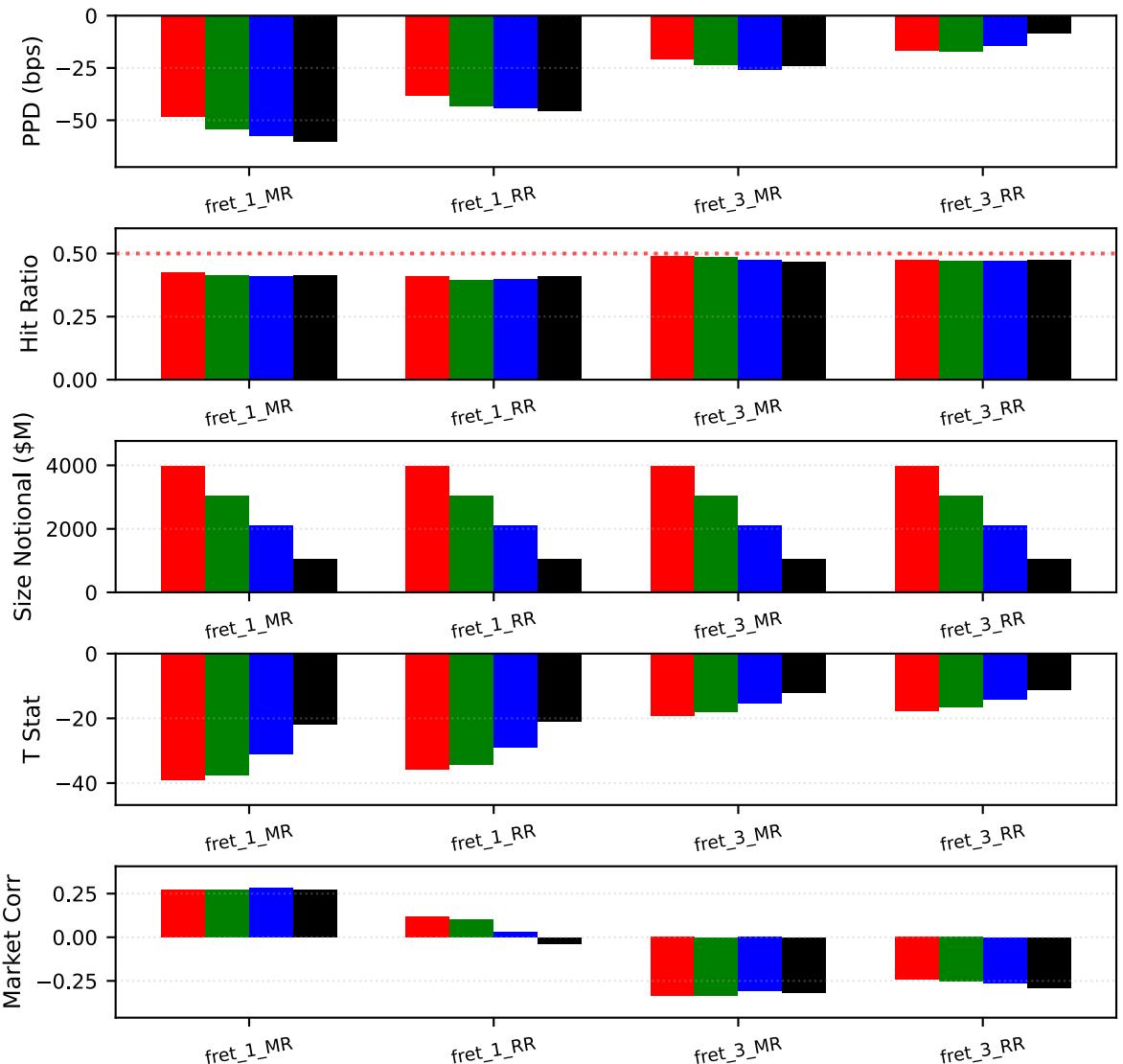
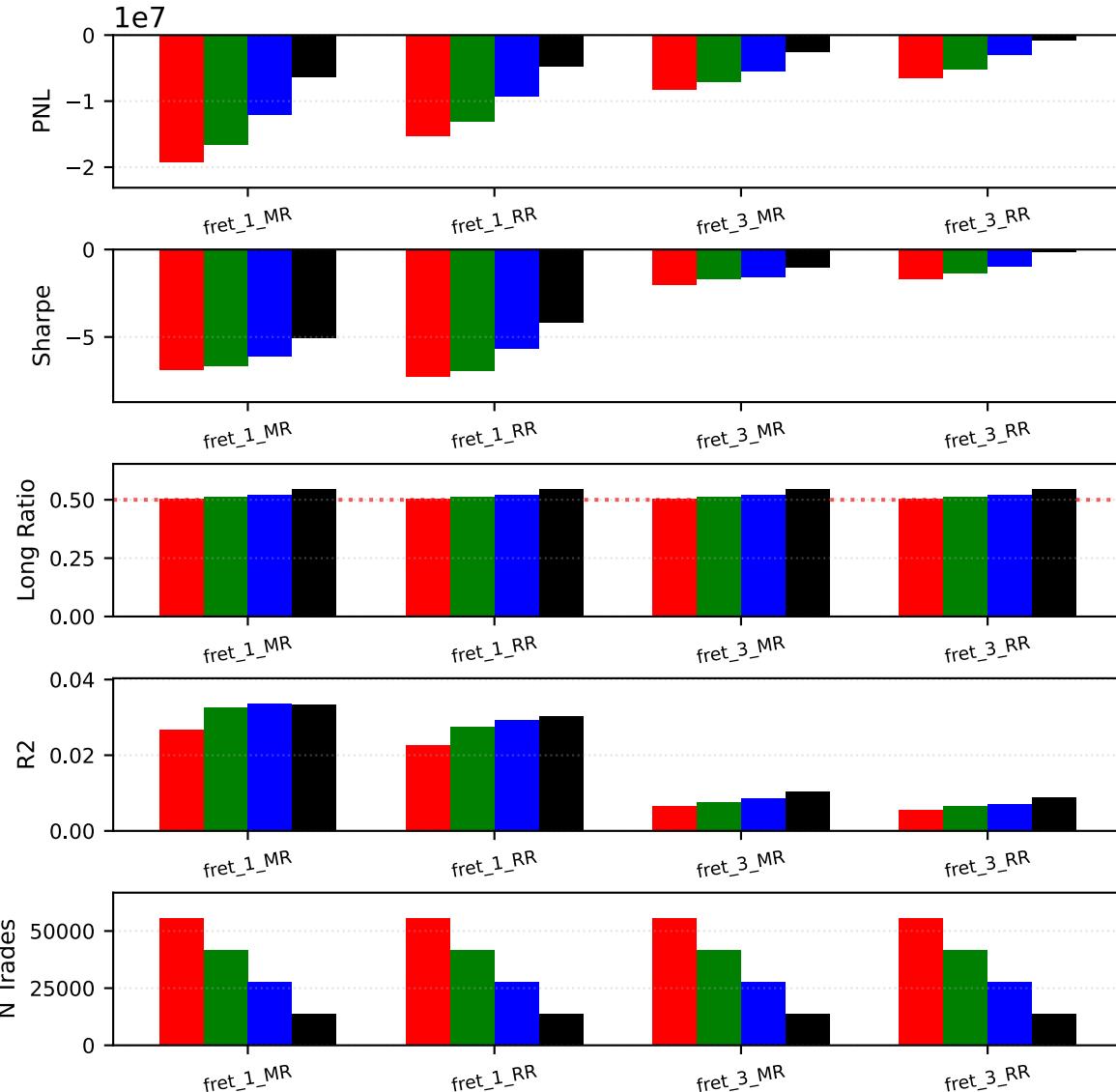


Bar Plots | signal: pret_1_MR bet_size_col: betsize_cap150k

X-axis: target

Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

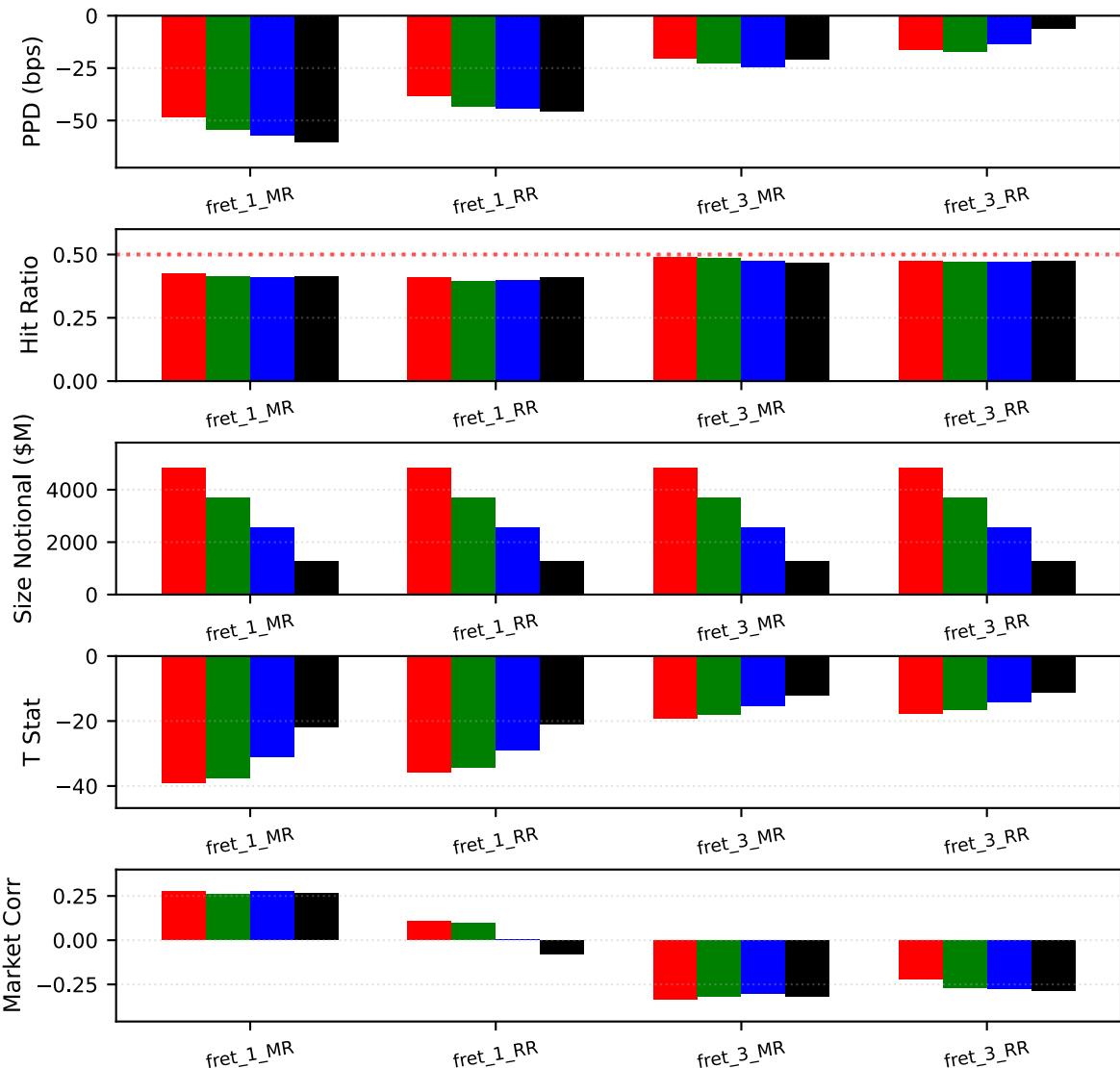
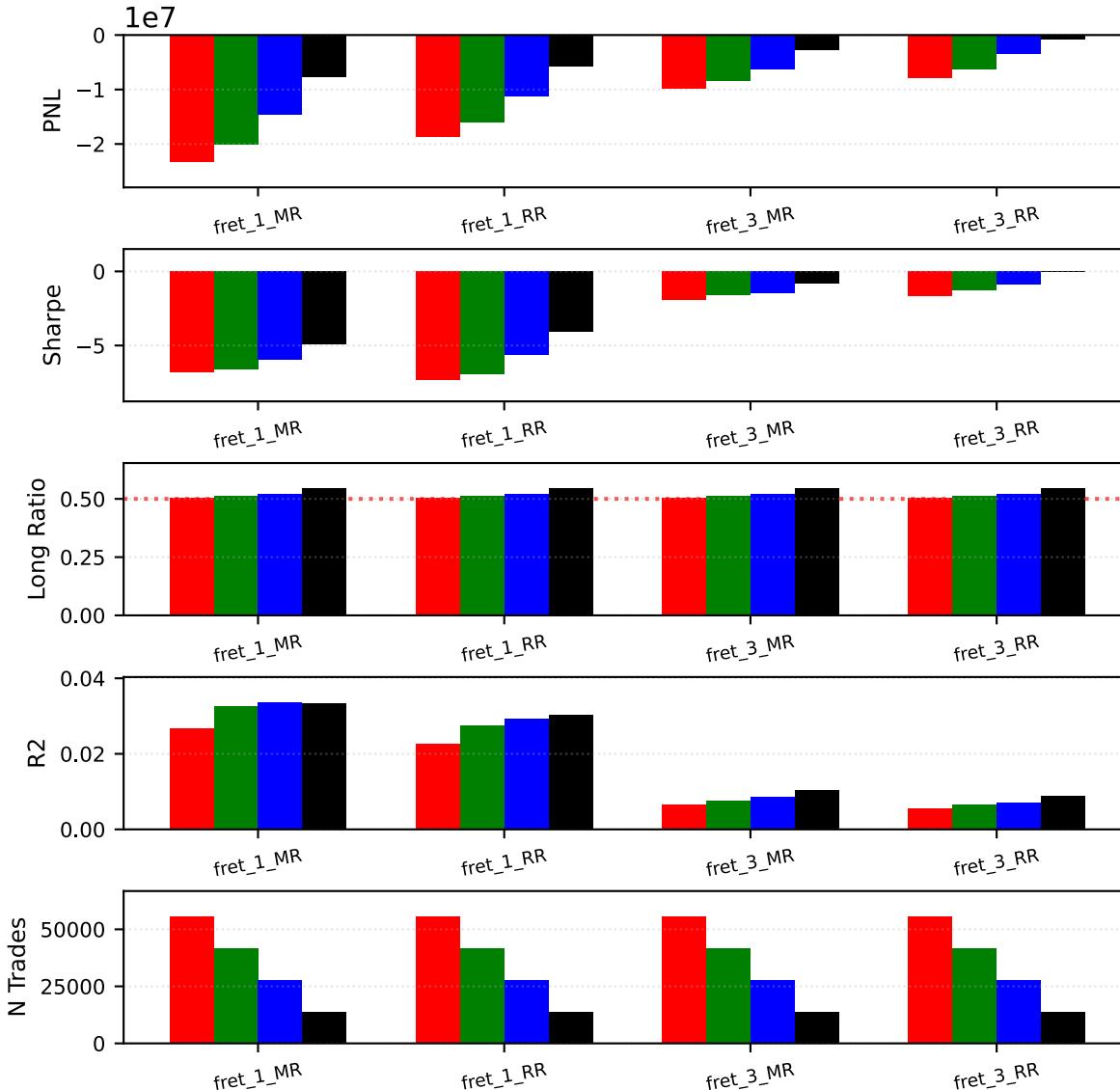


Bar Plots | signal: pret_1_MR bet_size_col: betsize_cap200k

X-axis: target

Quantile (color)

qr_100	qr_75	qr_50	qr_25
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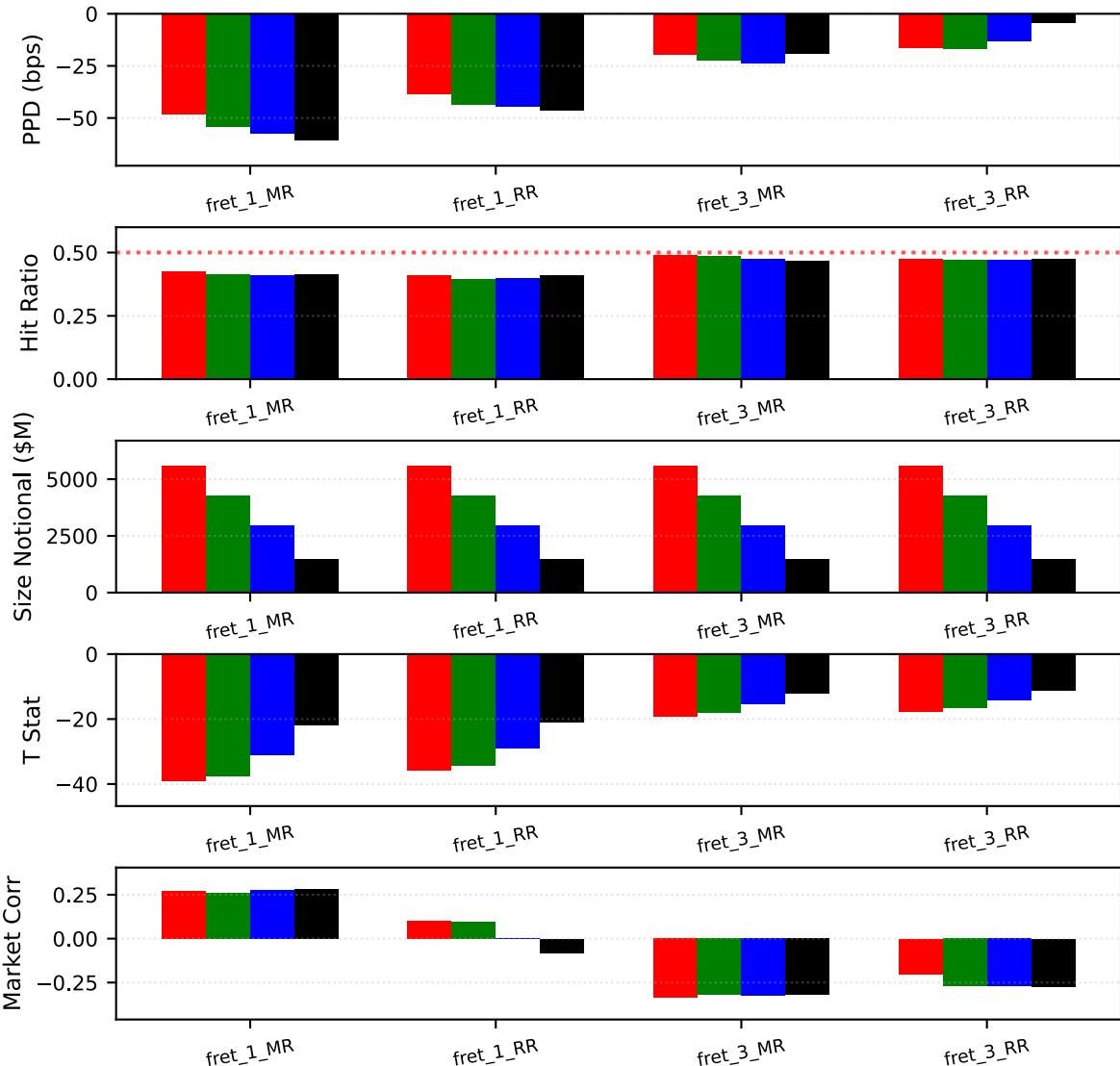
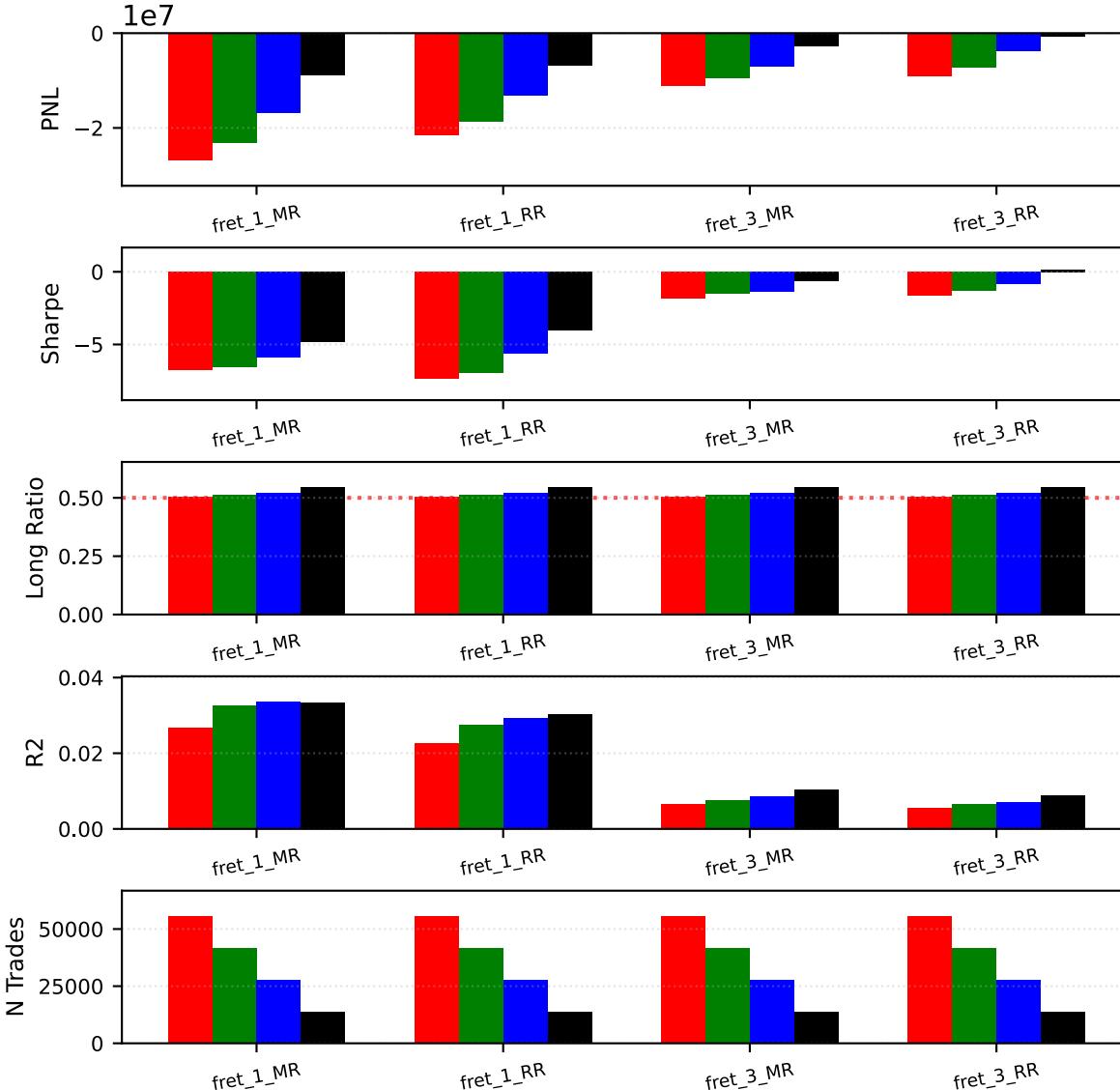


Bar Plots | signal: pret_1_MR bet_size_col: betsize_cap250k

X-axis: target

Quantile (color)

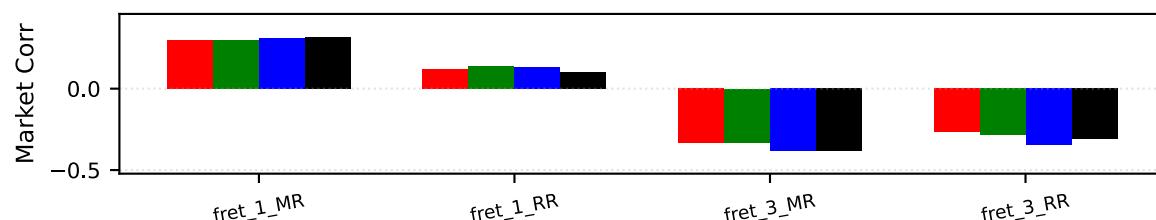
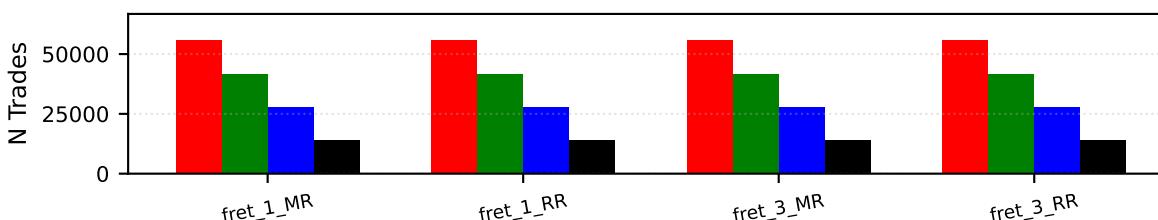
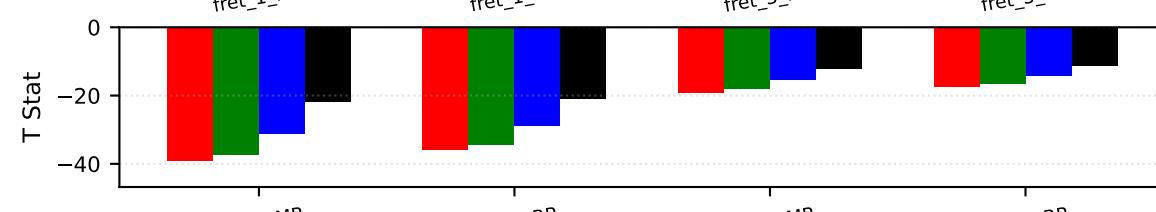
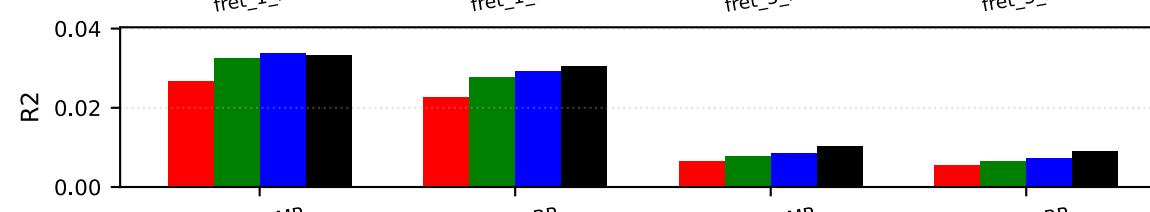
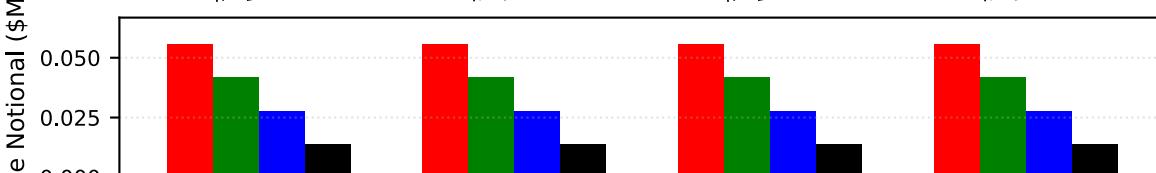
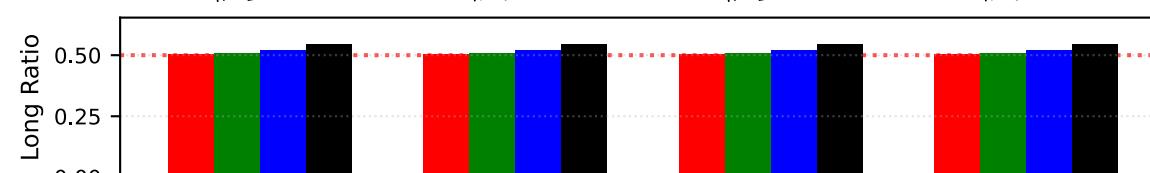
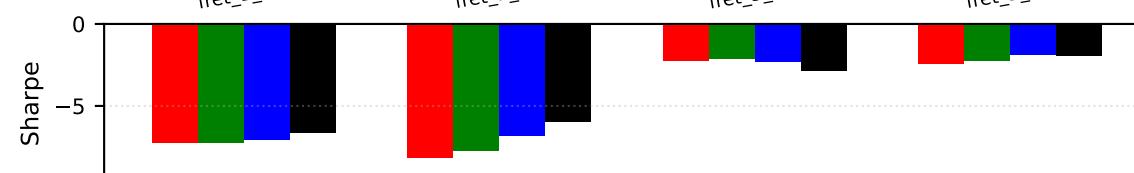
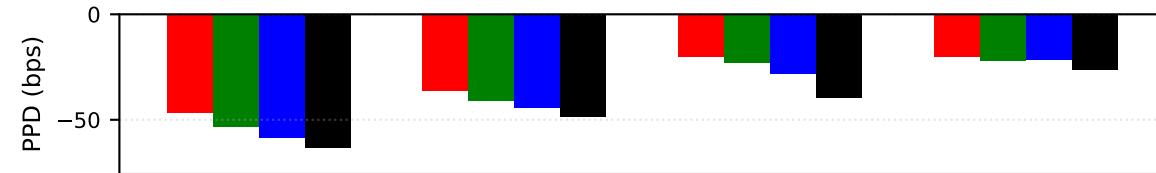
qr_100	qr_75	qr_50	qr_25
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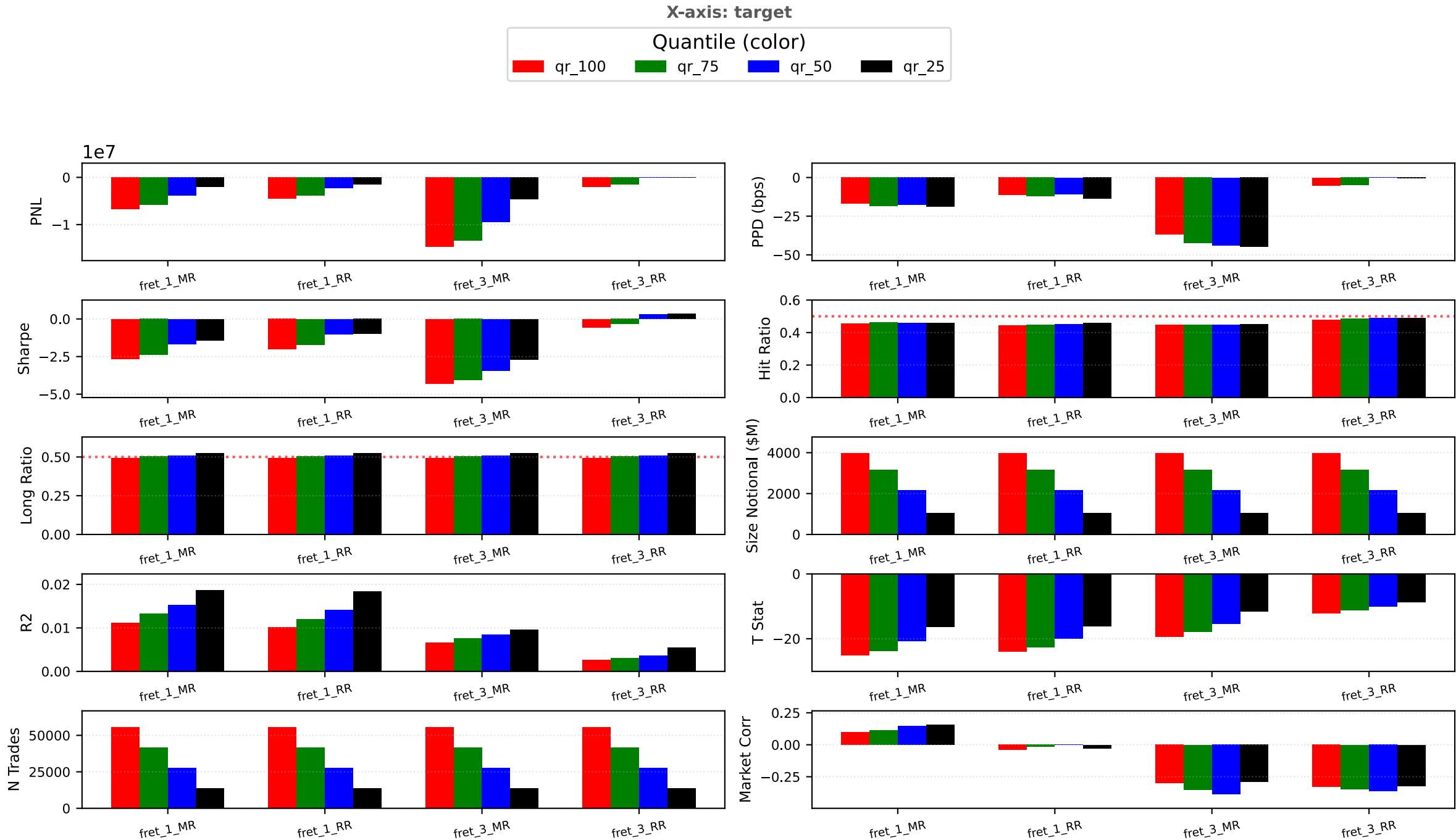
Bar Plots | signal: pret_1_MR bet_size_col: betsize_equal

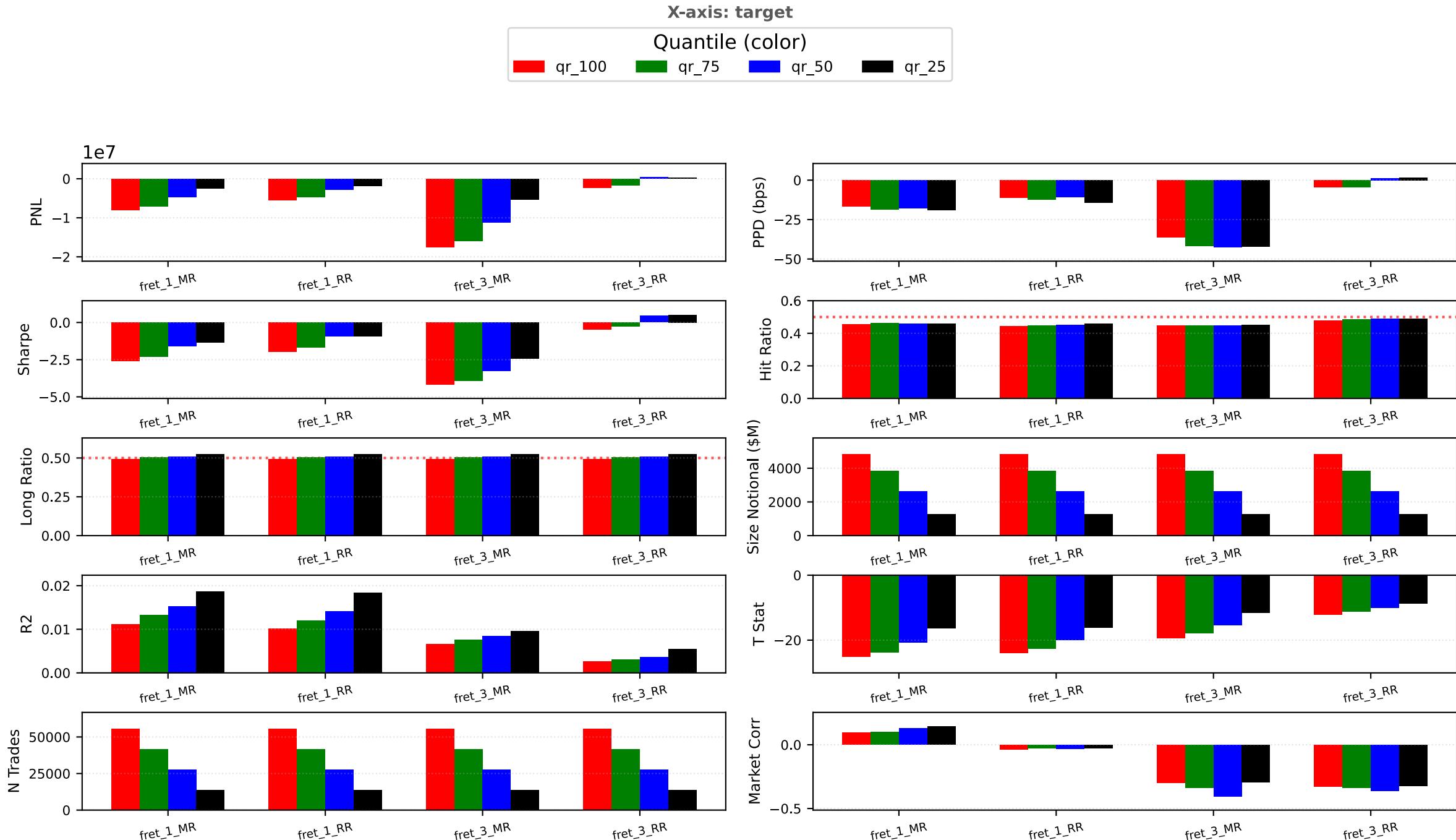
X-axis: target

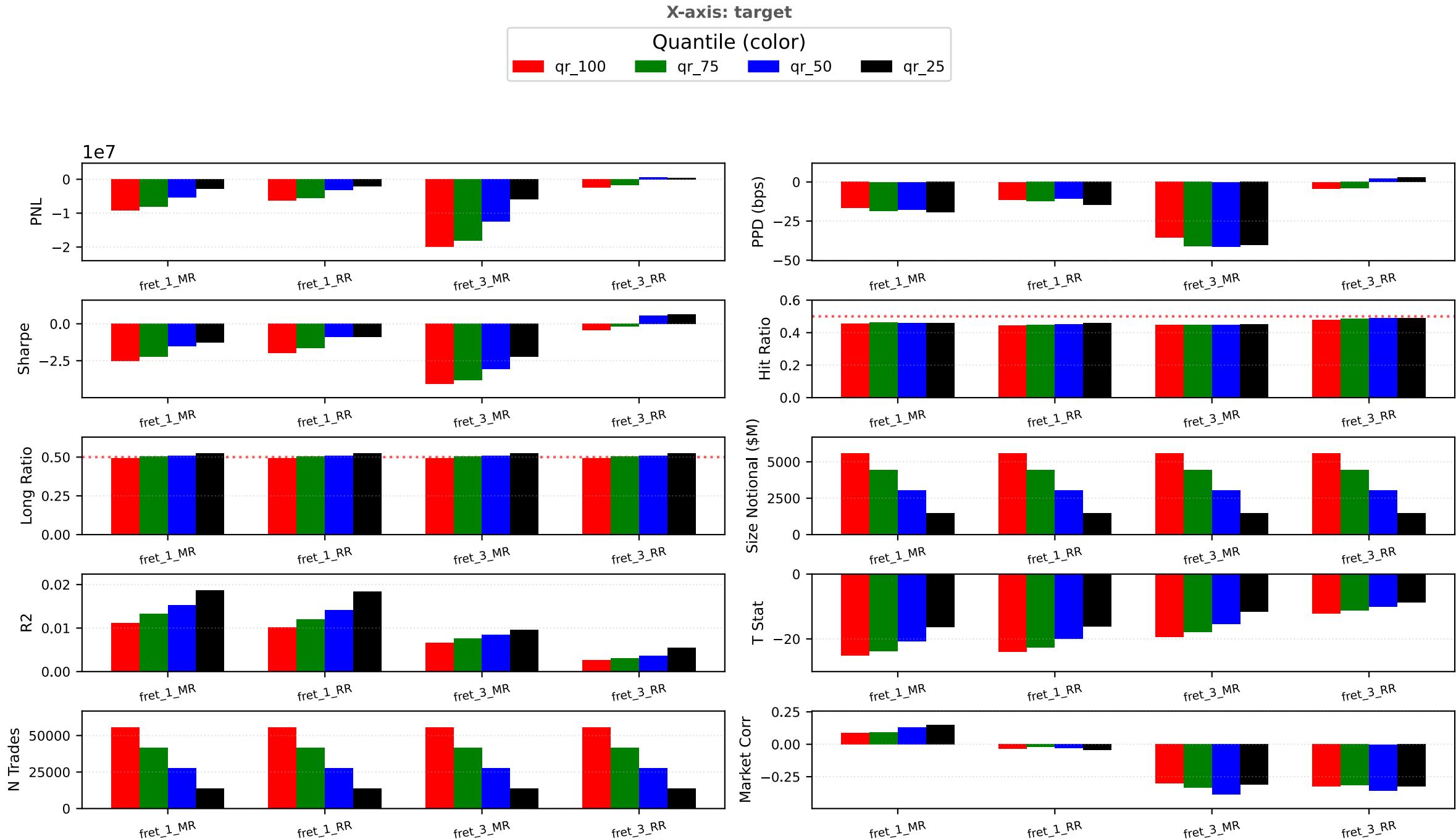
Quantile (color)

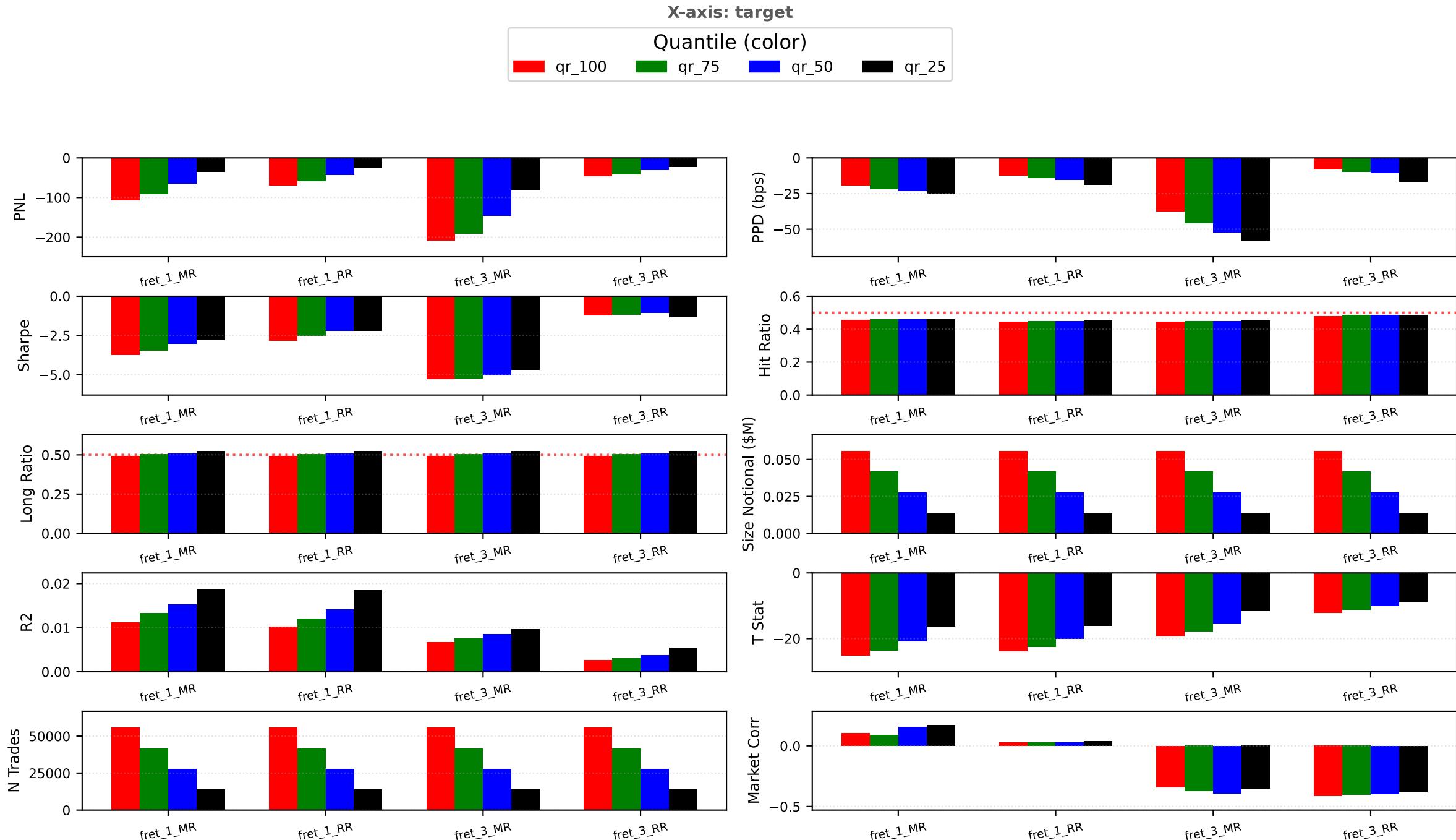



Bar Plots | signal: pret_1_RR bet_size_col: betsize_cap150k



Bar Plots | signal: pret_1_RR bet_size_col: betsize_cap200k

Bar Plots | signal: pret_1_RR bet_size_col: betsize_cap250k

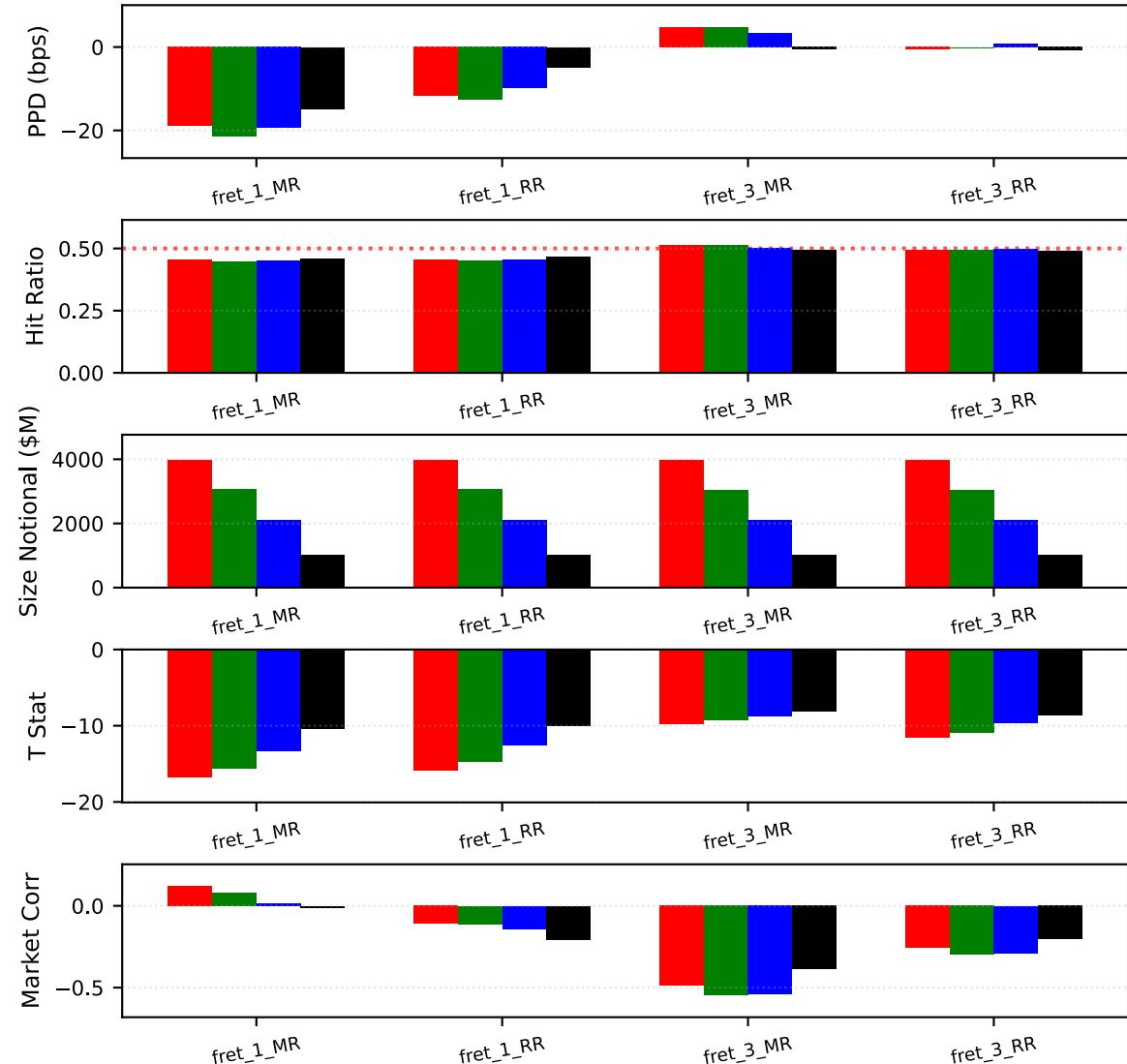
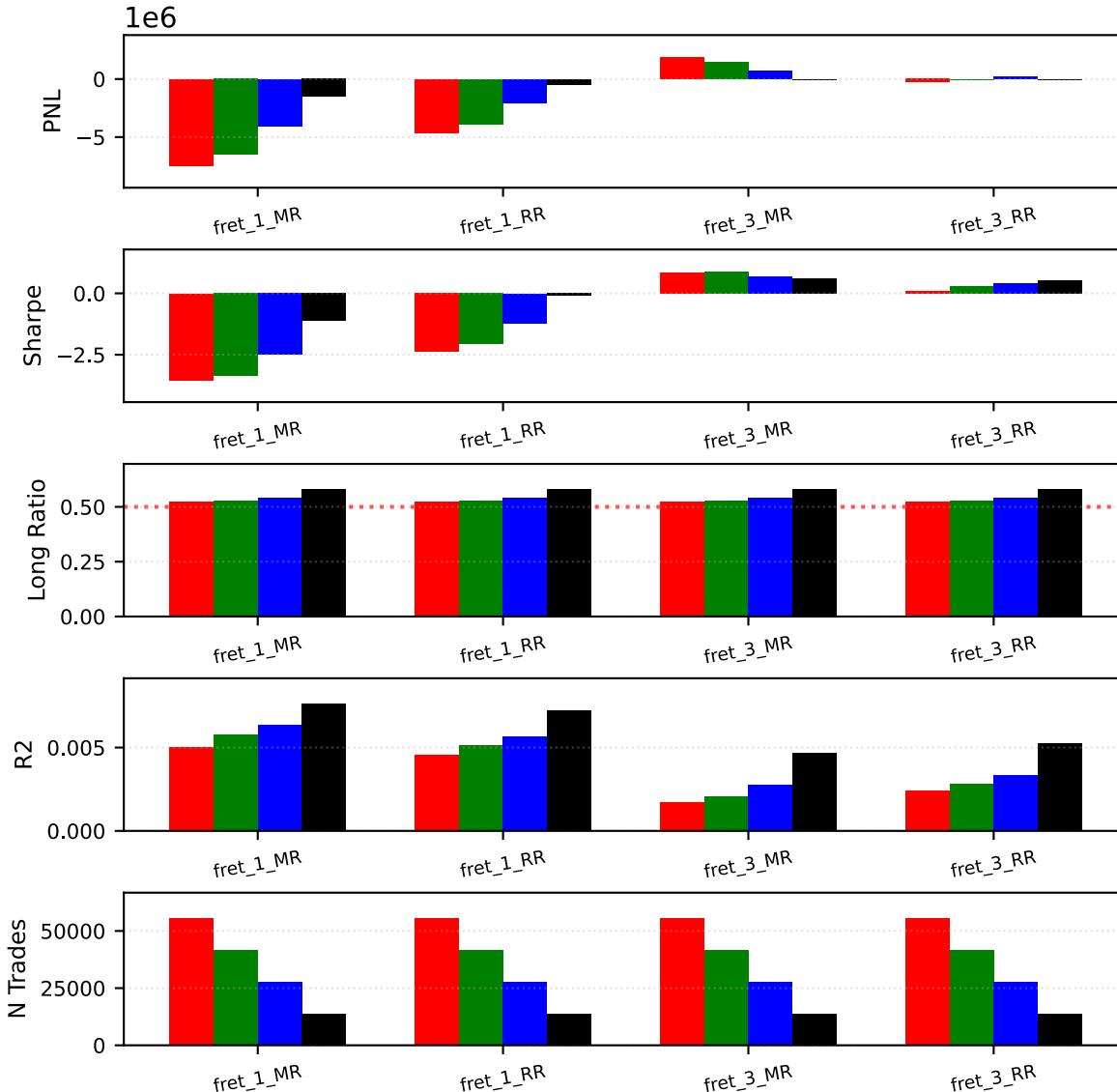
Bar Plots | signal: pret_1_RR bet_size_col: betsize_equal

