

## Exuberance Fade — Quick Report

Run ID: 20250917\_224934Z\_alpaca\_smoke2  
Source: alpaca  
Symbols: AAPL, MSFT  
Date Range (UTC): 2025-07-01 → 2025-08-31

Trades: 96  
Total P&L: 72.58  
Hit rate: 90.62%  
Avg win: 0.92  
Avg loss: -0.82  
Win/Loss ratio: 1.12

Headline Metrics

Metric	Value
n_trades	96.0000
total_pnl	72.5828
hit_rate	0.9062
avg_win	0.9195
avg_loss	-0.8234
win_loss_ratio	1.1167

## Monthly P&L

exit_month	trades	pnl_sum	pnl_mean
2025-07	91	66.63	0.73
2025-08	5	5.95	1.19

Top 5 Trades by P&L

	symbol	entry_ts	exit_ts	entry_price	exit_price	qty	pnl	exit_reason
2025-07-21 12:00:47	WAP24	2025-07-01:00:47:00+00:00	2025-07-01:00:47:00+00:00	215.54	214.70	4.64	3.92	target
2025-07-21 12:00:47	WAP24	2025-07-01:00:47:00+00:00	2025-07-01:00:47:00+00:00	215.40	214.70	4.64	3.25	target
2025-07-21 12:00:38	MSF20	2025-07-01:00:38:00+00:00	2025-07-01:00:38:00+00:00	536.28	535.10	1.86	2.20	target
2025-07-21 12:00:43	MSF20	2025-07-01:00:43:00+00:00	2025-07-01:00:43:00+00:00	535.90	534.73	1.87	2.18	target
2025-07-21 12:00:43	MSF20	2025-07-01:00:43:00+00:00	2025-07-01:00:43:00+00:00	535.84	534.73	1.87	2.07	target

## Worst 5 Trades by P&L

	symbol	entry_ts	exit_ts	entry_price	exit_price	qty	pnl	exit_reason
2025-07-31 12:00:00	MSFE250730	2025-07-30 15:00:00	2025-07-30 15:00:00	532.21	533.29	1.88	-2.04	time
2025-07-31 12:00:00	MSFE250730	2025-07-30 15:00:00	2025-07-30 15:00:00	532.28	533.29	1.88	-1.91	time
2025-07-31 12:00:00	MSFE250730	2025-07-30 15:00:00	2025-07-30 15:00:00	210.88	211.17	4.74	-1.35	time
2025-07-31 12:00:00	MSFE250730	2025-07-30 15:00:00	2025-07-30 15:00:00	210.88	211.17	4.74	-1.35	time
2025-07-31 12:00:00	MSFE250730	2025-07-30 15:00:00	2025-07-30 15:00:00	491.23	491.46	2.04	-0.47	time