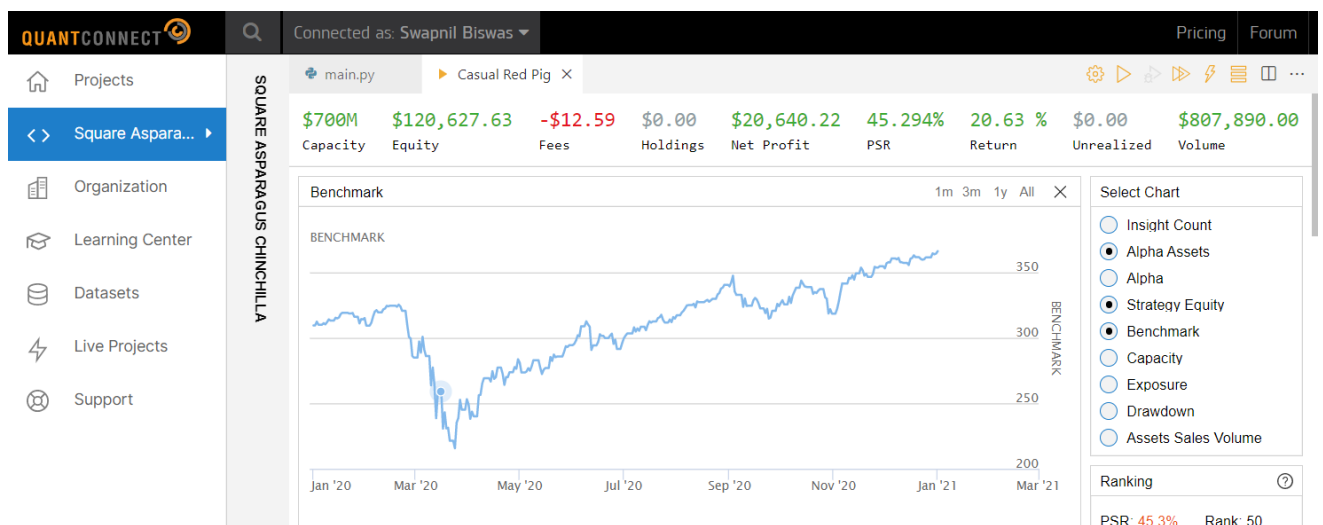
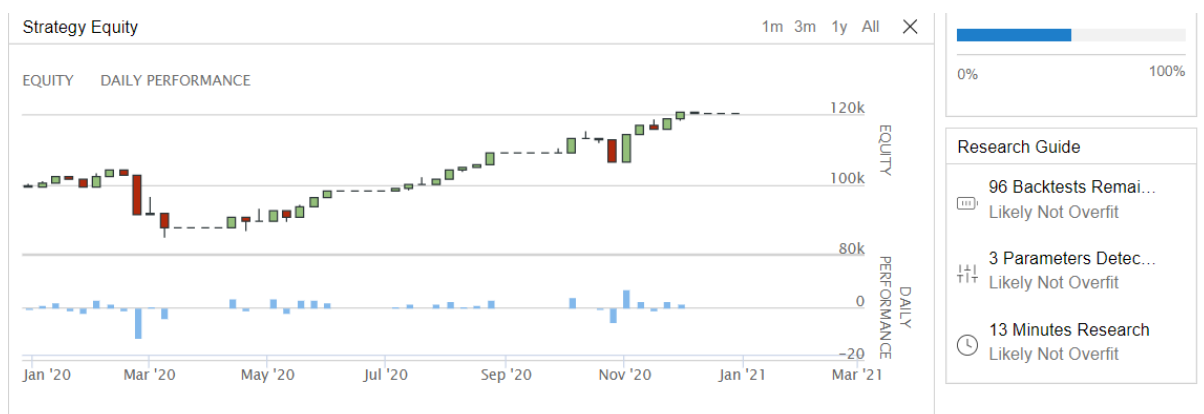


## TRADING ALGO 1 OUTPUT SNIPS



The Benchmark chart allows us to compare the performance of our bot to the SPY.



From the given chart we can say that the bot will perform poorly in bear market and efficiently in bullish market.