Bar Plots | signal: pret_3_MR bet_size_col: betsize_cap150k

X-axis: target

Quantile (color)

qr_100	qr_75	qr_50	qr_25
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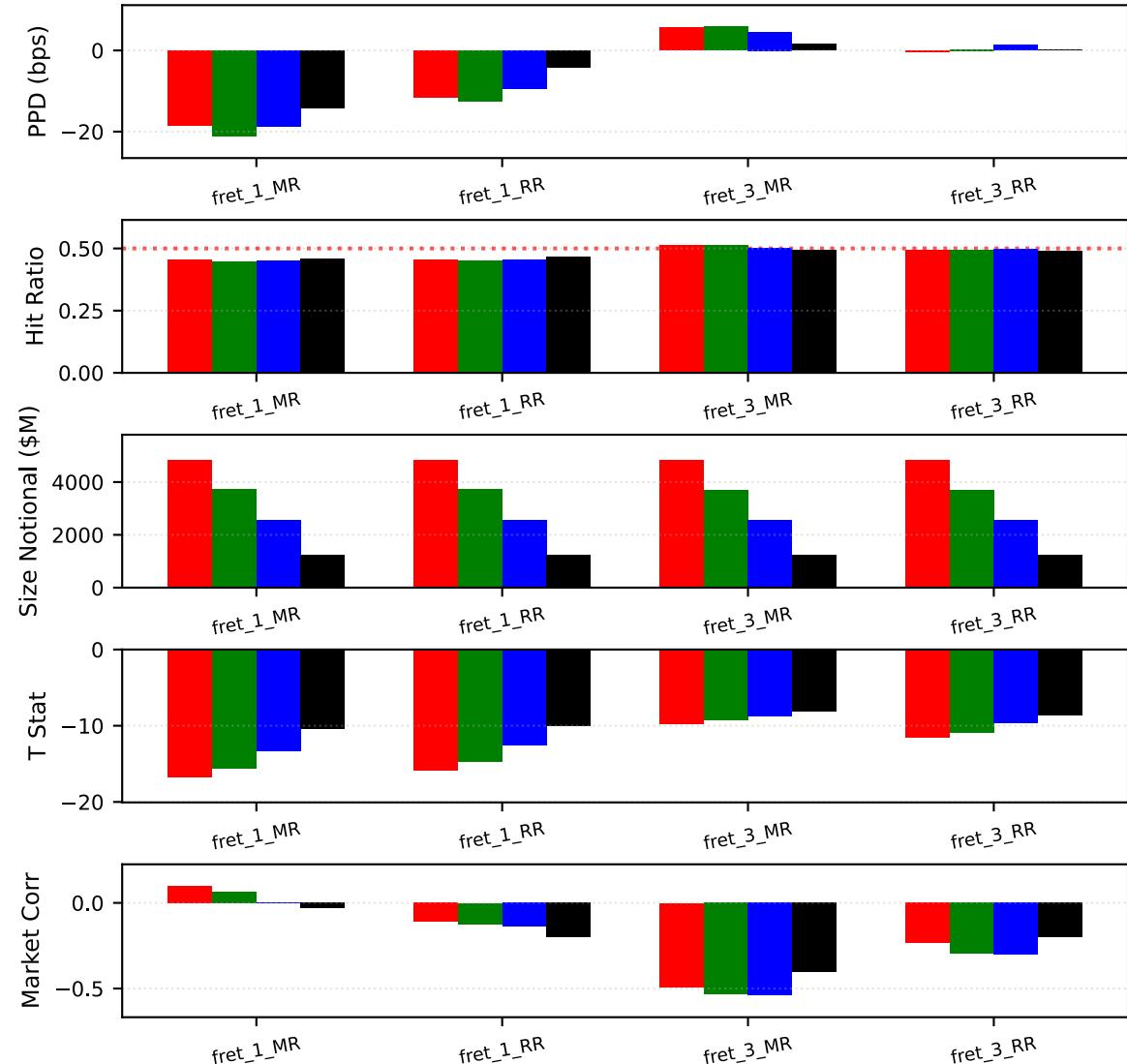
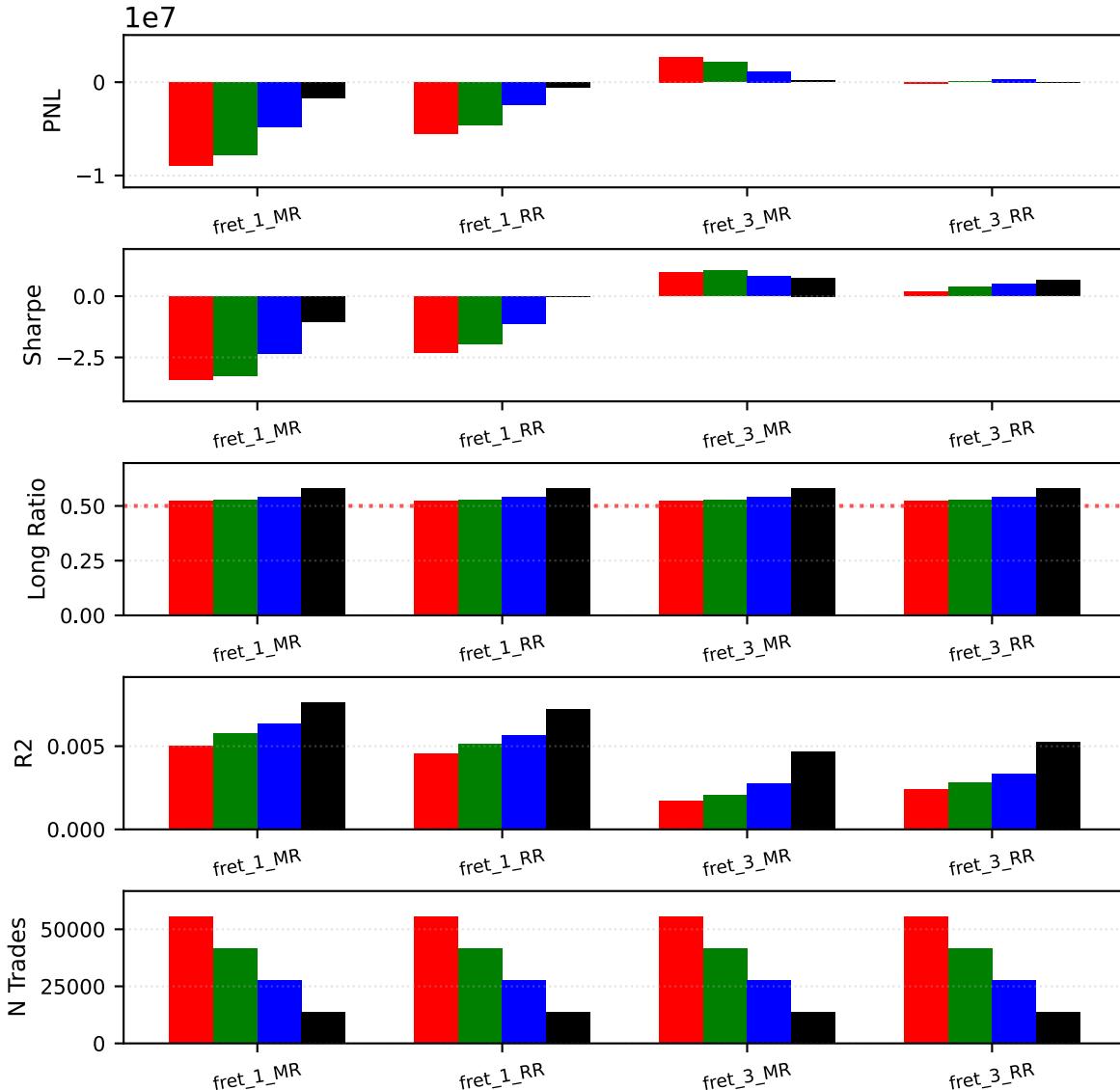


Bar Plots | signal: pret_3_MR bet_size_col: betsize_cap200k

X-axis: target

Quantile (color)

qr_100	qr_75	qr_50	qr_25
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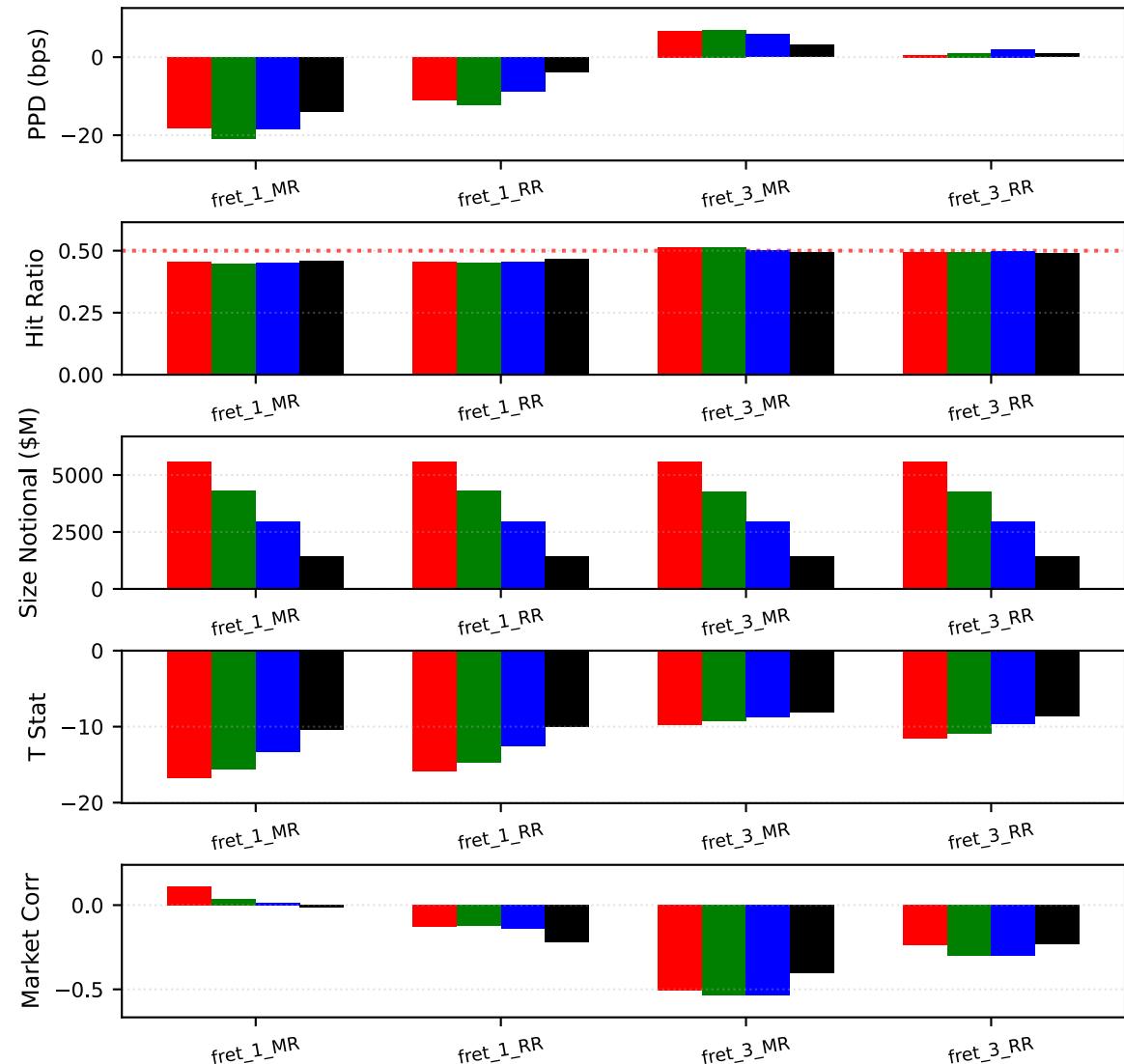
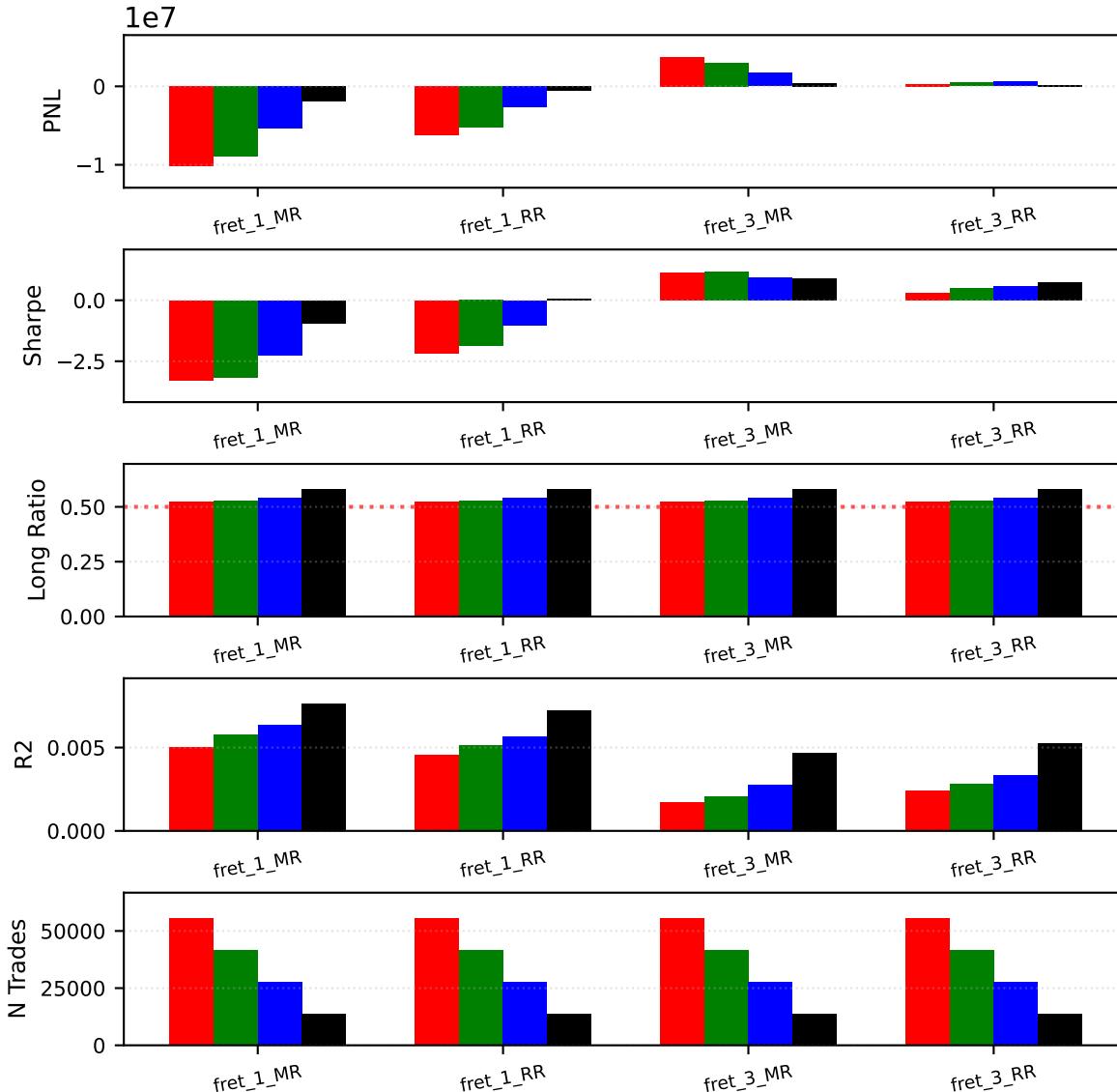


Bar Plots | signal: pret_3_MR bet_size_col: betsize_cap250k

X-axis: target

Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

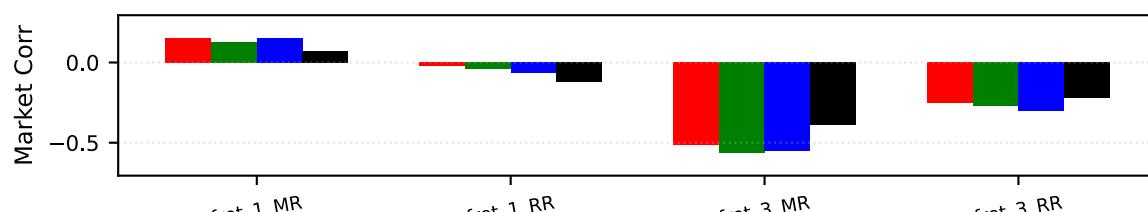
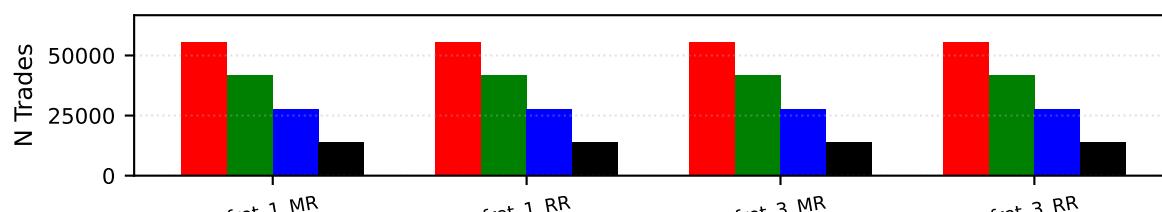
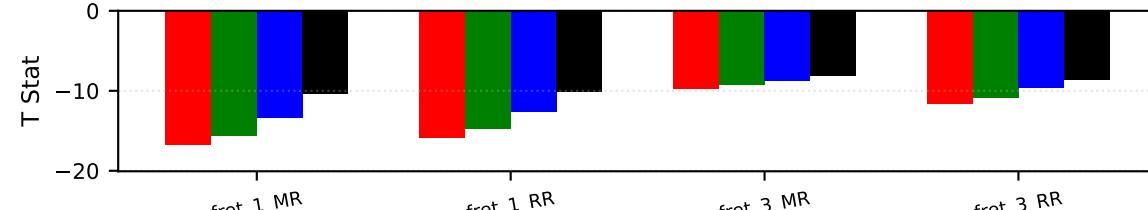
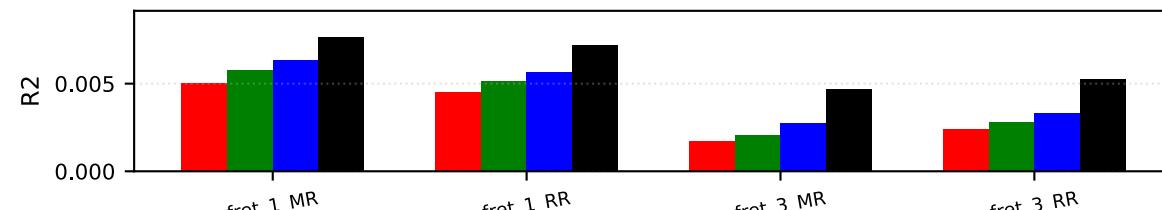
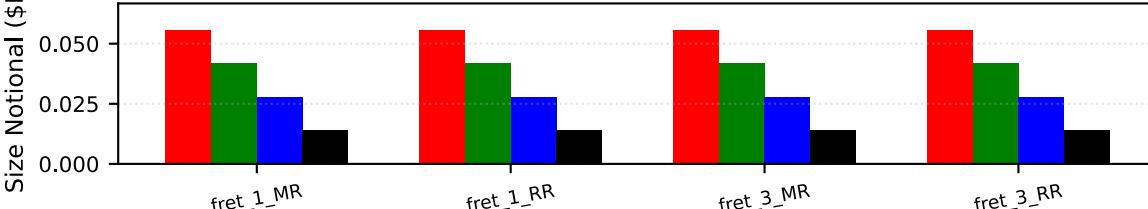
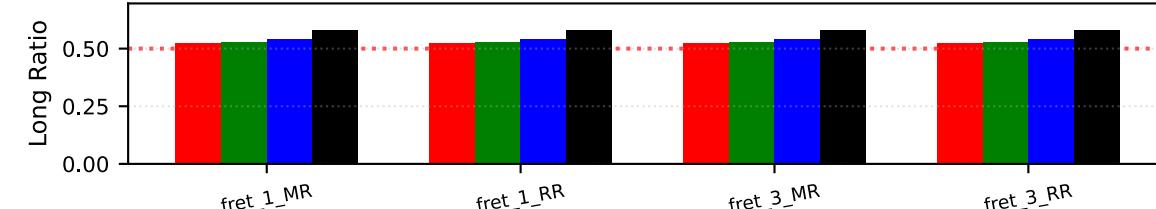
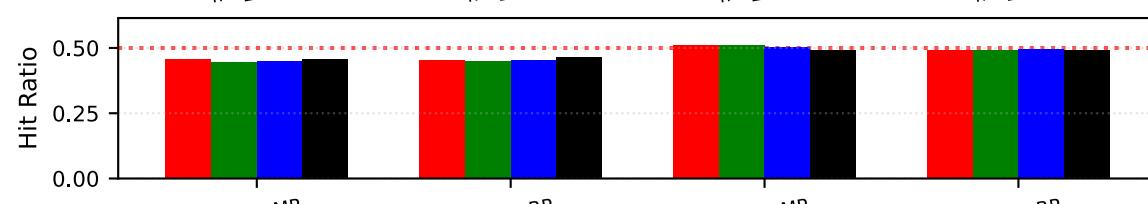
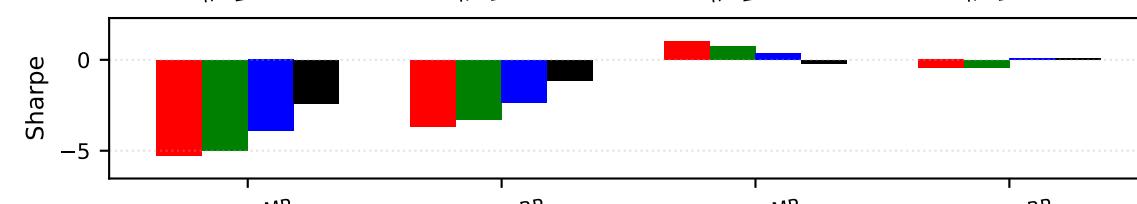
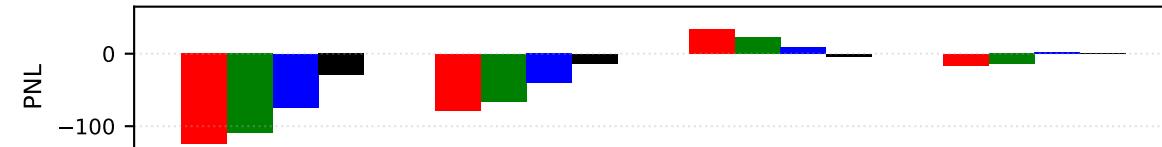


Bar Plots | signal: pret_3_MR bet_size_col: betsiz_equal

X-axis: target

Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

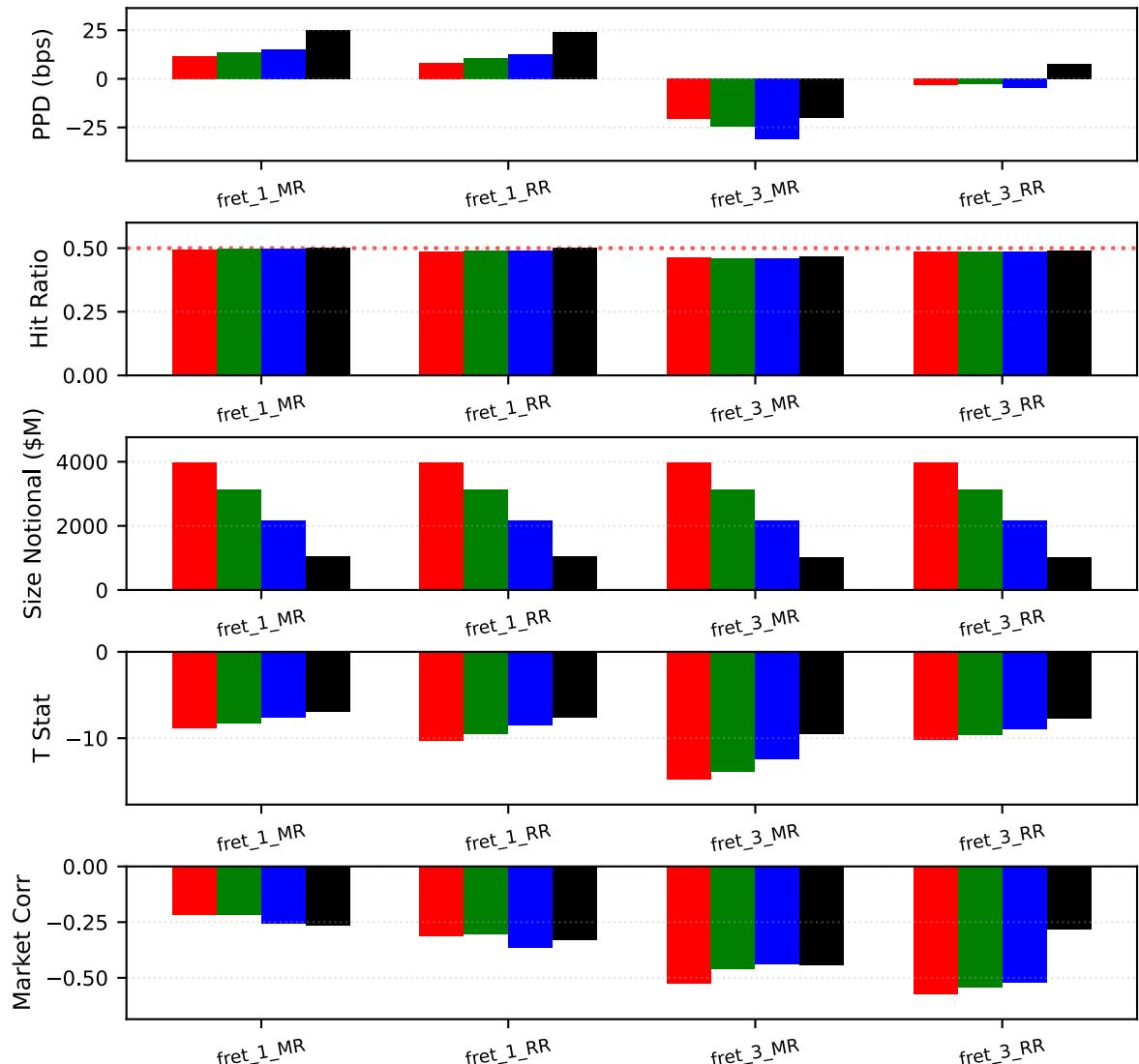
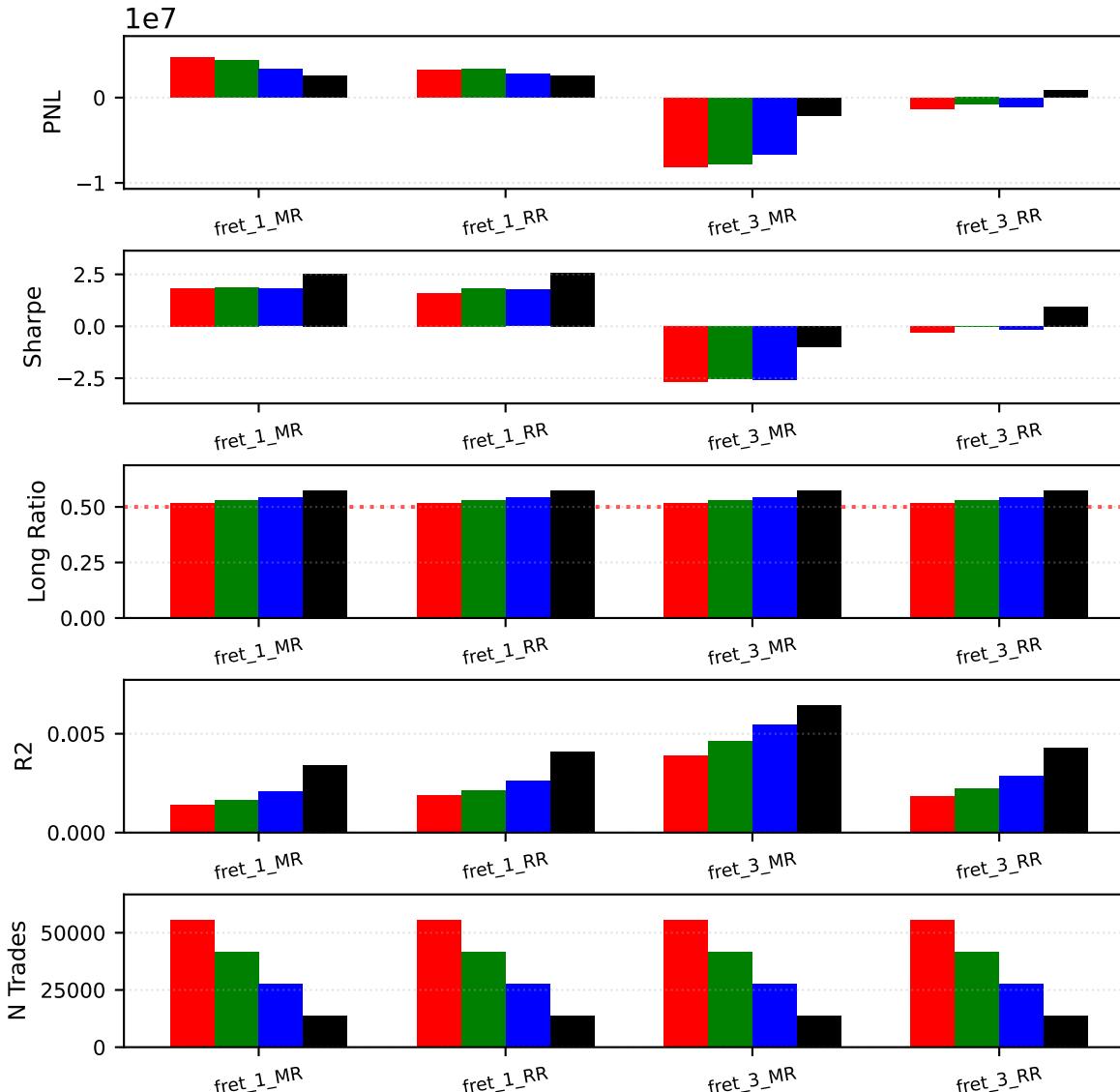


Bar Plots | signal: pret_3_RR bet_size_col: betsize_cap150k

X-axis: target

Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

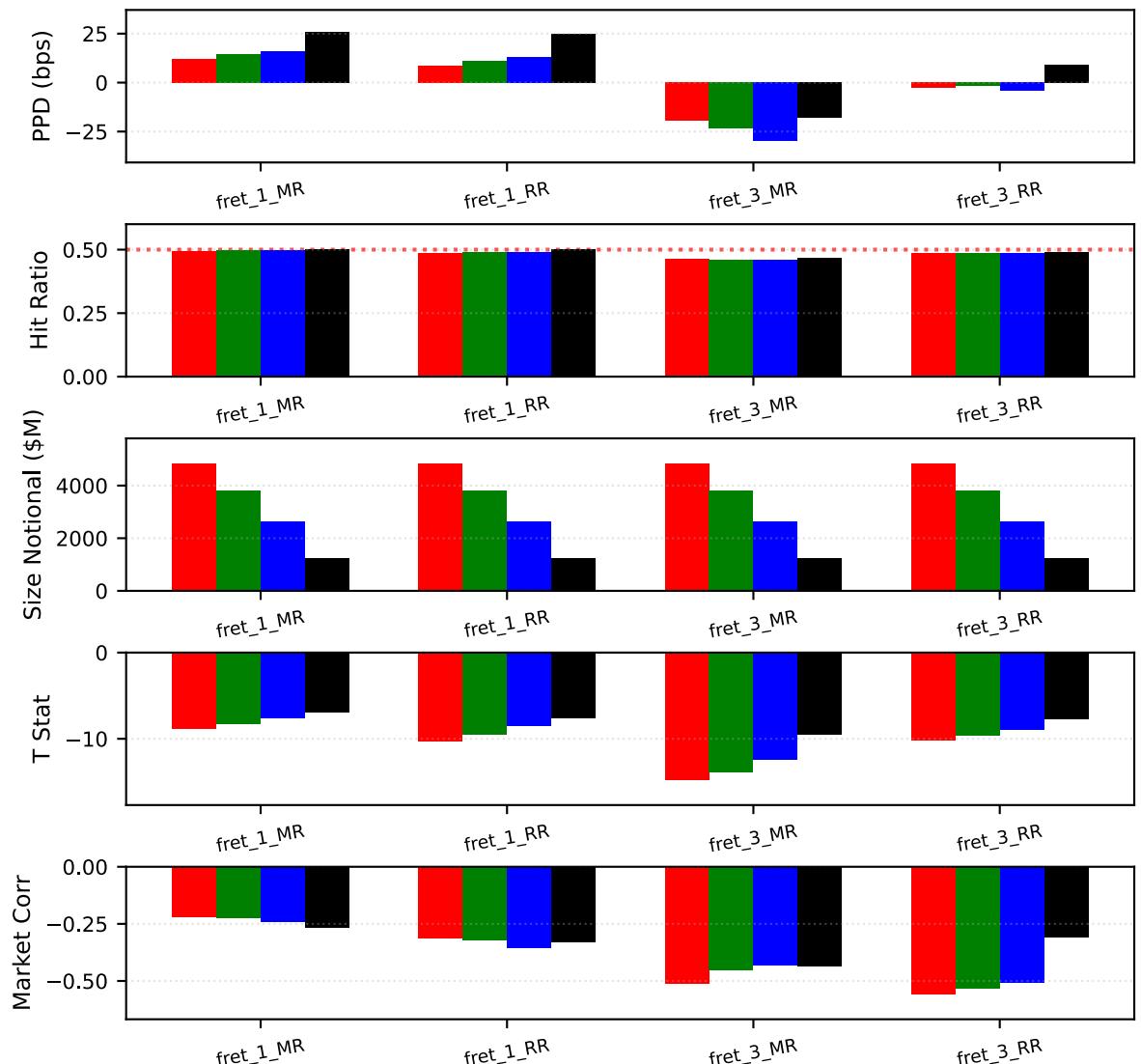
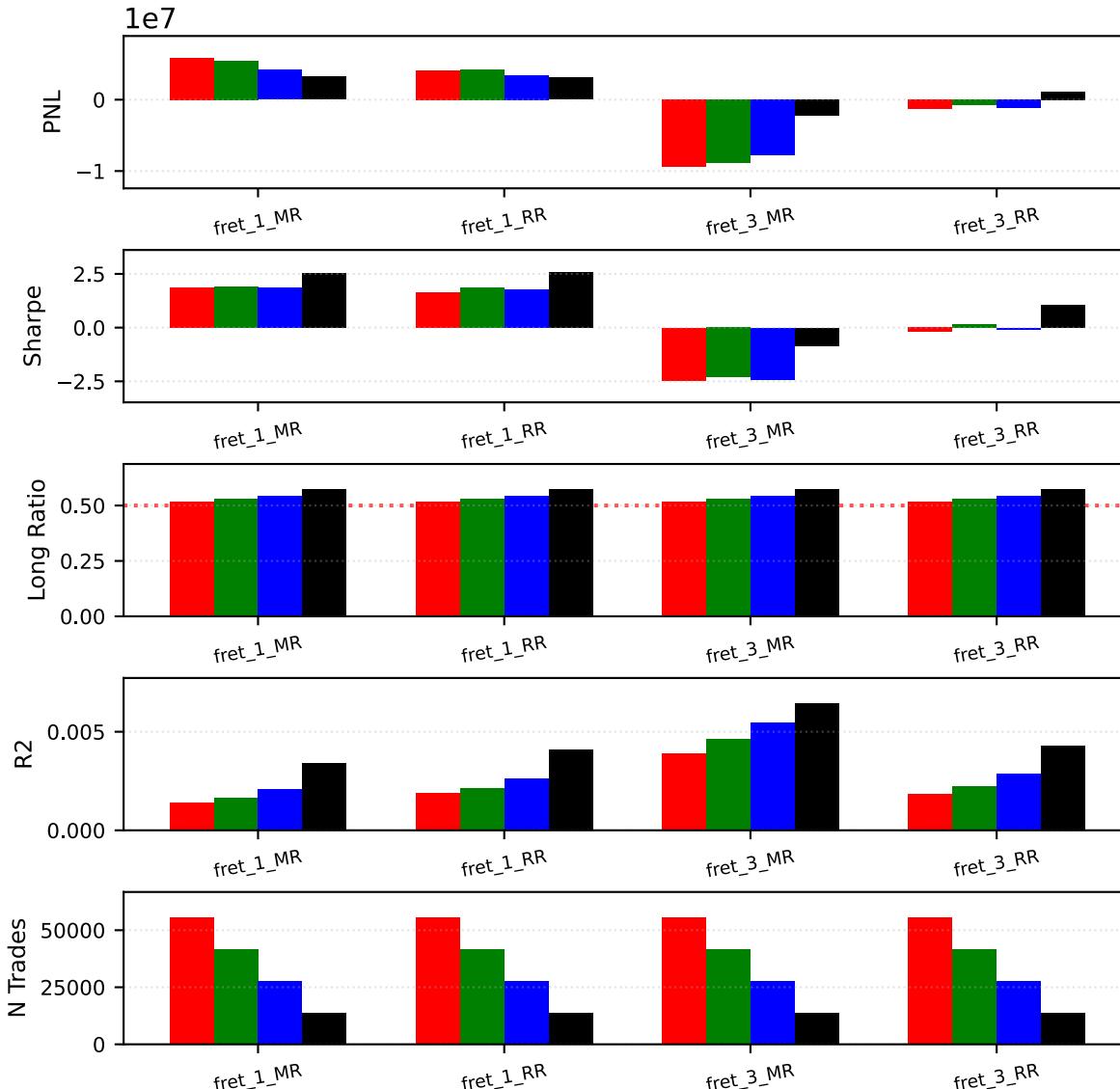


Bar Plots | signal: pret_3_RR bet_size_col: betsize_cap200k

X-axis: target

Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

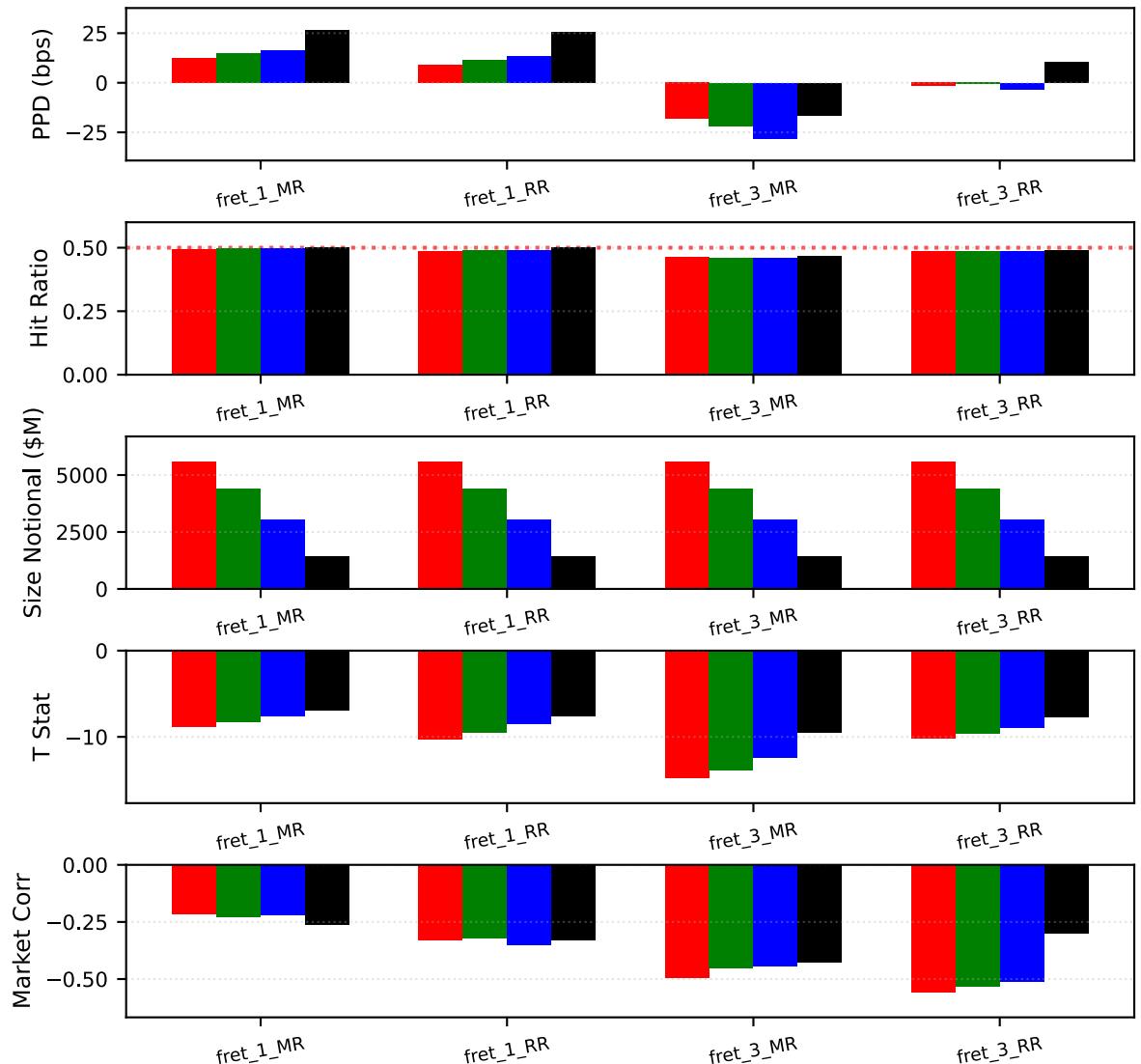
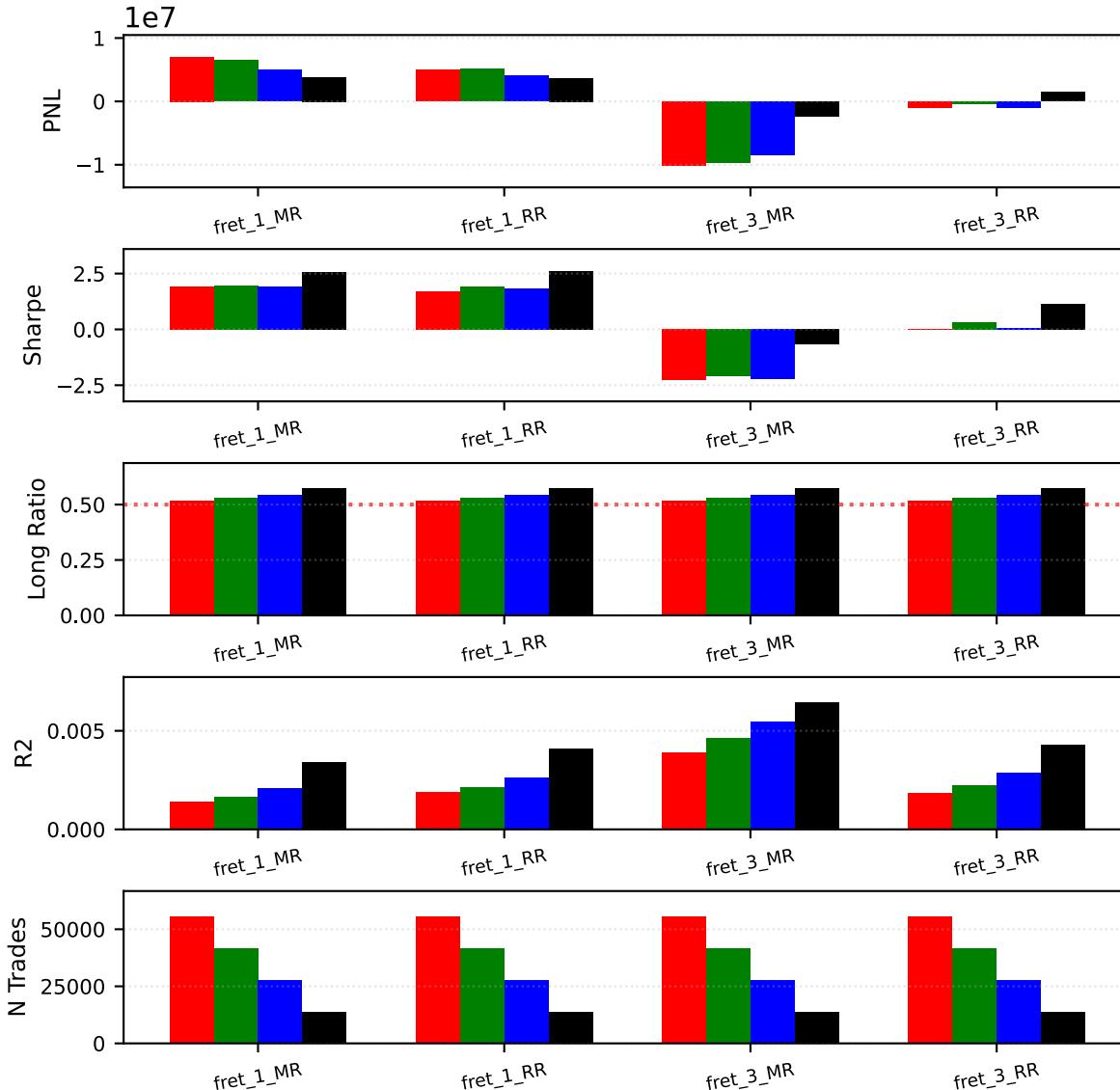


Bar Plots | signal: pret_3_RR bet_size_col: betsize_cap250k

X-axis: target

Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

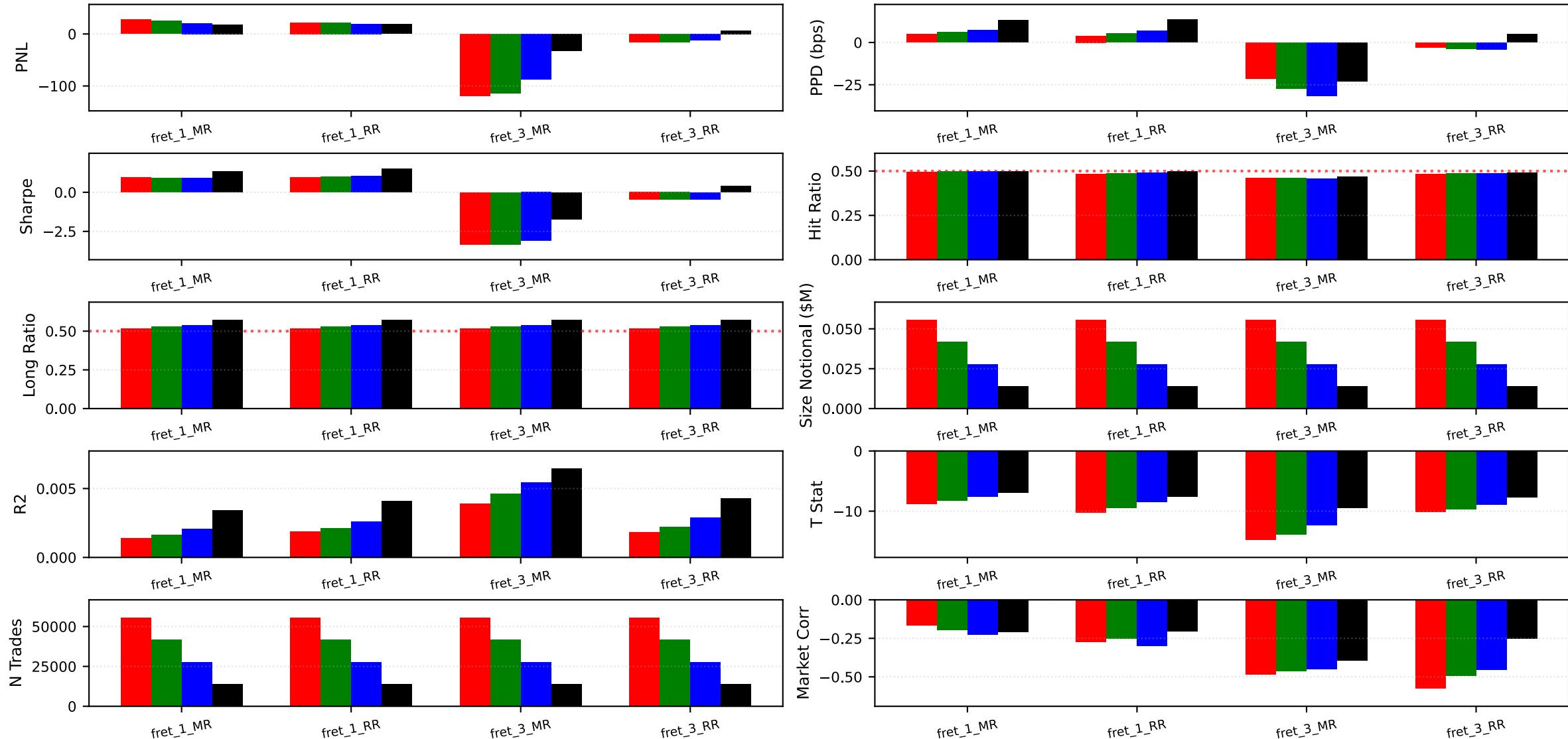


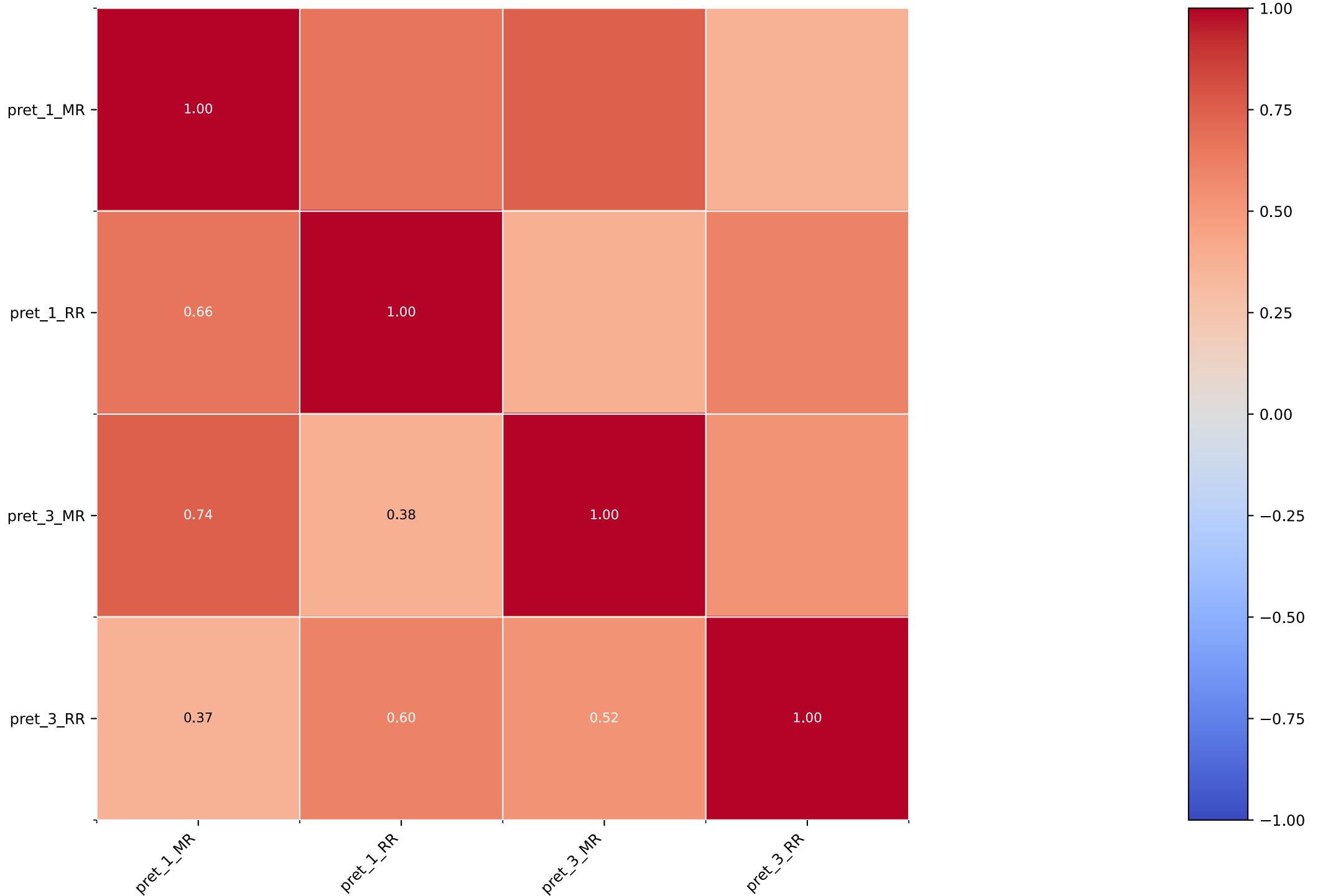
Bar Plots | signal: pret_3_RR bet_size_col: betsize_equal

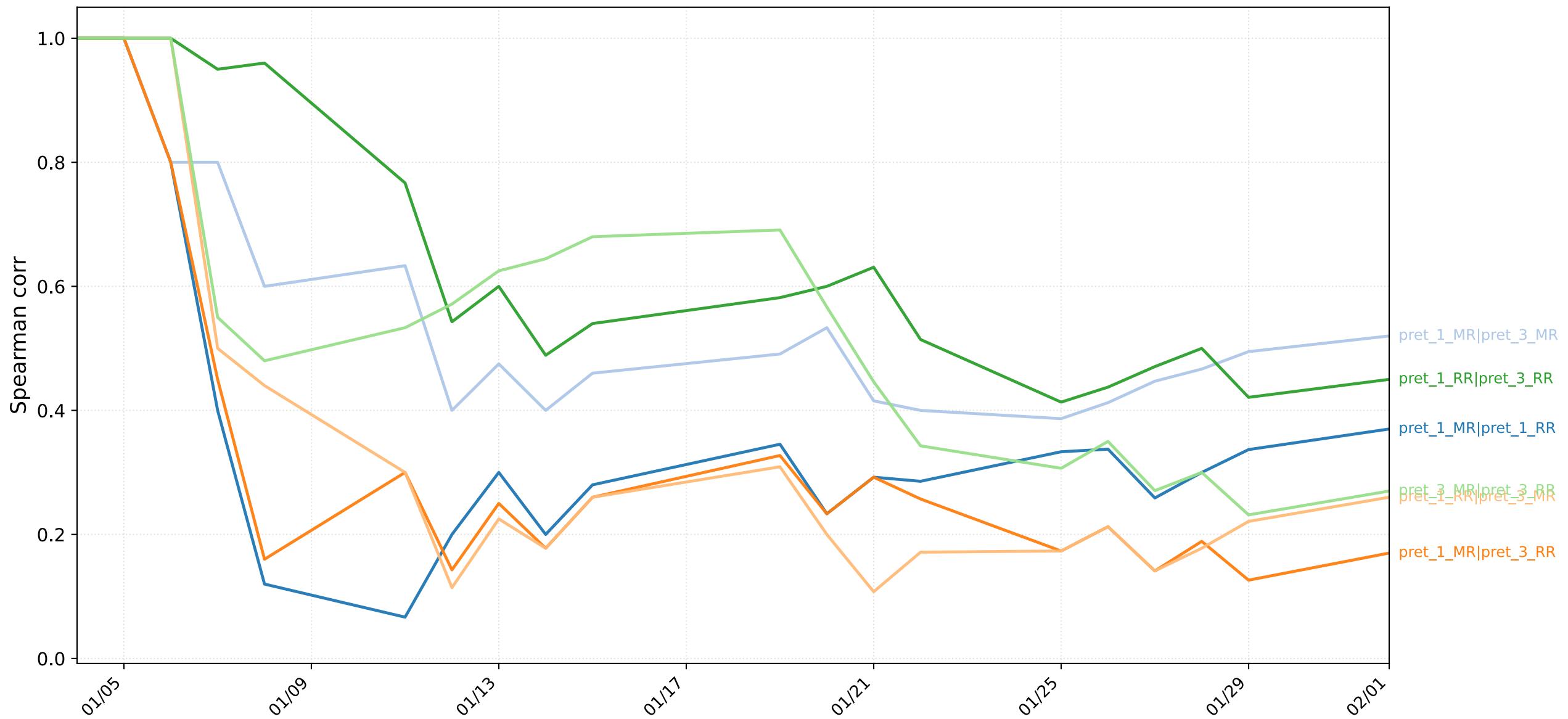
X-axis: target

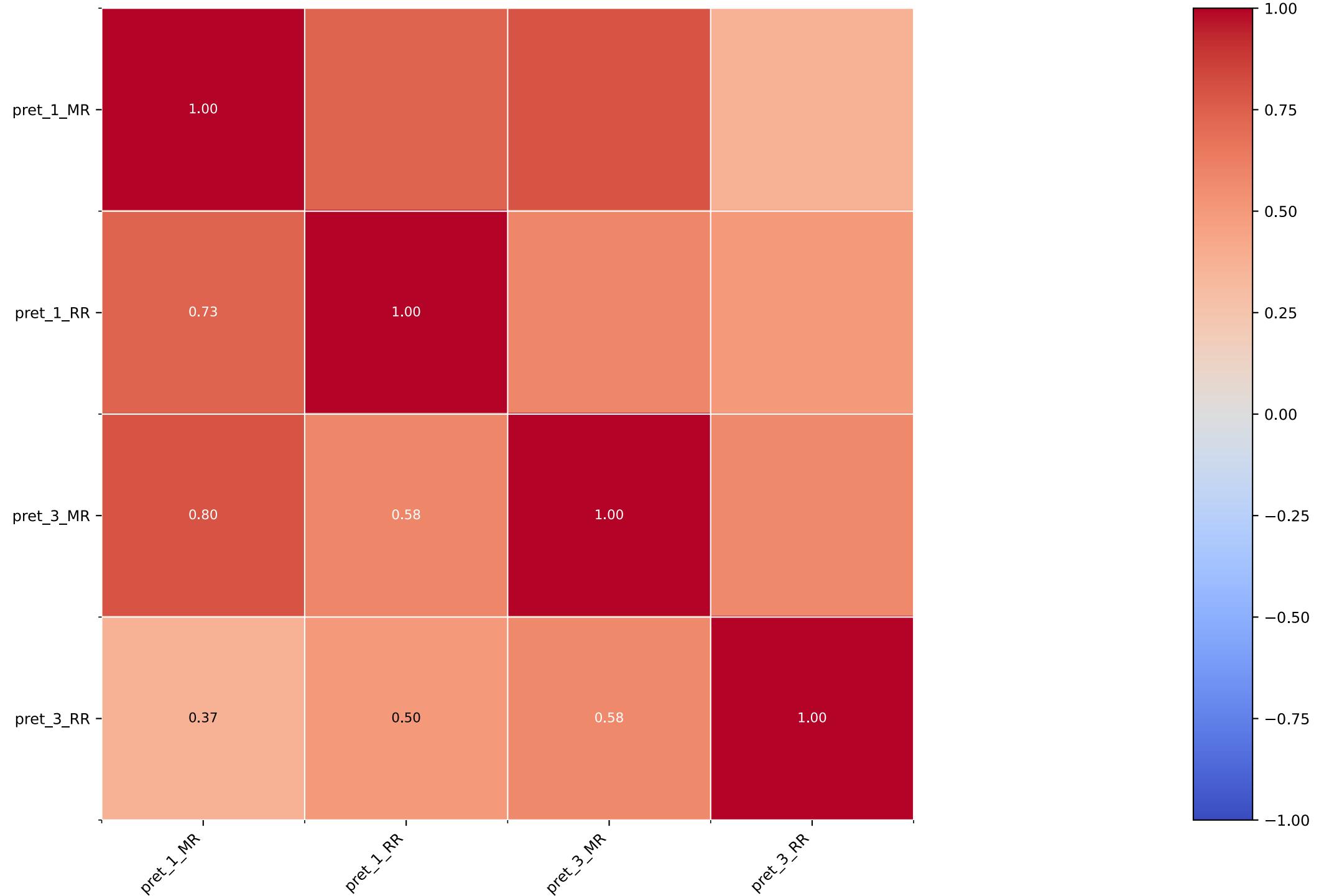
Quantile (color)

