\$10000
Final value	\$8400
Total return	-16.0%
Annualized return	-16.3%
Number of trades	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



Cumulative Returns



2022-04-12 18:00

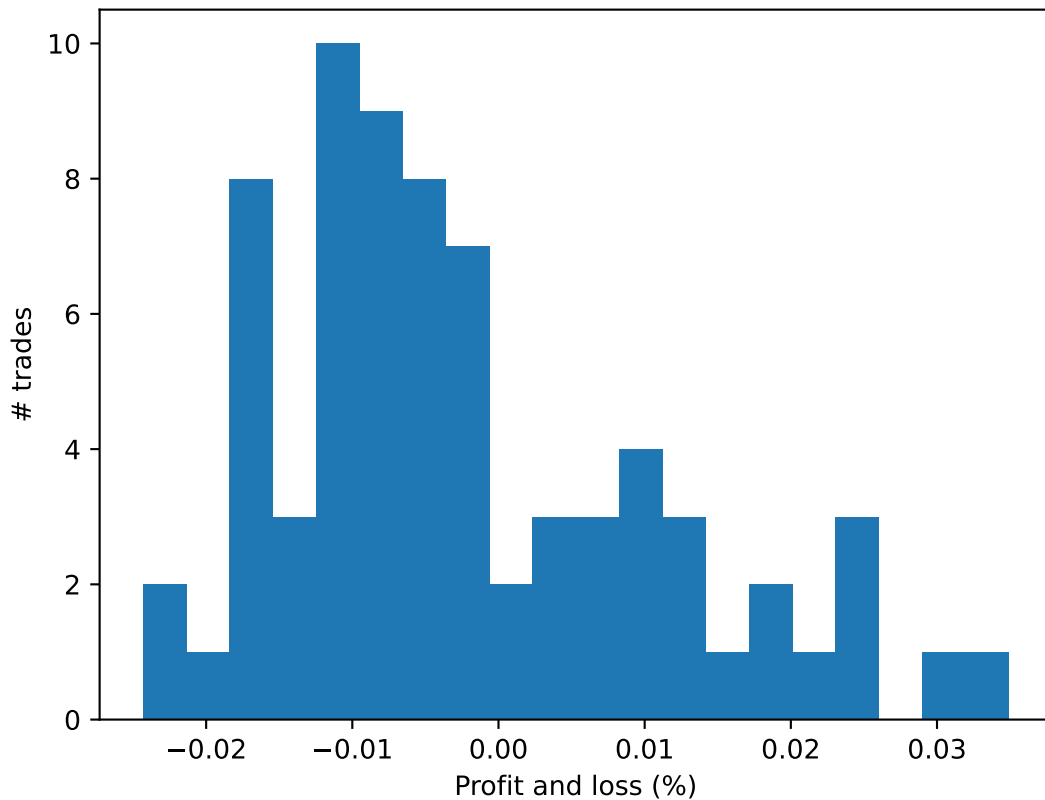
2022-06-28 08:00

2022-09-13 11:00

2022-11-28 19:00

2023-03-01 00:00

Distribution of Trade Profits



Underwater Curve

