

■ Multi-Alpha Quant Research — Final Submission Summary

Submission Date: 2025-11-05 11:10:40

Phase 5 : Packaging & Verification Summary

Portfolio-Level Summary :

Sandbox PnL : 56.31

Backtest PnL : 56.31

PnL Match Status : PASS

Per-Alpha Performance :

SMAAlpha — Trades : 15 | PnL : -7.32 | Match : PASS

BreakoutAlpha — Trades : 10 | PnL : 28.24 | Match : PASS

MTFTrendAlpha — Trades : 6 | PnL : -8.29 | Match : PASS

RiskParityAlpha — Trades : 14 | PnL : 2.48 | Match : PASS

OrderbookImbalanceAlpha — Trades : 14 | PnL : 41.2 | Match : PASS

Verification Status :

■ All alphas replicated successfully — Project validated for submission.