- █ qr_100
- █ qr_75
- █ qr_50
- █ qr_25

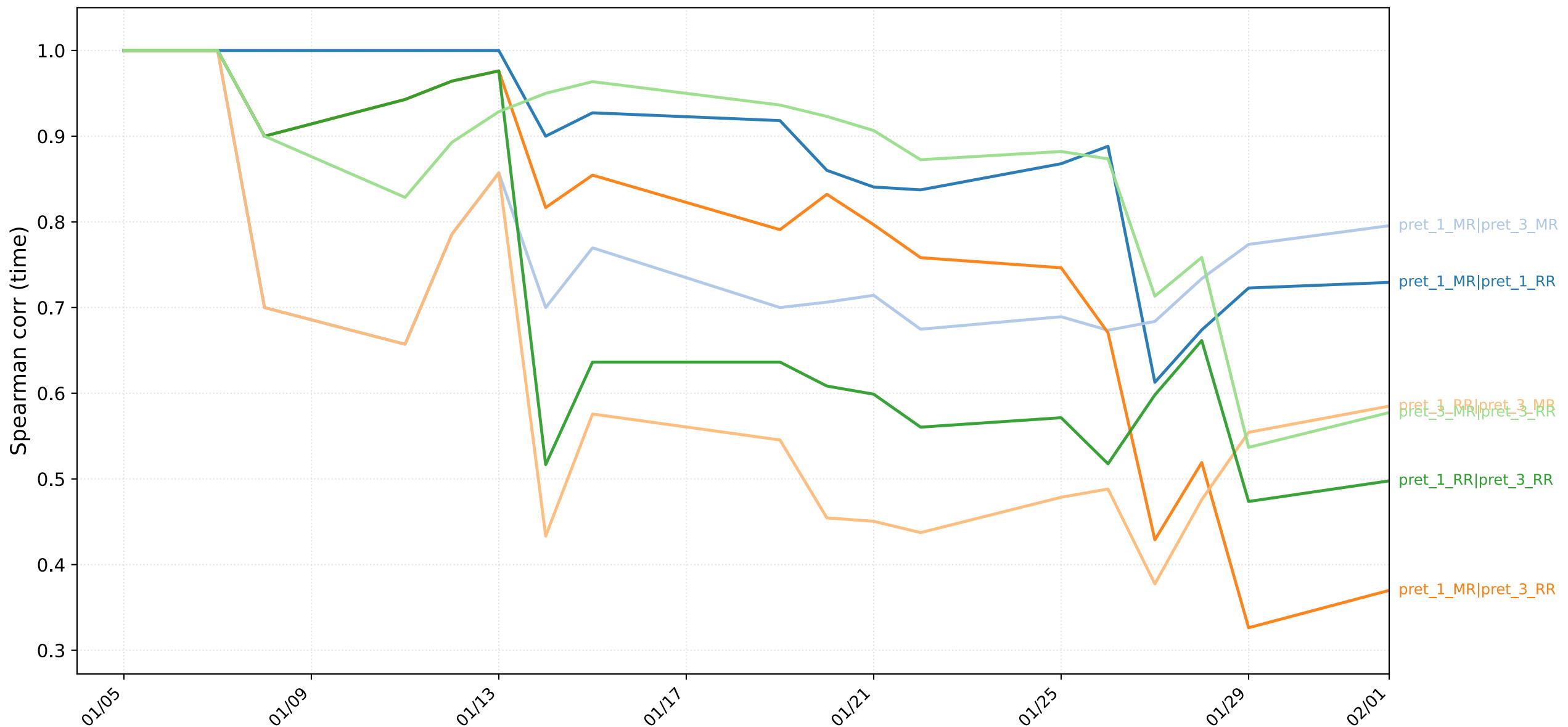


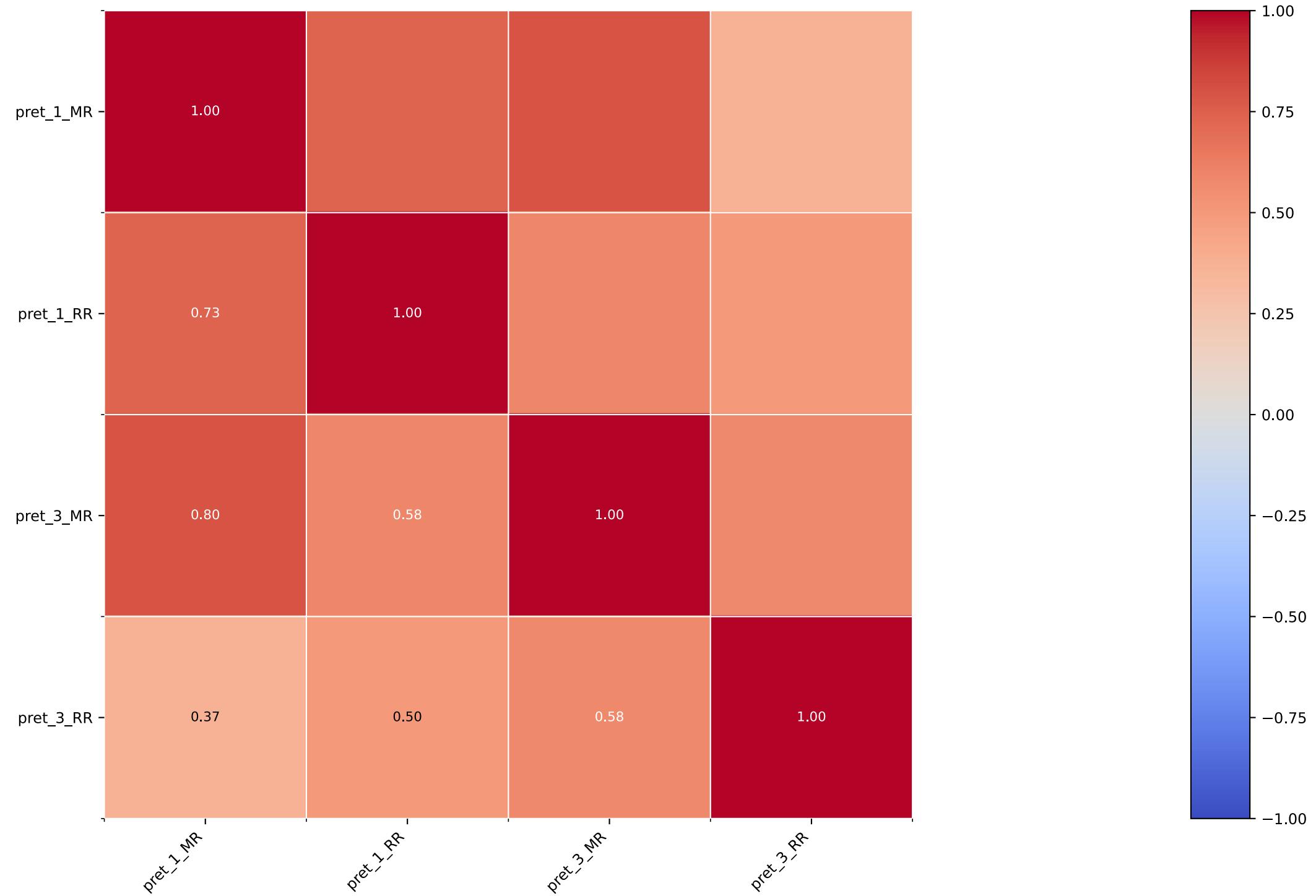
Heatmap 1 — Alpha Cross-Section Corr (Spearman) (avg over 20 days)

[H1] Alpha vs Alpha – smoothed 30D mean

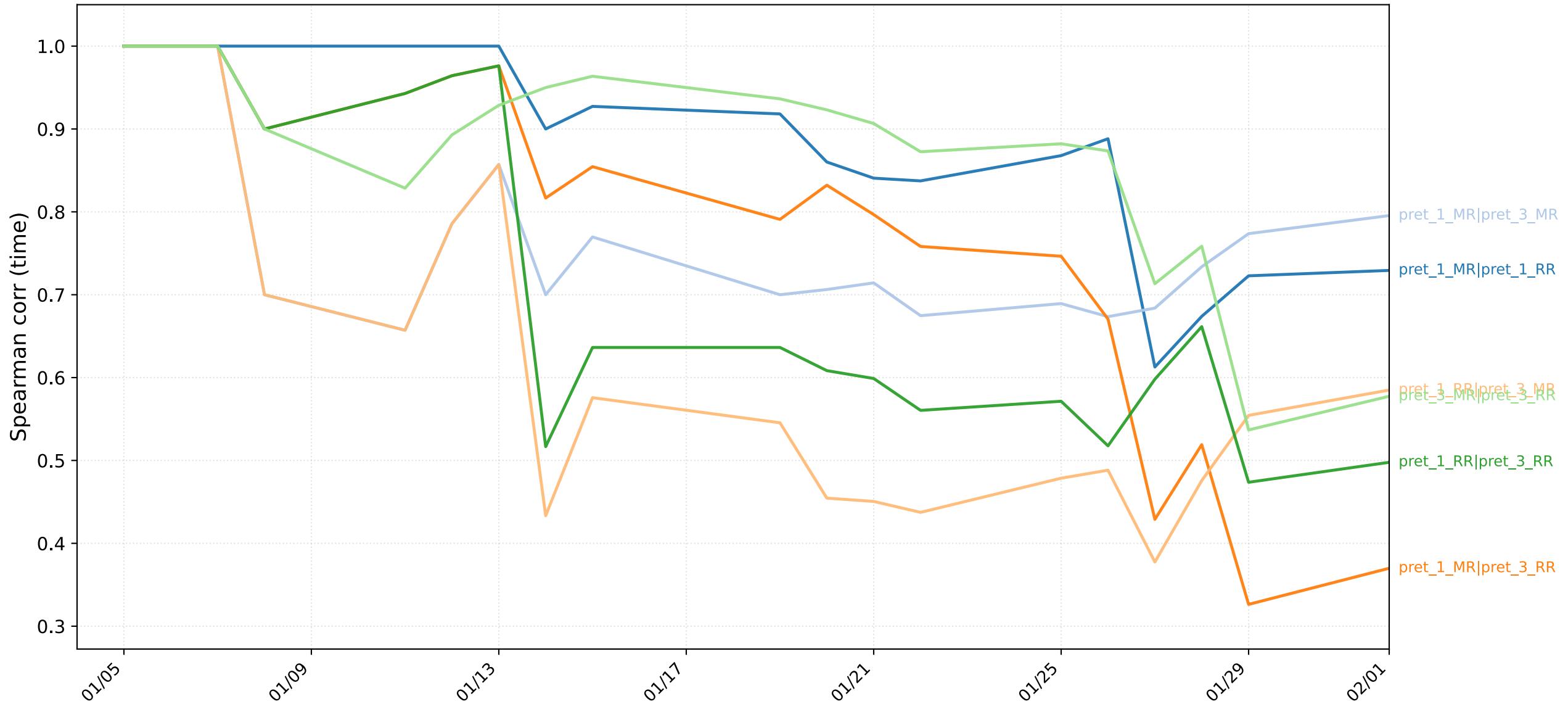
Heatmap 2 — Time-series Spearman corr of daily PnL (targets=fret_1_MR, bets=betsize_cap250k) [qr_100] (avg over 20 days)

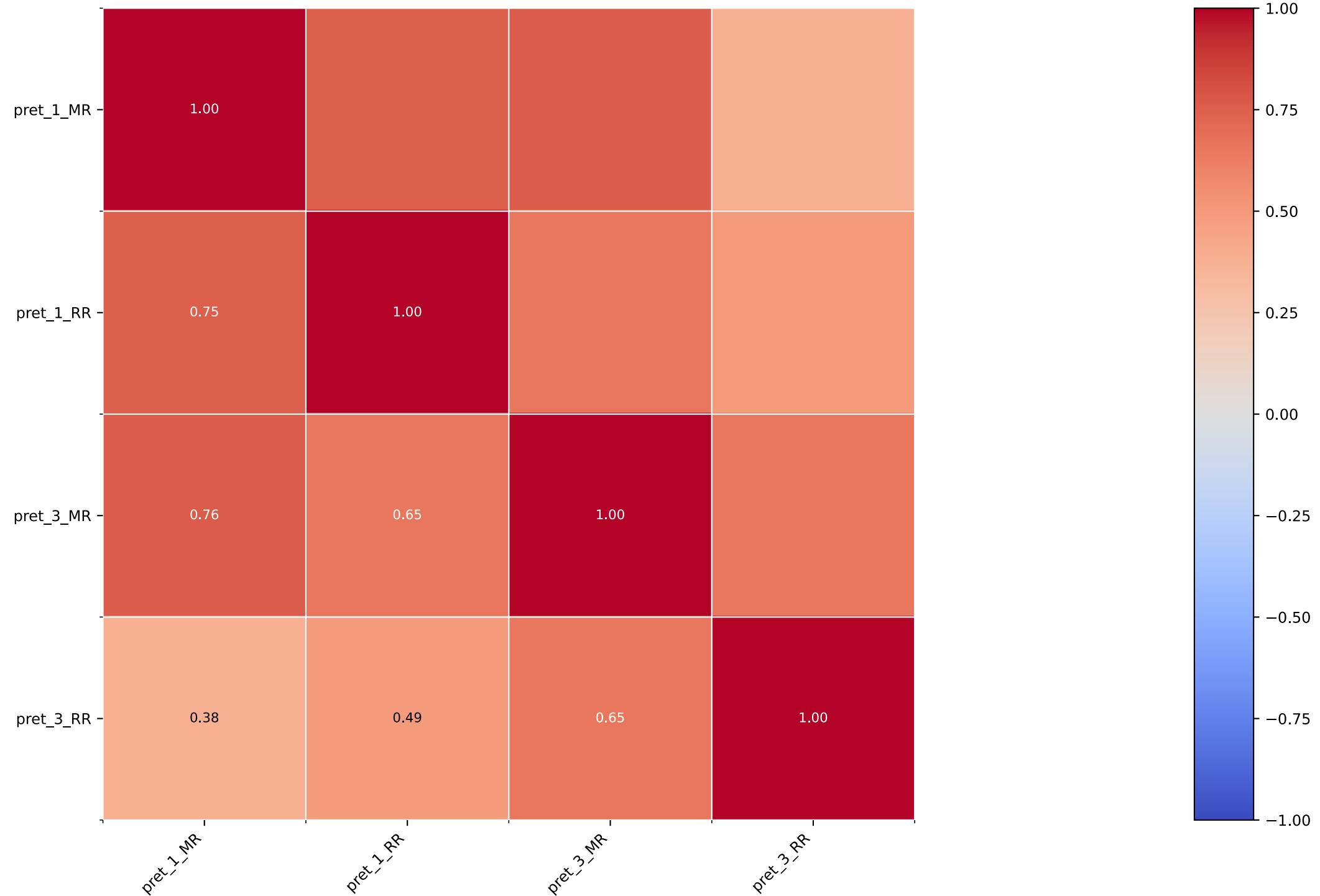
[H2 | qr_100] Alpha vs Alpha — Time corr (P&L, targets=fret_1_MR, bets=betsize_cap250k) — Rolling Spearman 30D — qr=qr_100 | tgt=fret_1_MR | bet=betsize_cap250k

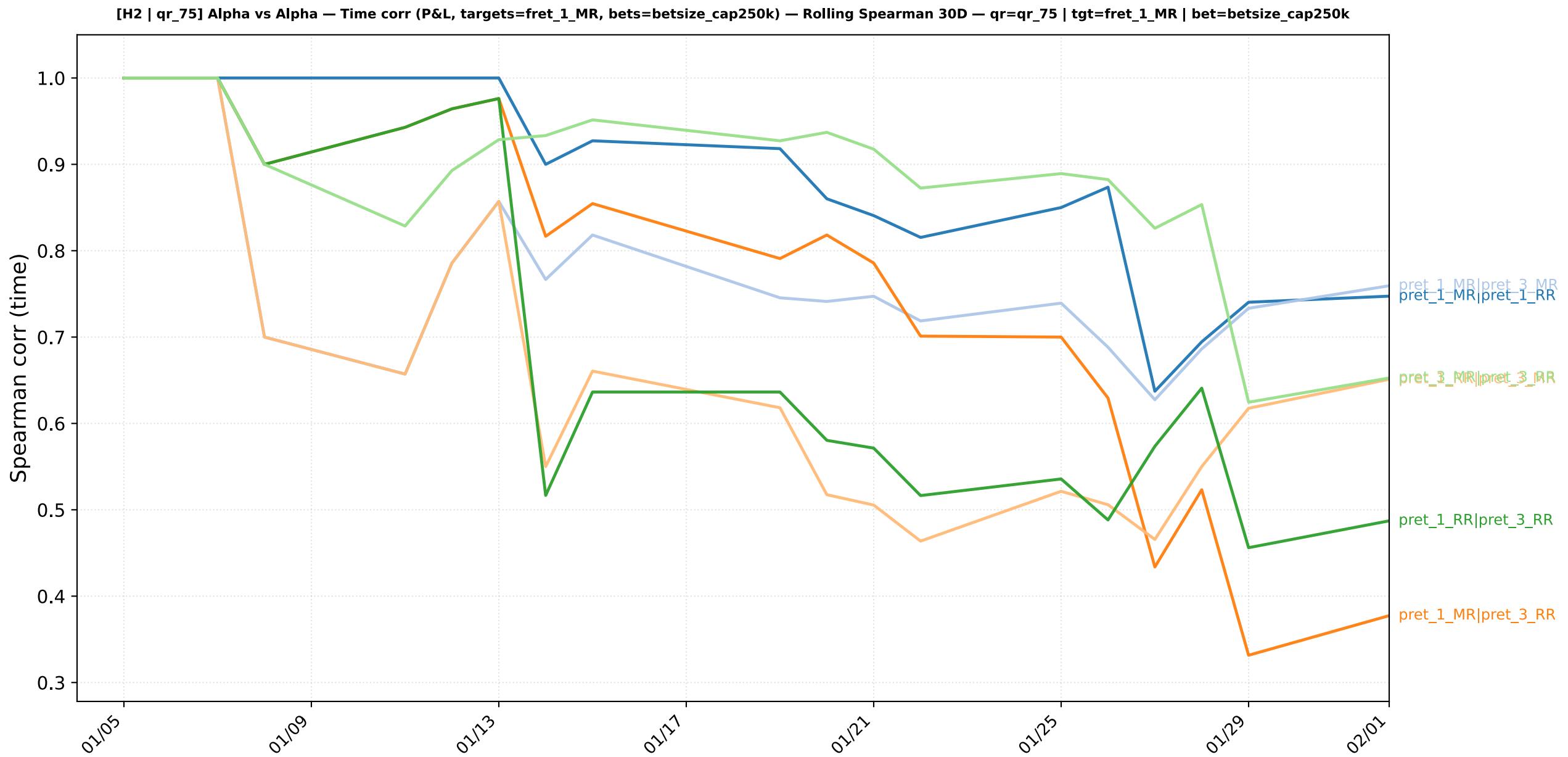


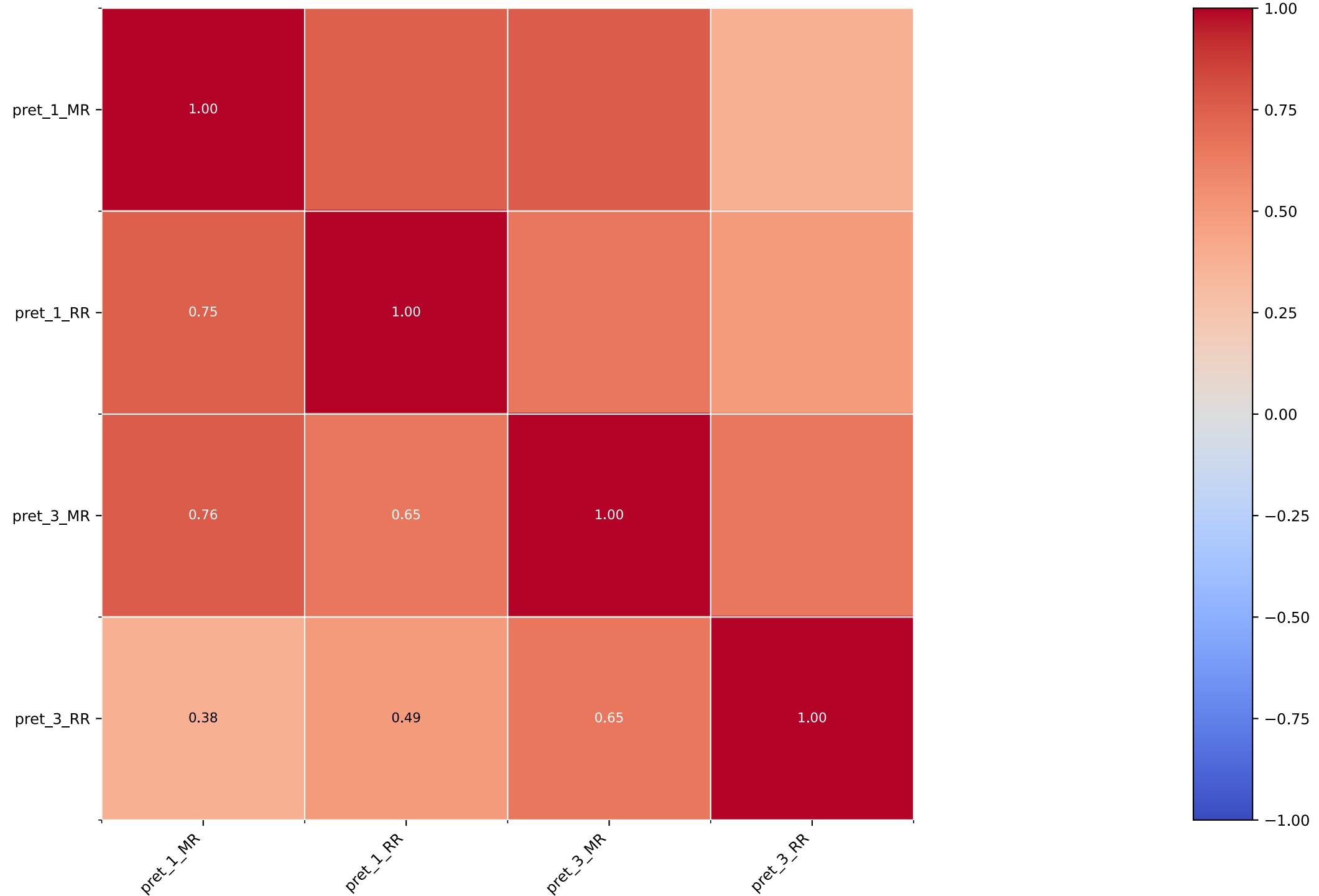
Heatmap 3 — Time-series Spearman corr of daily PnL vectors (targets=fret_1_MR, bets=betsize_cap250k) [qr_100] (days=20)

[H3 | qr_100] Alpha vs Alpha — Time corr (P&L vectors, targets=fret_1_MR, bets=betsize_cap250k) — Expanding Spearman — qr=qr_100 | tgt=fret_1_MR | bet=betsize_cap250k

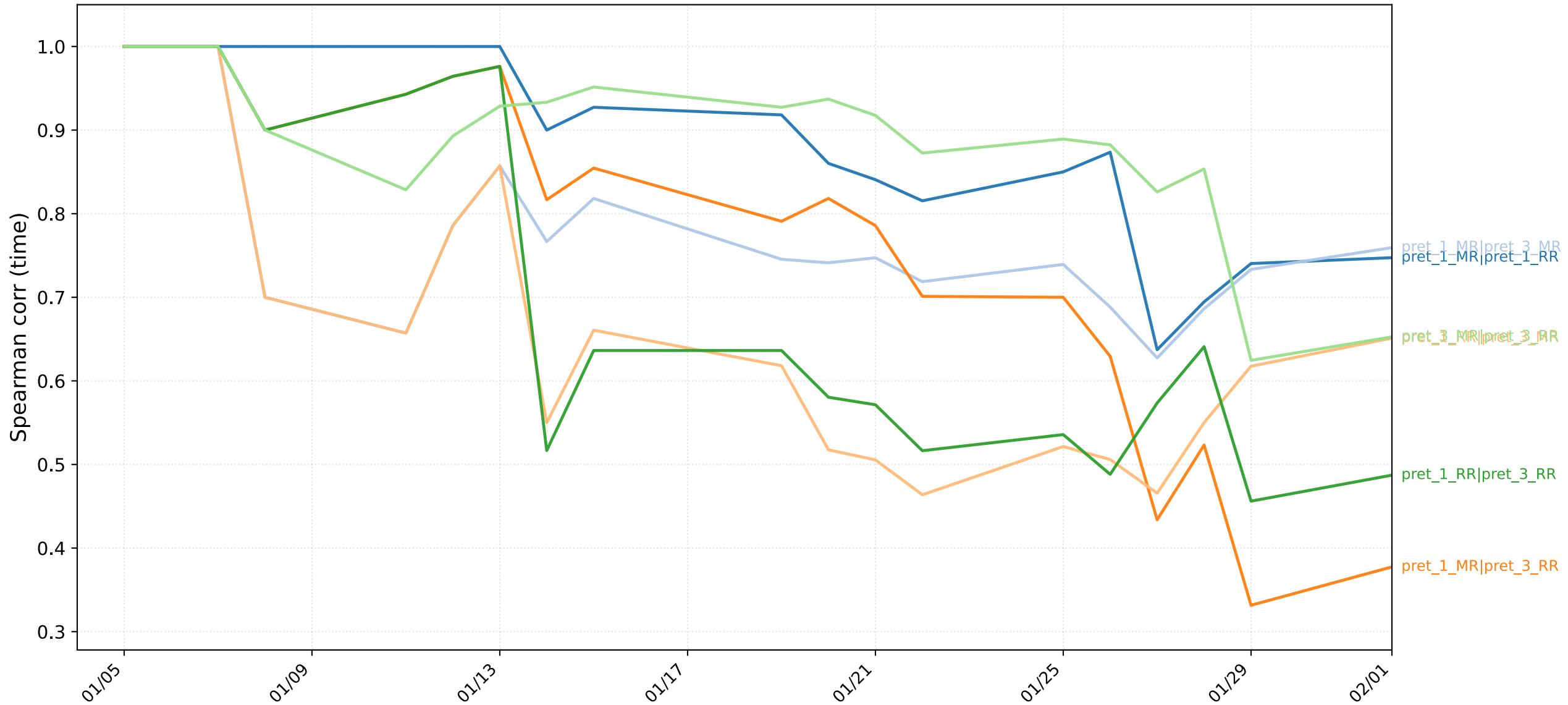


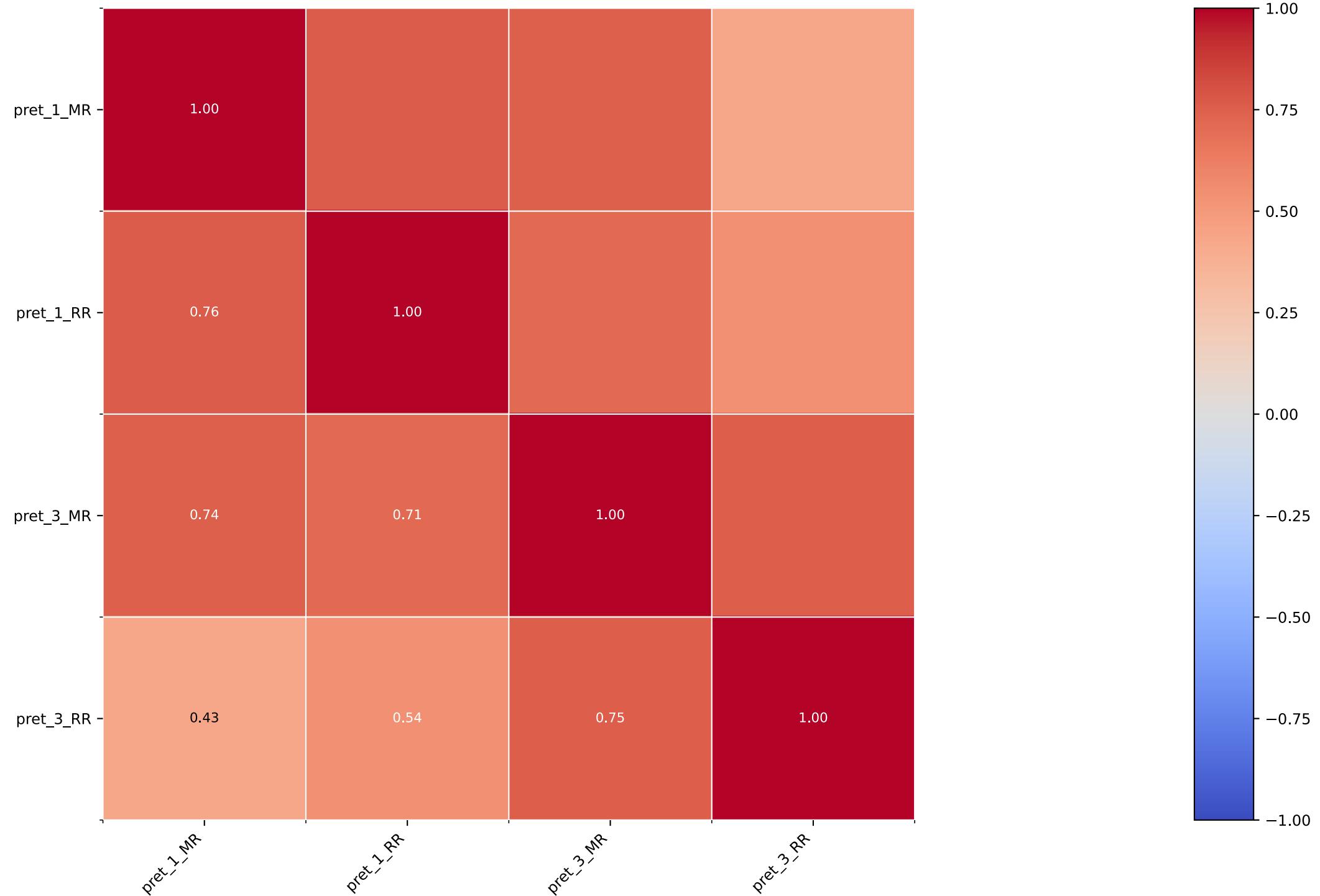
Heatmap 2 — Time-series Spearman corr of daily PnL (targets=fret_1_MR, bets=betsize_cap250k) [qr_75] (avg over 20 days)



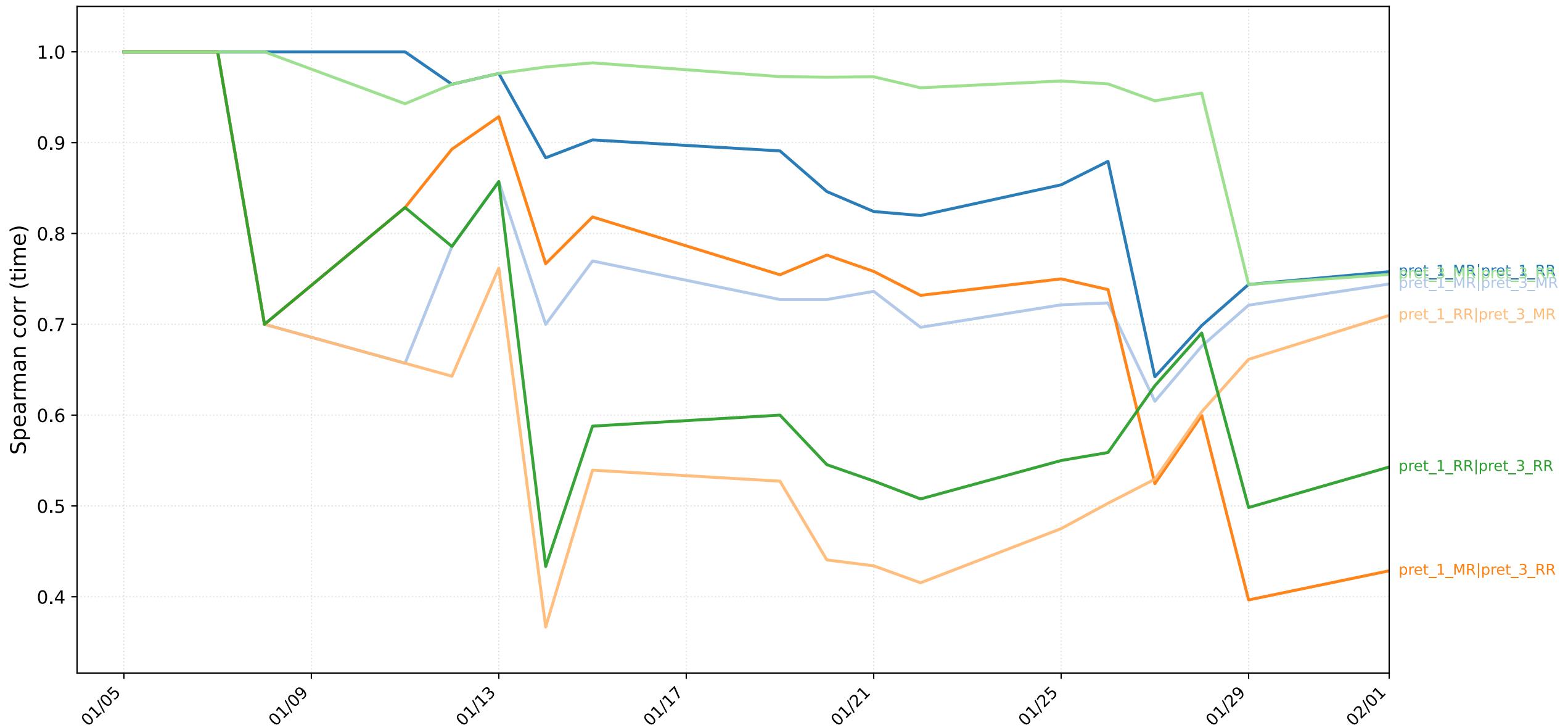
Heatmap 3 — Time-series Spearman corr of daily PnL vectors (targets=fret_1_MR, bets=betsize_cap250k) [qr_75] (days=20)

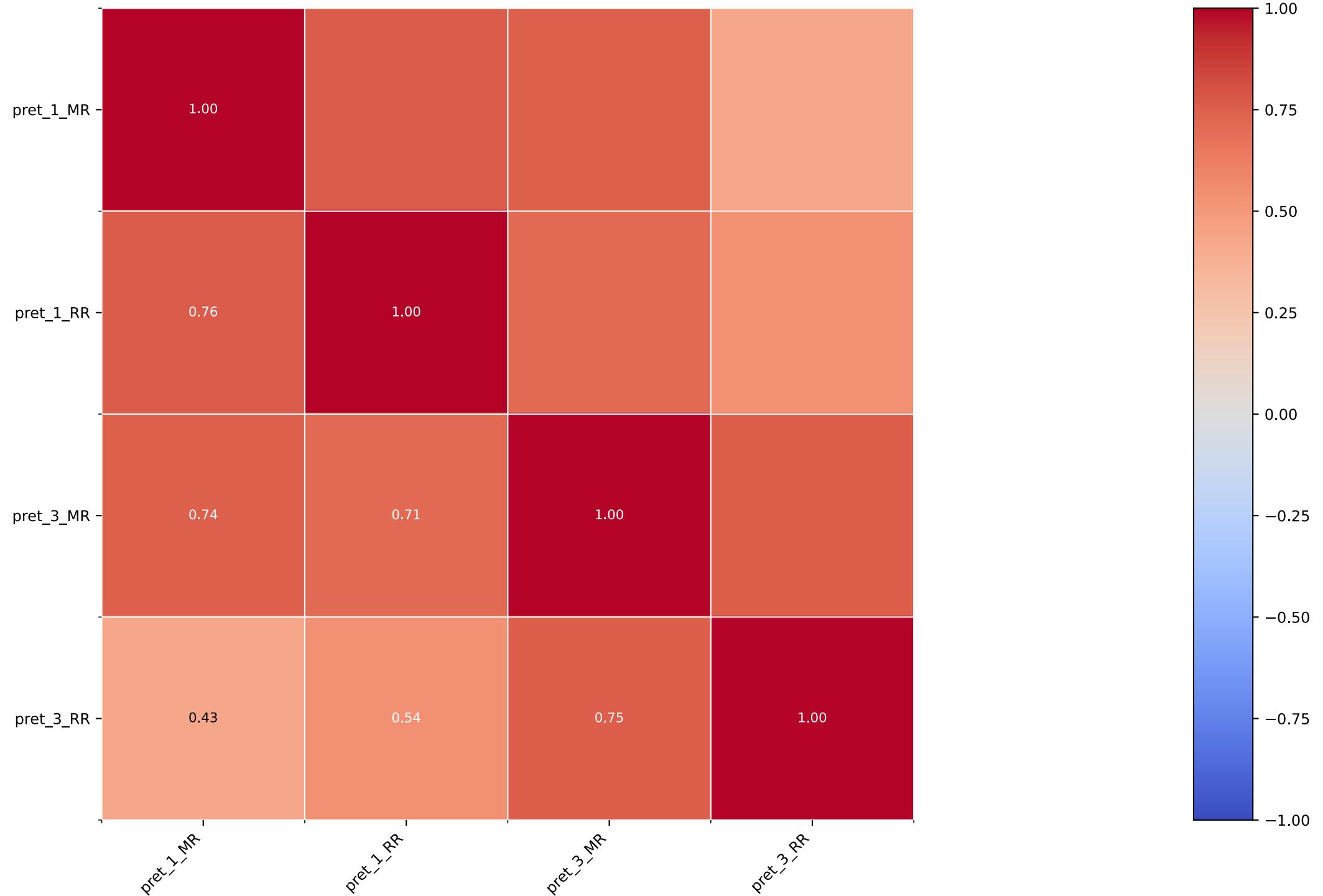
[H3 | qr_75] Alpha vs Alpha — Time corr (P&L vectors, targets=fret_1_MR, bets=betsize_cap250k) — Expanding Spearman — qr=qr_75 | tgt=fret_1_MR | bet=betsize_cap250k



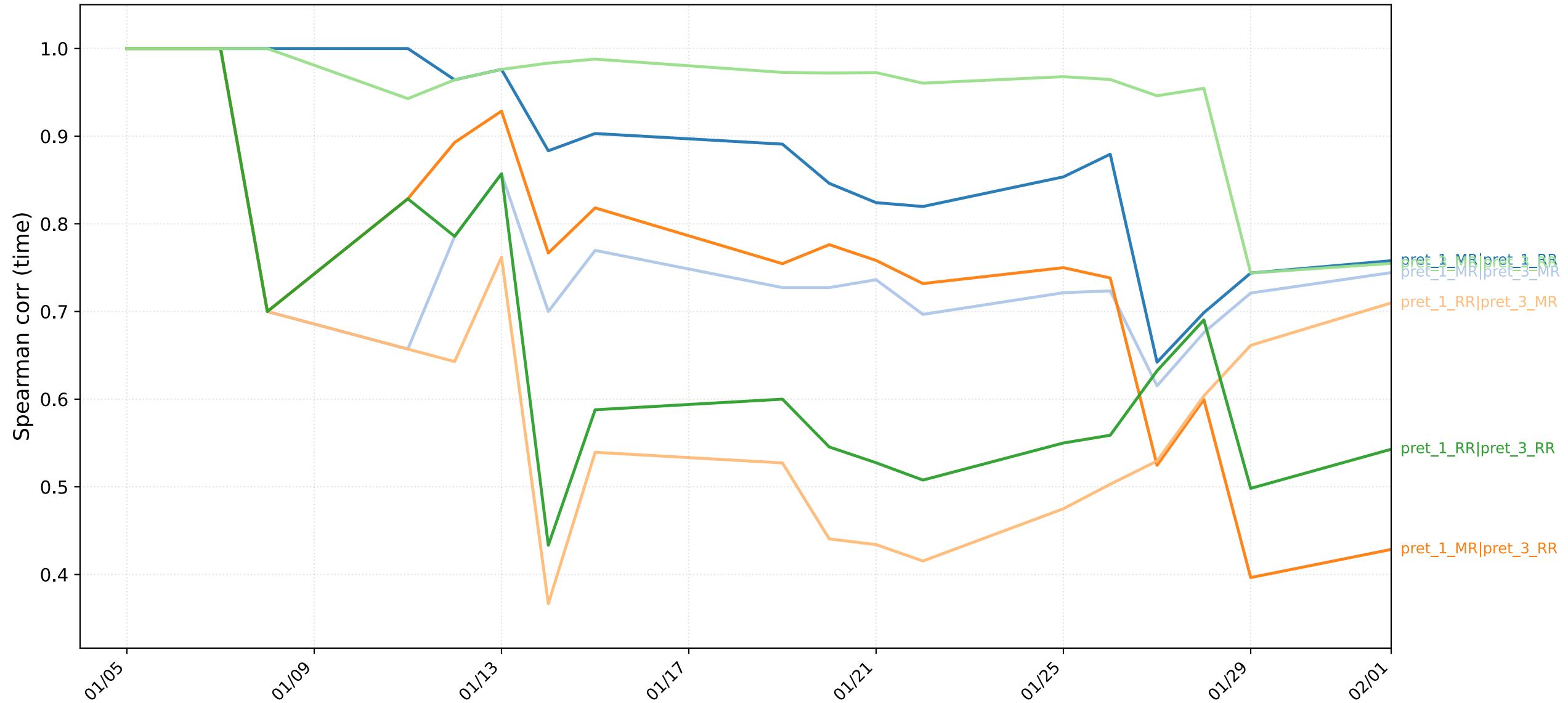
Heatmap 2 — Time-series Spearman corr of daily PnL (targets=fret_1_MR, bets=betsize_cap250k) [qr_50] (avg over 20 days)

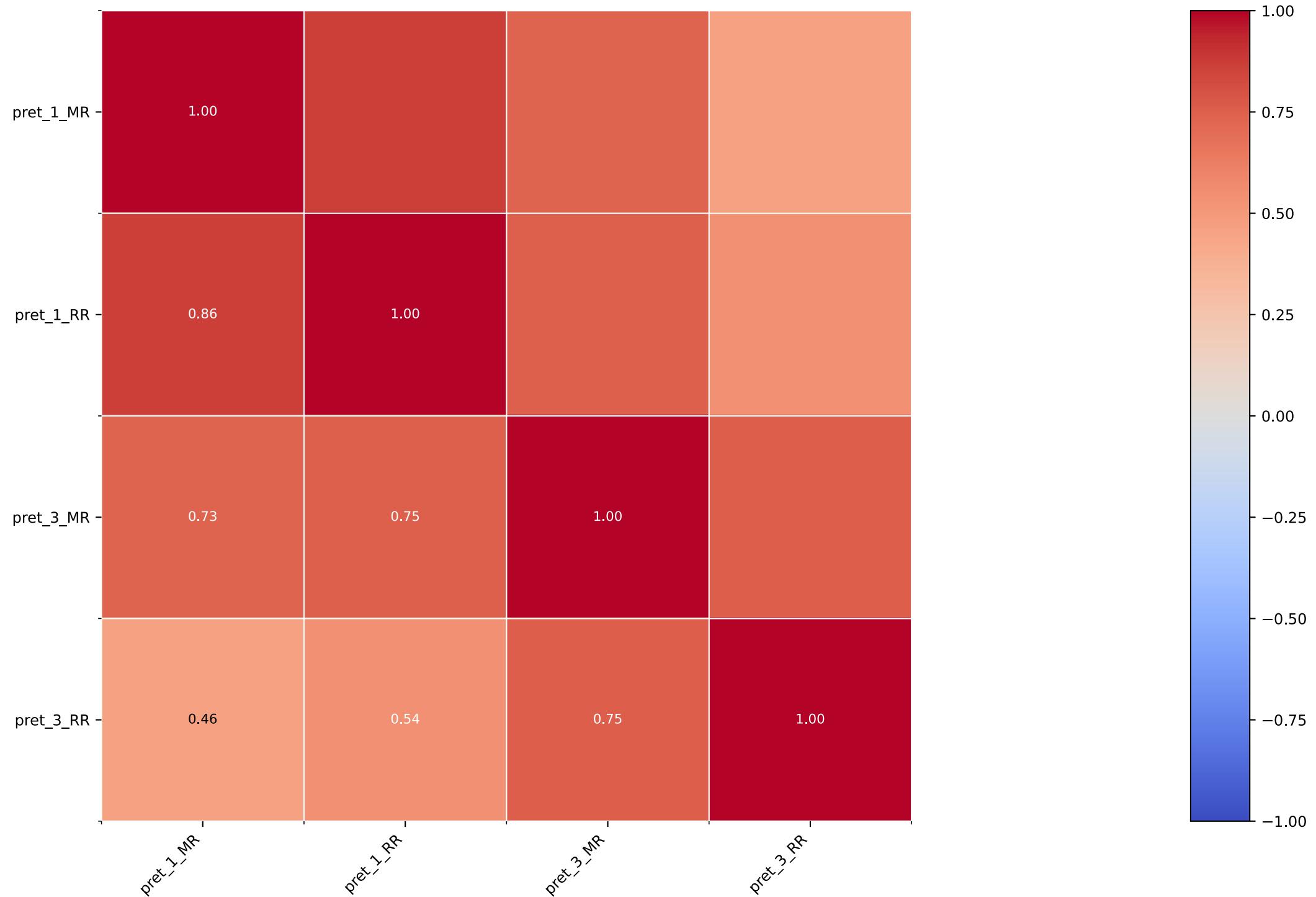
[H2 | qr_50] Alpha vs Alpha — Time corr (P&L, targets=fret_1_MR, bets=betsize_cap250k) — Rolling Spearman 30D — qr=qr_50 | tgt=fret_1_MR | bet=betsize_cap250k



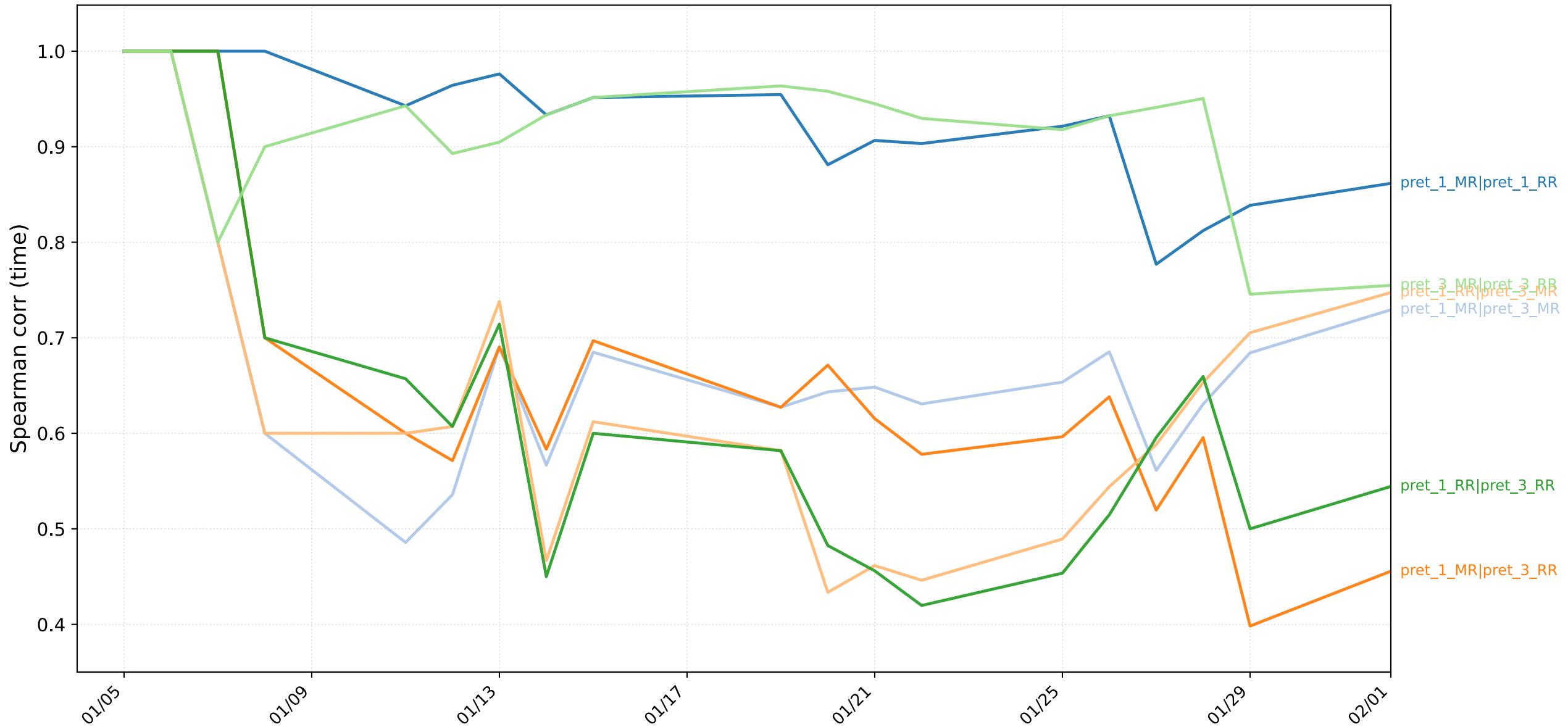
Heatmap 3 — Time-series Spearman corr of daily PnL vectors (targets=fret_1_MR, bets=betsize_cap250k) [qr_50] (days=20)

