

# Run Report — 2025-10-10 01:00:00

Run Folder:	outputs/runs/2025-10-10_01-00-00/
Mode:	backtest
Base Currency:	USD

## Key Performance Indicators

Start Equity	100,000
End Equity	103,000
Return	3.00%
Max Drawdown	-1.90%
Sharpe Ratio	1.25
Trades	120
Win Rate	54%
Avg Trade PnL	25.3

## Artifacts

- Equity Curve: equity.png
- Drawdowns: drawdowns.png

## Recent Trades (Sample)

Time	Symbol	Side	Qty	Price	PnL
2025-10-10 00:15	AAPL	BUY	50	180.25	125.0
2025-10-10 00:20	MSFT	SELL	10	330.00	-50.0
2025-10-10 00:25	TSLA	BUY	5	250.10	75.0

## Factor Exposures (Latest)

Entity	MKT	SMB	HML	MOM	QUAL	LOWVOL
Portfolio	0.85	-0.10	0.05	0.12	0.08	-0.06
Strategy1	0.65	0.05	-0.02	0.28	0.10	-0.03
Strategy2	0.40	0.12	0.15	-0.05	0.02	-0.10

