

# Daily Alpha Report — 2025-08-09

## ■ P&L; Summary

- **\*\*Total P&L\*\***: \$696.56
- **\*\*Sharpe Ratio\*\***: 0.237
- **\*\*Max Drawdown\*\***: 330.46%
- **\*\*Number of Trades\*\***: 288

## ■ Alpha Contribution

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**\*\*Total Alpha P&L\*\***: \$+189.30

## ■ Execution Summary

- **\*\*Live Slippage\*\***: 12.5 bps
- **\*\*Shadow Slippage\*\***: 8.3 bps
- **\*\*Improvement\*\***: 4.2 bps

### Venue Performance

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## ■ Feature Impact Analysis

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\*Analyzed 14 total features\*

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\*Report generated at 2025-08-09 09:21:20 UTC by Daily Alpha Reporter\*