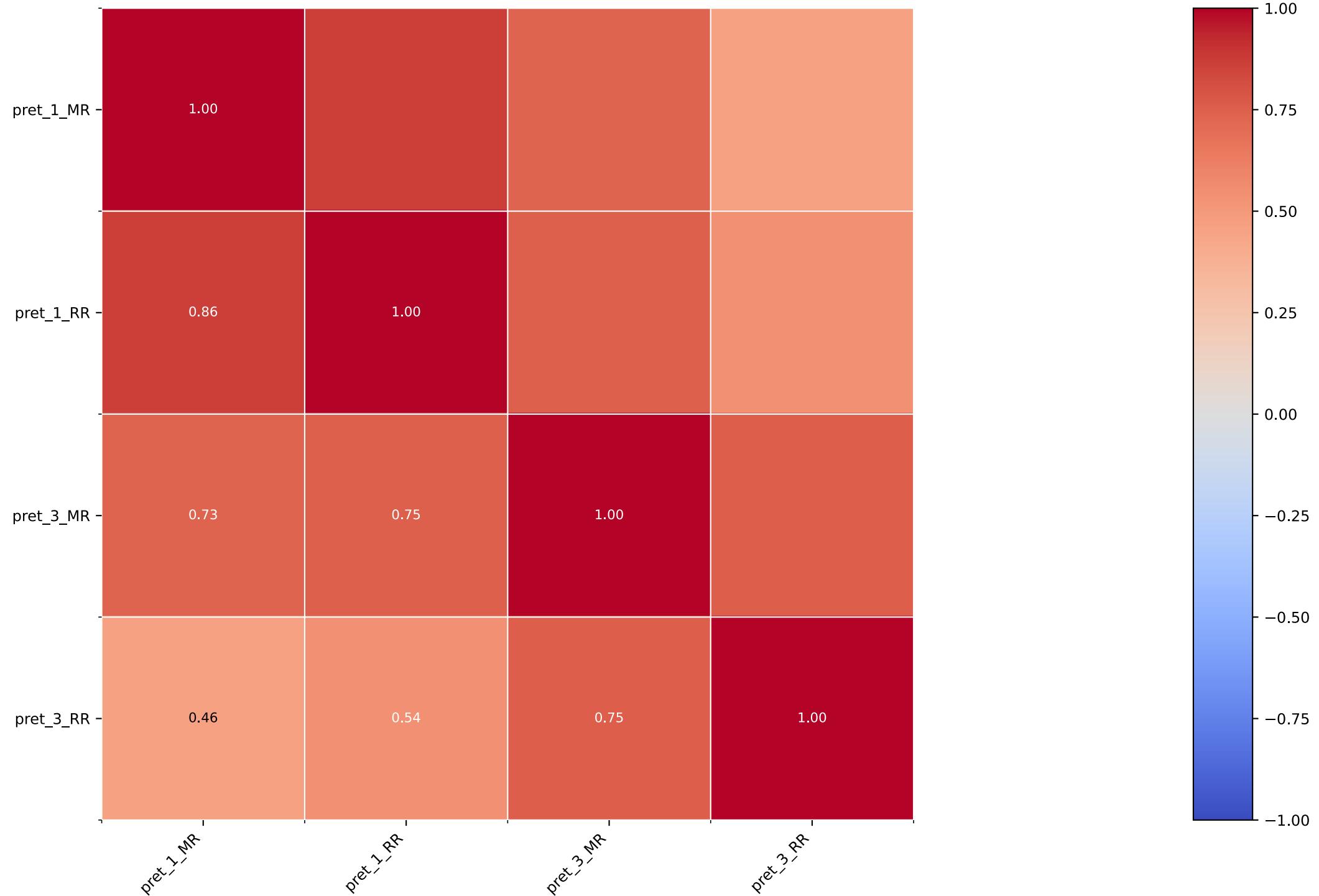
[H3 | qr_50] Alpha vs Alpha — Time corr (P&L vectors, targets=fret_1_MR, bets=betsize_cap250k) — Expanding Spearman — qr=qr_50 | tgt=fret_1_MR | bet=betsize_cap250k



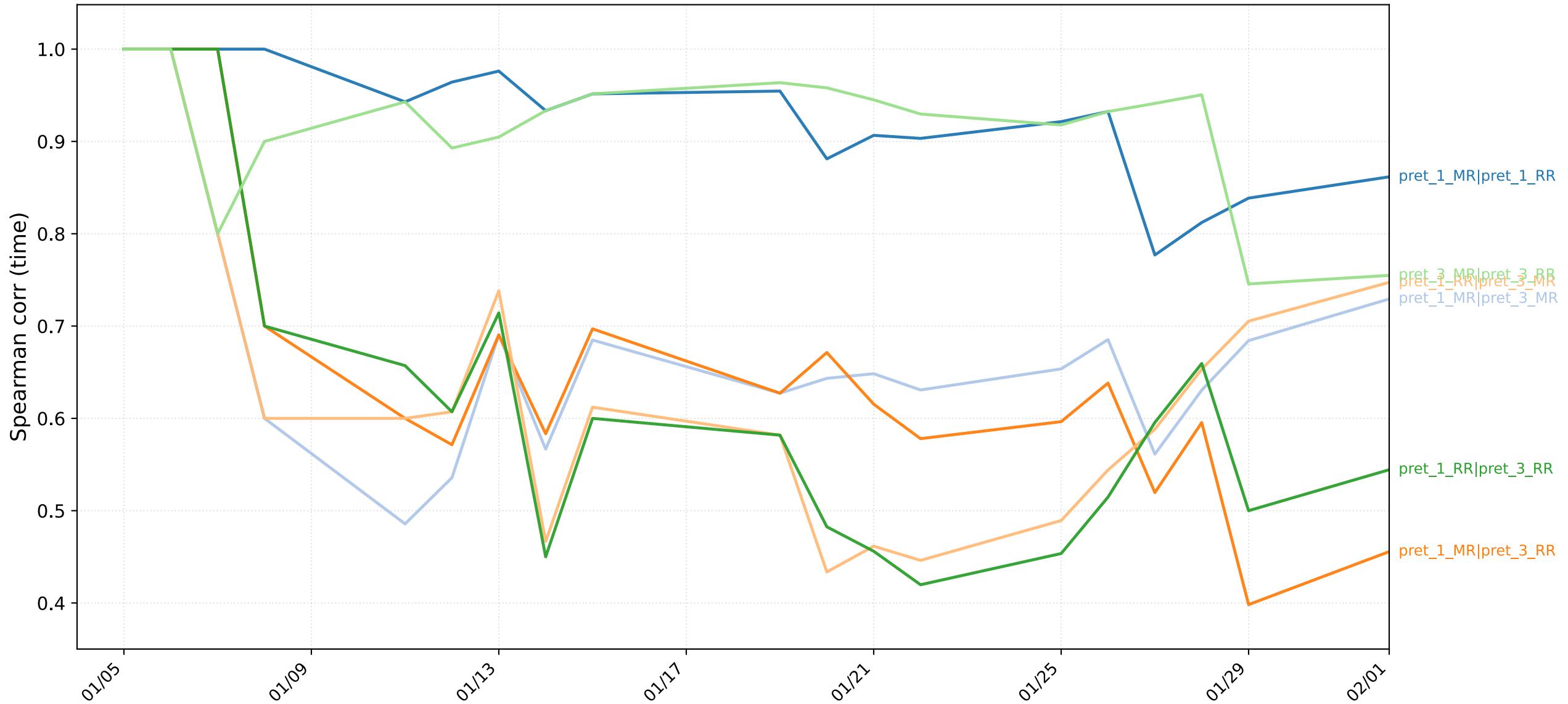
Heatmap 2 — Time-series Spearman corr of daily PnL (targets=fret_1_MR, bets=betsize_cap250k) [qr_25] (avg over 20 days)

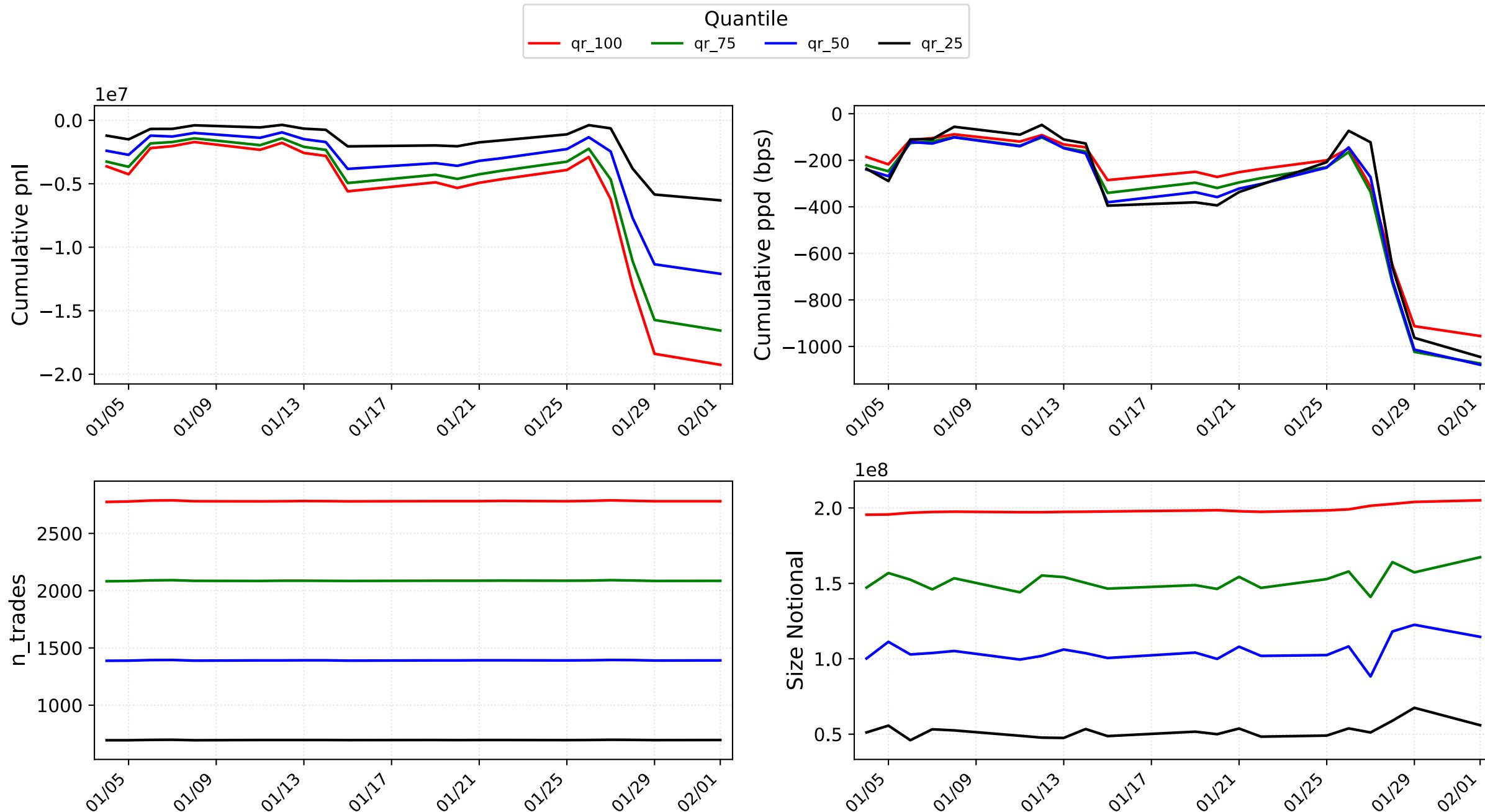
[H2 | qr_25] Alpha vs Alpha — Time corr (P&L, targets=fret_1_MR, bets=betsize_cap250k) — Rolling Spearman 30D — qr=qr_25 | tgt=fret_1_MR | bet=betsize_cap250k

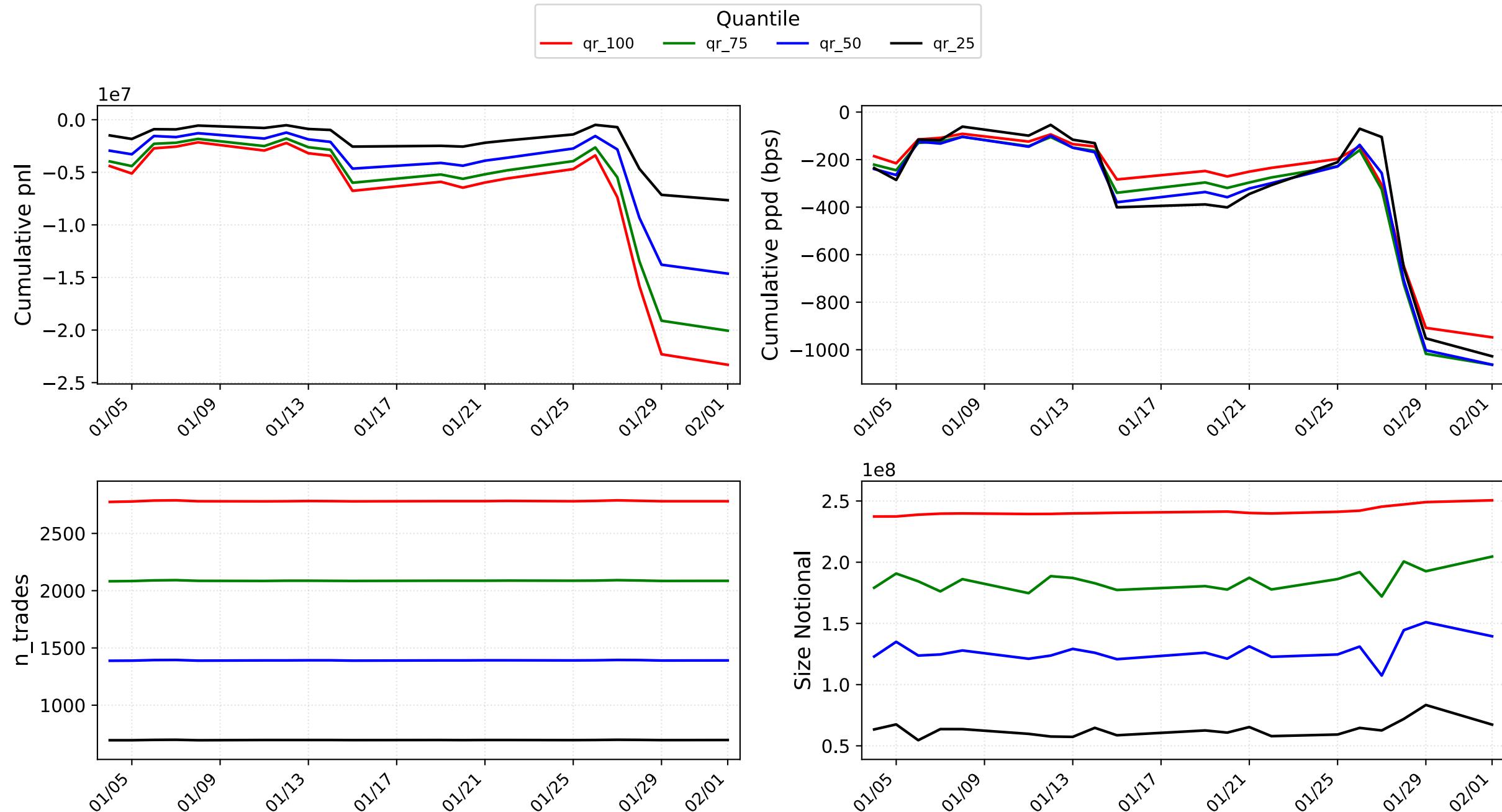


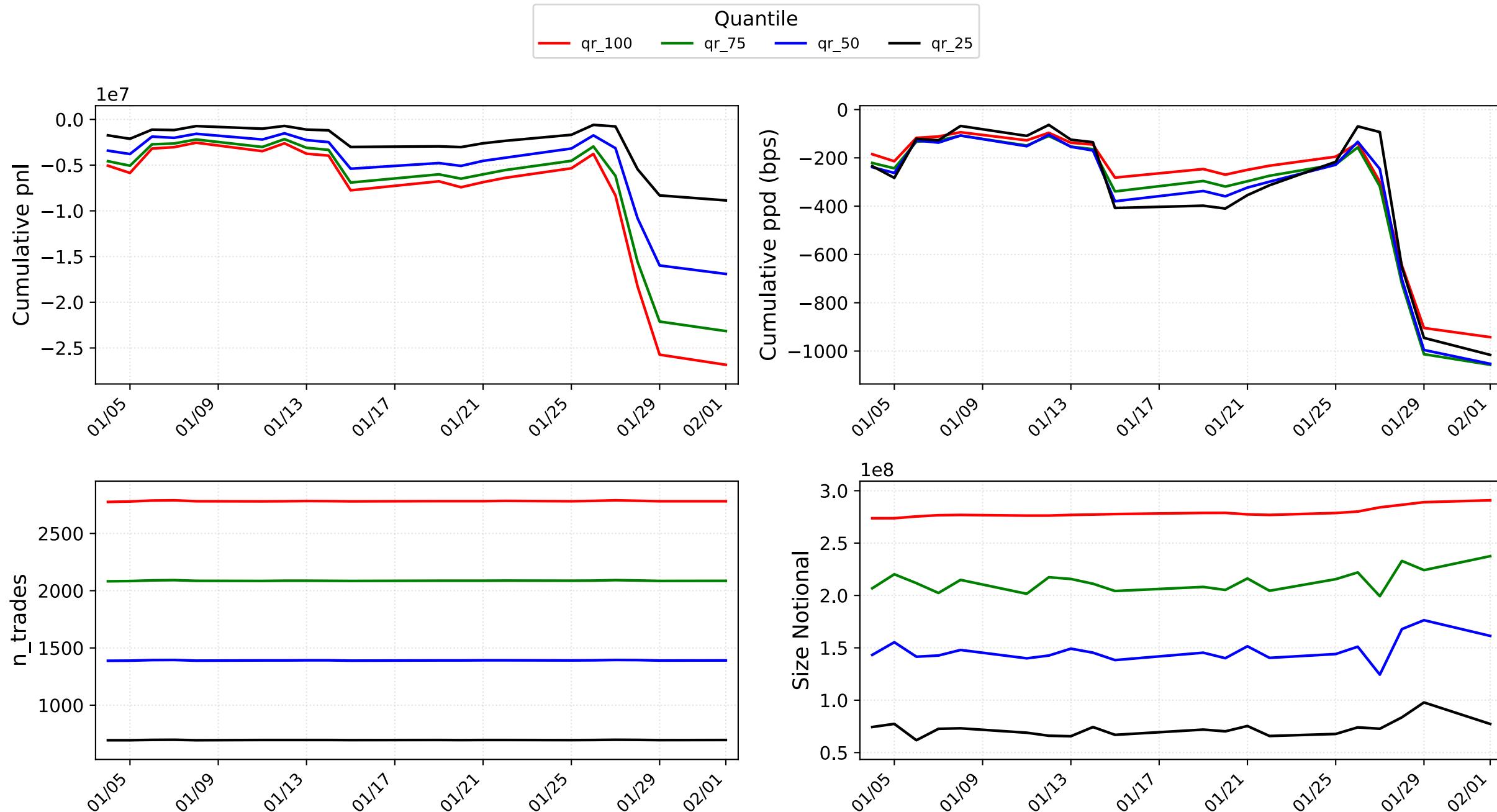
Heatmap 3 — Time-series Spearman corr of daily PnL vectors (targets=fret_1_MR, bets=betsize_cap250k) [qr_25] (days=20)

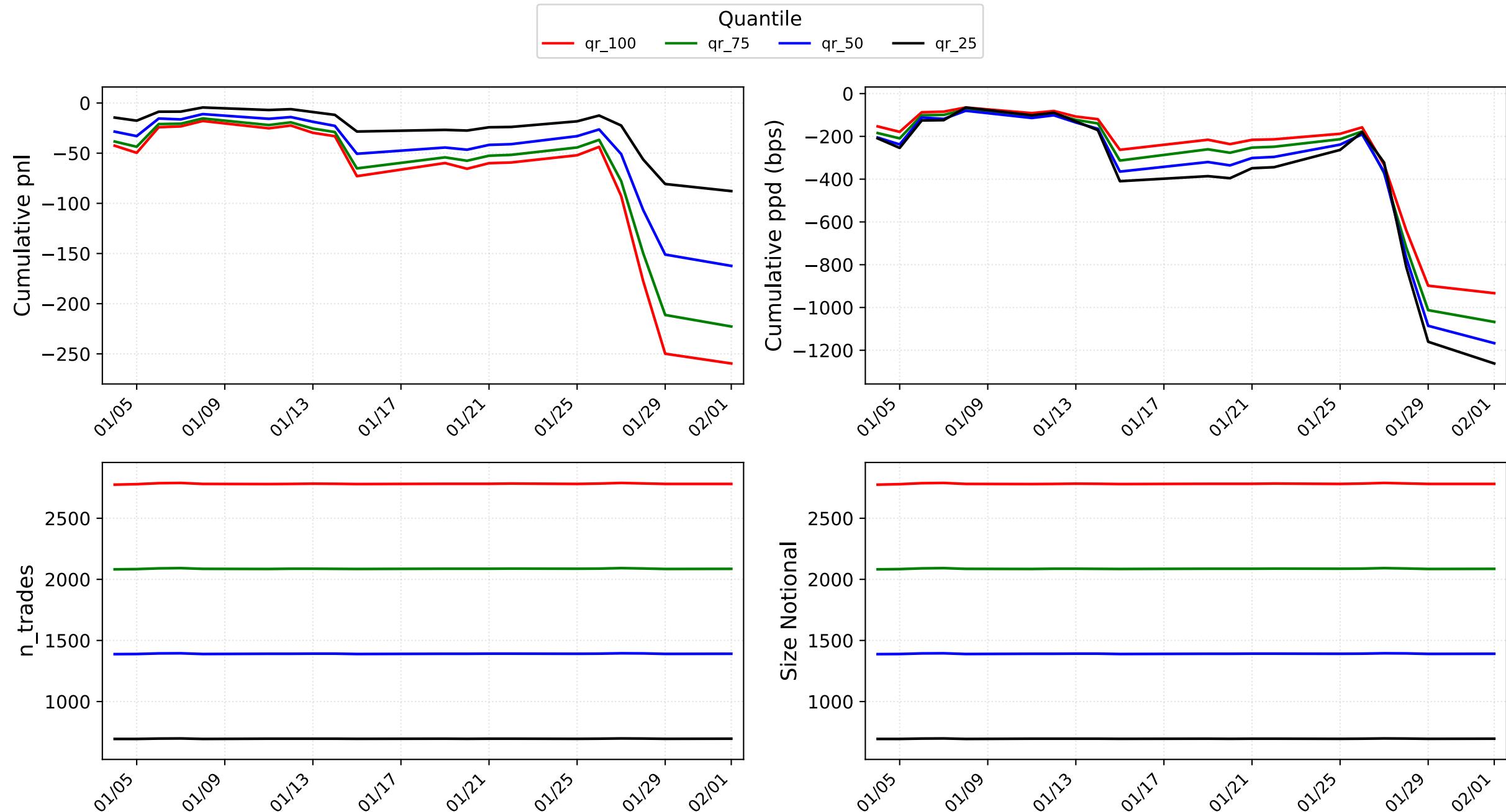
[H3 | qr_25] Alpha vs Alpha — Time corr (P&L vectors, targets=fret_1_MR, bets=betsize_cap250k) — Expanding Spearman — qr=qr_25 | tgt=fret_1_MR | bet=betsize_cap250k

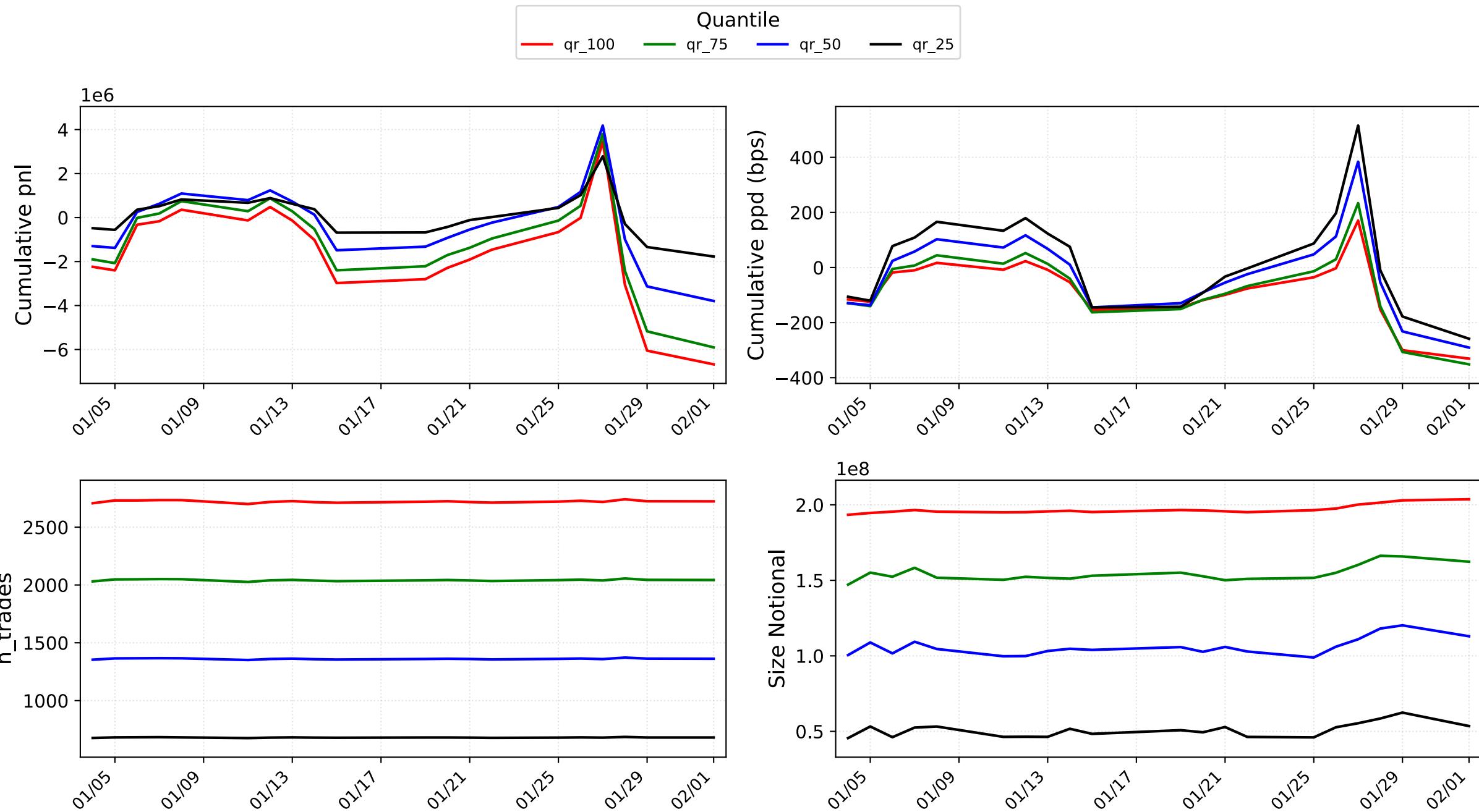


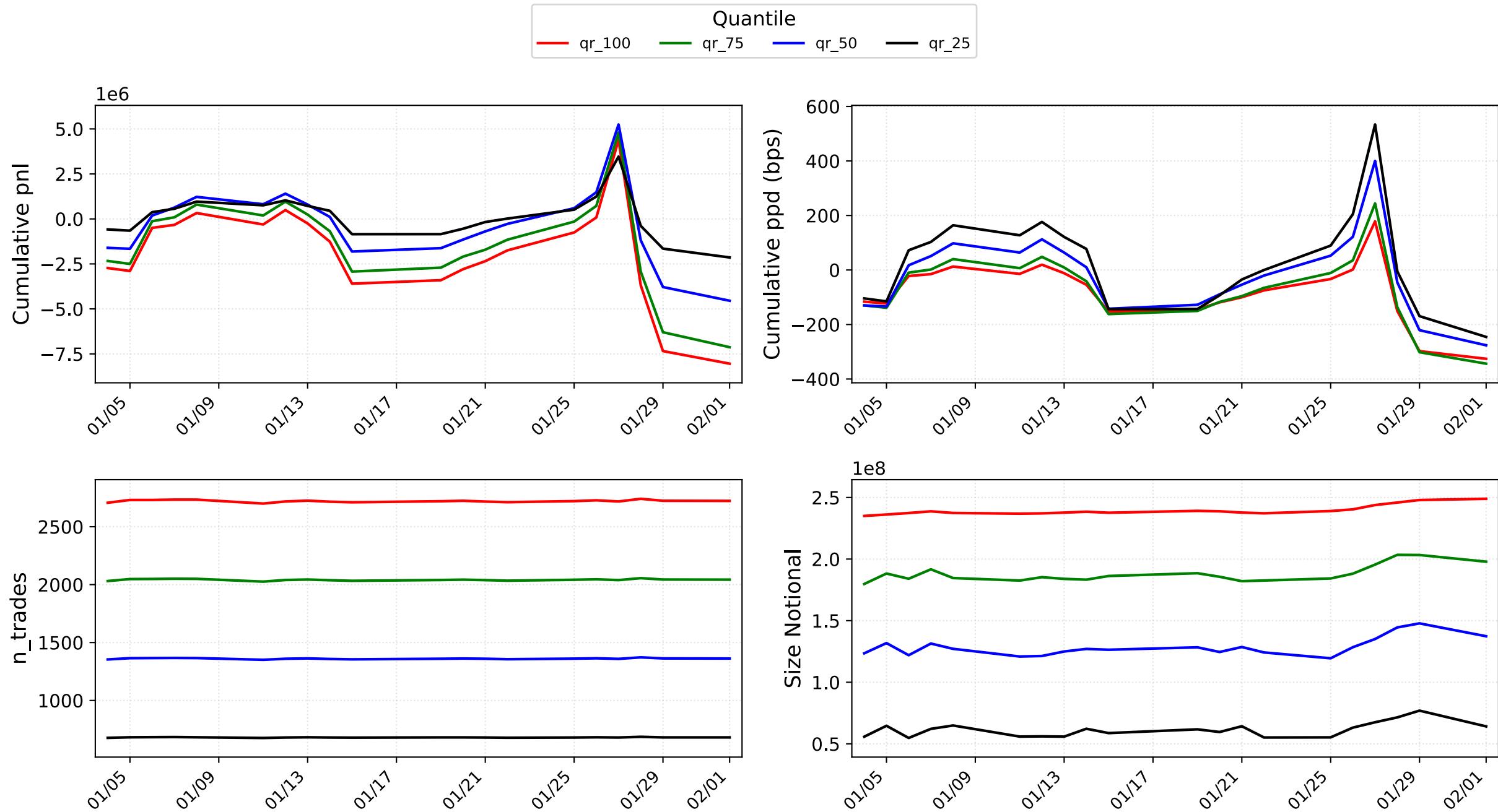
fret_1_MR | pret_1_MR | betsize_cap150k – Temporal metrics

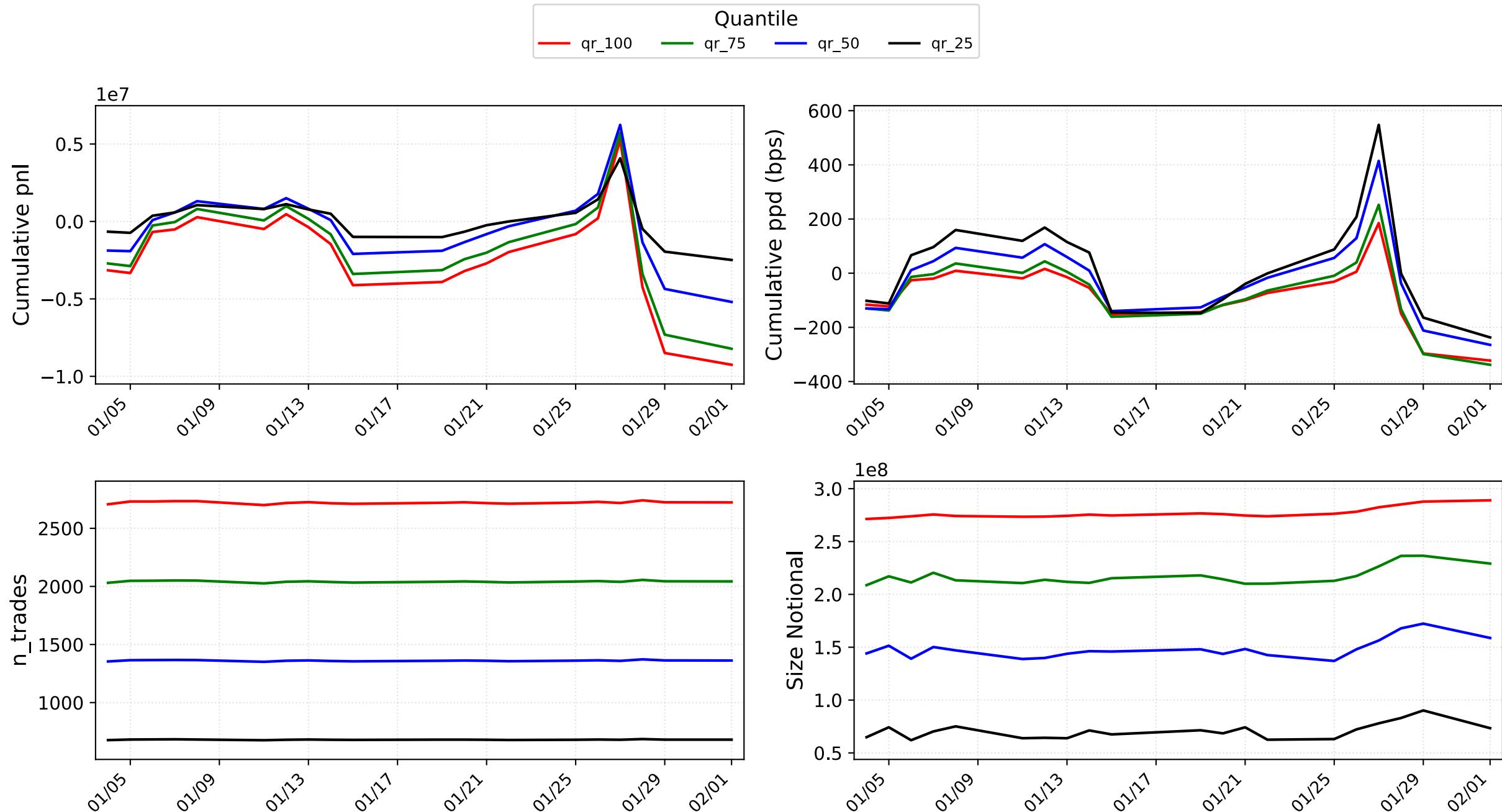
fret_1_MR | pret_1_MR | betsize_cap200k – Temporal metrics

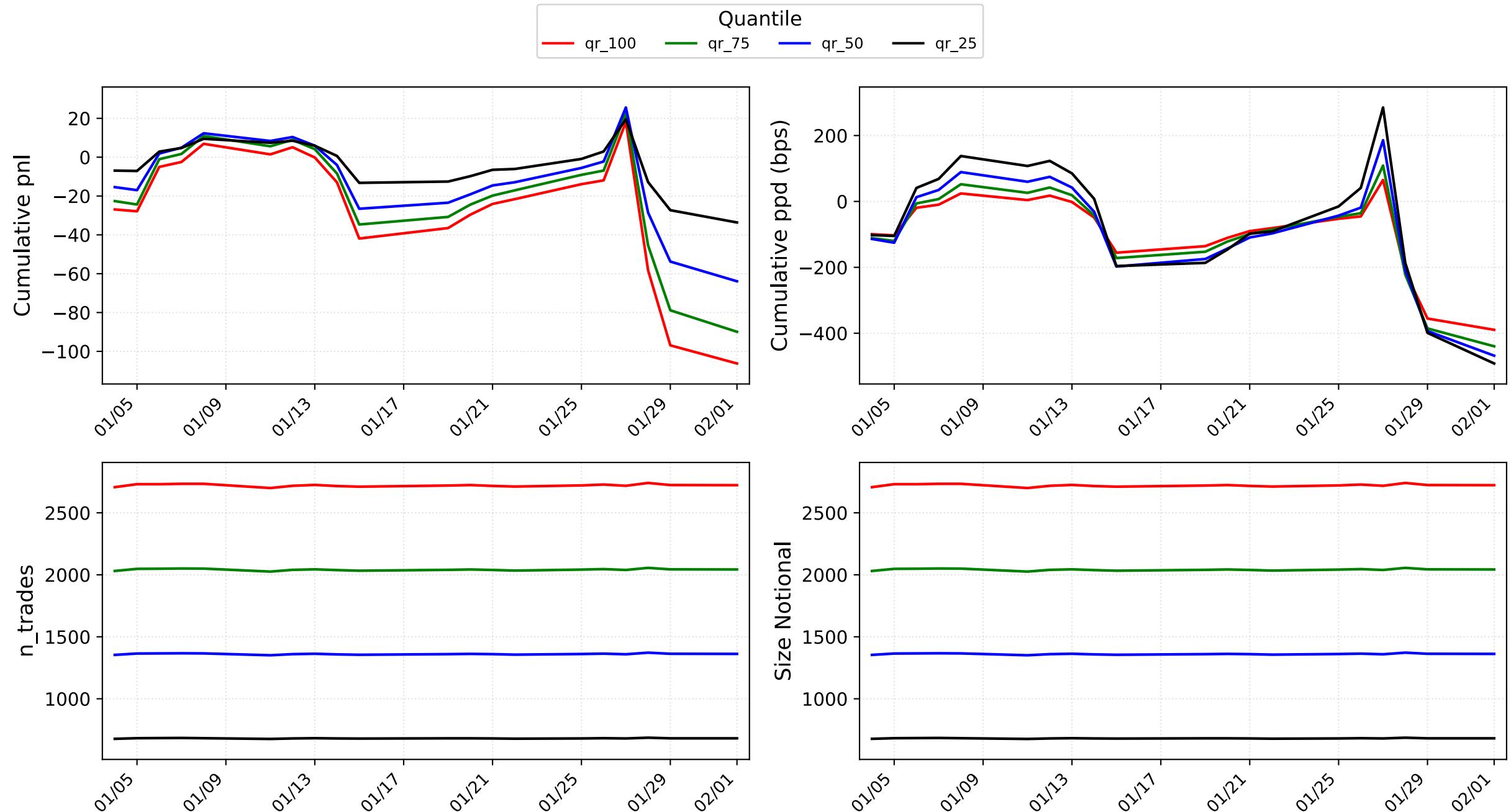
fret_1_MR | pret_1_MR | betsize_cap250k – Temporal metrics

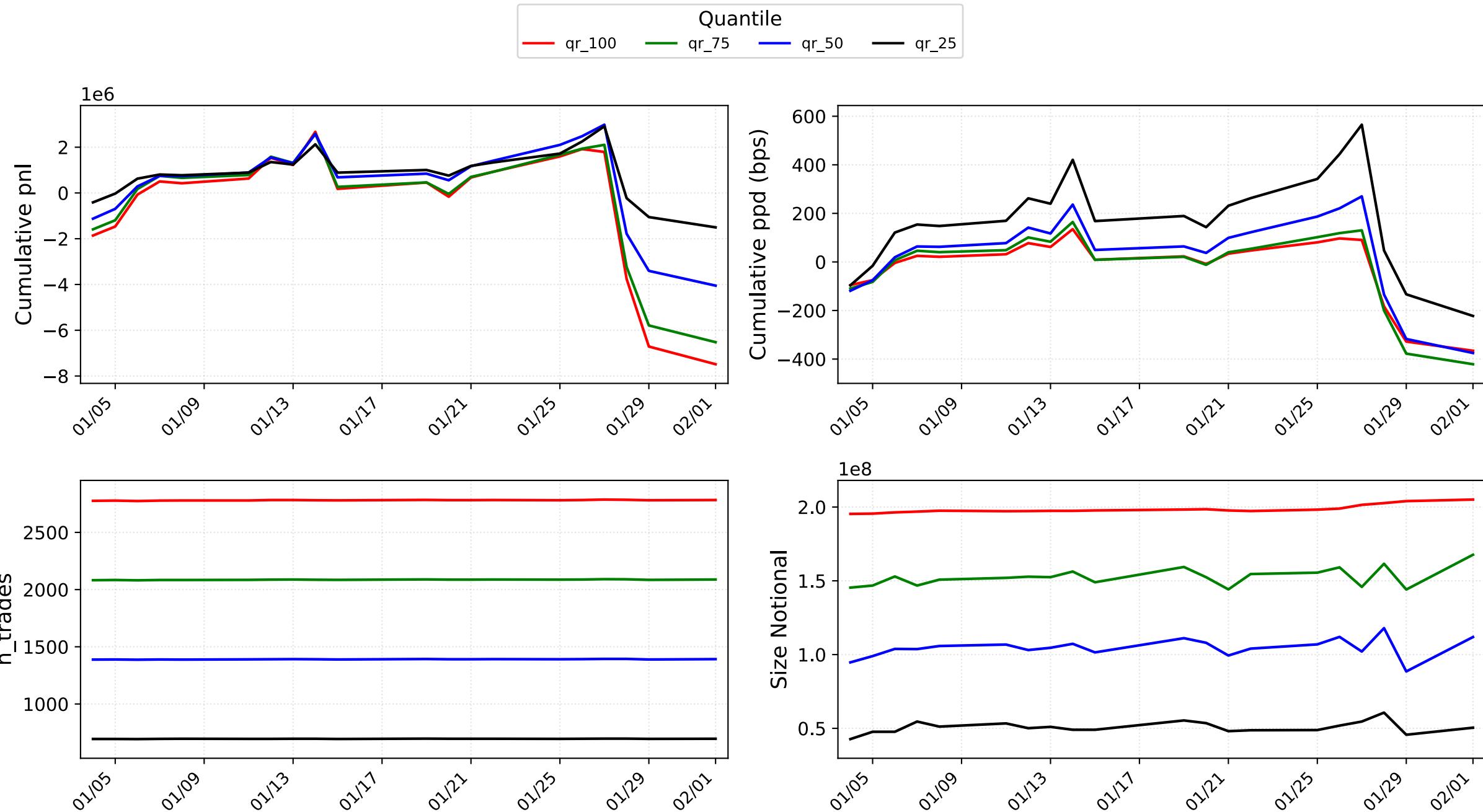
fret_1_MR | pret_1_MR | betsize_equal — Temporal metrics

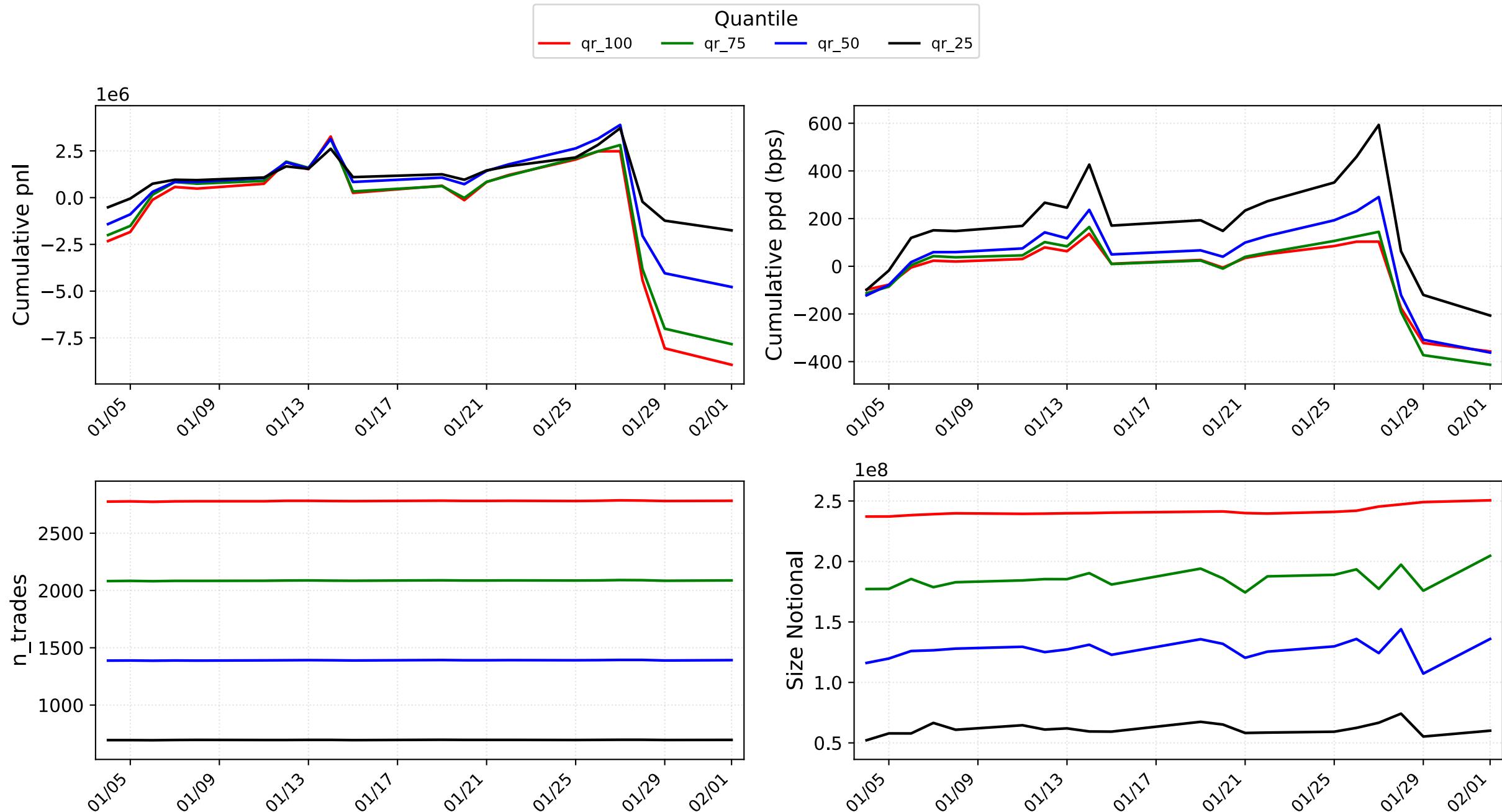
fret_1_MR | pret_1_RR | betsize_cap150k — Temporal metrics

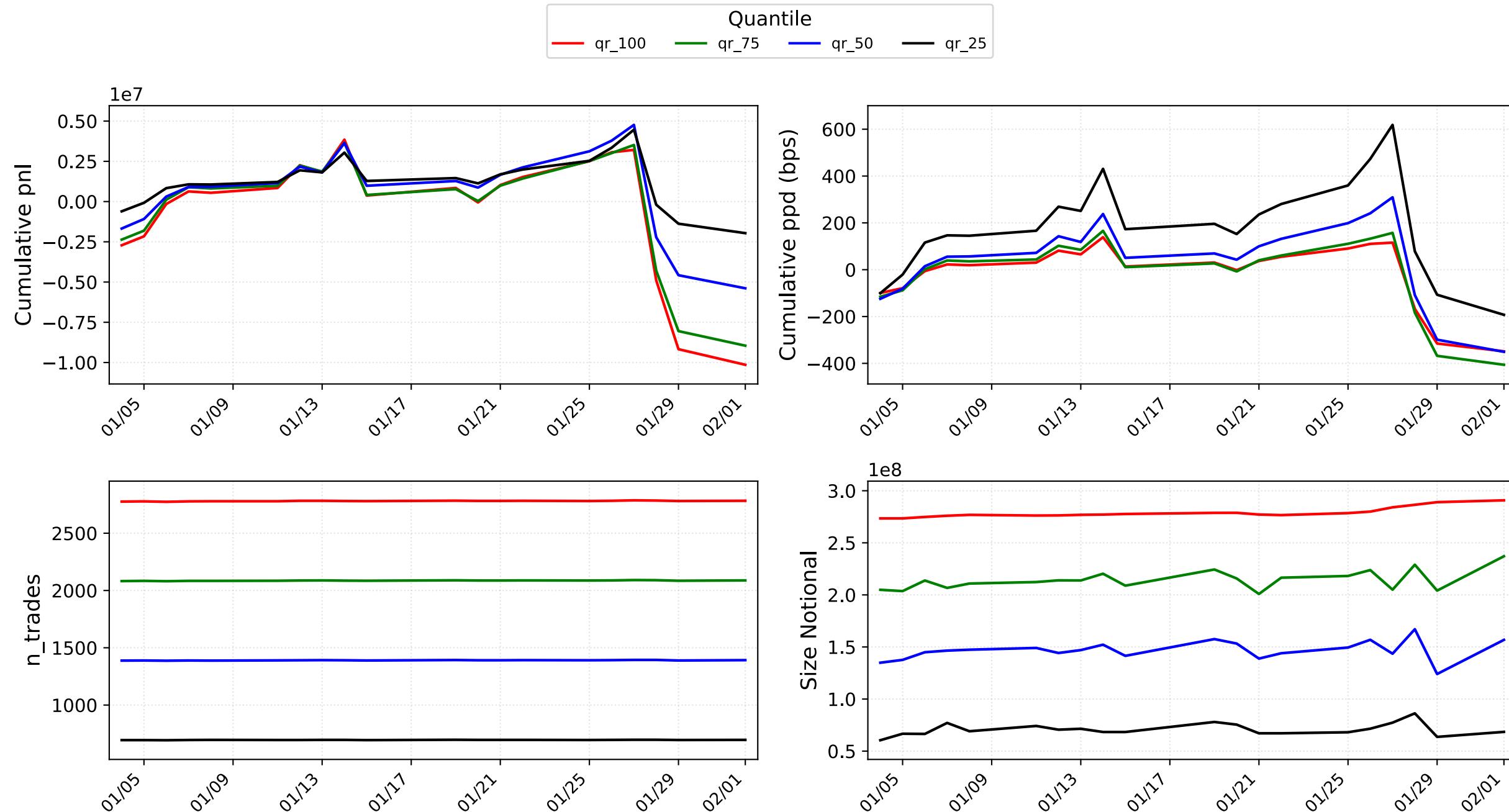
fret_1_MR | pret_1_RR | betsize_cap200k — Temporal metrics

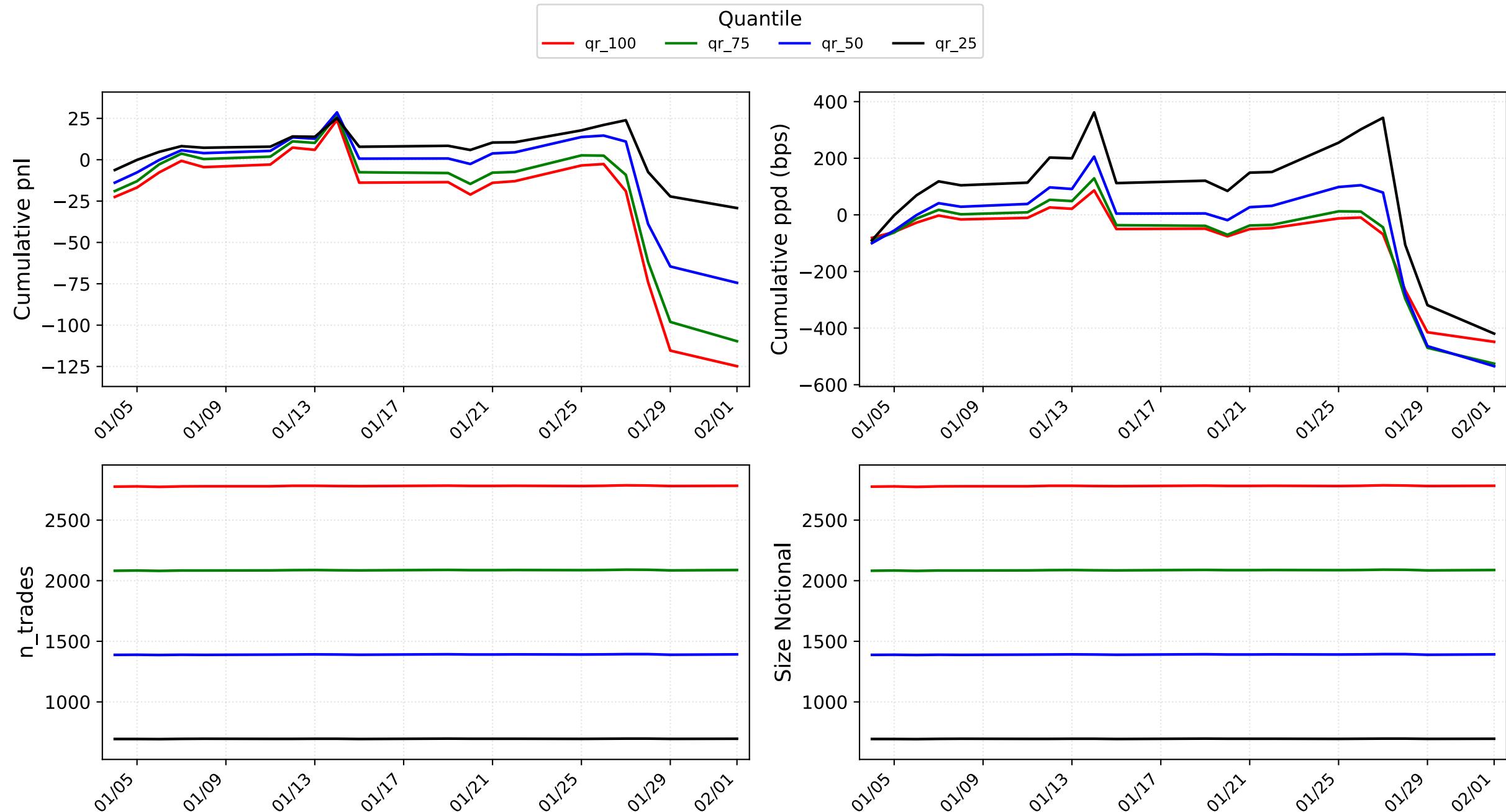
fret_1_MR | pret_1_RR | betsize_cap250k — Temporal metrics

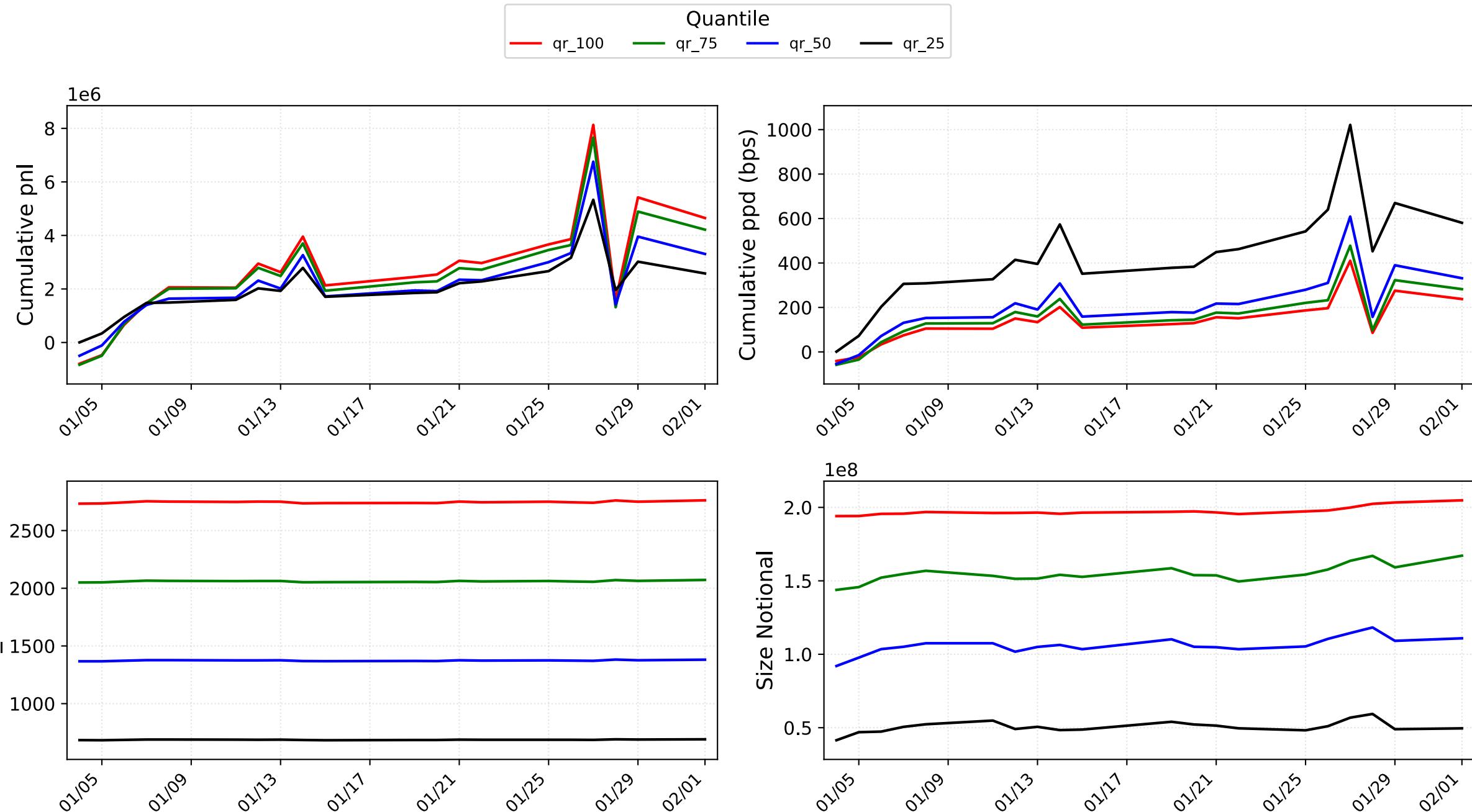
fret_1_MR | pret_1_RR | betsize_equal — Temporal metrics

