

Phase 3 Completion

Phase 3 Completion Summary

This document consolidates what Phase 3 accomplished across Dev A and Dev B.

Core Deliverables: - Working backtest interface using Backtrader. - Strategy registry and placeholder strategies. - Stable run_backtest pipeline producing BacktestResult. - Risk analytics pipeline computing volatility, Sharpe, drawdown, CAGR. - Portfolio aggregation and risk rails. - Scenario engine stubs and compatibility fields on RiskReport. - Phase 3 demo script runnable end-to-end.

Validation: - SPY test runs successfully. - Metrics returned: total return, CAGR, volatility, Sharpe, drawdown. - Rails returned without errors. - Scenario field compatibility handled gracefully.

Ready for Phase 4: - Quant engine stable. - Risk engine stable. - Clear interfaces between Dev A and Dev B. - Reliable JSON schemas for BacktestResult and RiskReport.