OverviewReportOrdersInsightsLogsCodeShare

Download Results

PSR	45.294%	Sharpe Ratio	0.964
Total Trades	8	Average Win	11.09%
Average Loss	-12.00%	Compounding Annual Return	20.566%
Drawdown	18.900%	Expectancy	0.443
Net Profit	20.628%	Loss Rate	25%
Win Rate	75%	Profit-Loss Ratio	0.92
Alpha	0.097	Beta	0.331
Annual Standard Deviation	0.158	Annual Variance	0.025
Information Ratio	-0.067	Tracking Error	0.226
Treynor Ratio	0.461	Total Fees	\$12.59

CLOUD TERMINALPROBLEMS

MarketUnOpen orders.  
8 | 7:50:33 : Algorithm (6776dc34dd7be1221ce98eb441b05703) Completed.  
9 | 7:50:33 : Algorithm Id:(6776dc34dd7be1221ce98eb441b05703) completed in 0.54 seconds at 4k data points per second. Processing total of 2,031 data points.  
10 | 7:50:34 : Backtest deployed in 8.022 seconds

Rolling Statistics

Sharpe Ratio

	1 Month	3 Months	6 Months	12 Months
01/31/2020	1.4336	1.4336	1.4336	1.4336
02/29/2020	-2.5094	-1.9402	-1.9402	-1.9402
03/31/2020	-0.7148	-1.2139	-1.2139	-1.2139
04/30/2020	3.2762	-0.5598	-0.5233	-0.5233
05/31/2020	5.5551	0.7887	-0.1577	-0.1577
06/30/2020	4.6167	2.4619	-0.0110	-0.0110
07/31/2020	2.7126	3.6795	0.2206	0.1651
08/31/2020	12.0460	5.5969	1.6388	0.6462
09/30/2020	-2.9353	4.5486	2.8925	0.5719
10/31/2020	-1.3088	1.3539	2.5632	0.4254
11/30/2020	11.8567	2.1619	3.2163	0.9420

All the buying and selling of shares done in the given time period of 12 months.

Overview	Report	Orders	Insights	Logs	Code	Share
<div>Download Orders</div>						
Date Time	Symbol	Type	Price	Quantity	Status	Tag
+ 2020-01-01 00:00:00	SPY	Buy Market On Open	Fill: \$323.58 USD	309	Filled	
+ 2020-03-10 00:00:00	SPY	Sell Market On Open	Fill: \$284.76 USD	-309	Filled	Liquidated
+ 2020-04-10 00:00:00	SPY	Buy Market On Open	Fill: \$277.15 USD	315	Filled	
+ 2020-06-03 00:00:00	SPY	Sell Market On Open	Fill: \$310.26 USD	-315	Filled	Liquidated
+ 2020-07-07 00:00:00	SPY	Buy Market On Open	Fill: \$315.38 USD	309	Filled	
+ 2020-08-29 00:00:00	SPY	Sell Market On Open	Fill: \$350.35 USD	-309	Filled	Liquidated

CLOUD TERMINAL

PROBLEMS

**Liquidated:** conversion of stocks into cash

Overview	Report	Orders	Insights	Logs	Code	Share
						<a href="#">Download Logs</a>
2020-01-01 00:00:00 : Launching analysis for 6776dc34dd7be1221ce98eb441b05703 with LEAN Engine v2.5.0.0.14576						
2020-01-01 00:00:00 : BUY SPY @321.86						
2020-03-10 00:00:00 : Warning: all market orders sent using daily data, or market orders sent after hours are automatically converted into MarketOnOpen orders.						
2020-03-10 00:00:00 : SELL SPY @274.23						
2020-04-10 00:00:00 : BUY SPY @278.2						
2020-06-03 00:00:00 : SELL SPY @308.08						
2020-07-07 00:00:00 : BUY SPY @317.05						
2020-08-29 00:00:00 : SELL SPY @350.58						
2020-09-29 00:00:00 : BUY SPY @334.19						
2020-12-05 00:00:00 : SELL SPY @369.85						
2021-01-01 00:00:00 : Algorithm Id:(6776dc34dd7be1221ce98eb441b05703) completed in 0.54 seconds at 4k data points per second. Processing total of 2,031 data points.						
<div>⏪ &lt; Page 1 of 1 &gt; ⏩   Show 50 logs per page</div>						