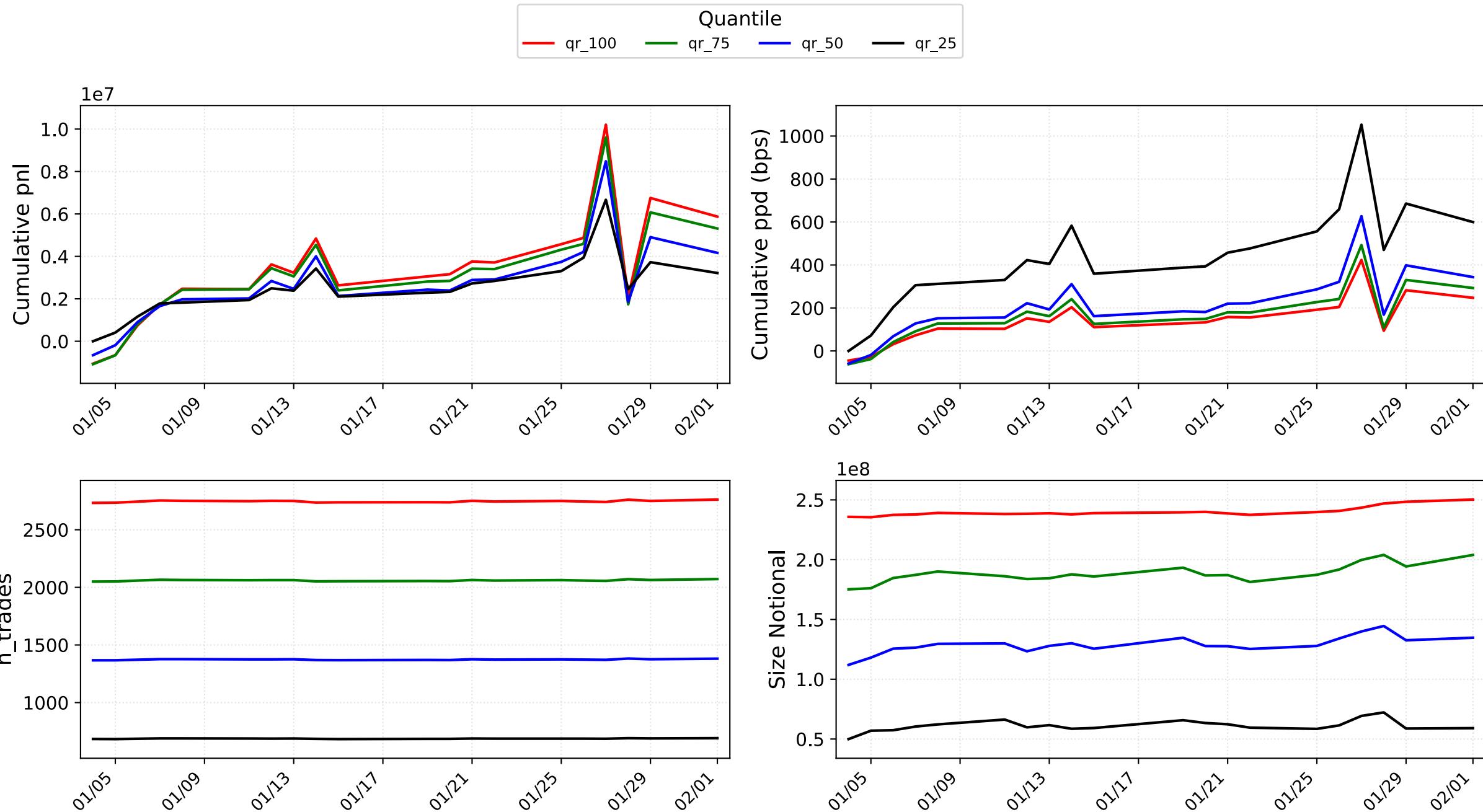
fret_1_MR | pret_3_MR | betsize_cap150k – Temporal metrics

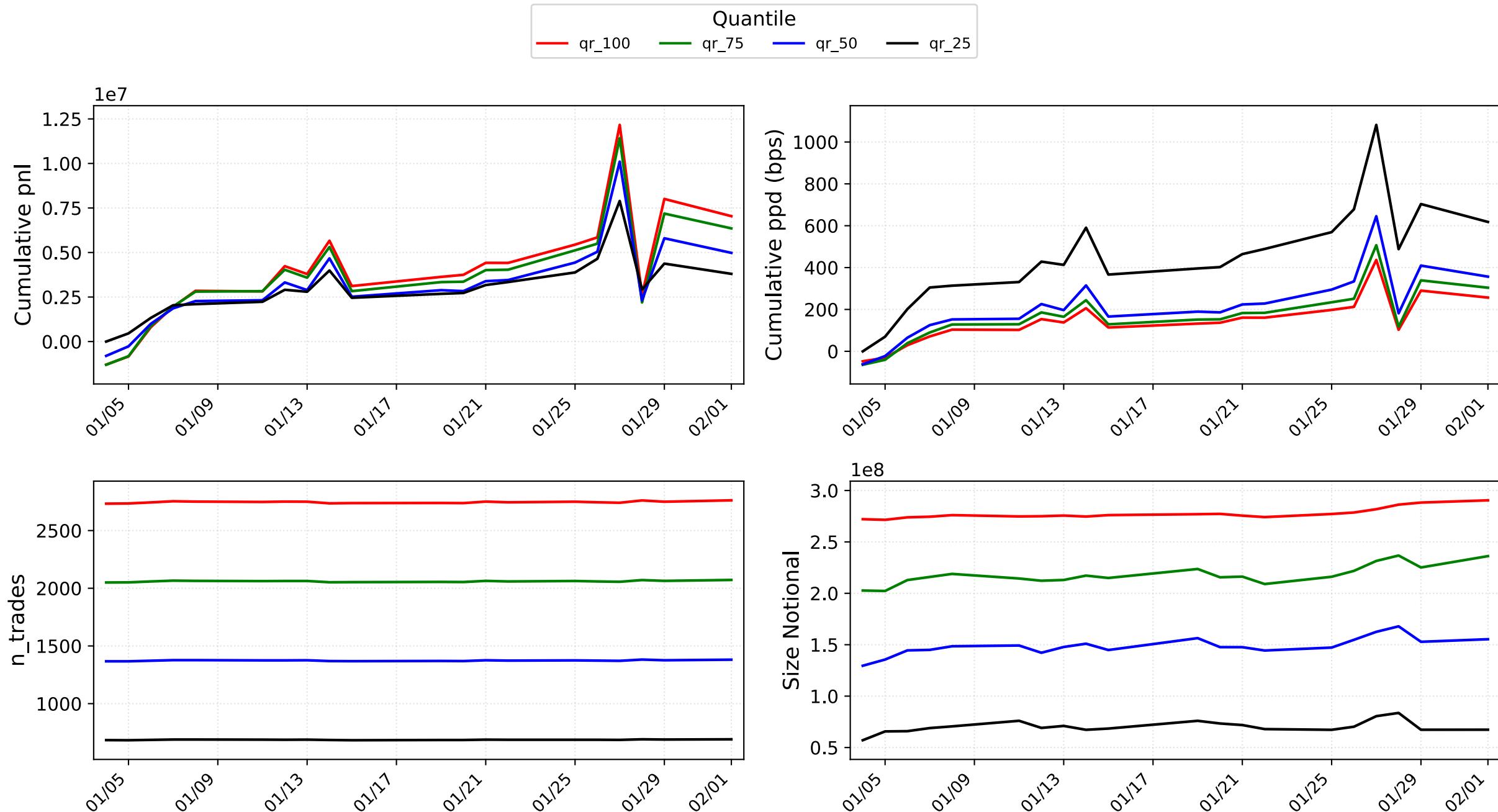
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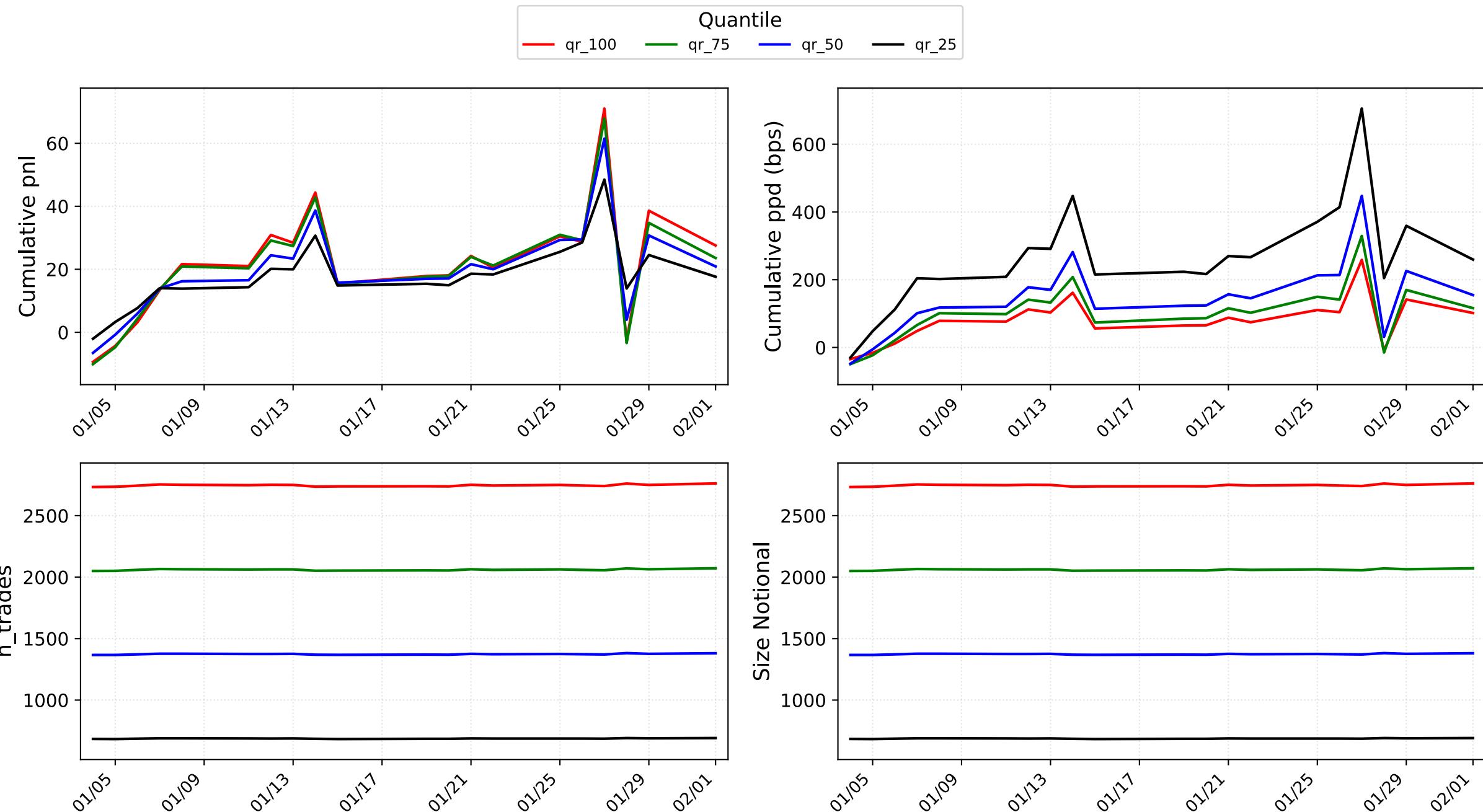
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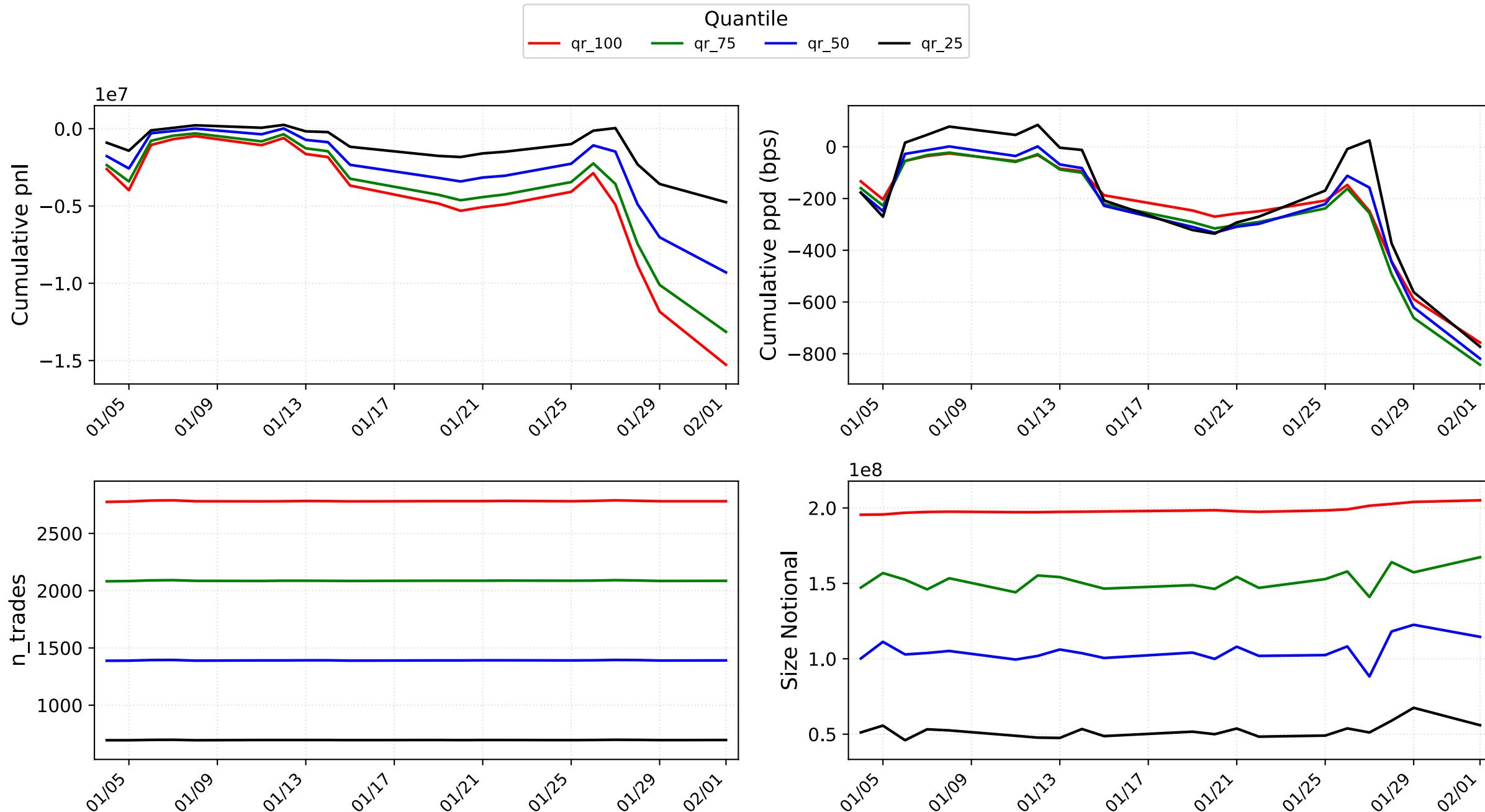
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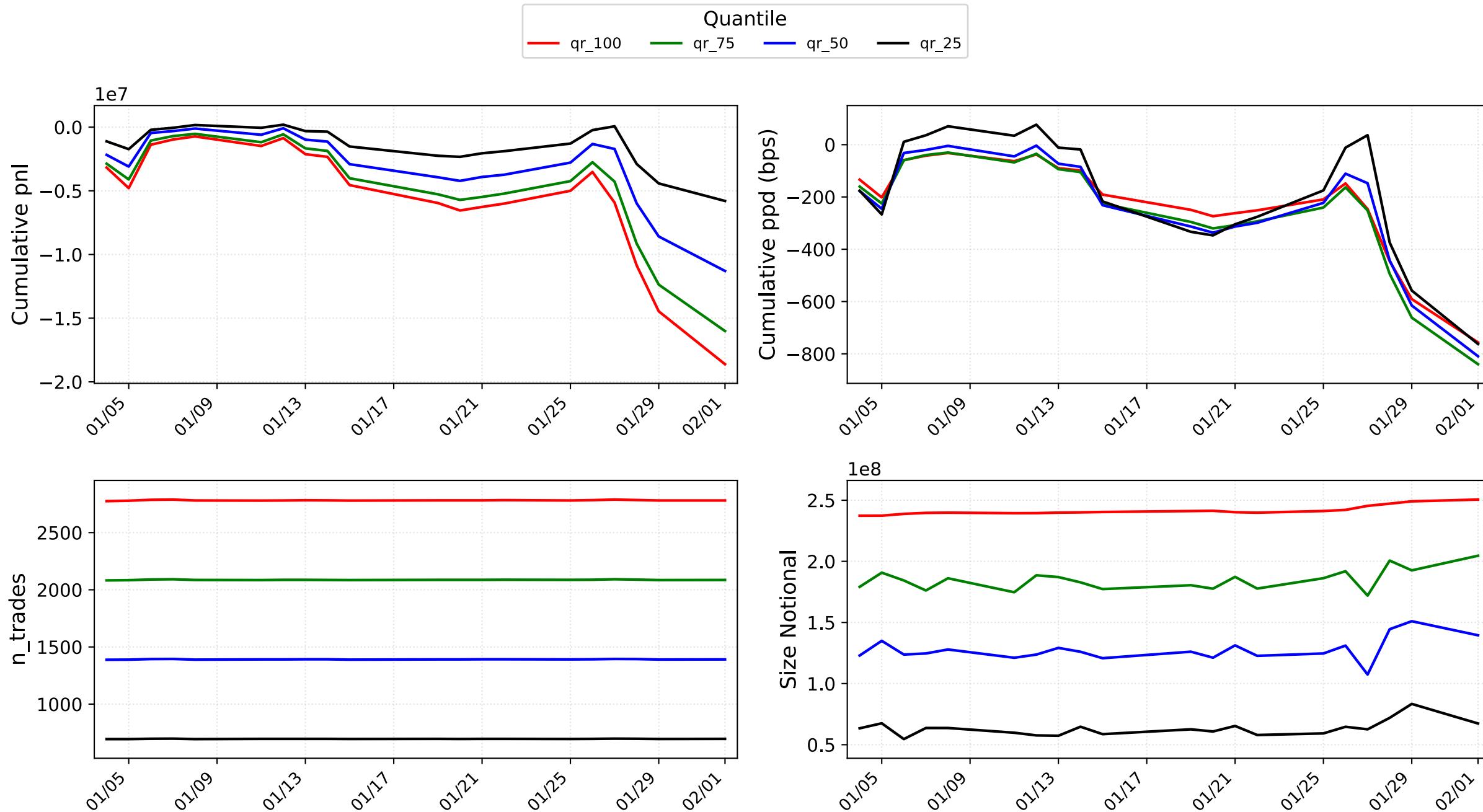
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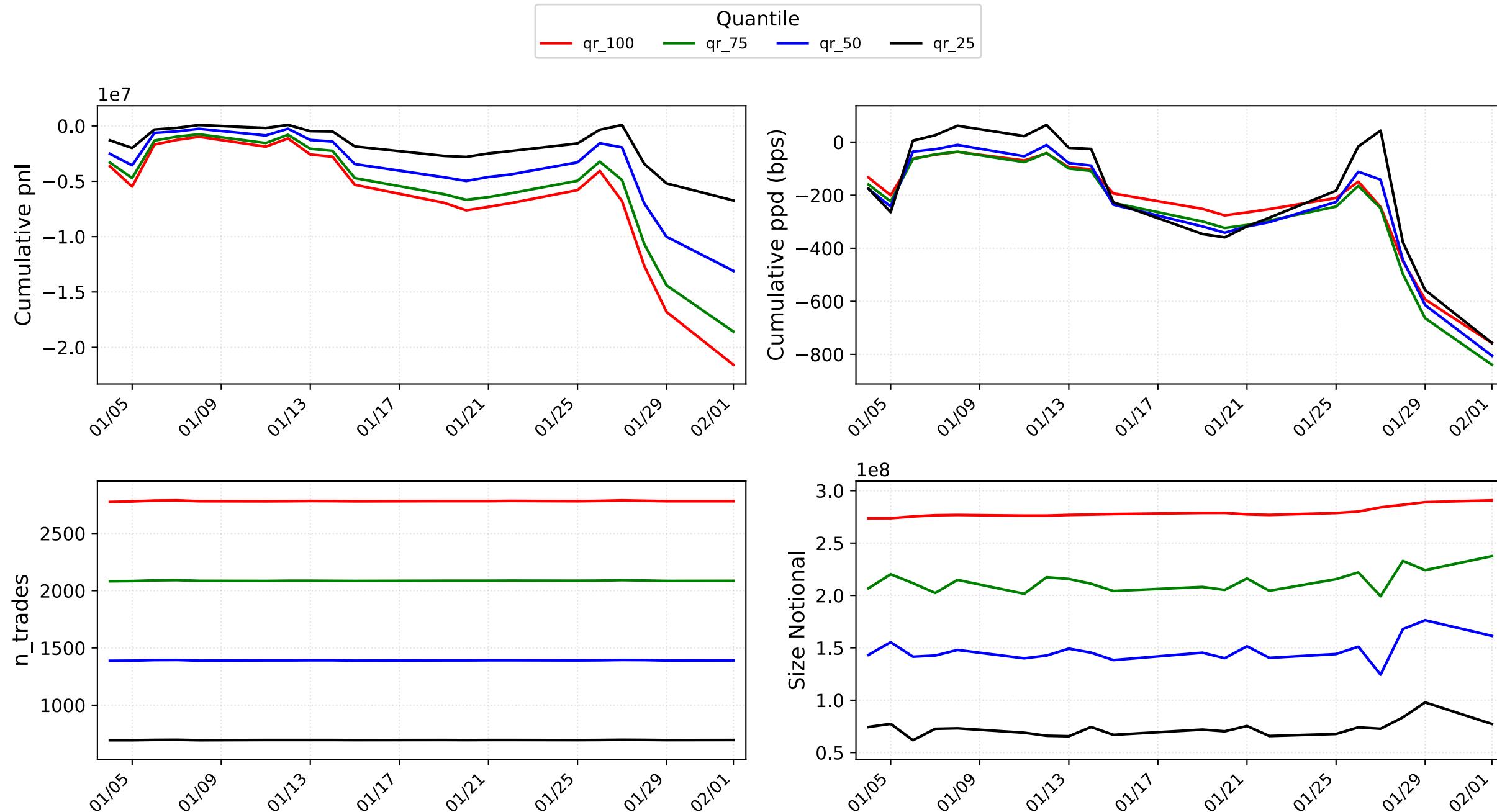
fret_1_MR | pret_3_RR | betsize_cap200k — Temporal metrics

fret_1_MR | pret_3_RR | betsize_cap250k — Temporal metrics

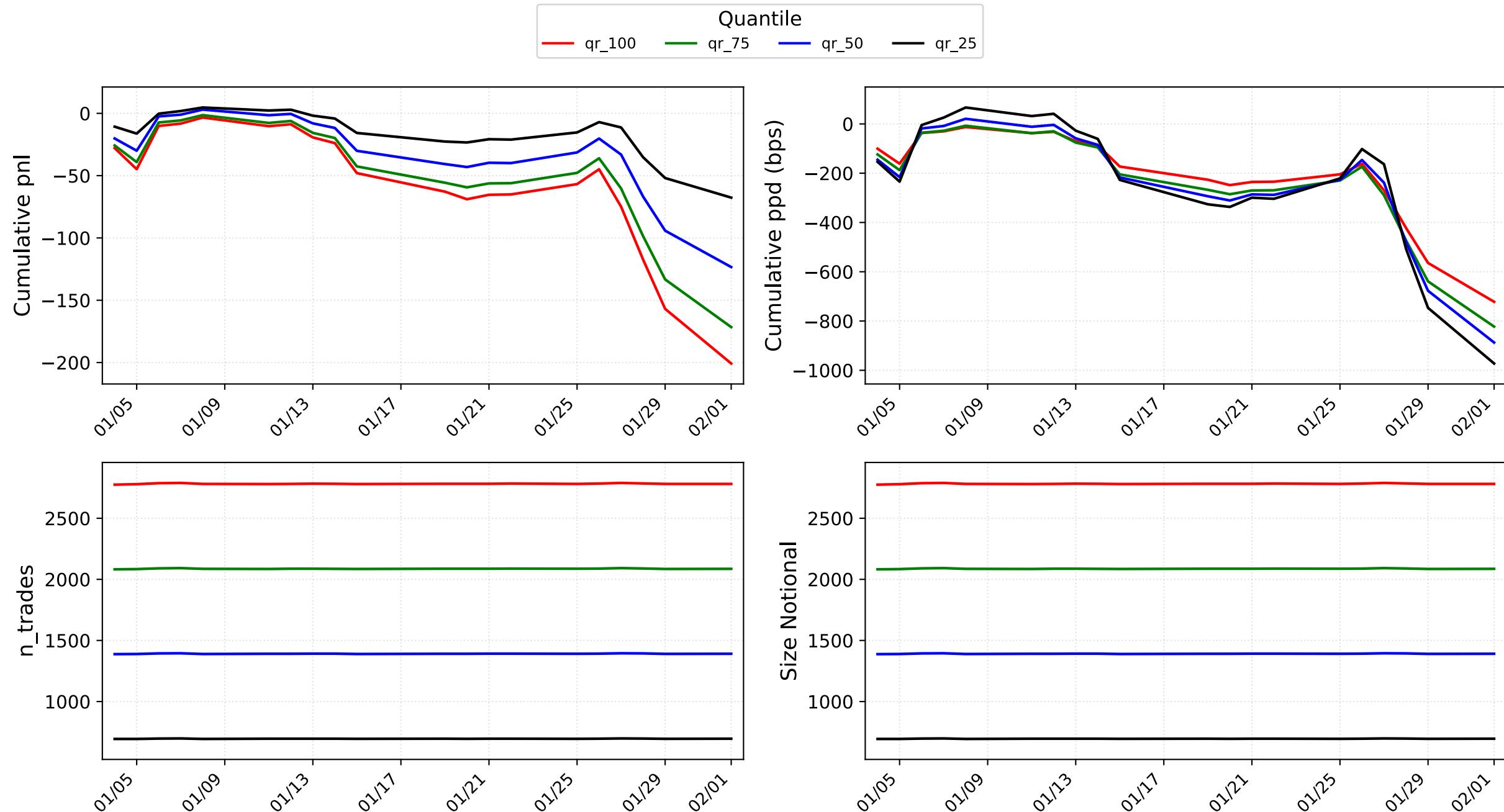
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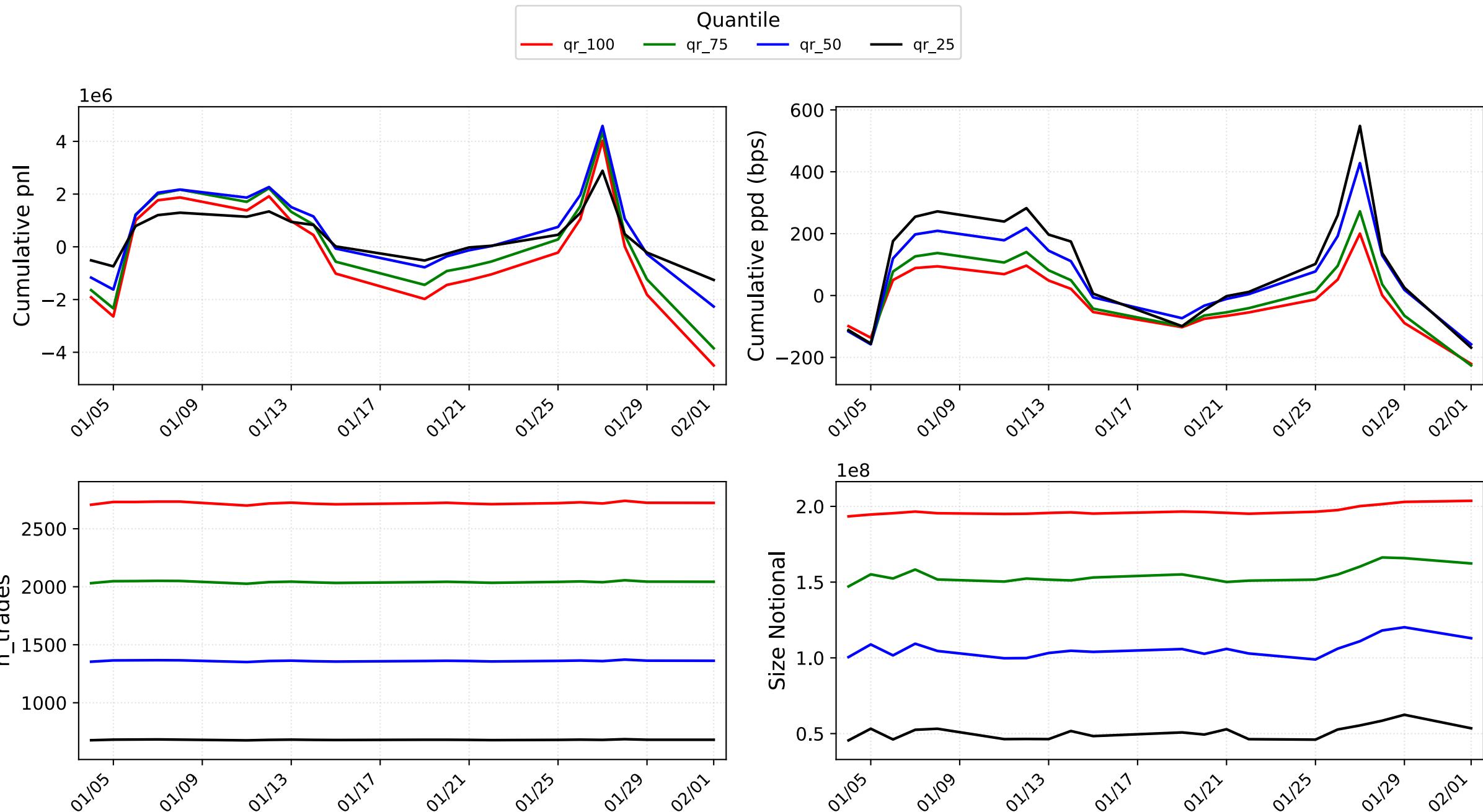
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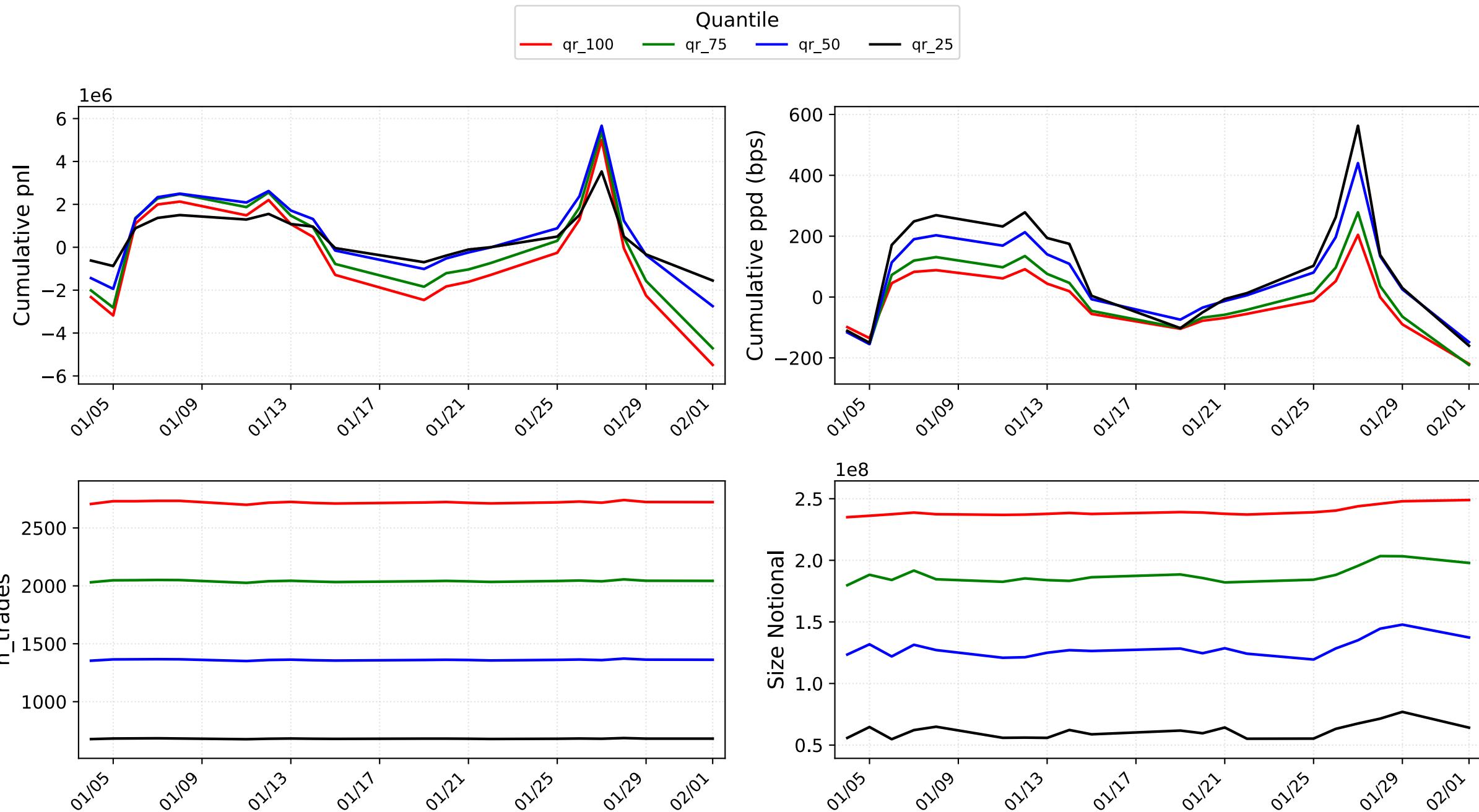
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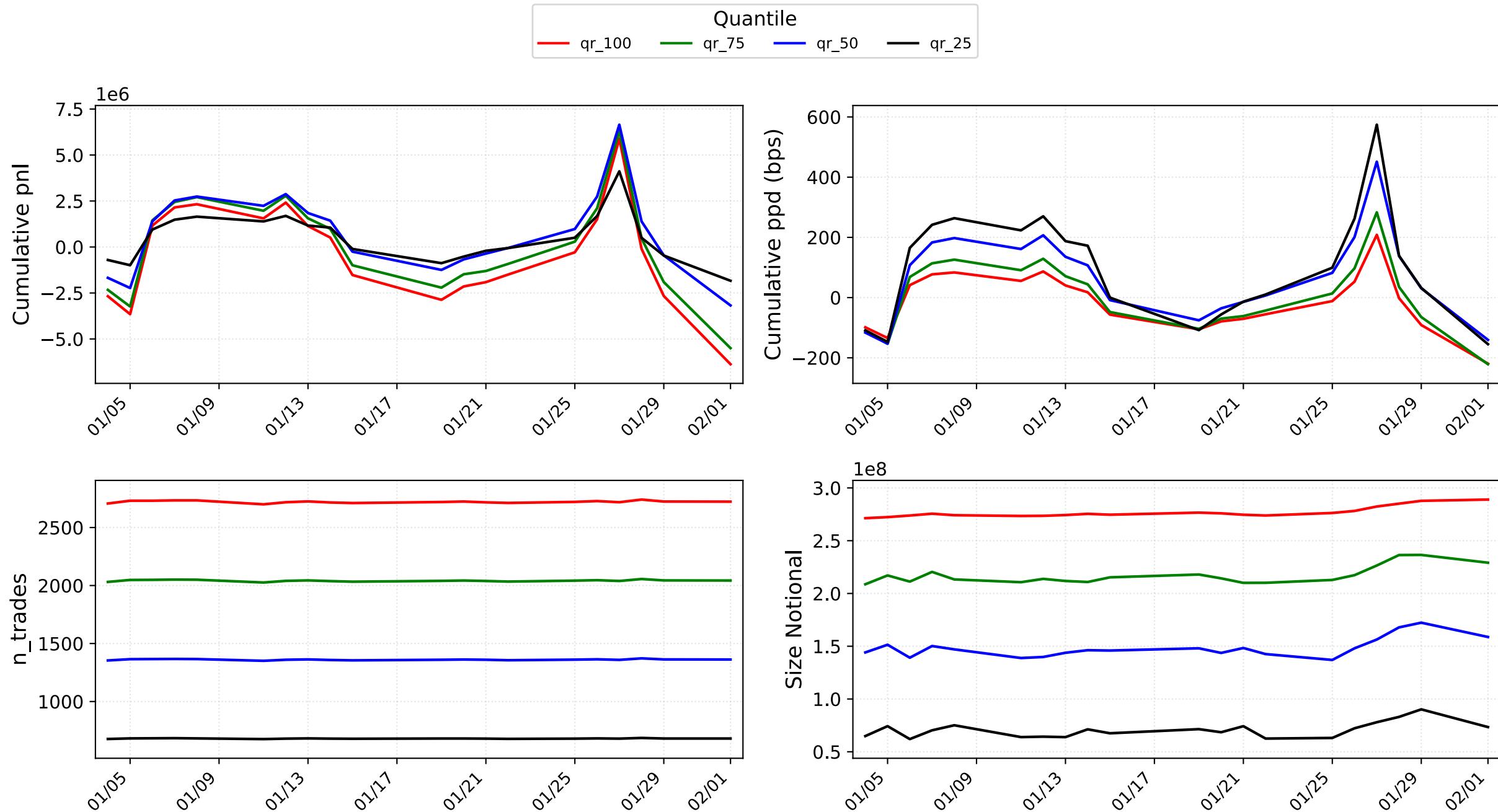
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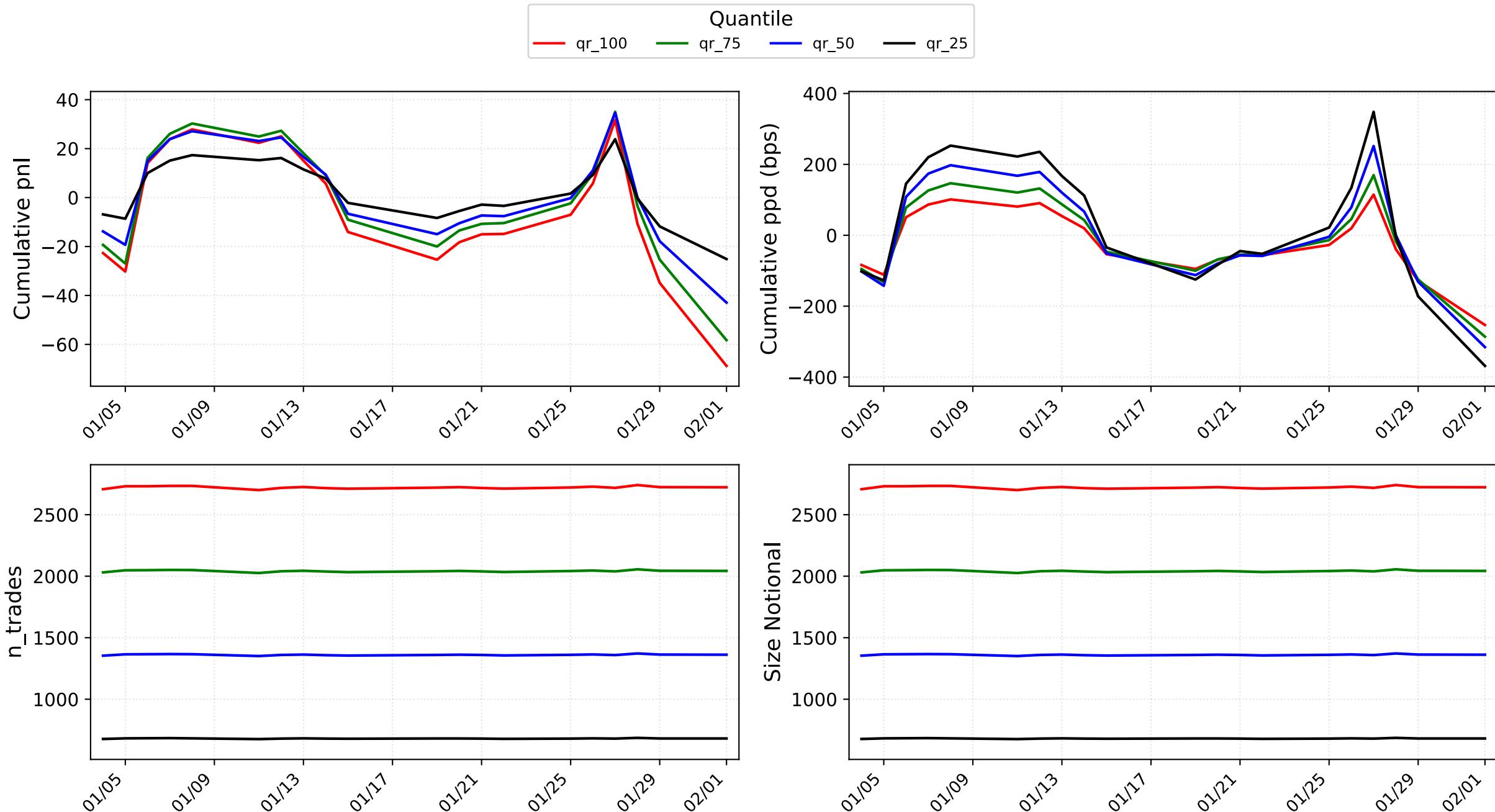
fret_1_RR | pret_1_MR | betsize_equal – Temporal metrics

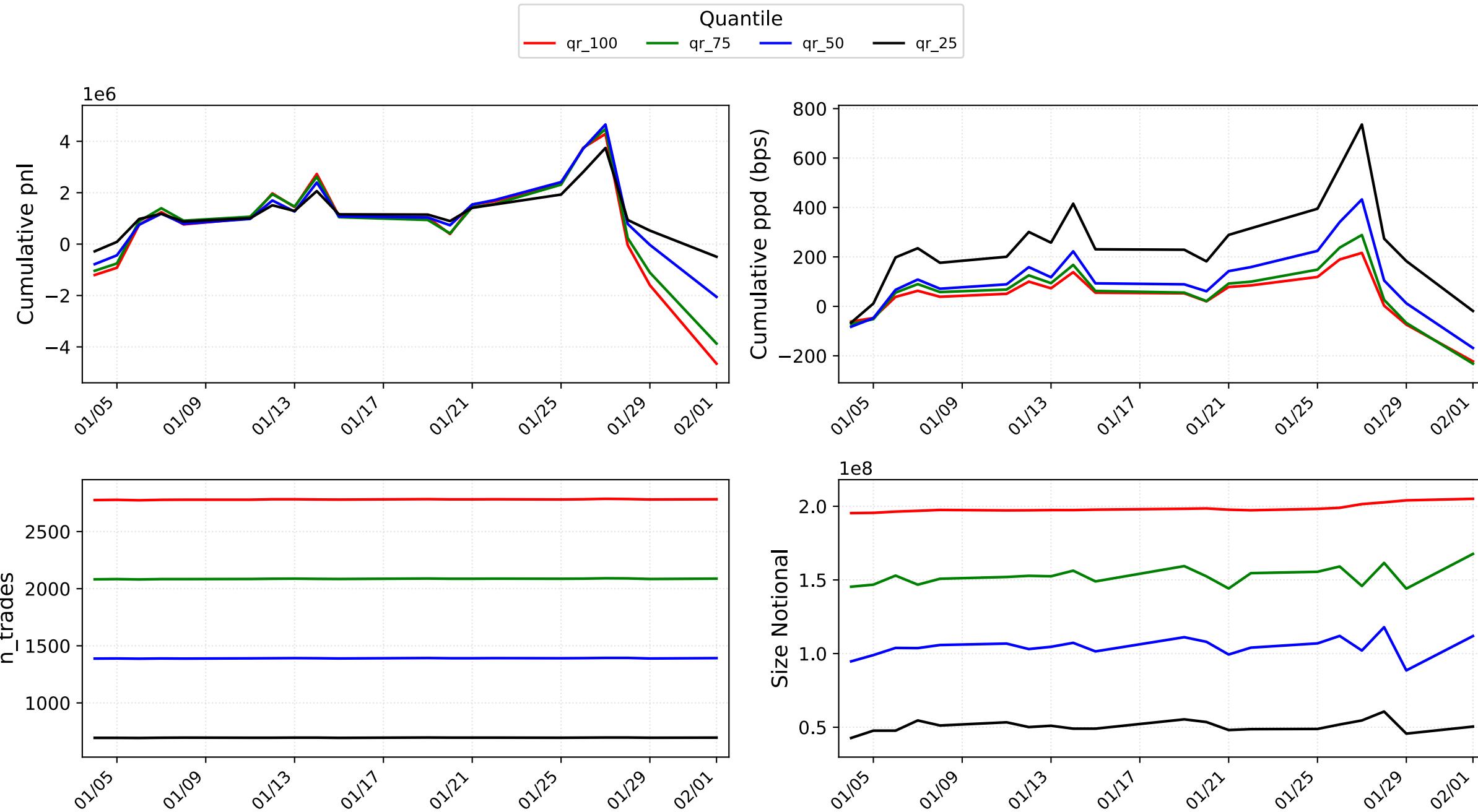


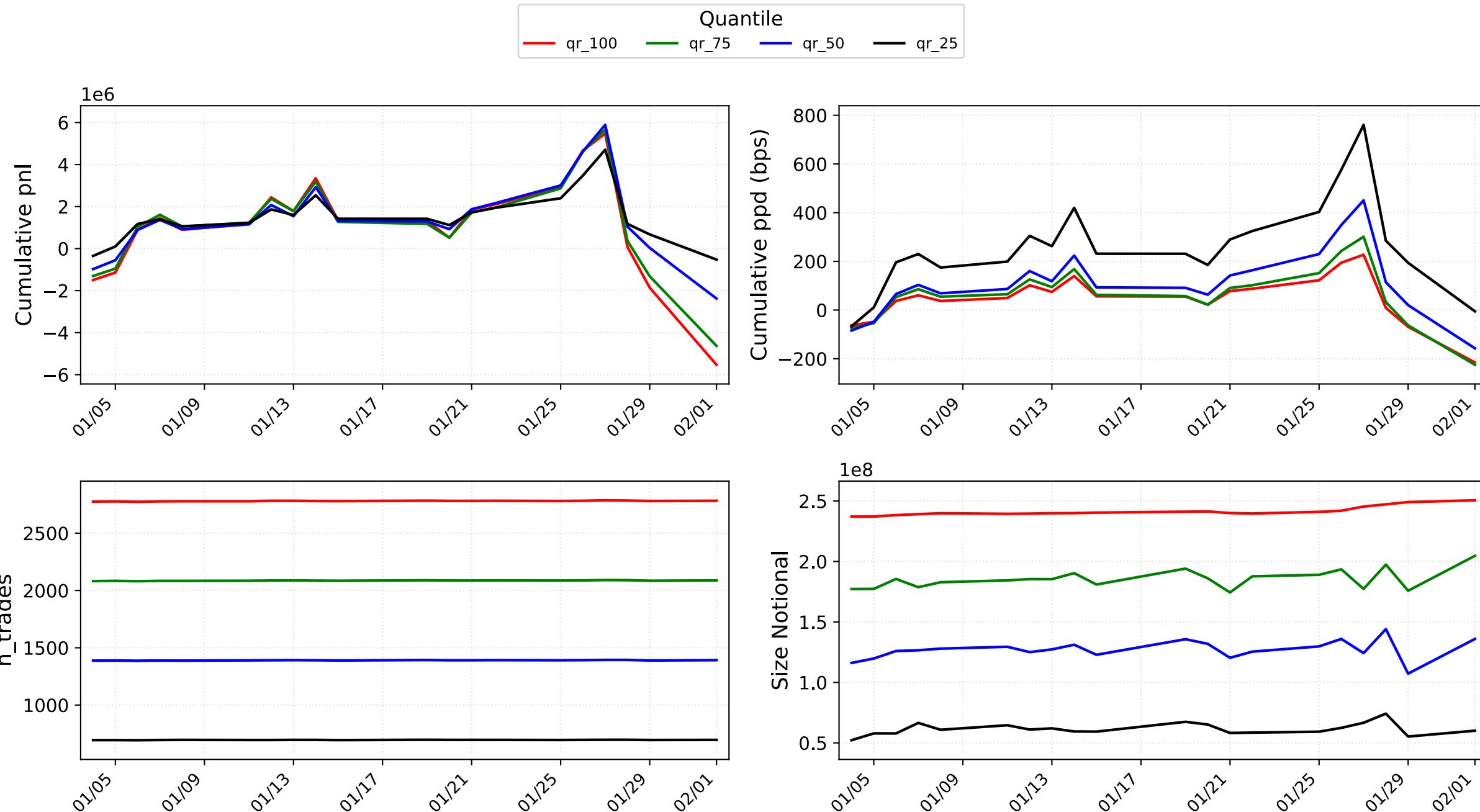
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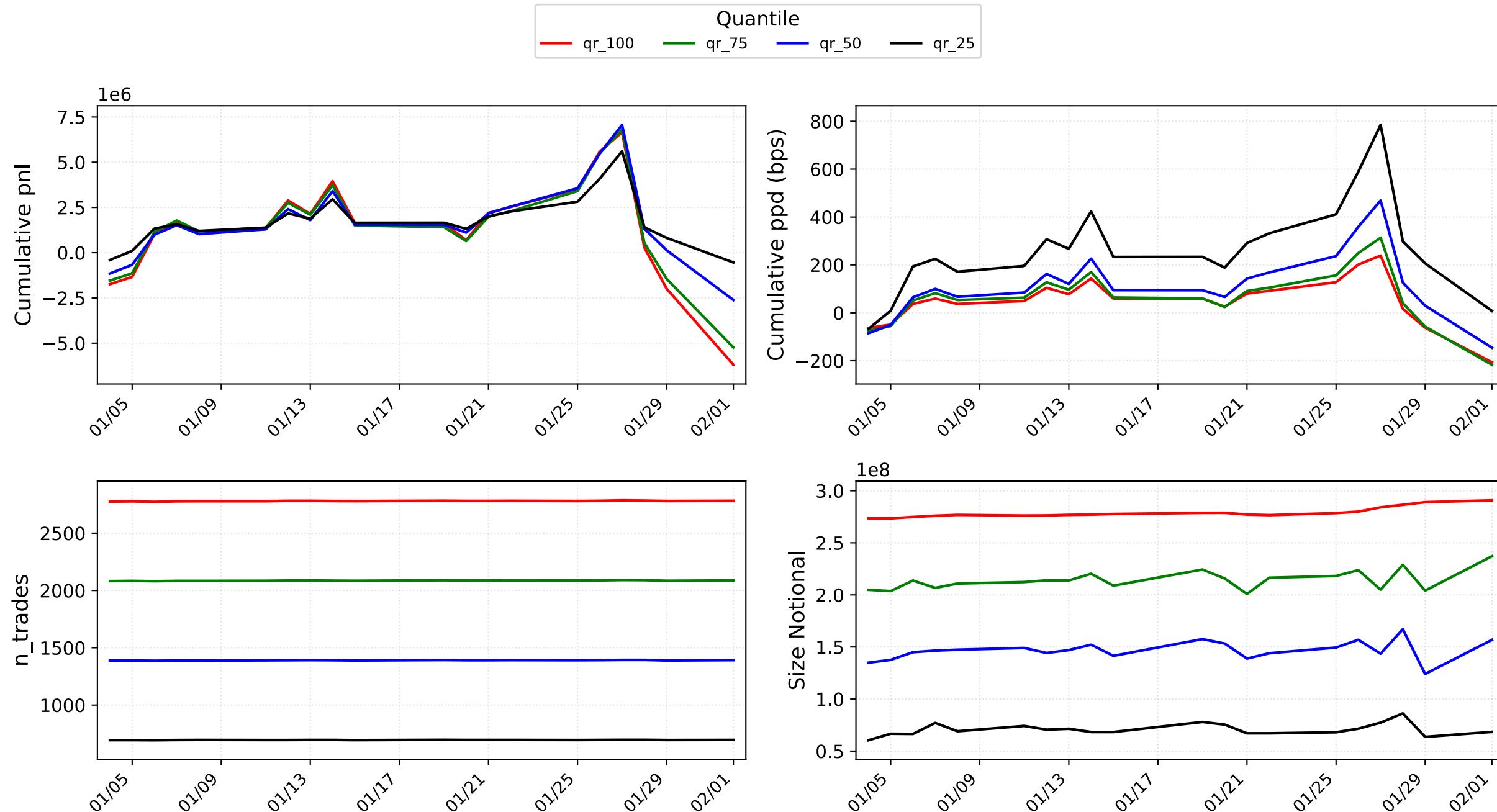
fret_1_RR | pret_1_RR | betsize_cap200k — Temporal metrics

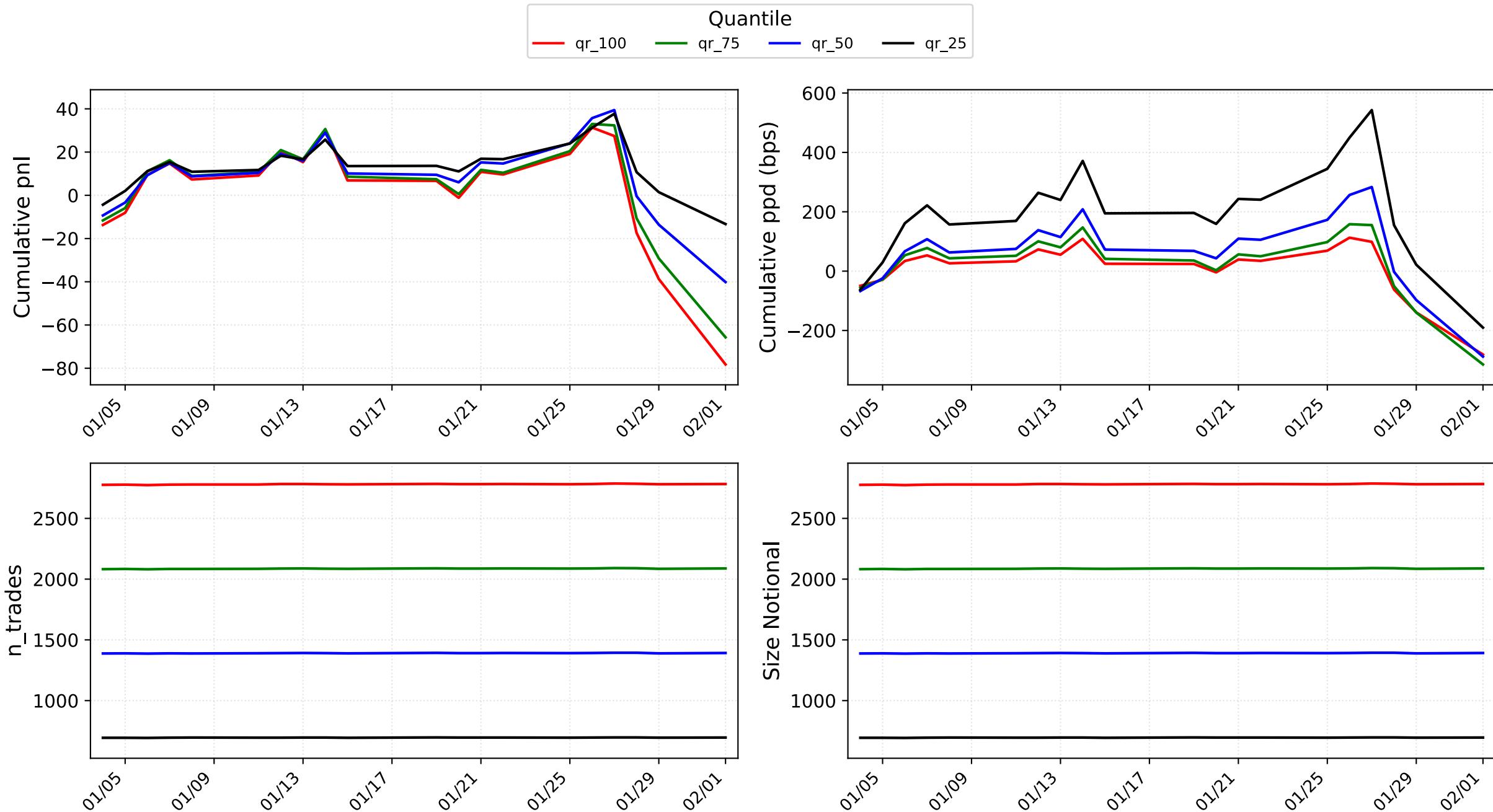
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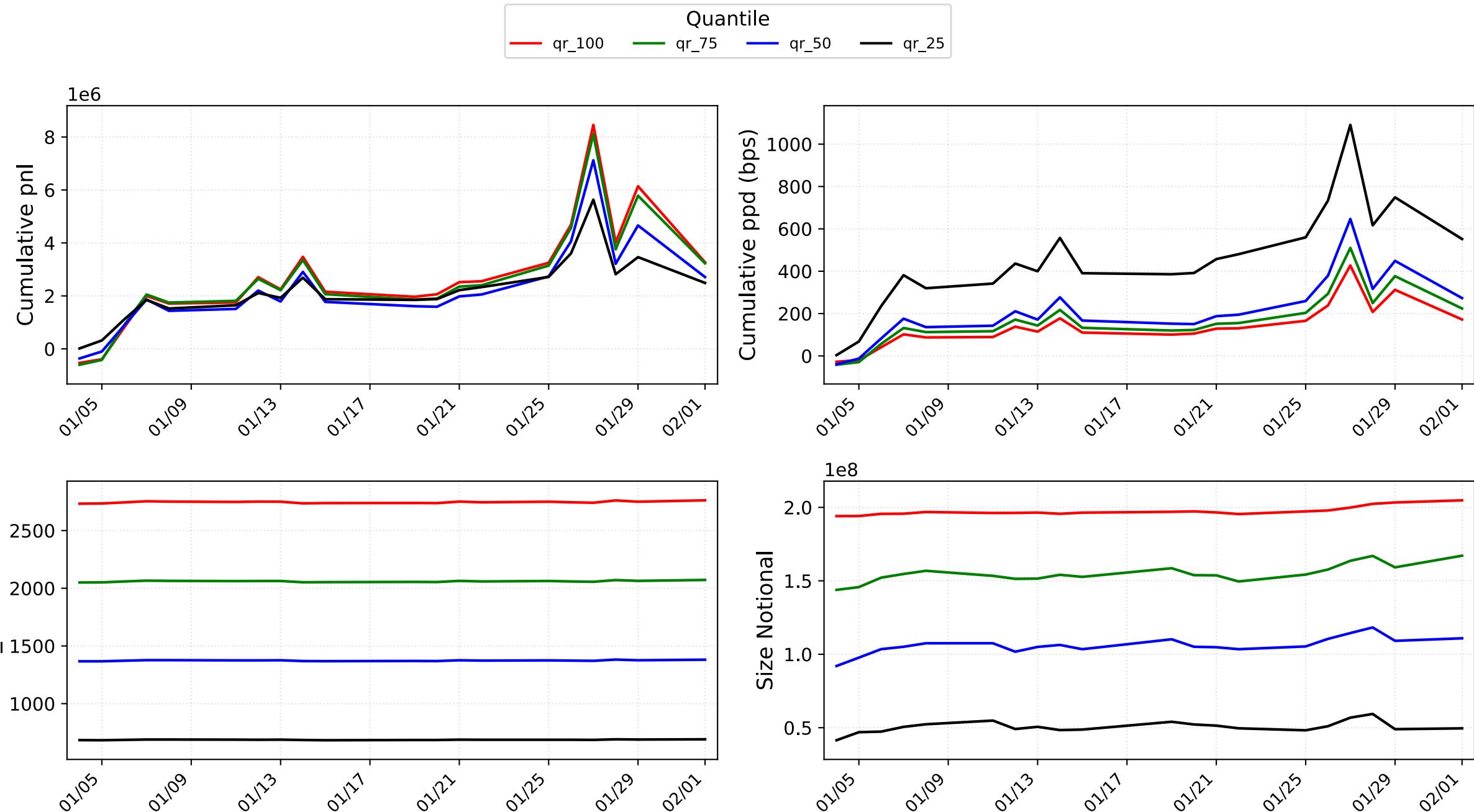
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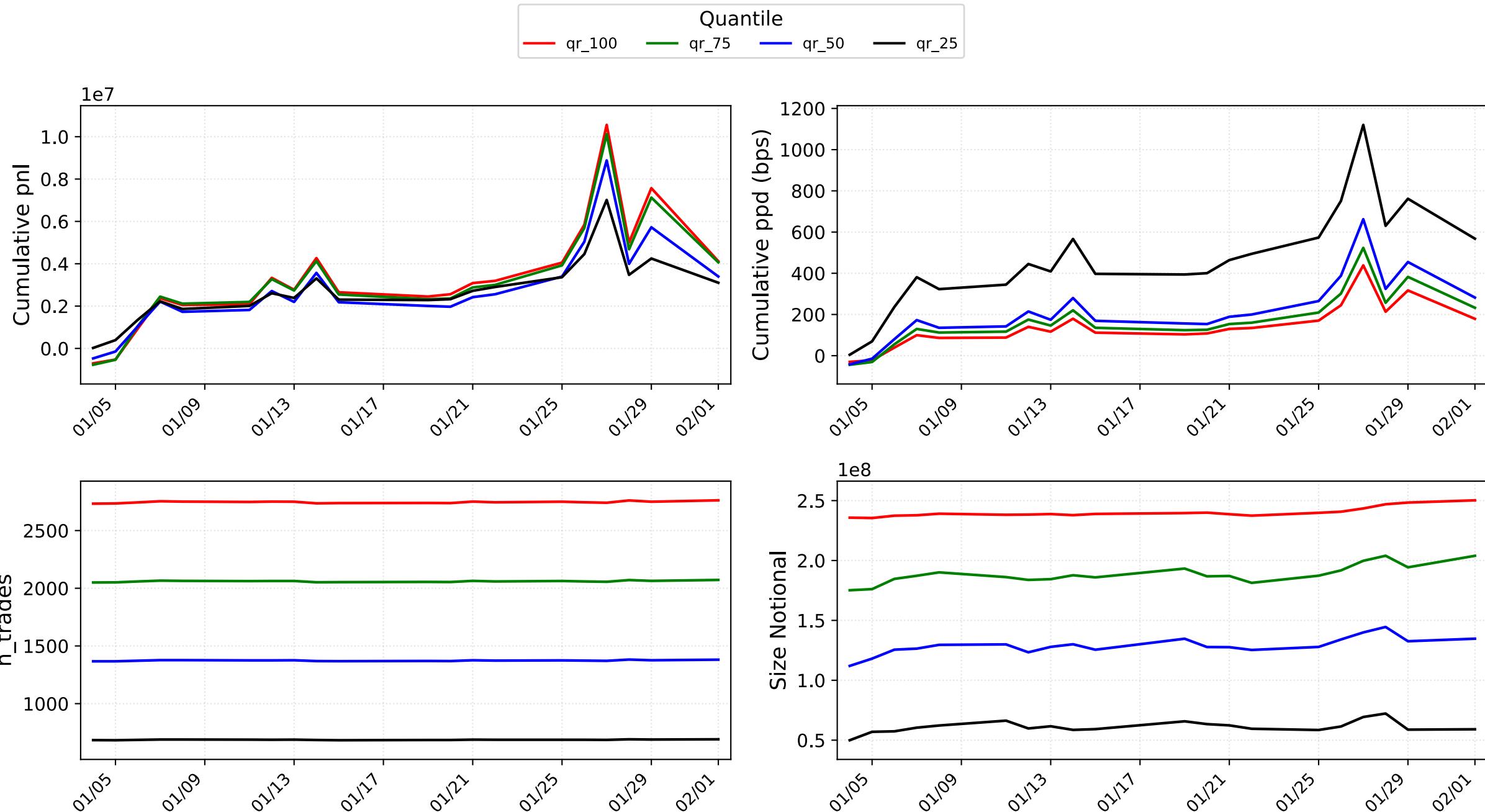
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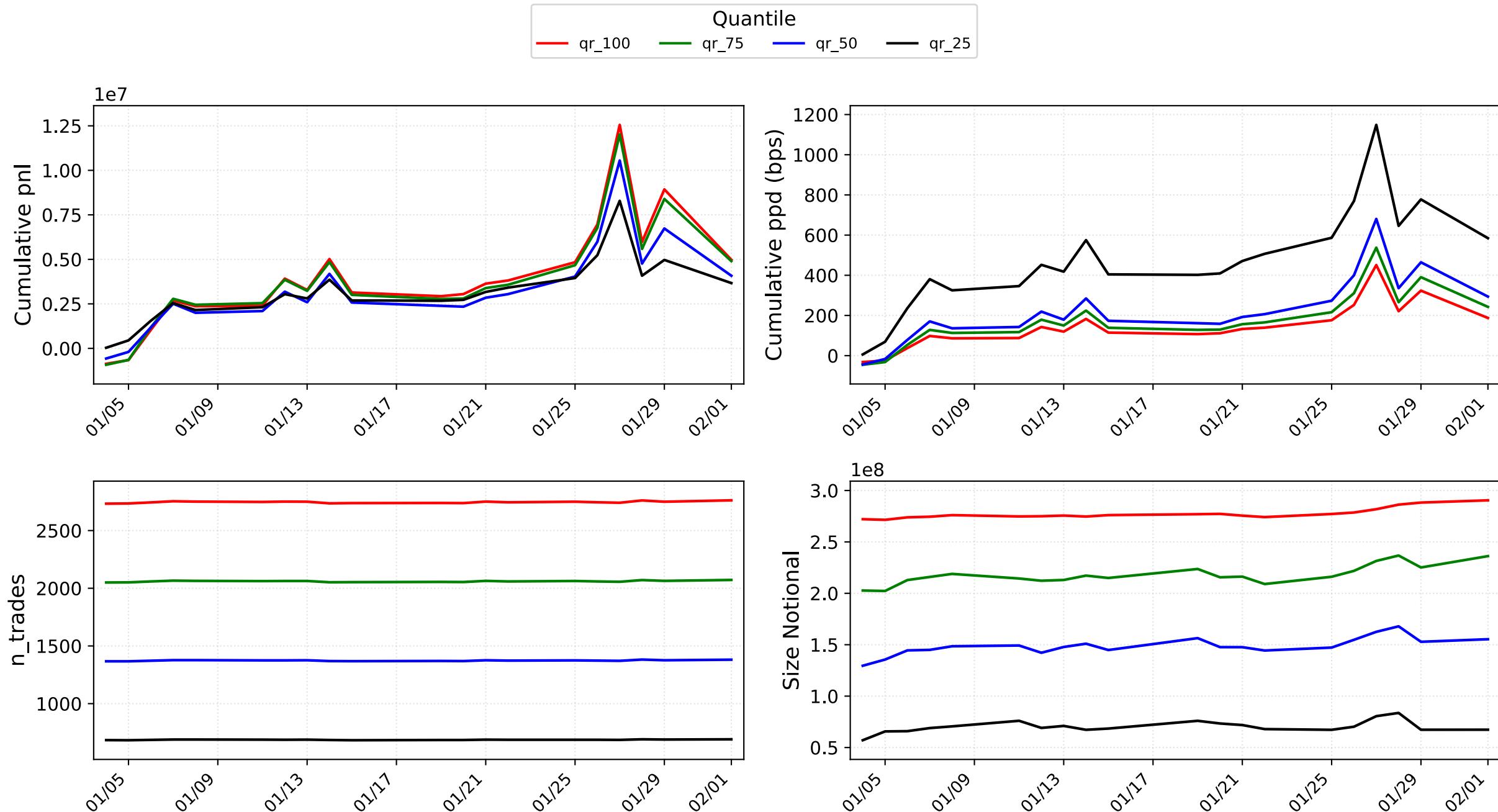
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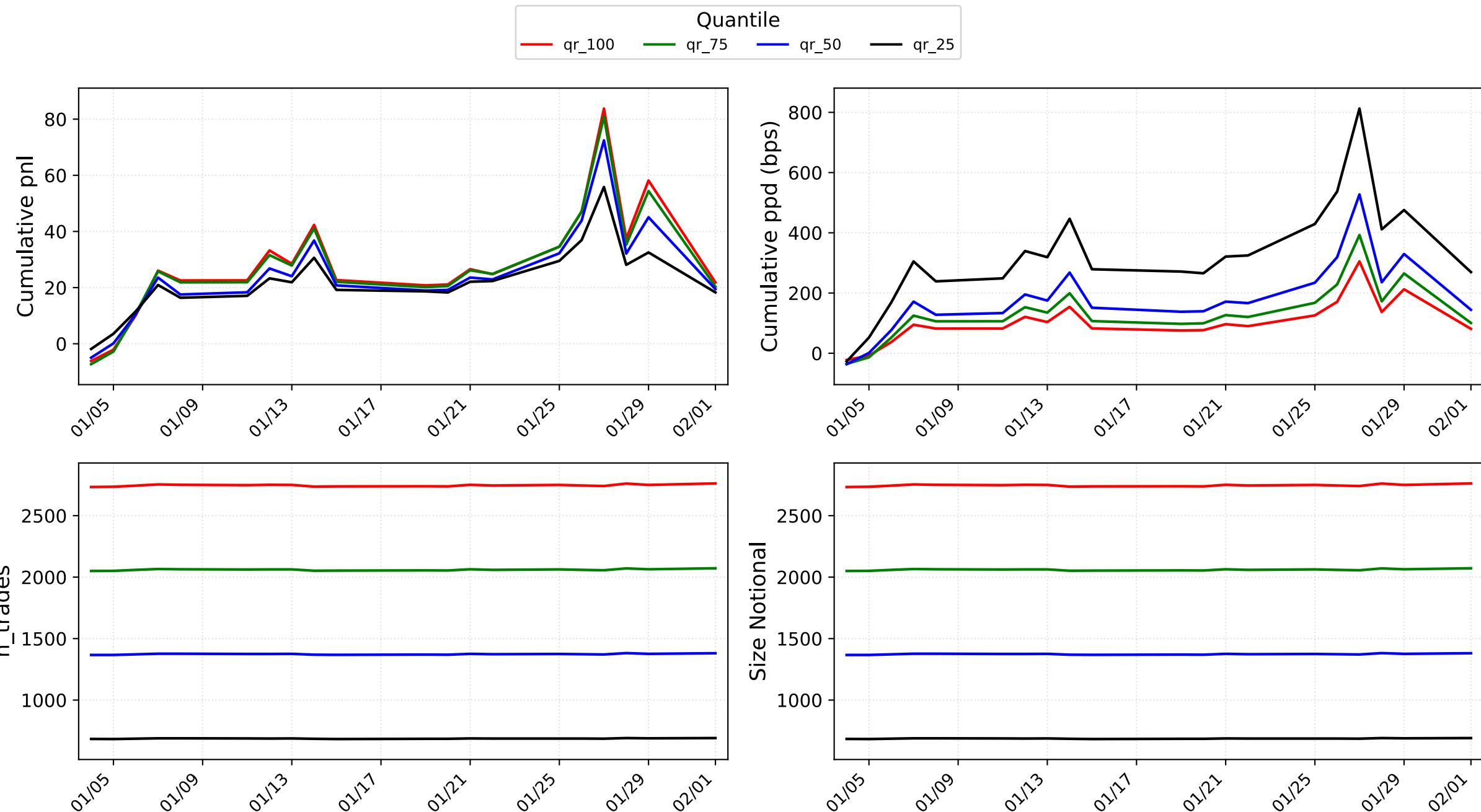
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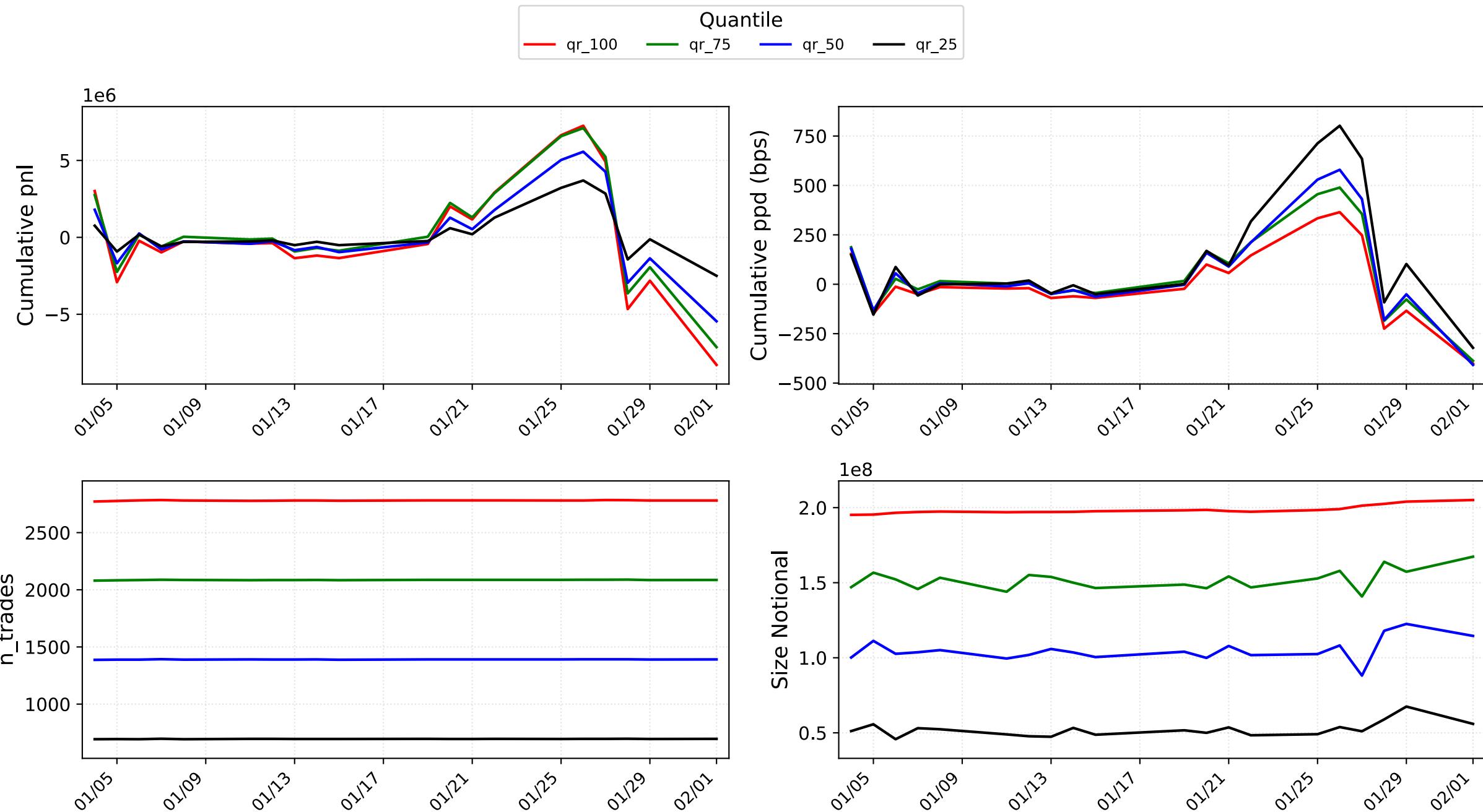
fret_1_RR | pret_3_MR | betsize_equal — Temporal metrics

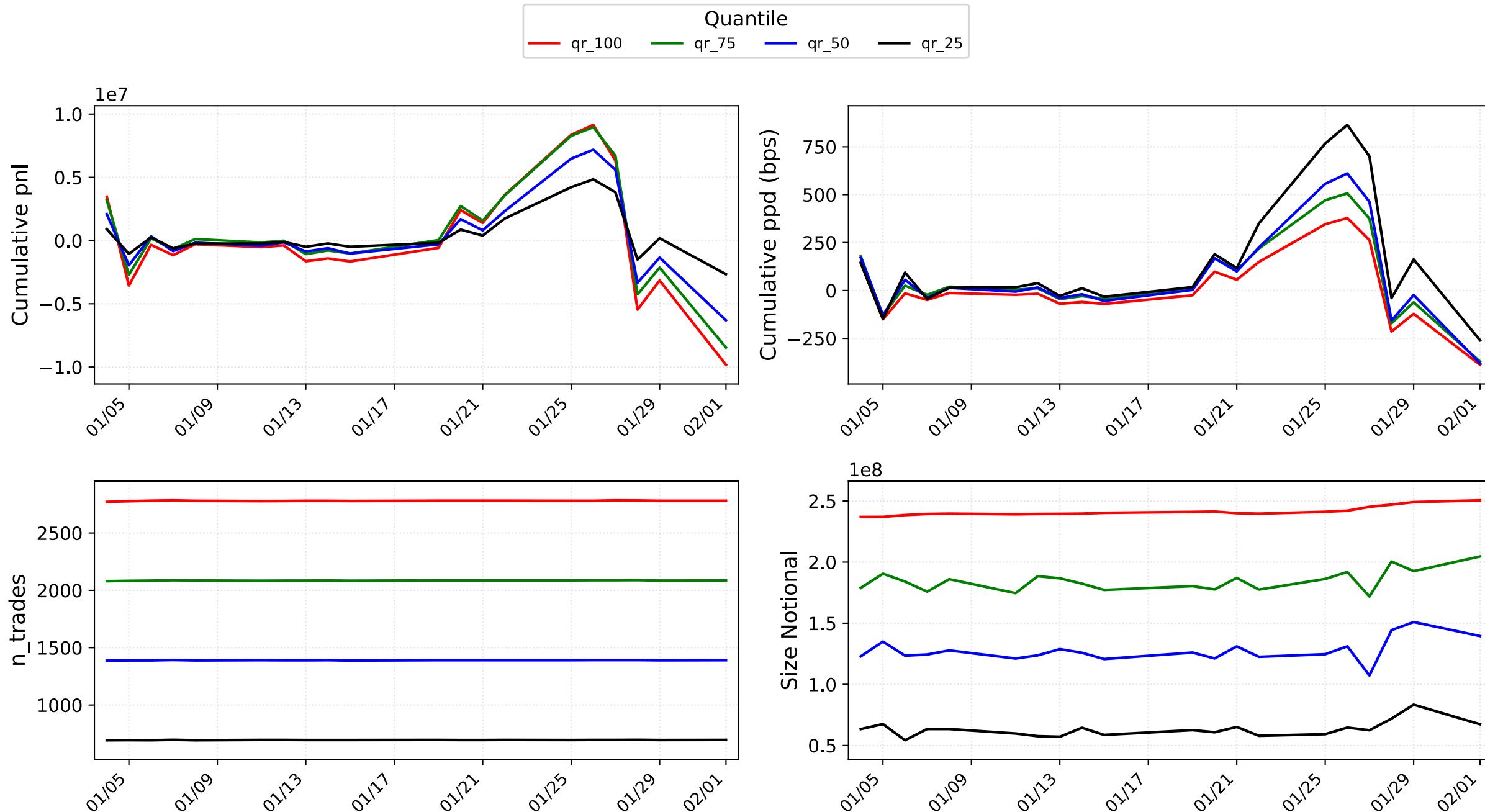
fret_1_RR | pret_3_RR | betsize_cap150k — Temporal metrics

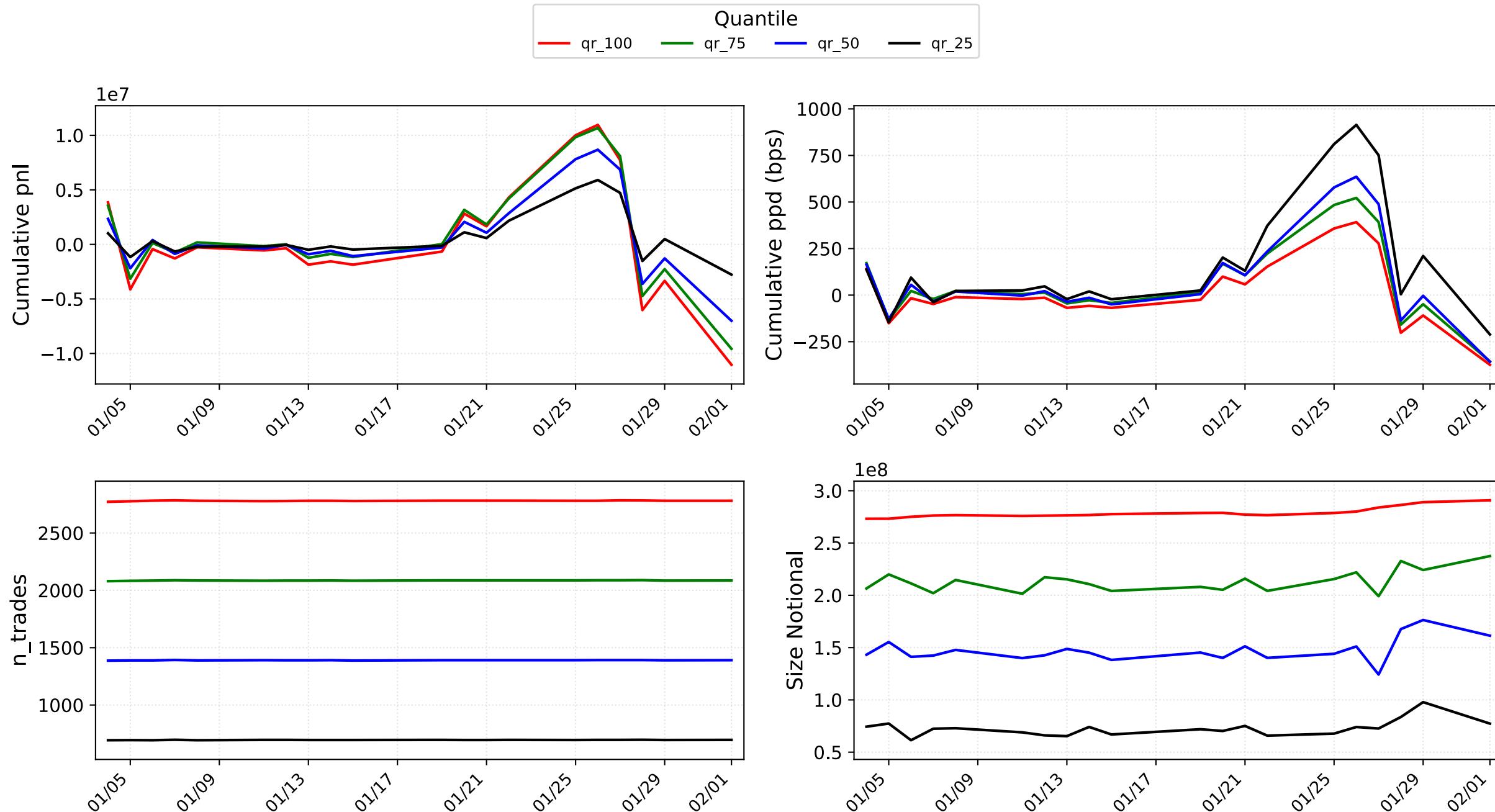
fret_1_RR | pret_3_RR | betsize_cap200k — Temporal metrics

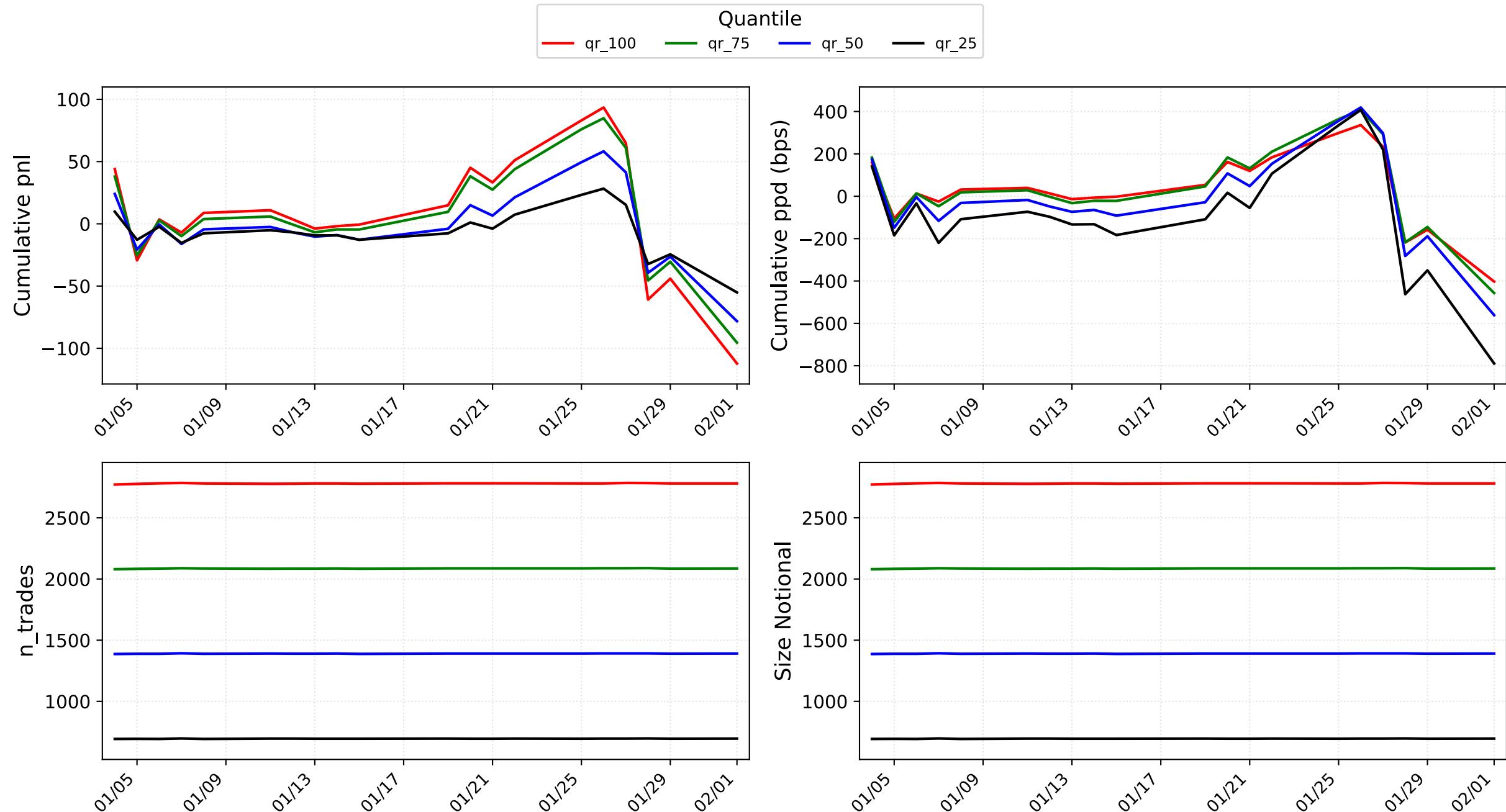
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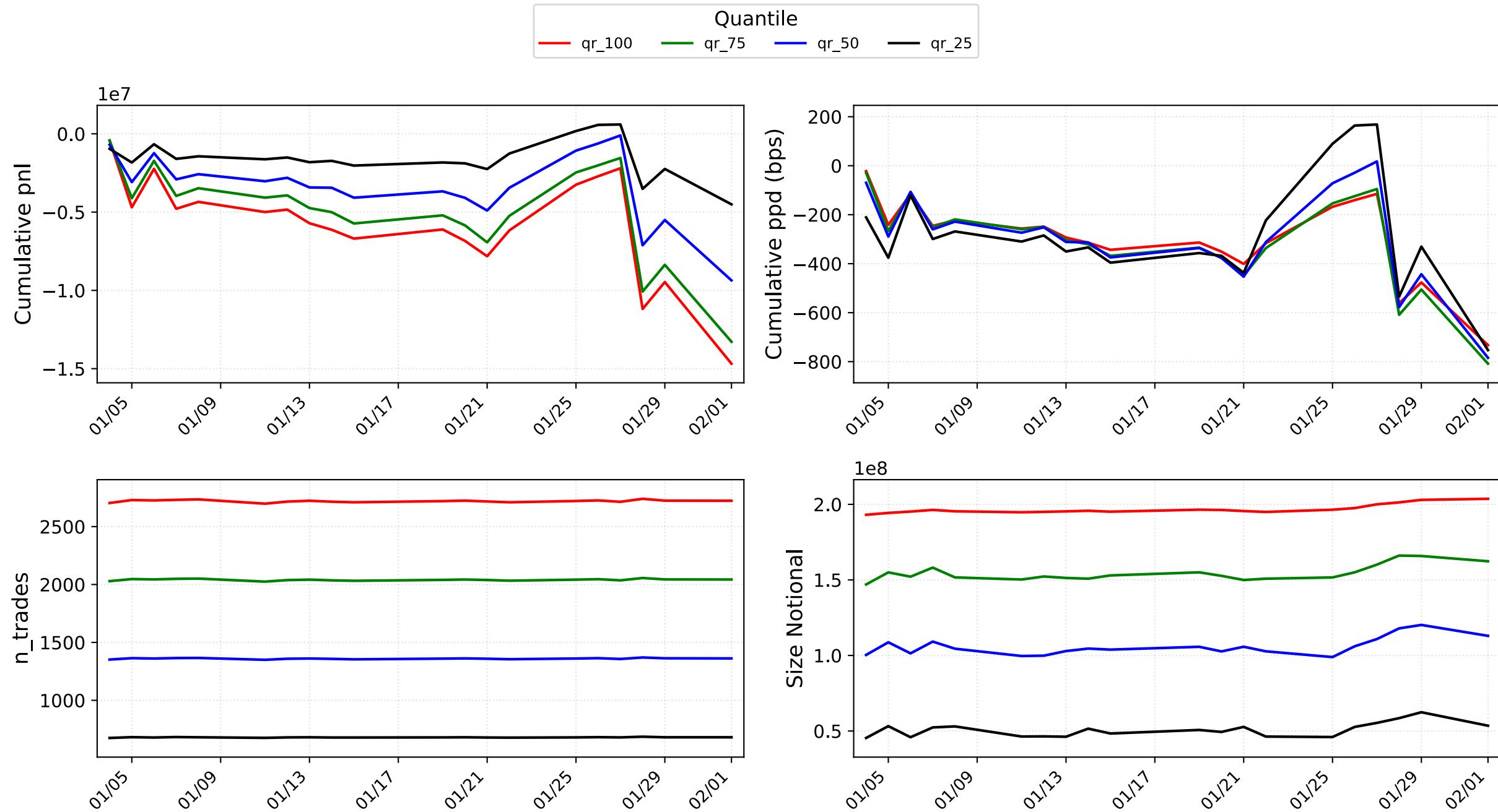
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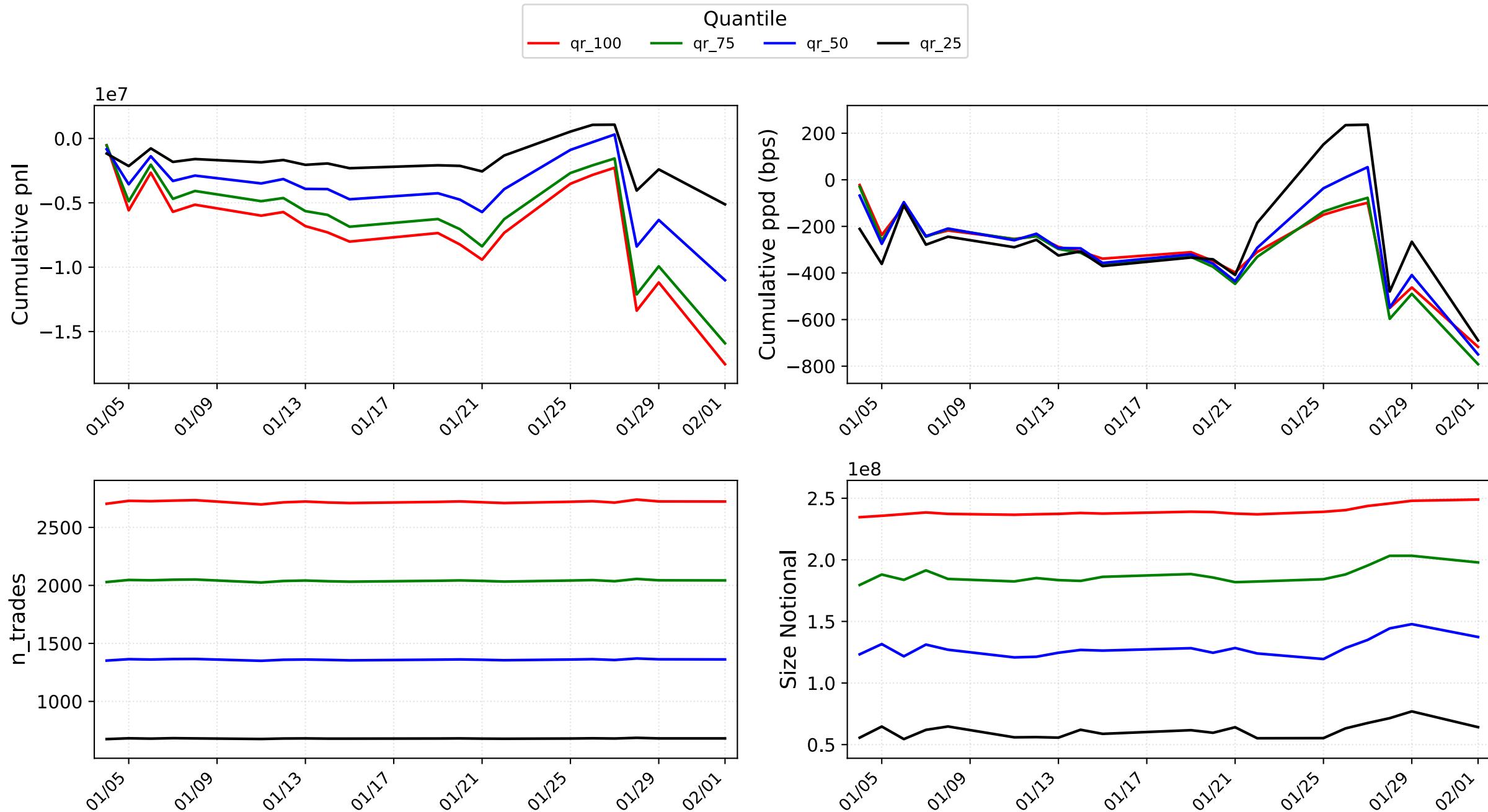
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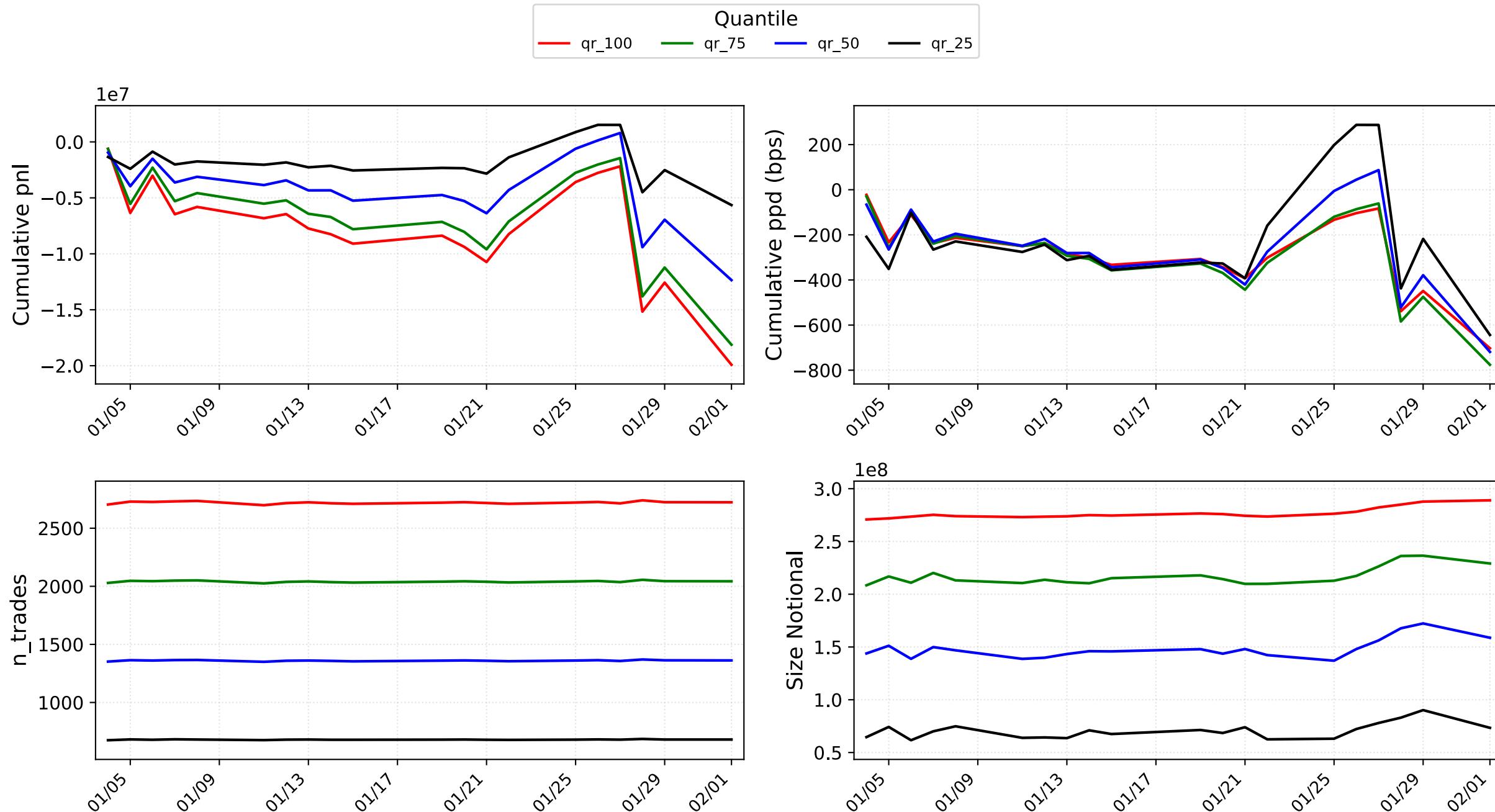
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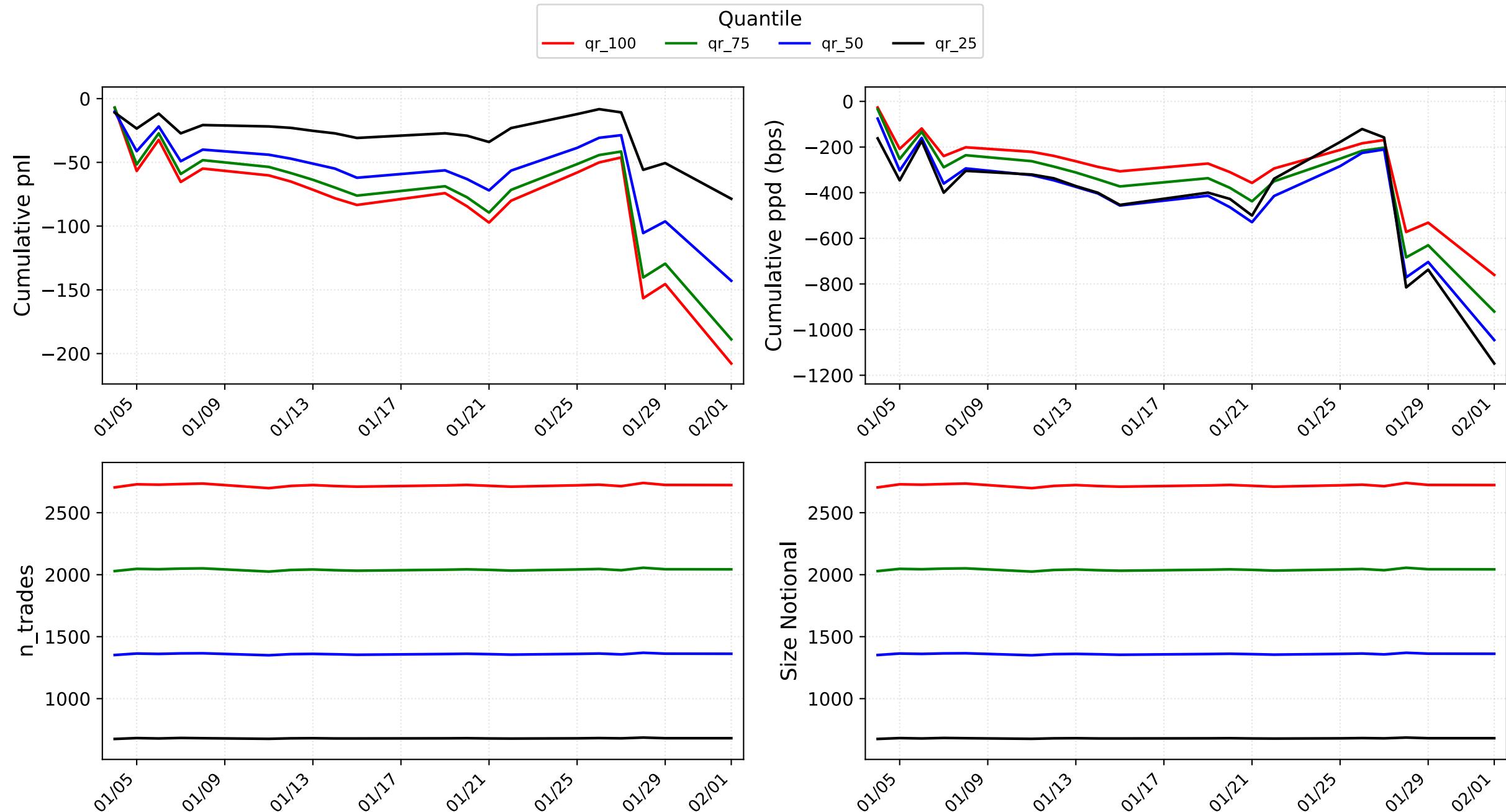
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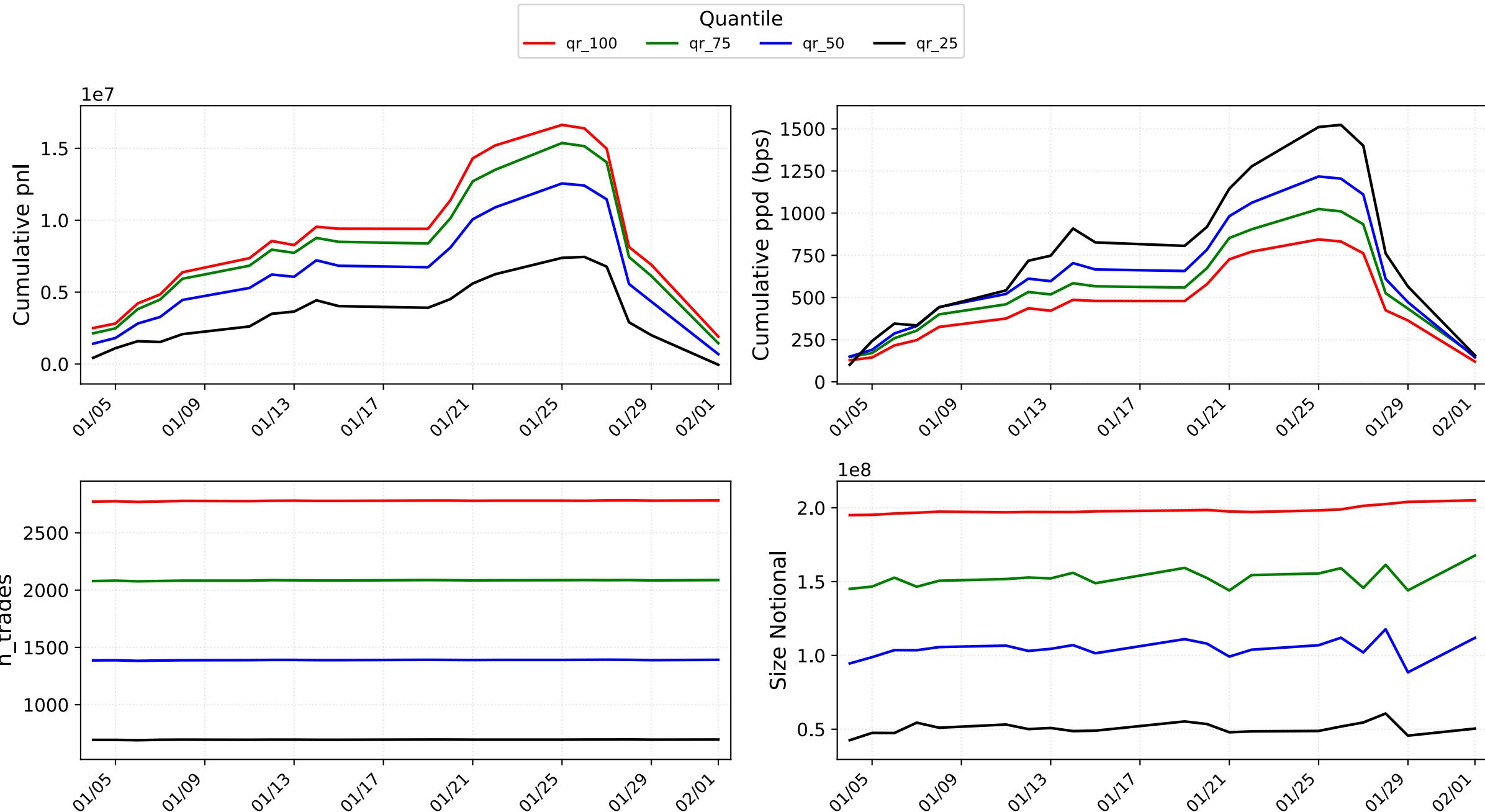
fret_3_MR | pret_1_MR | betsize_equal — Temporal metrics

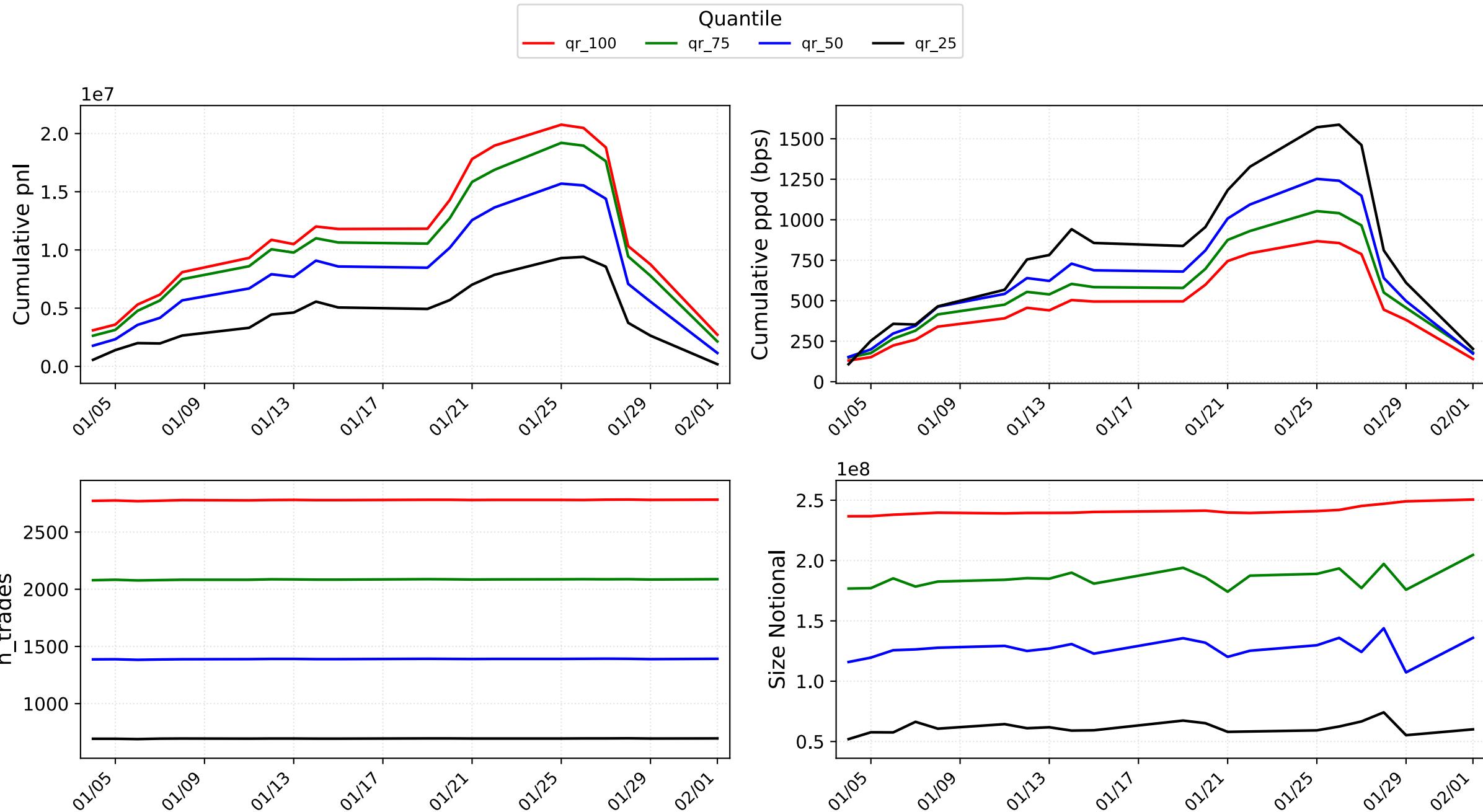
fret_3_MR | pret_1_RR | betsize_cap150k — Temporal metrics

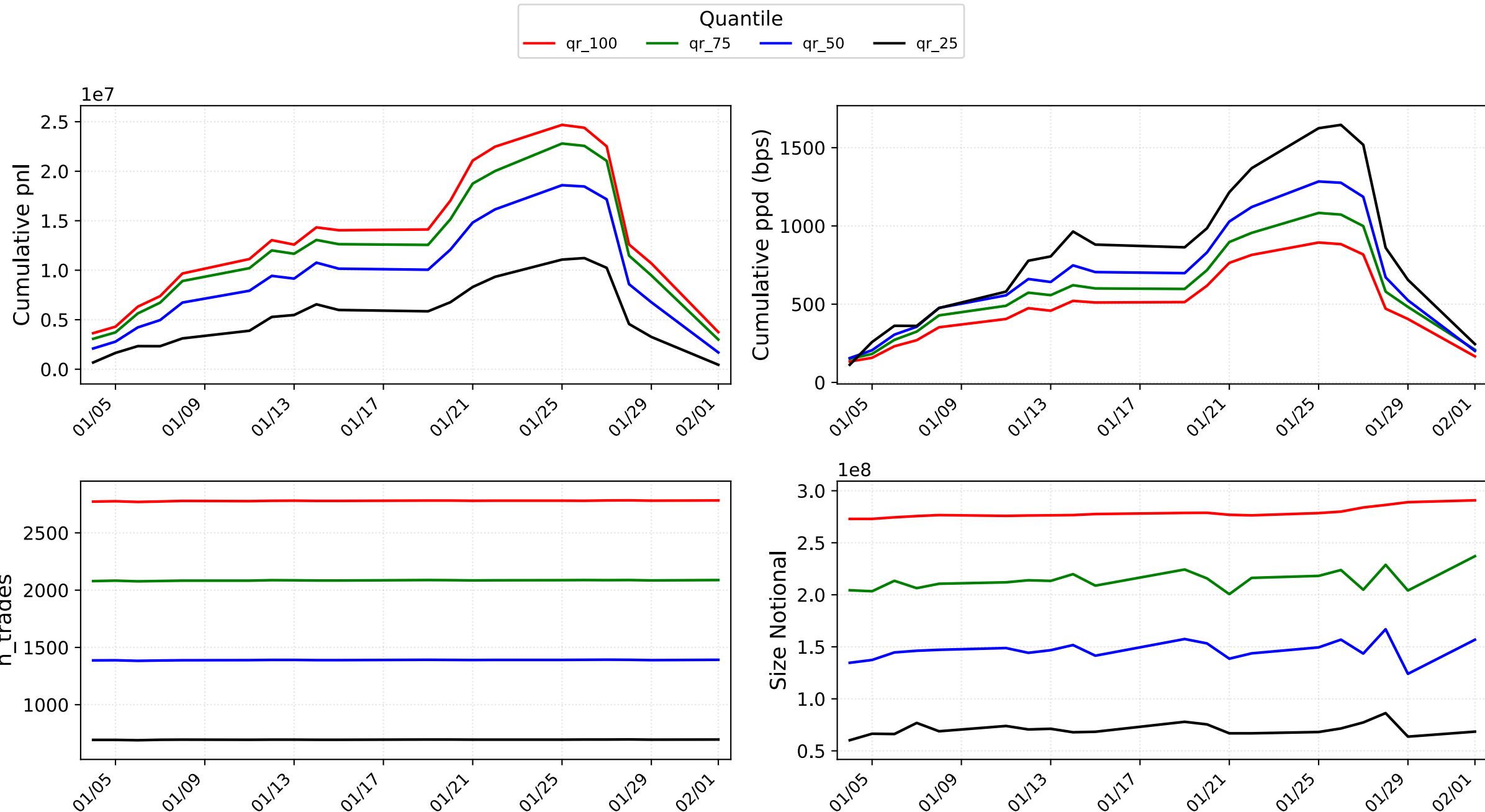
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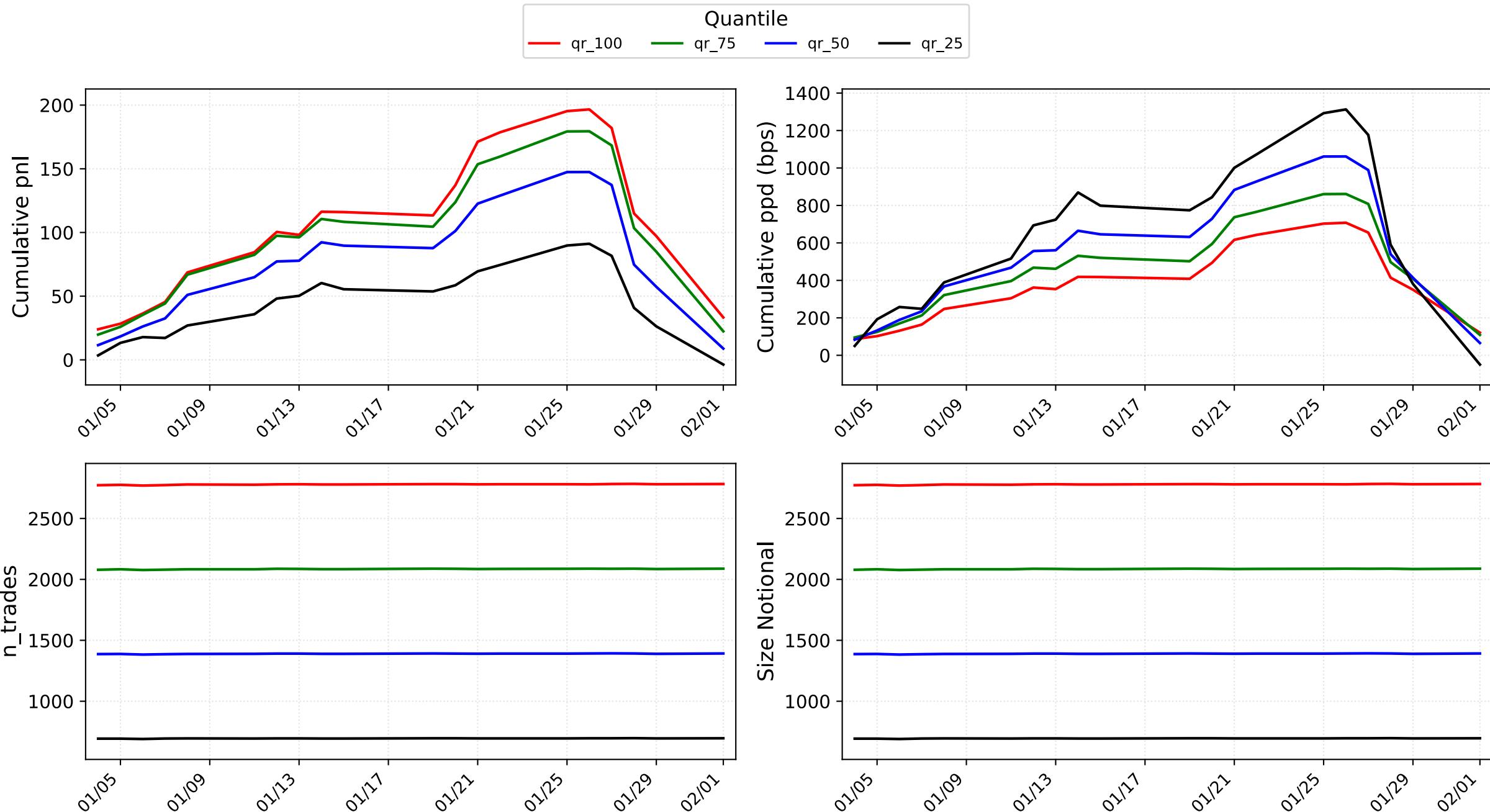
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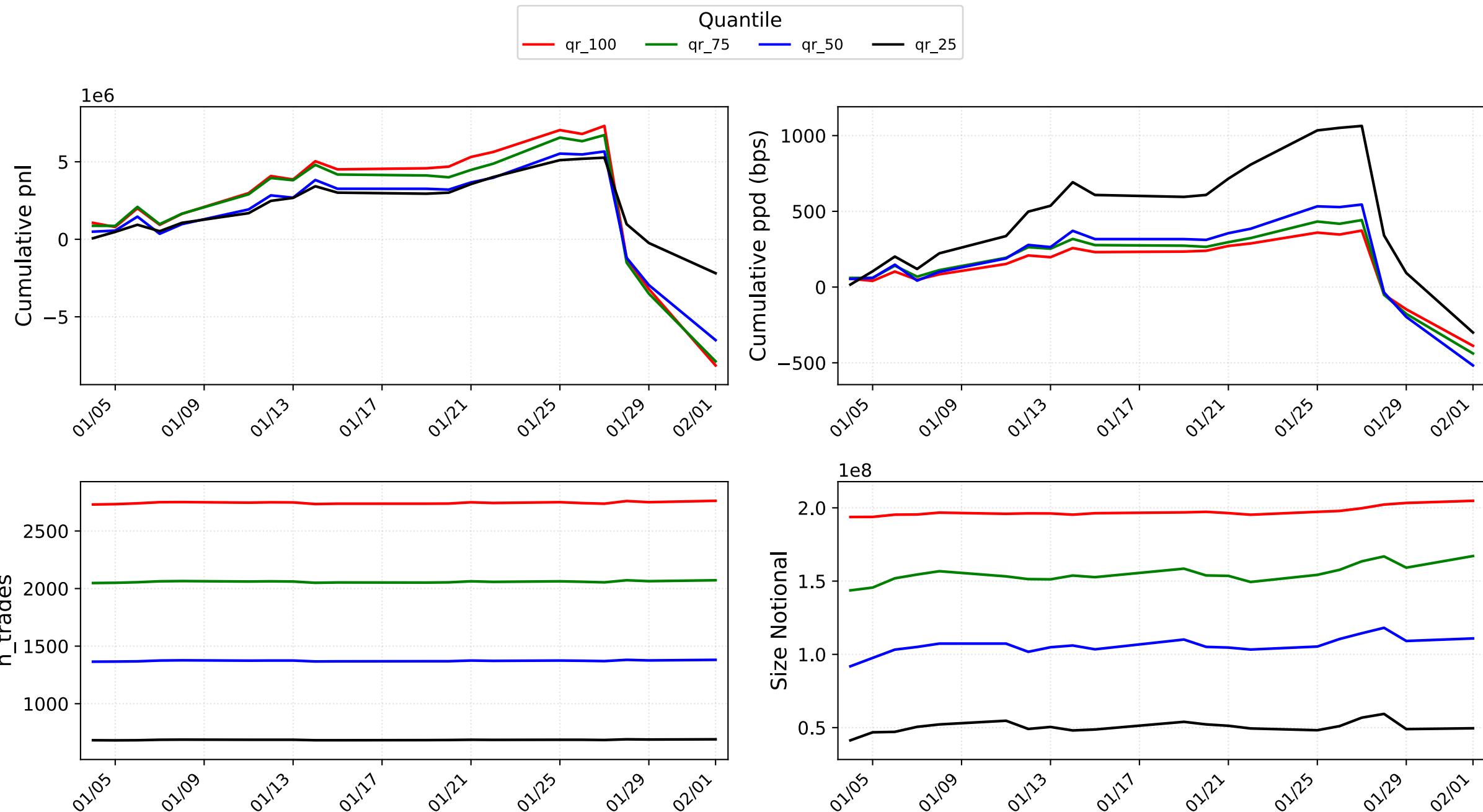
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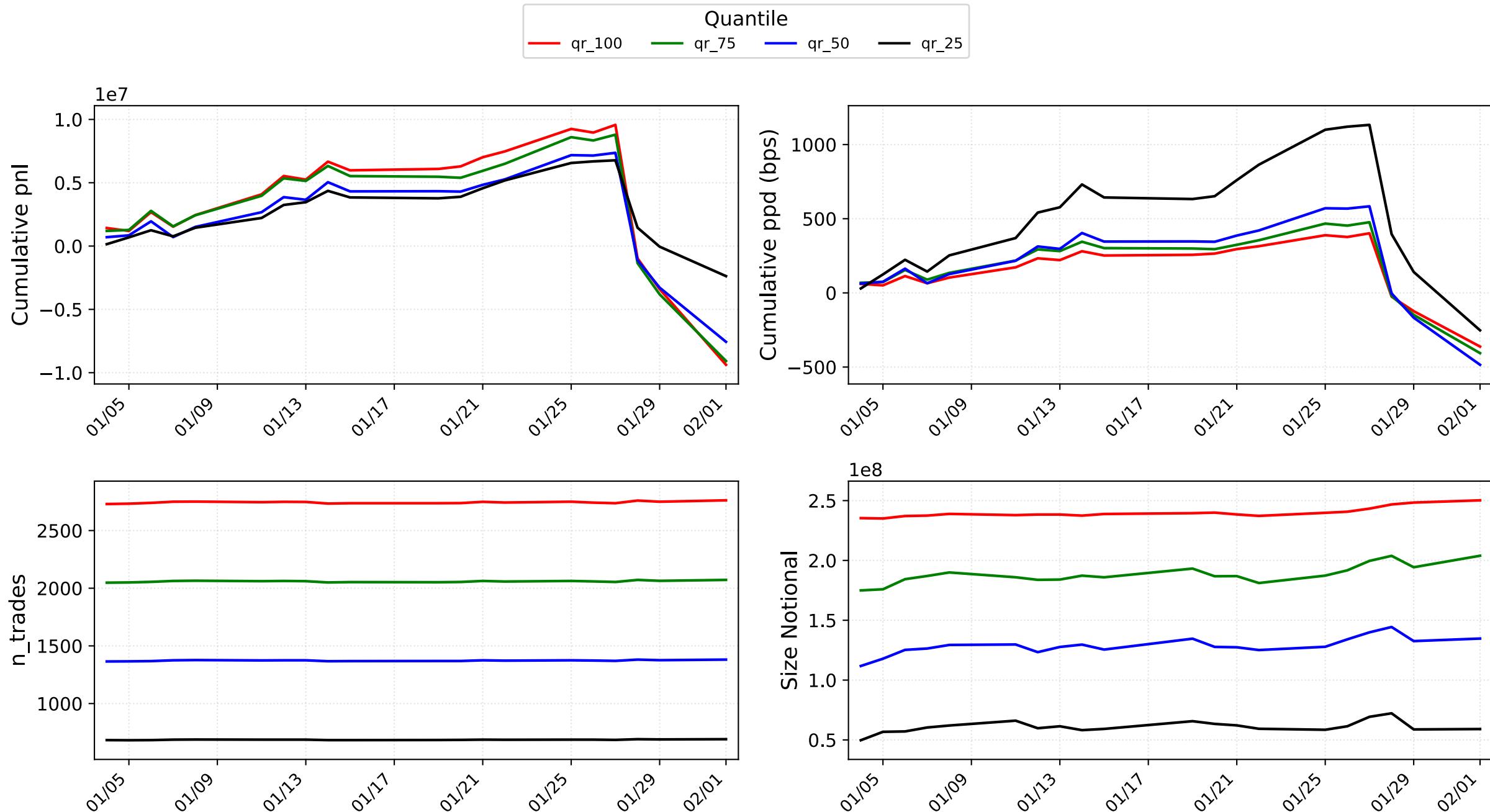
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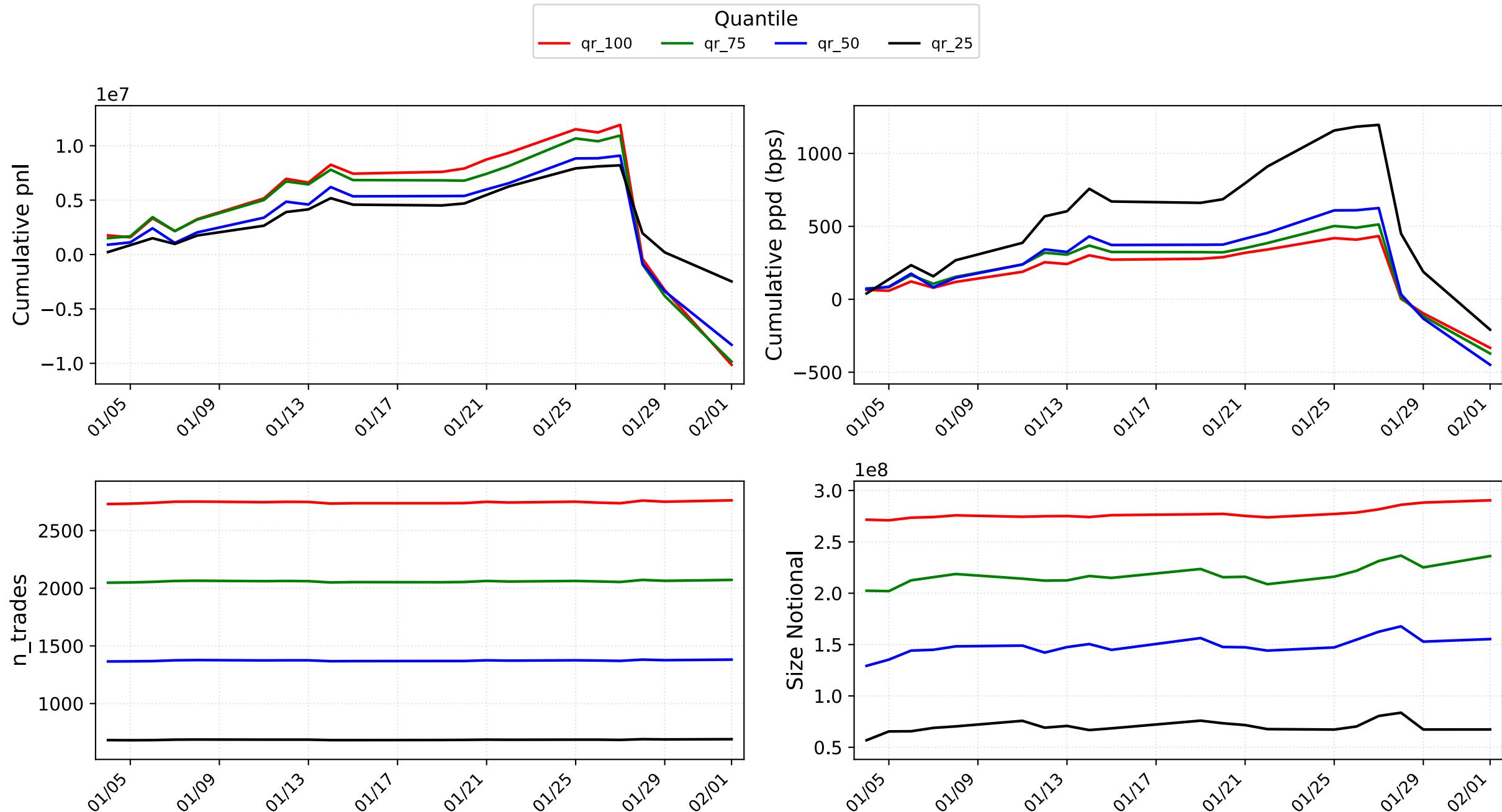
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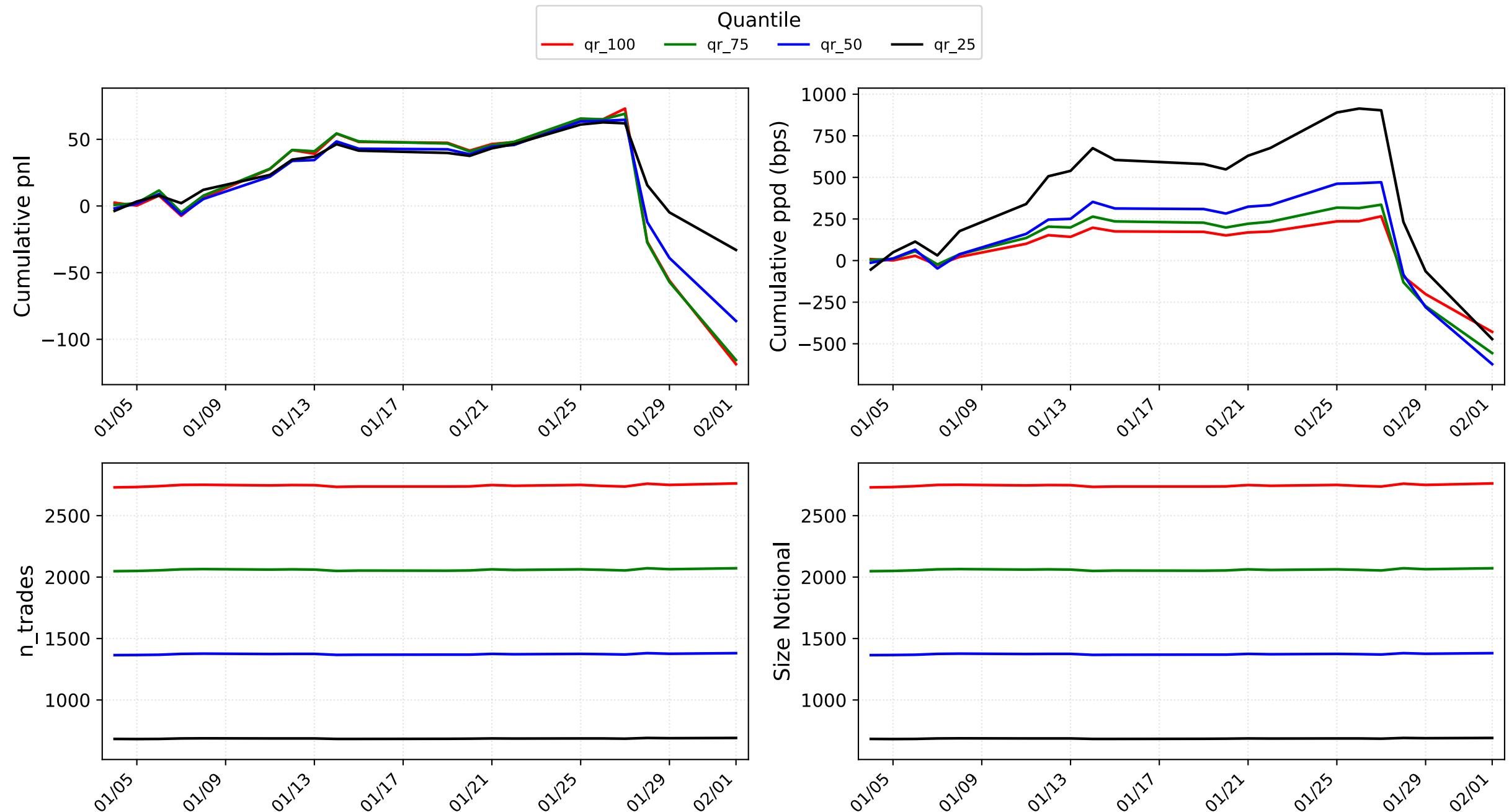
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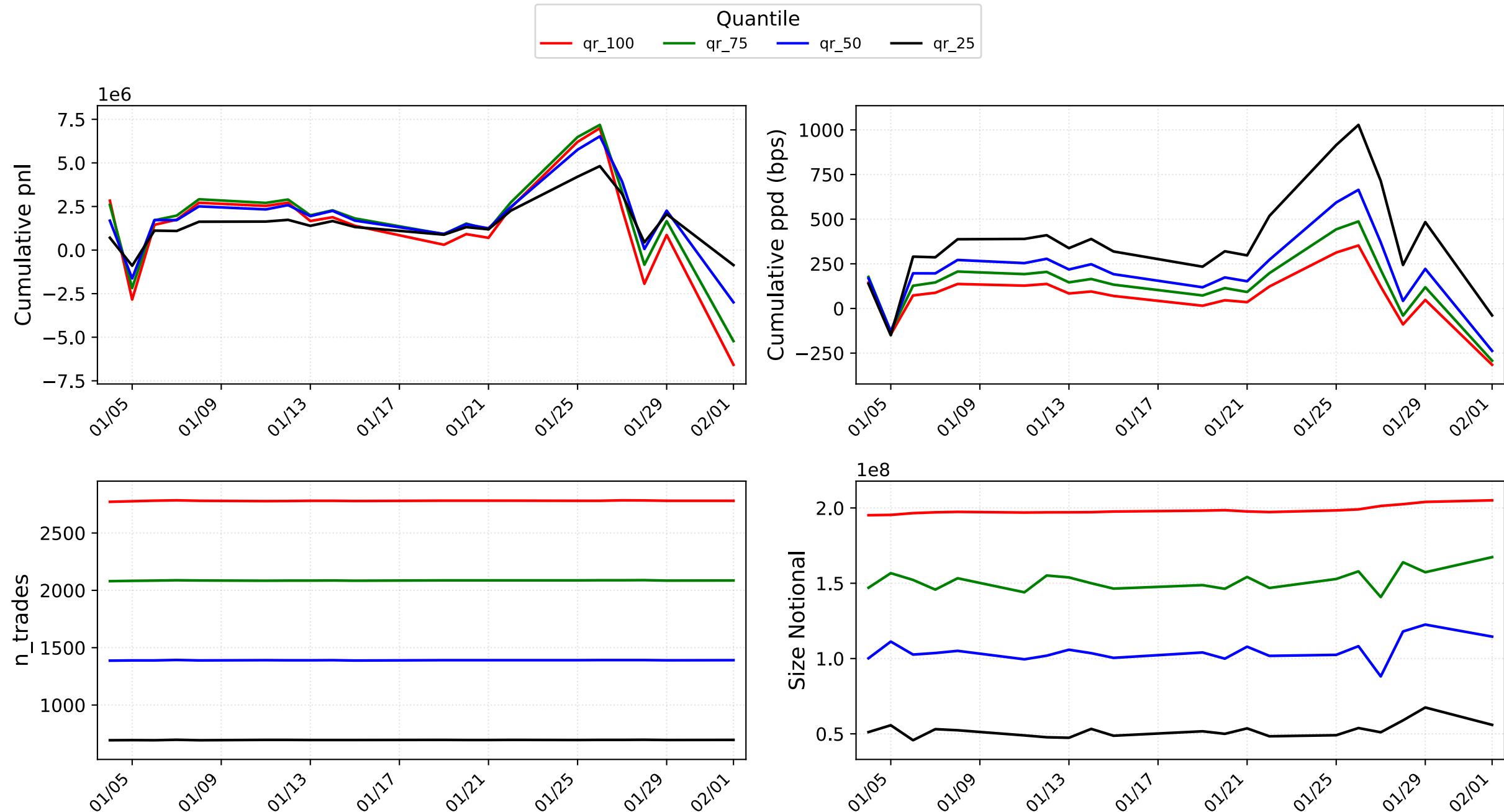
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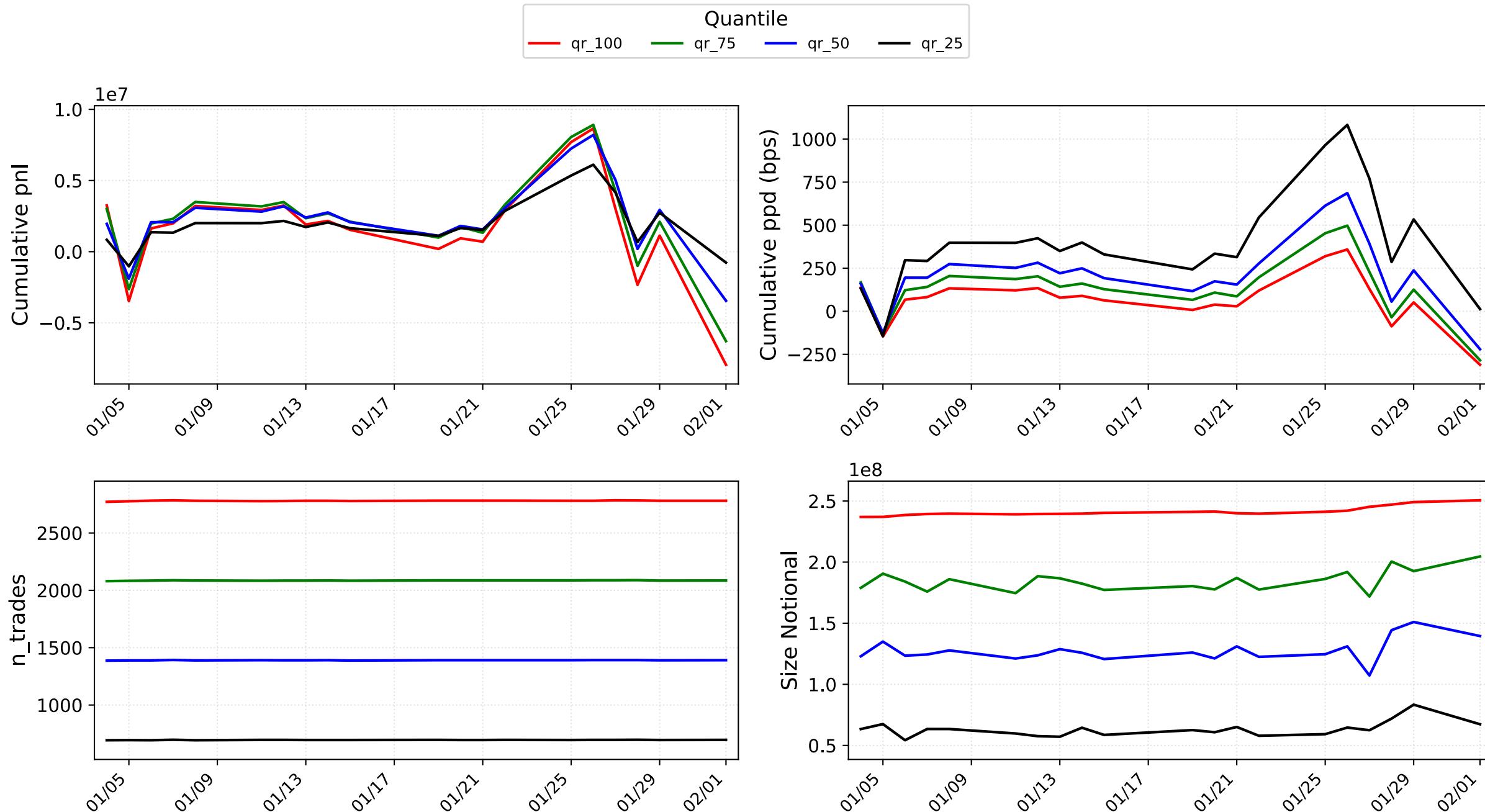
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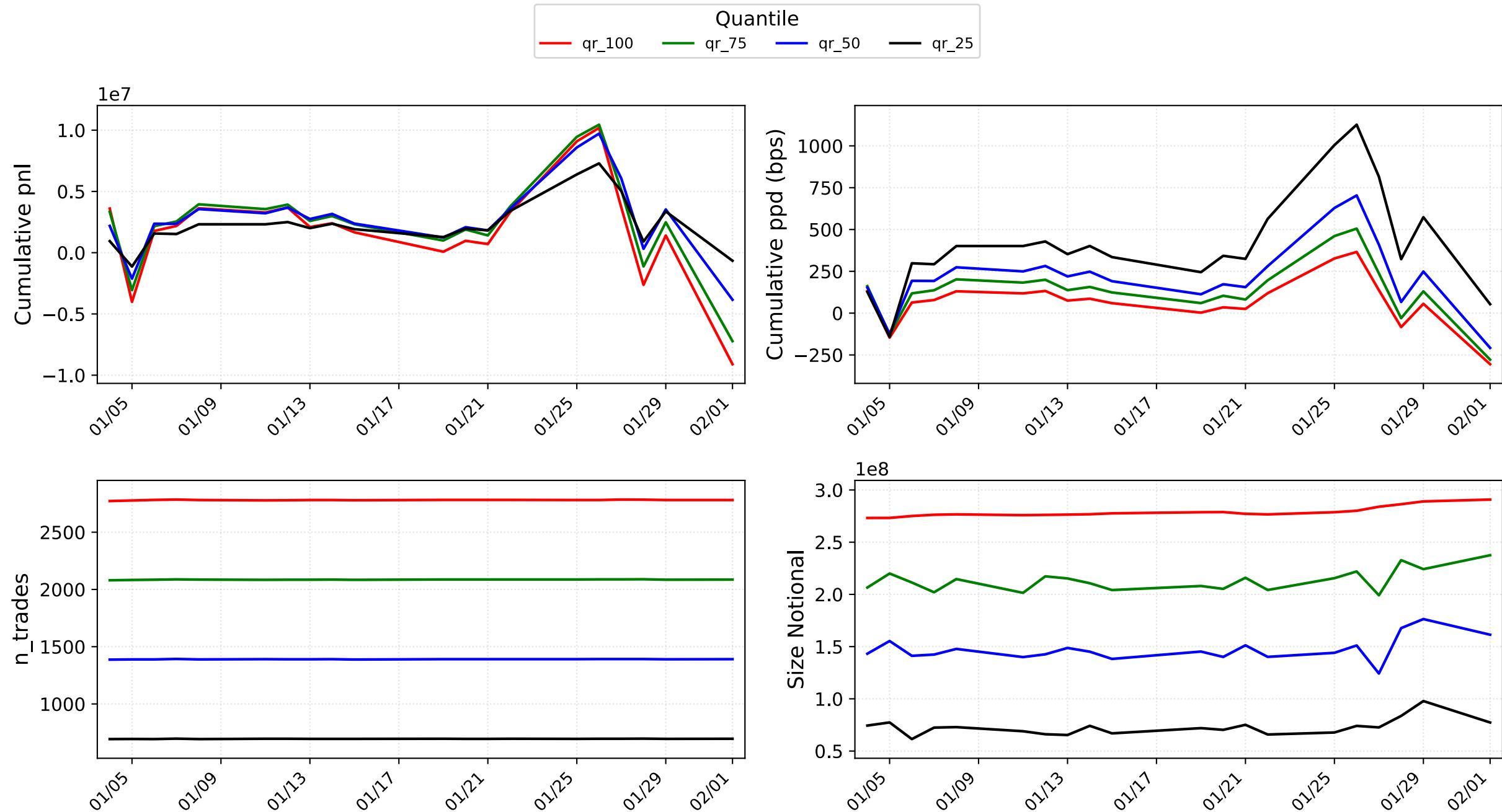
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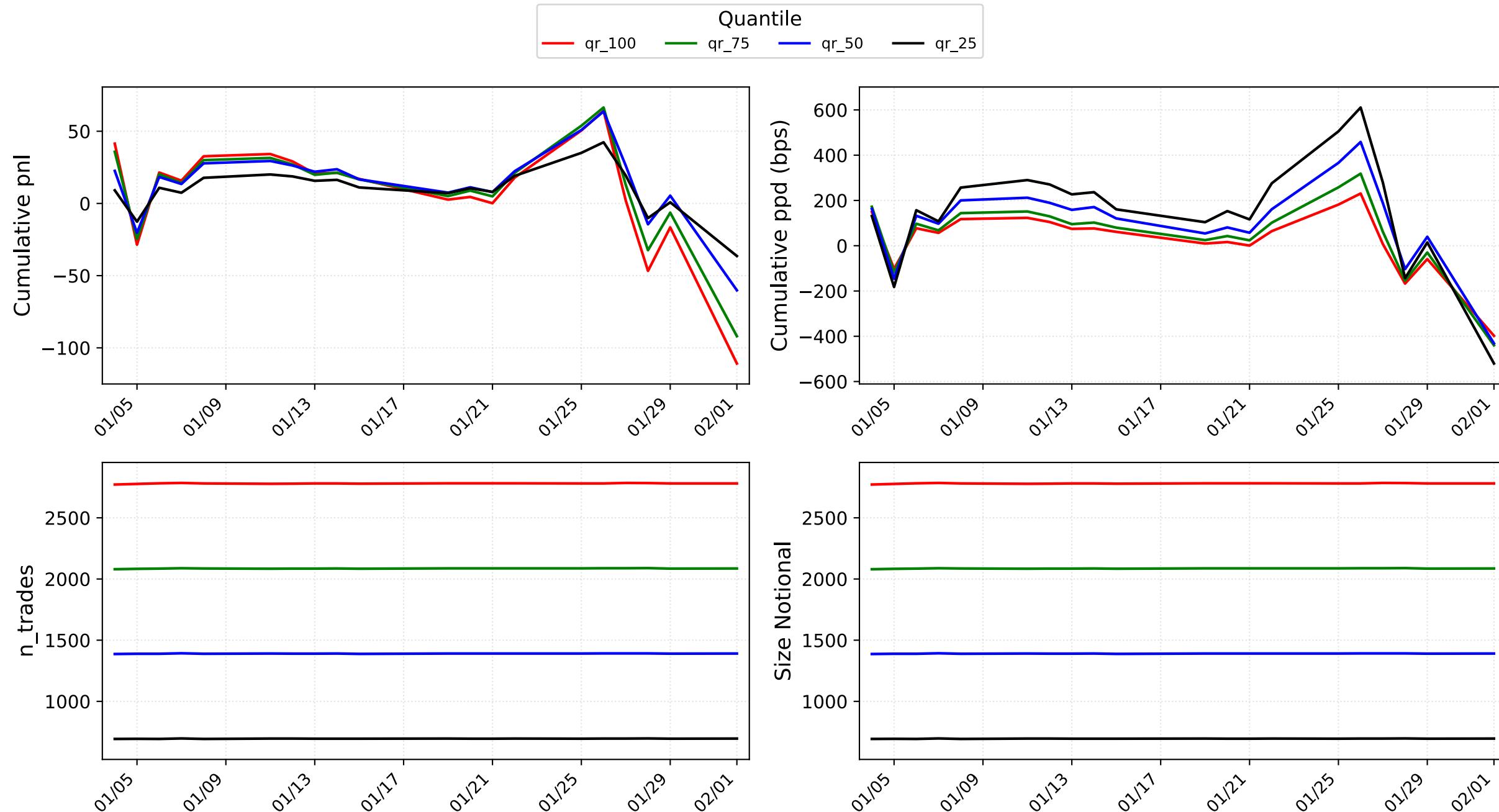
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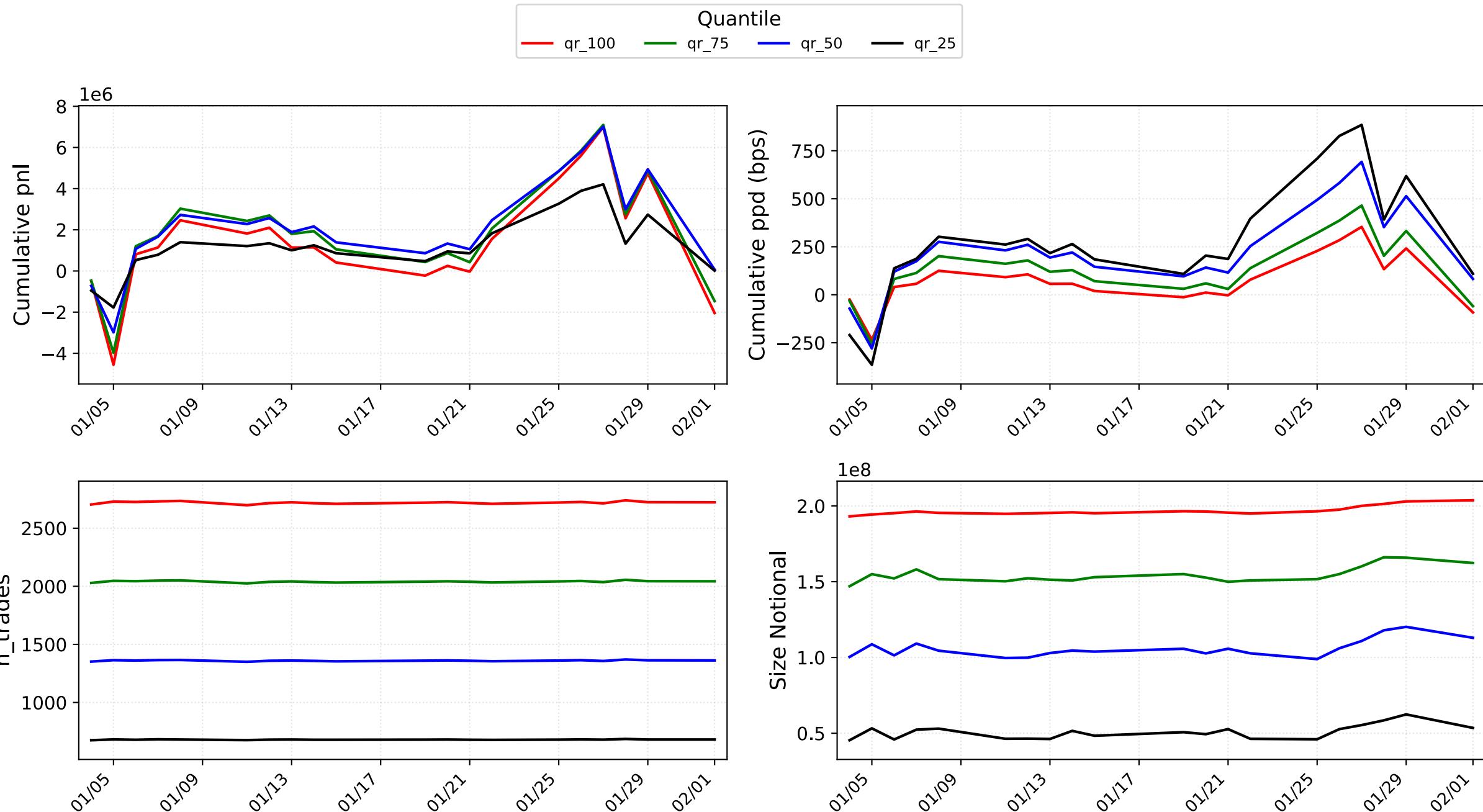
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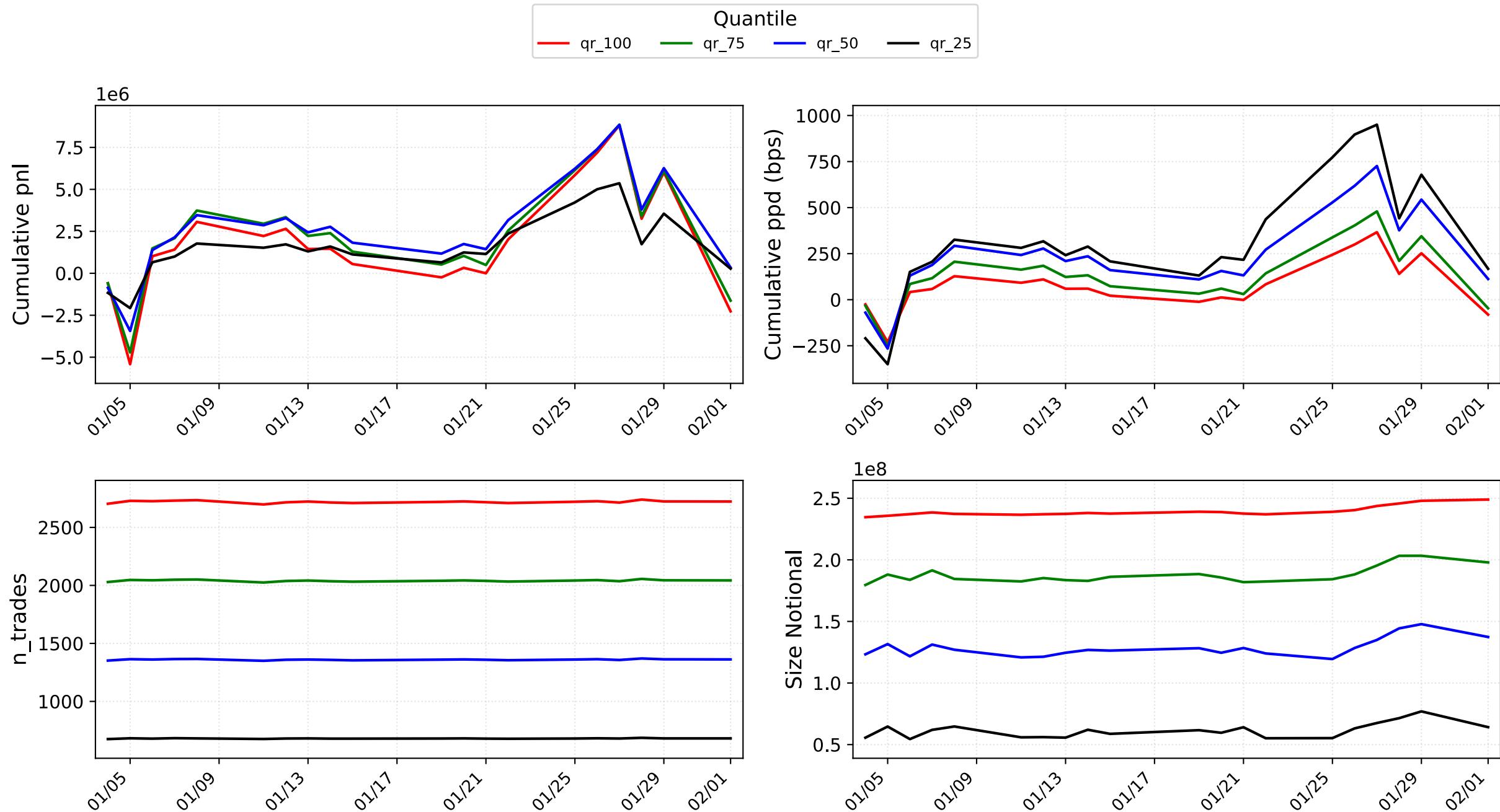
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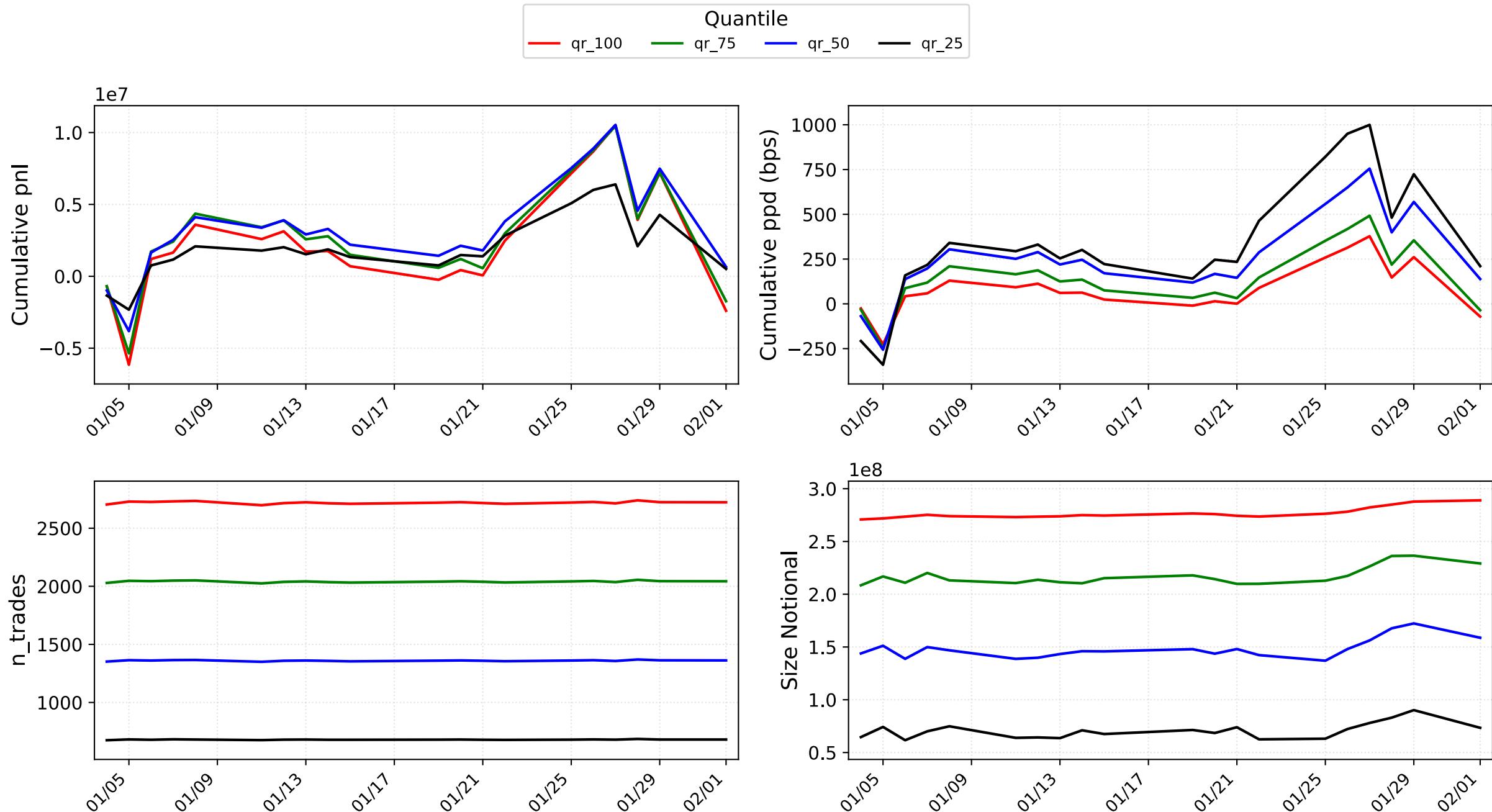
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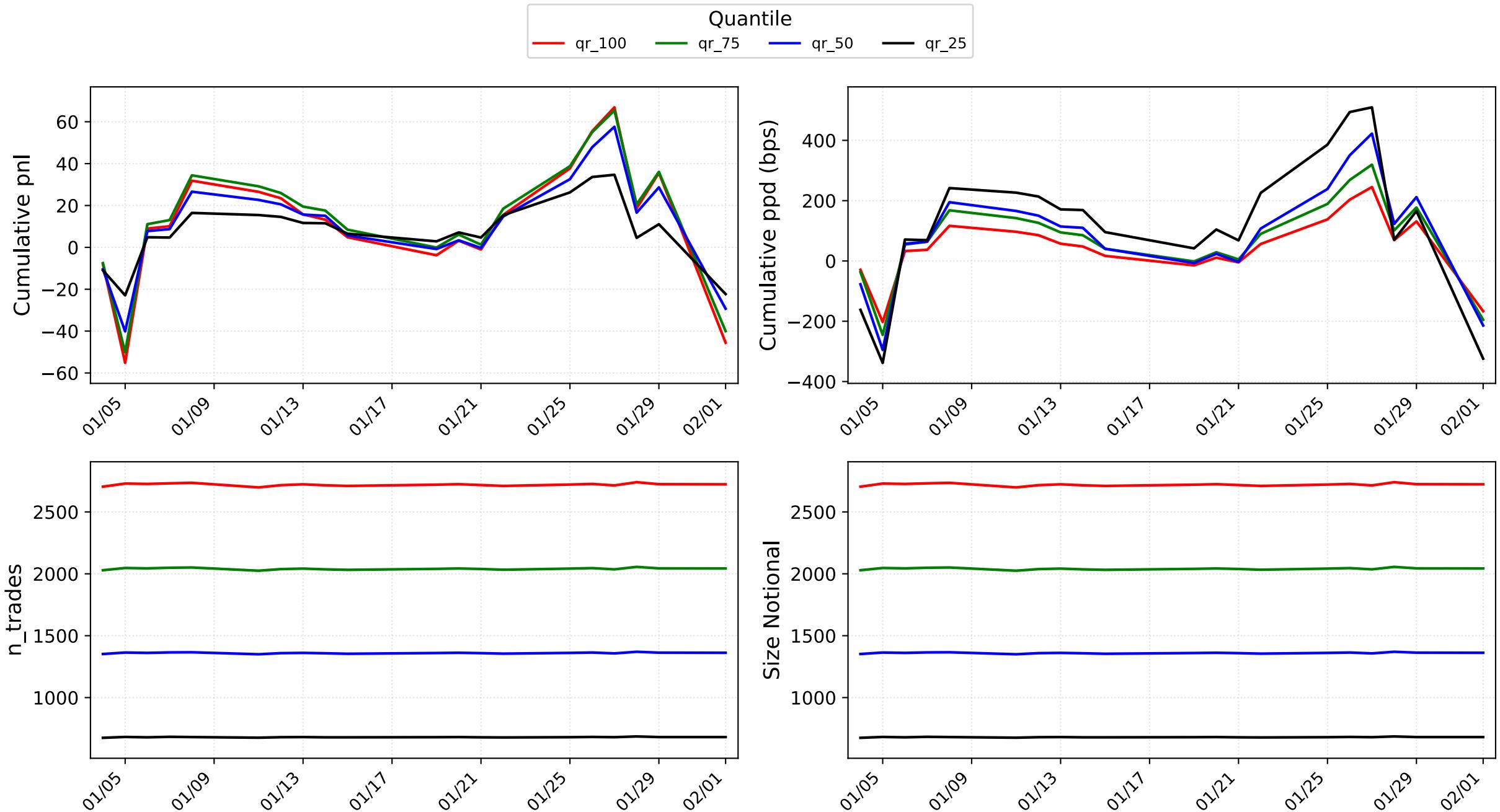
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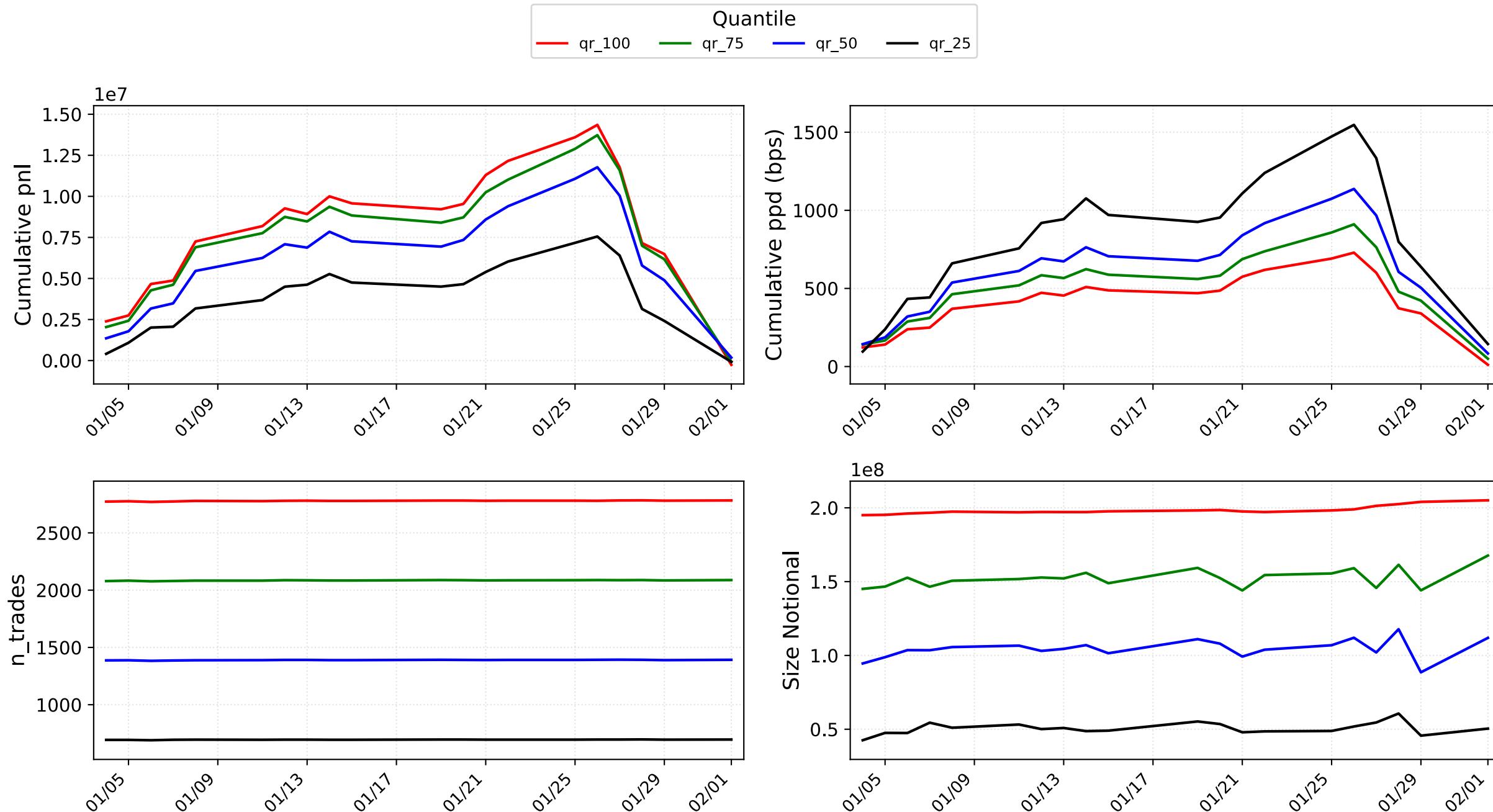
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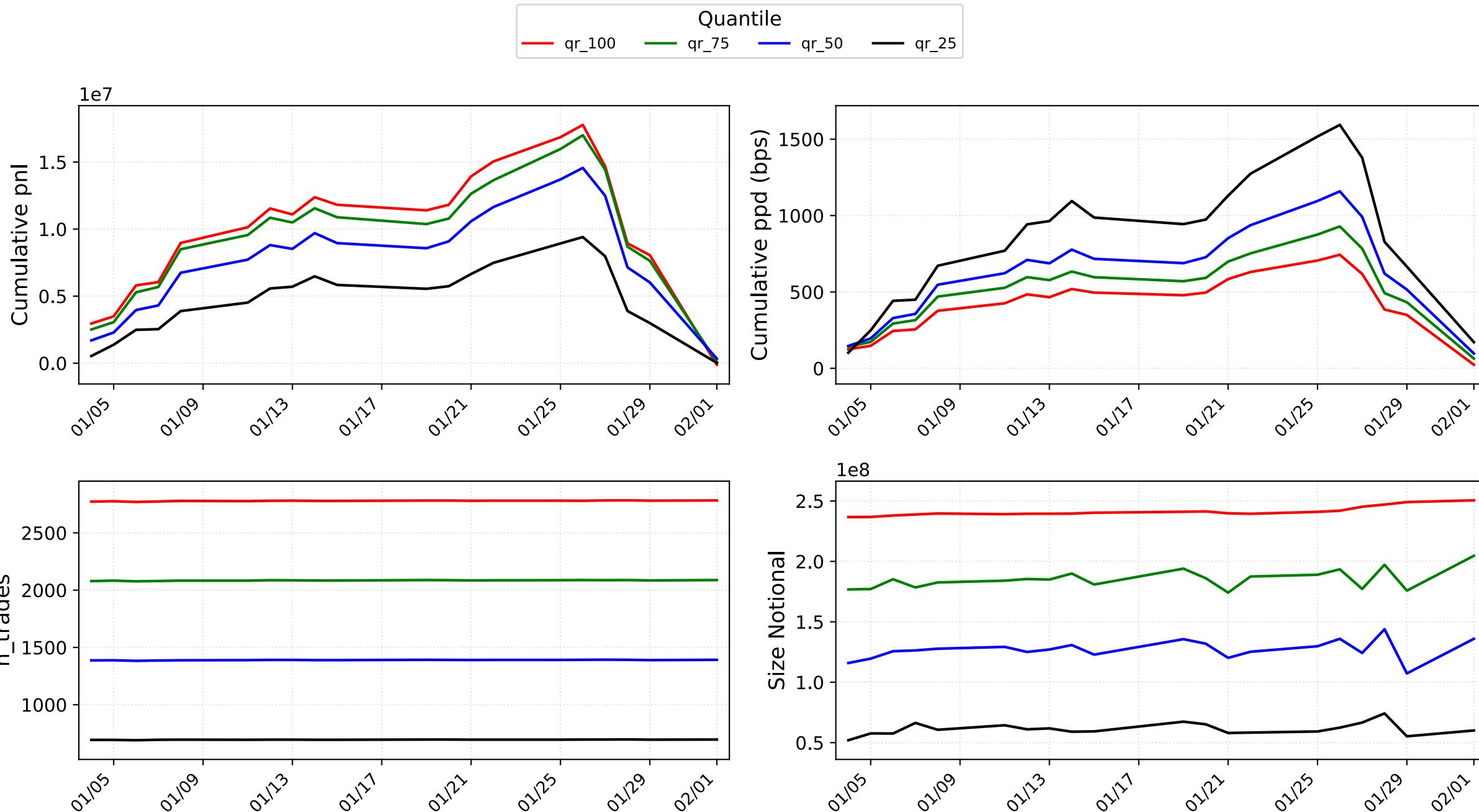
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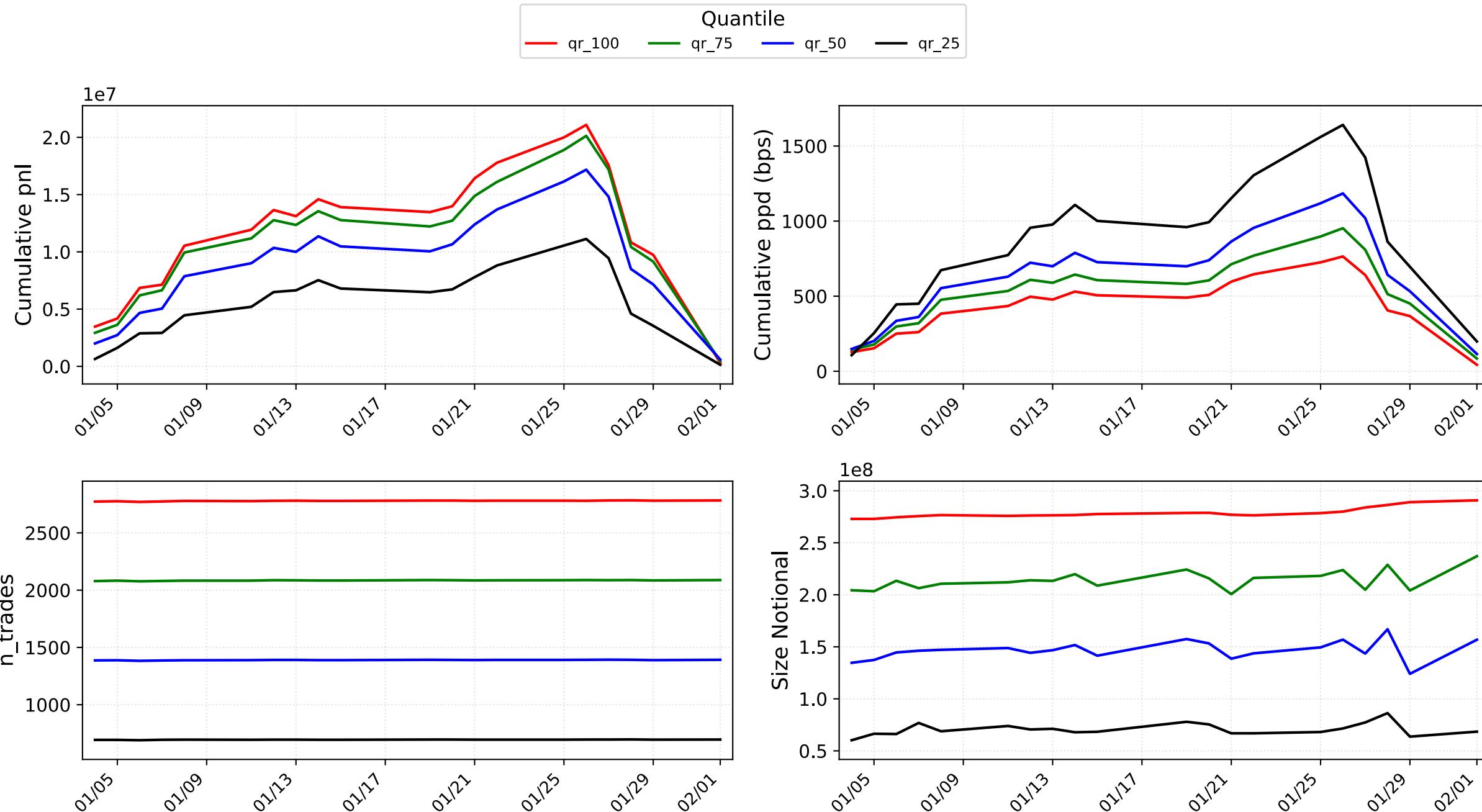
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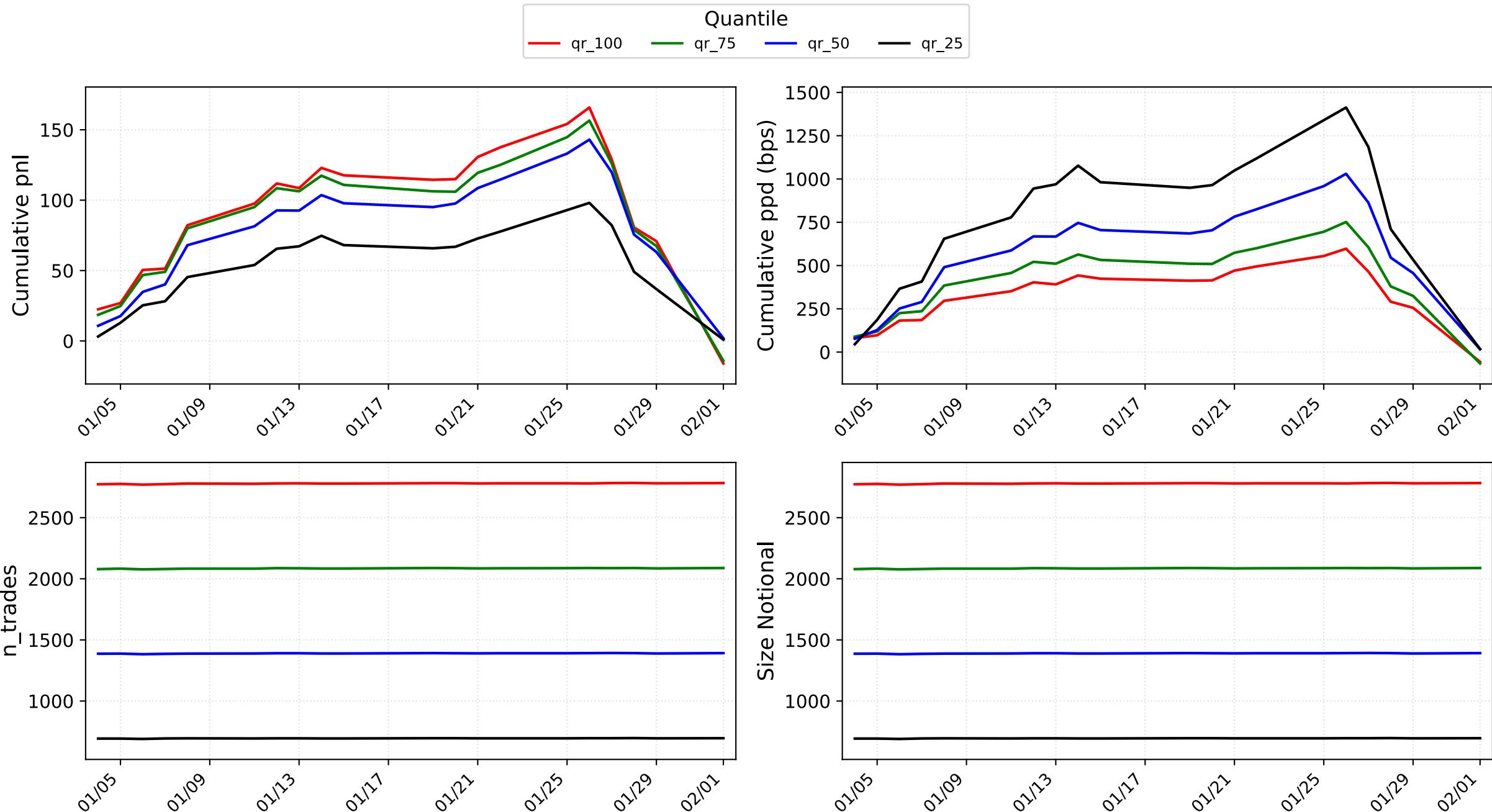
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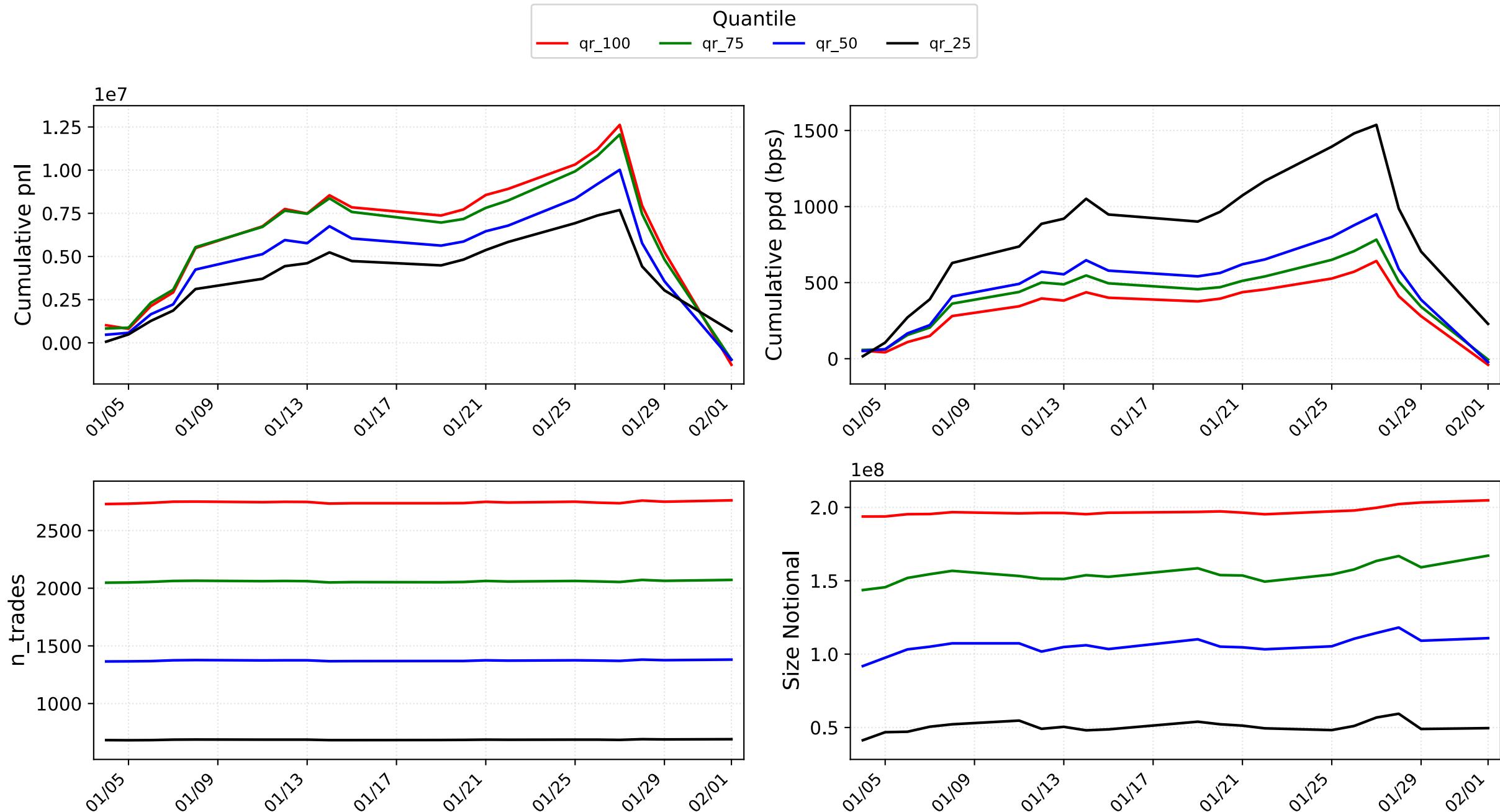
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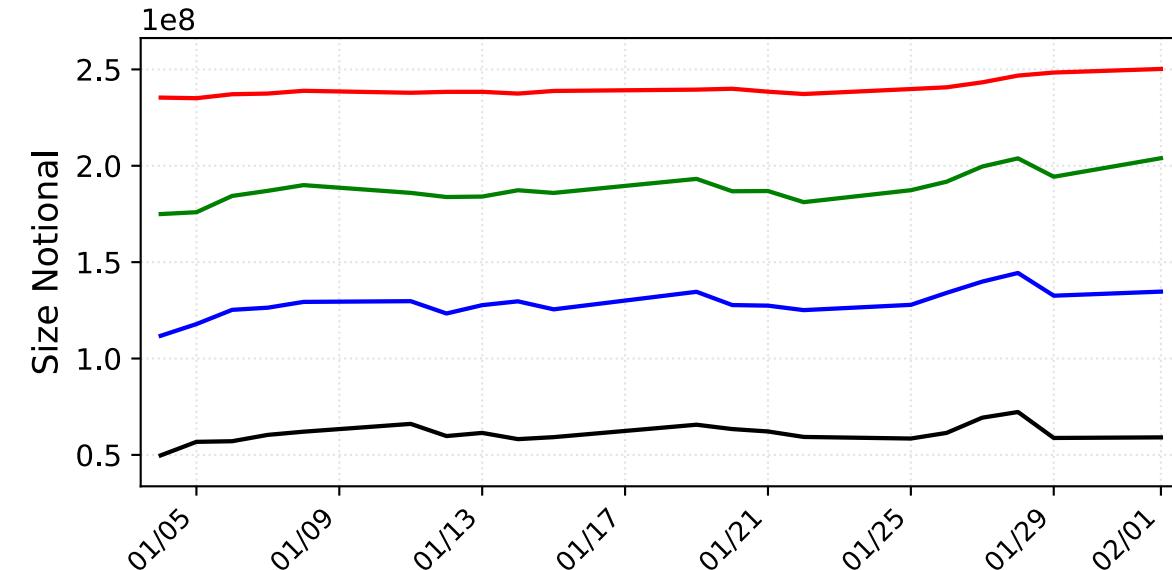
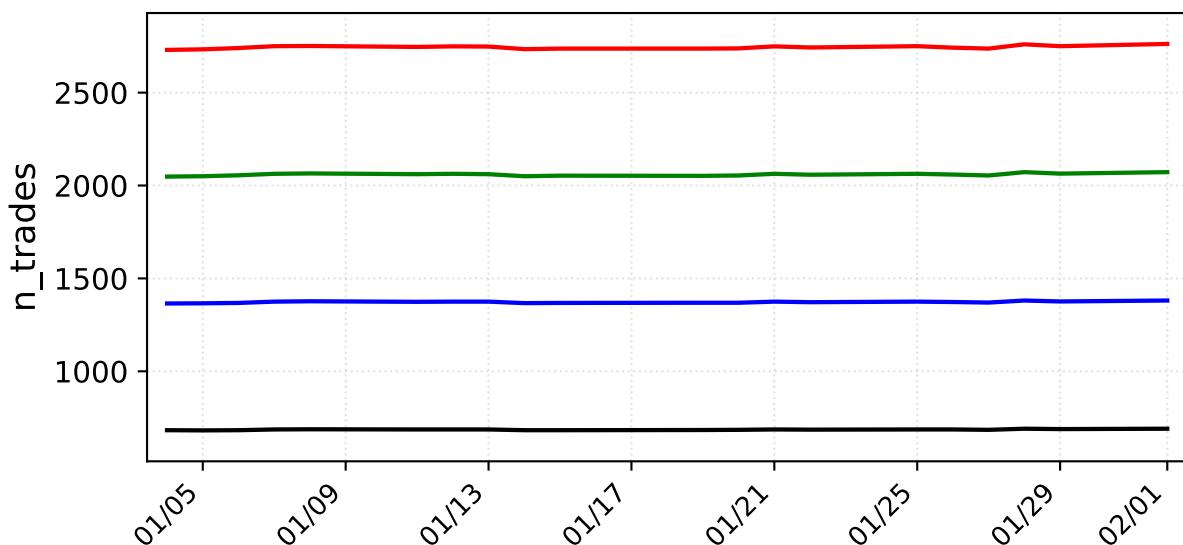
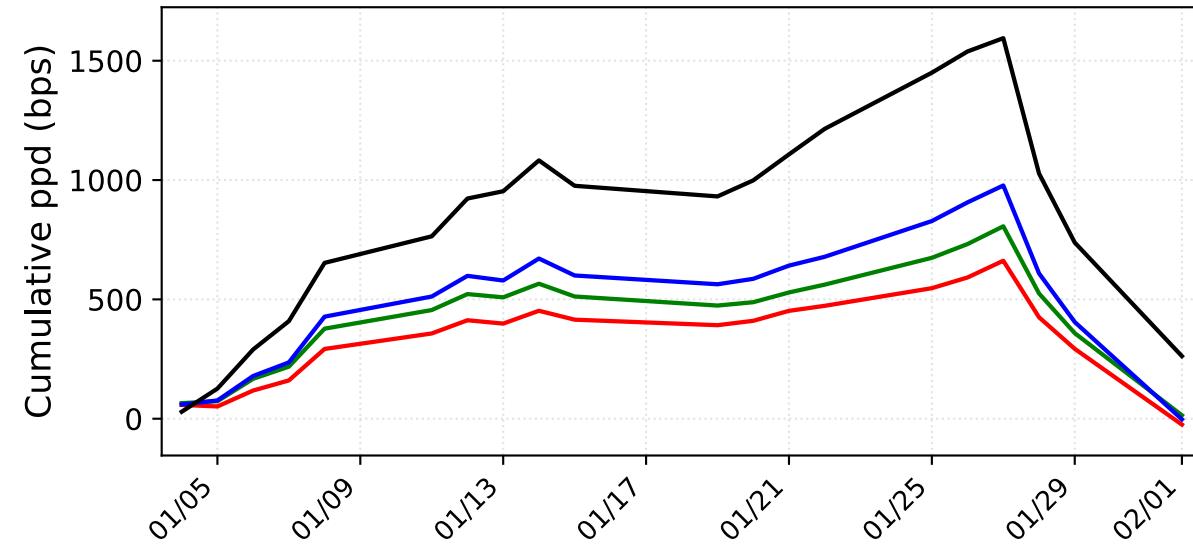
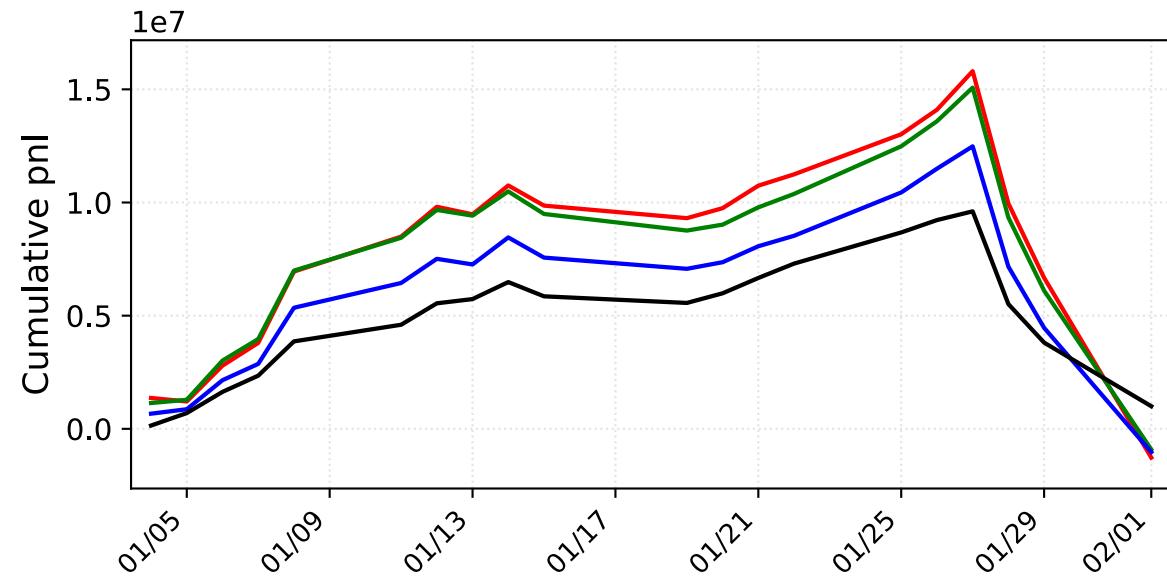
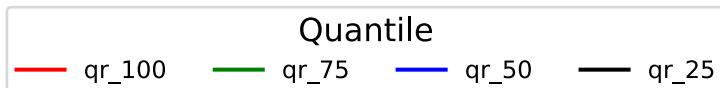
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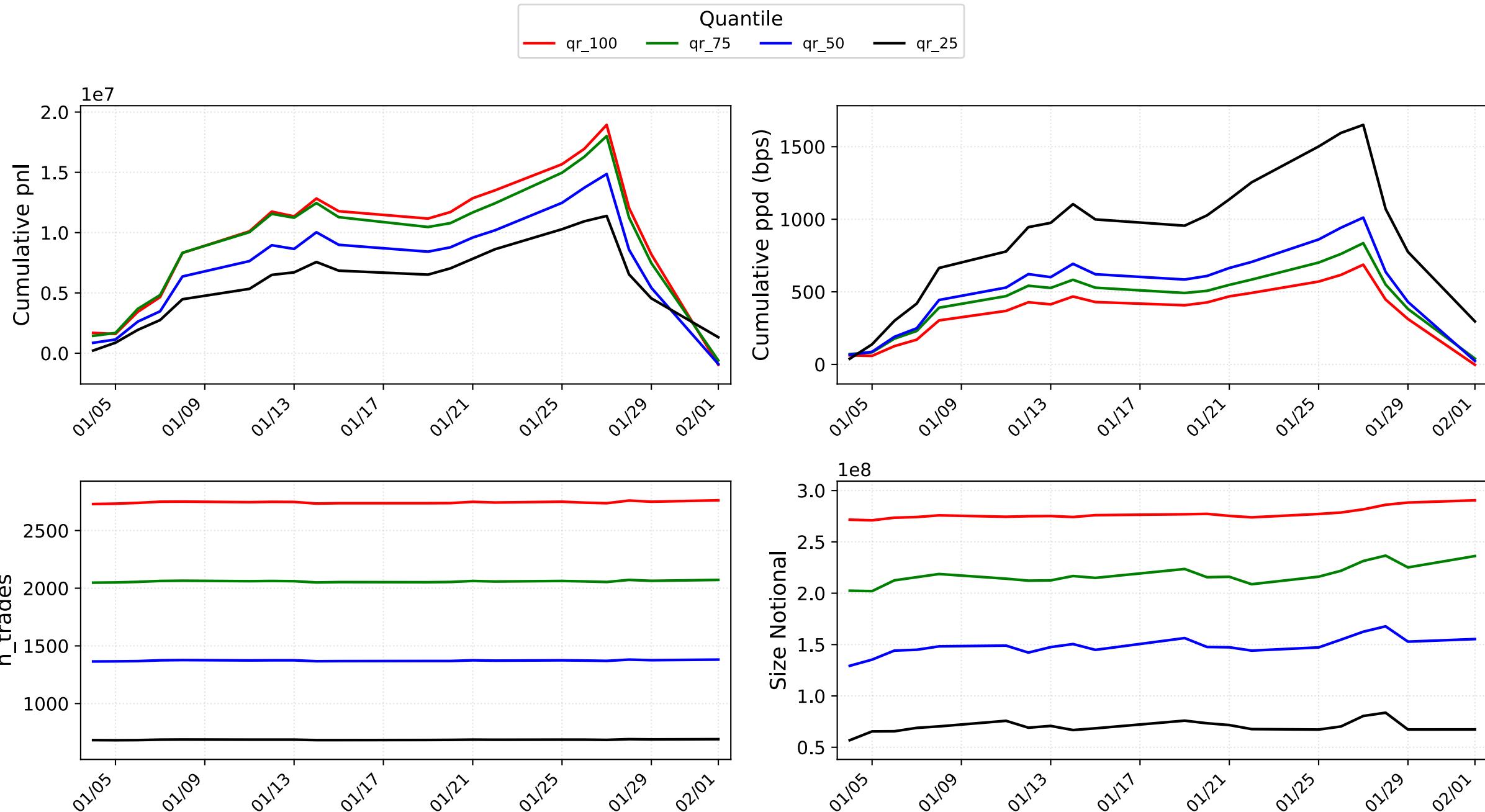
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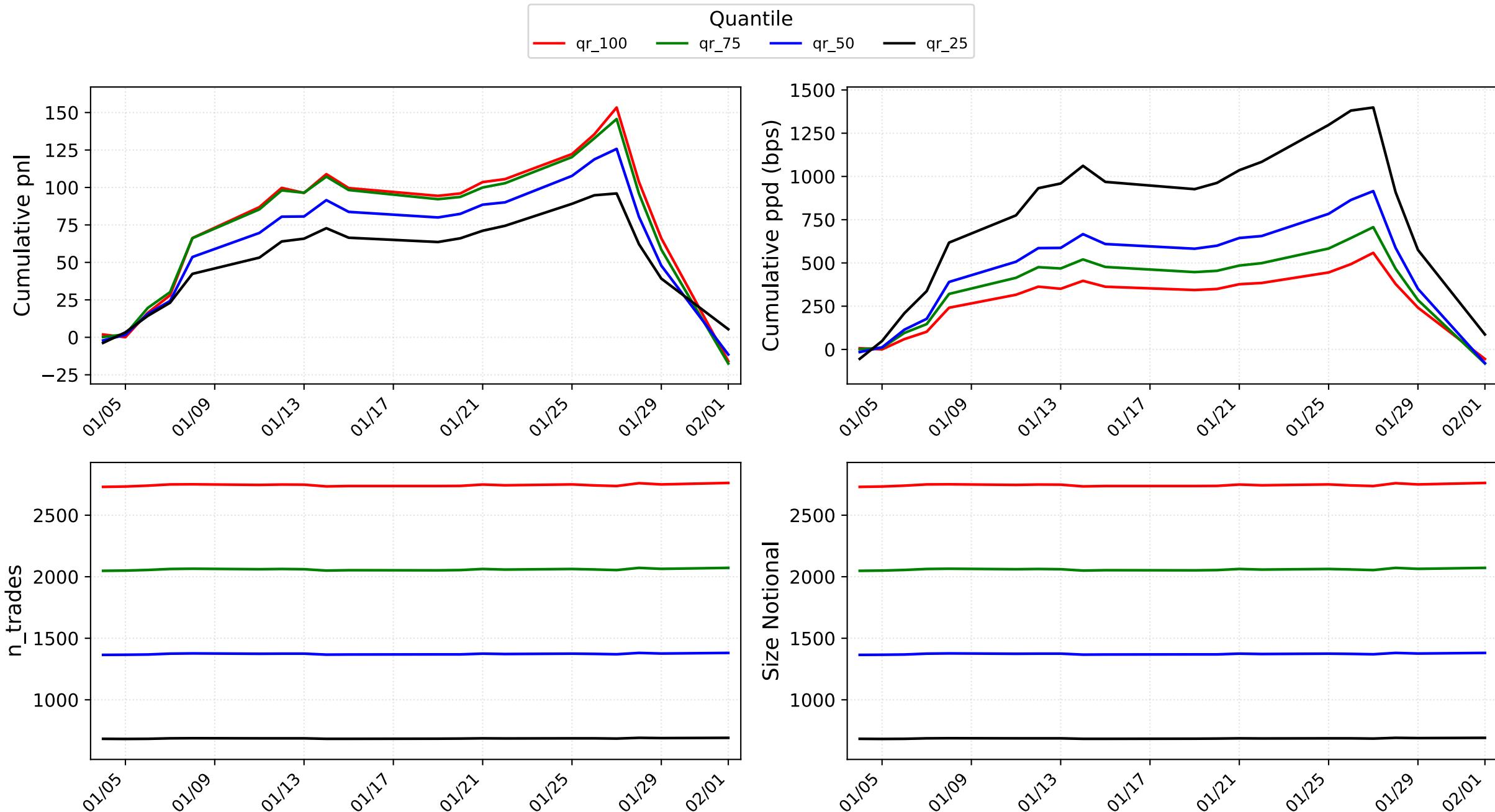
fret_3_RR | pret_3_MR | betsize_cap250k — Temporal metrics

fret_3_RR | pret_3_MR | betsize_equal — Temporal metrics

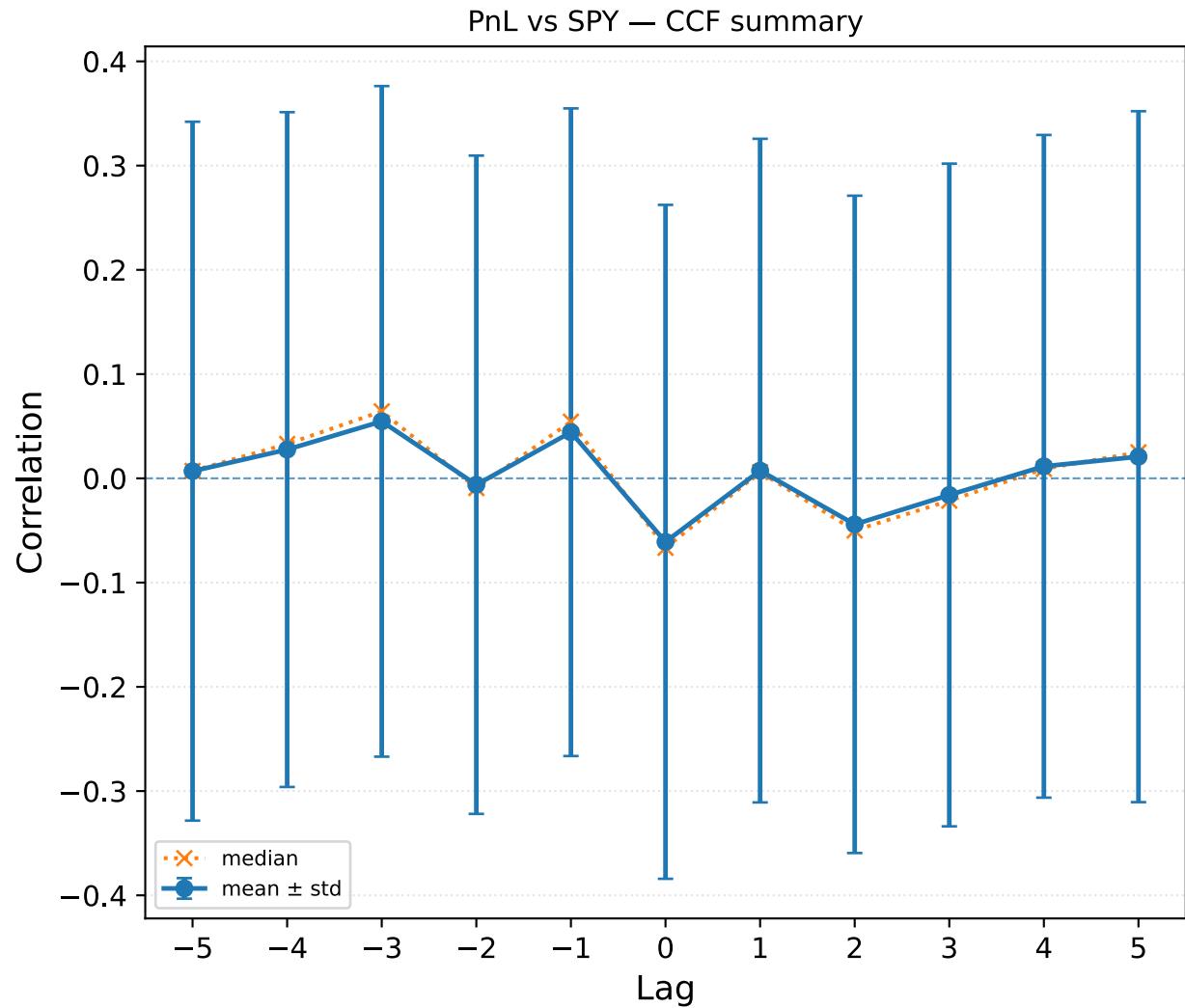
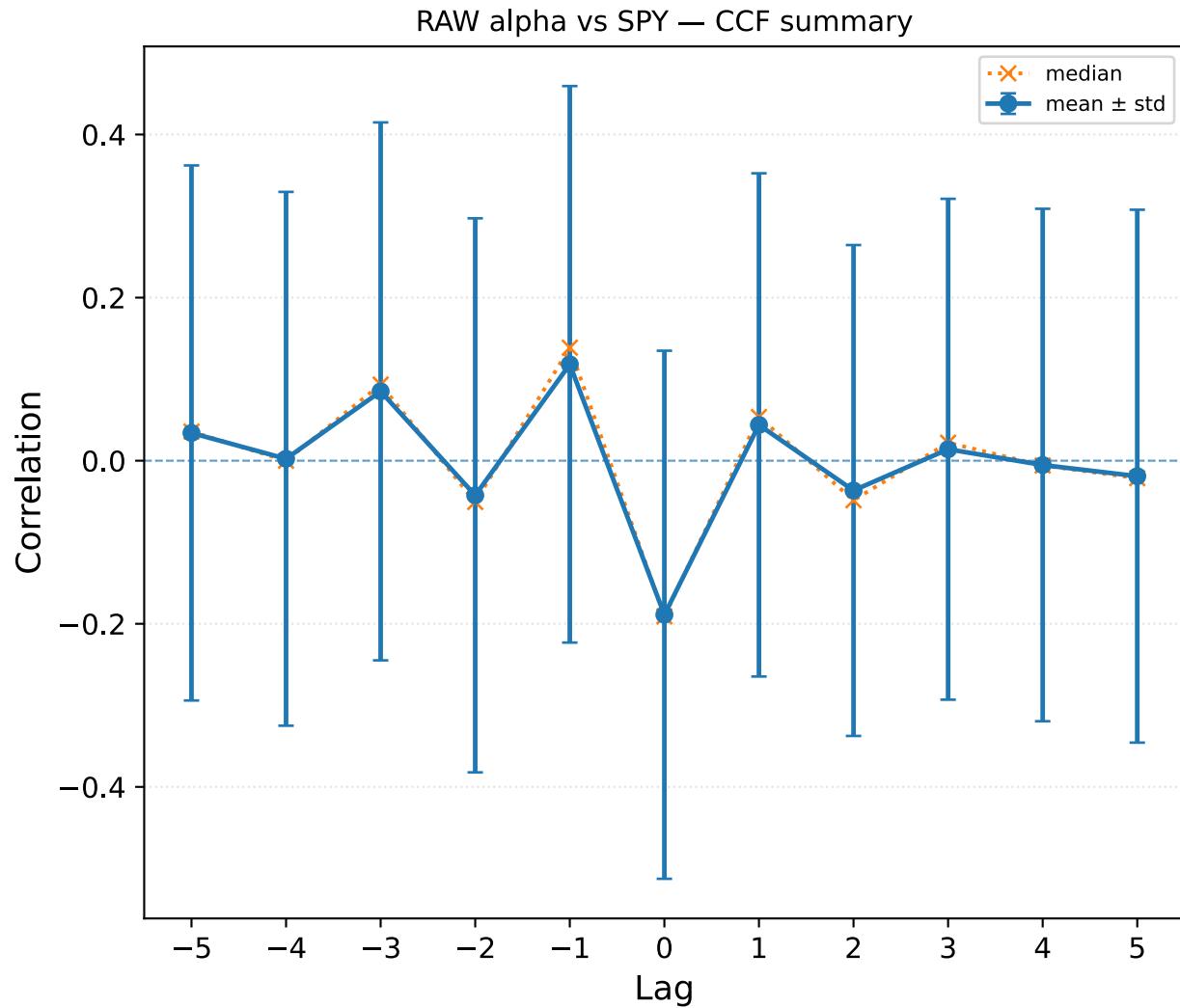
fret_3_RR | pret_3_RR | betsize_cap150k — Temporal metrics

fret_3_RR | pret_3_RR | betsize_cap200k — Temporal metrics

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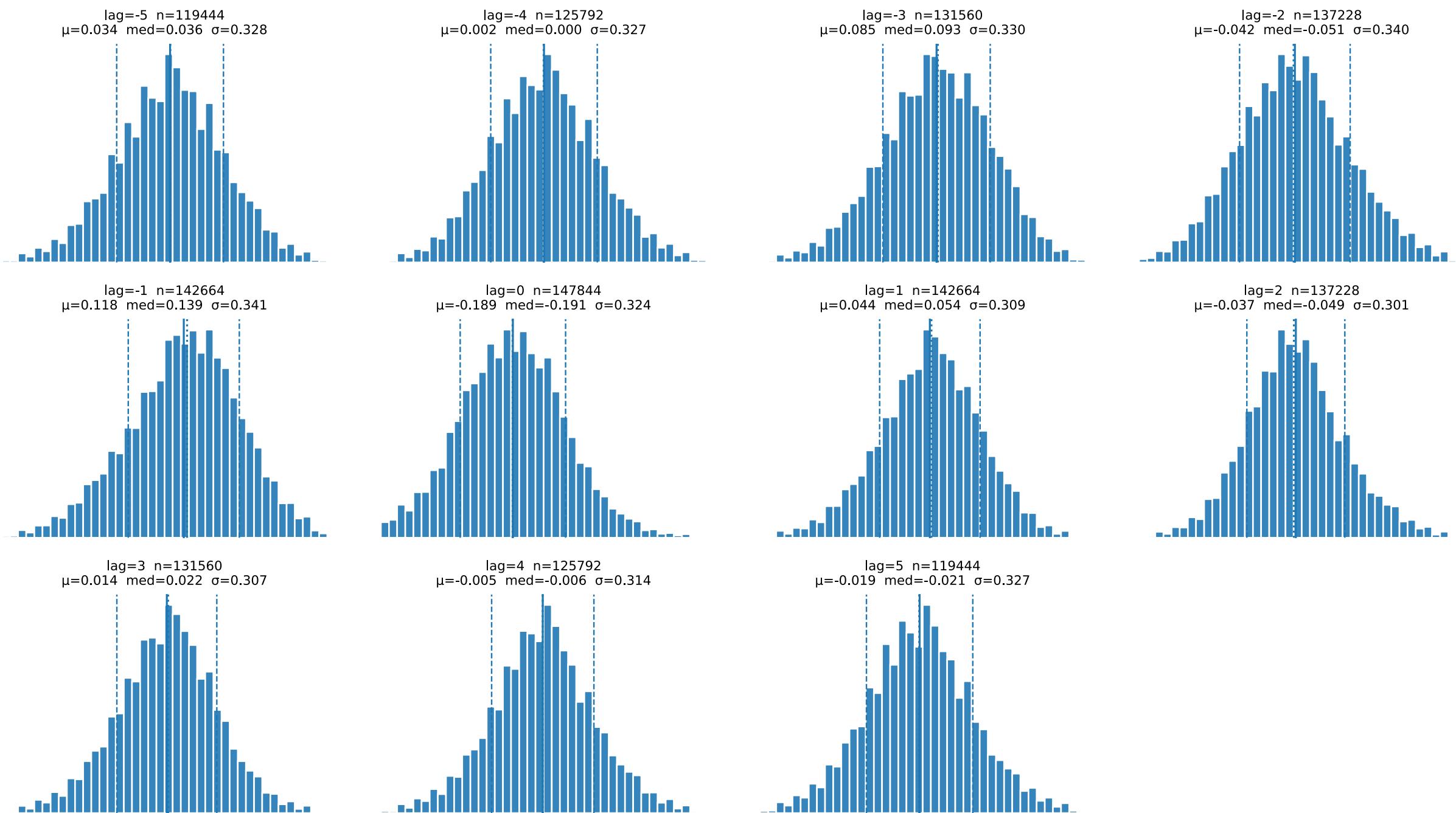
fret_3_RR | pret_3_RR | betsize_equal – Temporal metrics

Cross-correlation vs SPY (per-ticker; aggregated across stocks)



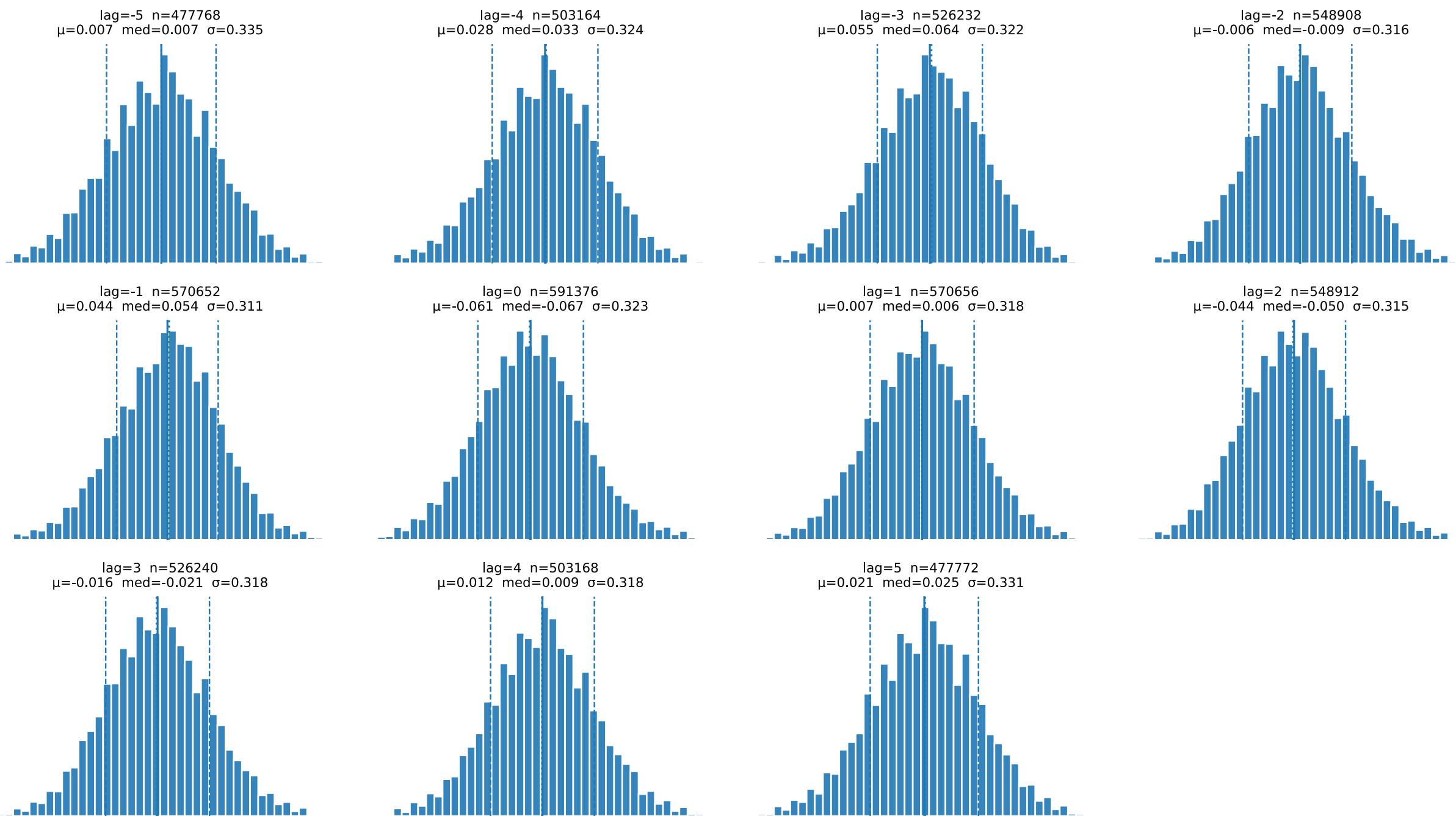
CCF distributions — RAW alpha vs SPY (per lag)

Window: 2021-01-04 → 2021-02-01 | Days: 20



CCF distributions — PnL vs SPY (per lag)

Window: 2021-01-04 → 2021-02-01 | Days: 20



Outlier Tables

Window: 2021-01-04 → 2021-02-01 | Days: 20

pnl — Top Highs & Lows

Type	Date	Signal	Bet	Target	Q	Value	z
High	2021-01-06	pret_1_RR	betsize_cap250k	fret_3_RR	qr_100	7.35457e+06	3.79
High	2021-01-06	pret_1_RR	betsize_cap250k	fret_3_RR	qr_75	7.08345e+06	3.65
High	2021-01-06	pret_1_RR	betsize_cap200k	fret_3_RR	qr_100	6.43387e+06	3.32
Low	2021-01-28	pret_1_MR	betsize_cap250k	fret_3_MR	qr_100	-1.37452e+07	-6.84
Low	2021-01-28	pret_1_RR	betsize_cap250k	fret_3_MR	qr_100	-1.29849e+07	-6.46
Low	2021-01-28	pret_1_MR	betsize_cap250k	fret_3_MR	qr_75	-1.28258e+07	-6.38

ppd — Top Highs & Lows

Type	Date	Signal	Bet	Target	Q	Value	z
High	2021-01-06	pret_1_RR	betsize_cap150k	fret_3_RR	qr_25	0.0502328	3.42
High	2021-01-06	pret_1_RR	betsize_cap200k	fret_3_RR	qr_25	0.0501309	3.41
High	2021-01-06	pret_1_RR	betsize_cap250k	fret_3_RR	qr_25	0.0499345	3.40
Low	2021-01-28	pret_1_MR	betsize_cap250k	fret_3_MR	qr_25	-0.0746779	-4.87
Low	2021-01-28	pret_3_RR	betsize_cap250k	fret_3_MR	qr_25	-0.0745561	-4.86
Low	2021-01-28	pret_1_MR	betsize_cap200k	fret_3_MR	qr_25	-0.0739279	-4.82

Outlier Tables

Window: 2021-01-04 → 2021-02-01 | Days: 20

sizeNotional — Top Highs & Lows

Type	Date	Signal	Bet	Target	Q	Value	z
High	2021-02-01	pret_3_MR	betsize_cap250k	fret_3_RR	qr_100	2.90801e+08	1.96
High	2021-02-01	pret_3_MR	betsize_cap250k	fret_1_RR	qr_100	2.90801e+08	1.96
High	2021-02-01	pret_3_MR	betsize_cap250k	fret_1_MR	qr_100	2.90801e+08	1.96
Low	2021-01-04	pret_1_RR	betsize_equal	fret_3_MR	qr_25	675	-1.28
Low	2021-01-04	pret_1_RR	betsize_equal	fret_3_RR	qr_25	675	-1.28
Low	2021-01-11	pret_1_RR	betsize_equal	fret_3_RR	qr_25	676	-1.28

n_trades — Top Highs & Lows

Type	Date	Signal	Bet	Target	Q	Value	z
High	2021-01-27	pret_1_MR	betsize_cap200k	fret_1_RR	qr_100	2789	1.38
High	2021-01-27	pret_1_MR	betsize_cap150k	fret_1_RR	qr_100	2789	1.38
High	2021-01-07	pret_1_MR	betsize_cap250k	fret_1_MR	qr_100	2789	1.38
Low	2021-01-04	pret_1_RR	betsize_cap150k	fret_3_RR	qr_25	675	-1.36
Low	2021-01-04	pret_1_RR	betsize_cap250k	fret_3_RR	qr_25	675	-1.36
Low	2021-01-04	pret_1_RR	betsize_equal	fret_3_RR	qr_25	675	-1.36