

Stocks Used/Trades Executed/Results Document

SYNX

WBUY

PAVS

JSPR

NIVF

THH

FTEL

FBYD

FLYE

PLRZ

BQ

SMX

SONN

MGNI

RR

==== Trade List ==== (SYNX)

0: SHORT shares= 100 [0 → 3] 1.52 → 1.44 P&L = 8.00
1: SHORT shares= 100 [76 → 208] 1.42 → 1.09 P&L = 33.00
2: SHORT shares= 100 [232 → 244] 1.06 → 1.09 P&L = -3.00
3: SHORT shares= 100 [257 → 284] 1.09 → 1.17 P&L = -8.00
4: SHORT* shares= 100 [353 → 480] 1.20 → 0.98 P&L = 22.00

==== Summary ===

Shares per trade : 100
Initial price : 1.52
Final price : 0.98
Buy & Hold PnL : -54.00

Strategy PnL : 52.00
 Buy & Hold Return : -35.53%
 Strategy Return : 34.21%
 Alpha (pct points): 69.74%
 Sharpe (per-trade): 1.242 (N=5 trades with returns)

==== Trade List ====(WBUY)

0:	SHORT	shares= 100	[0 → 3]	1.86 → 1.92	P&L =	-6.00
1:	SHORT	shares= 100	[58 → 108]	1.80 → 1.75	P&L =	5.00
2:	SHORT	shares= 100	[117 → 241]	1.52 → 1.40	P&L =	12.00
3:	SHORT	shares= 100	[402 → 436]	2.23 → 2.24	P&L =	-1.00
4:	SHORT	shares= 100	[438 → 455]	2.24 → 2.29	P&L =	-5.00
5:	SHORT	shares= 100	[456 → 458]	2.29 → 2.25	P&L =	4.00
6:	SHORT	shares= 100	[462 → 490]	2.23 → 2.24	P&L =	-1.00
7:	SHORT	shares= 100	[492 → 493]	2.20 → 2.21	P&L =	-1.00
8:	SHORT	shares= 100	[494 → 510]	2.22 → 2.27	P&L =	-5.00
9:	SHORT	shares= 100	[520 → 595]	2.22 → 2.08	P&L =	14.00
10:	SHORT	shares= 100	[615 → 699]	2.02 → 1.90	P&L =	12.00
11:	SHORT	shares= 100	[701 → 711]	1.89 → 2.00	P&L =	-11.00
12:	SHORT	shares= 100	[738 → 739]	2.02 → 2.03	P&L =	-1.00
13:	SHORT	shares= 100	[808 → 809]	2.22 → 2.26	P&L =	-4.00
14:	SHORT	shares= 100	[862 → 865]	2.29 → 2.29	P&L =	0.00
15:	SHORT	shares= 100	[880 → 936]	2.25 → 2.20	P&L =	5.00
16:	SHORT	shares= 100	[966 → 1008]	2.18 → 2.24	P&L =	-6.00
17:	SHORT	shares= 100	[1044 → 1053]	2.20 → 2.19	P&L =	1.00
18:	SHORT	shares= 100	[1056 → 1058]	2.22 → 2.24	P&L =	-2.00
19:	SHORT	shares= 100	[1083 → 1092]	2.20 → 2.20	P&L =	0.00
20:	SHORT	shares= 100	[1093 → 1164]	2.20 → 2.11	P&L =	9.00
21:	SHORT	shares= 100	[1242 → 1300]	2.22 → 2.17	P&L =	5.00
22:	SHORT	shares= 100	[1333 → 1336]	2.18 → 2.14	P&L =	4.00
23:	SHORT	shares= 100	[1339 → 1352]	2.14 → 2.19	P&L =	-5.00
24:	SHORT	shares= 100	[1380 → 1470]	2.11 → 1.94	P&L =	17.00
25:	SHORT	shares= 100	[1510 → 1535]	1.77 → 1.86	P&L =	-9.00
26:	SHORT	shares= 100	[1555 → 1572]	1.80 → 1.88	P&L =	-8.00
27:	SHORT*	shares= 100	[1579 → 1633]	1.81 → 1.58	P&L =	23.00

==== Summary ===

Shares per trade : 100
 Initial price : 1.86
 Final price : 1.58
 Buy & Hold PnL : -28.00
 Strategy PnL : 46.00
 Buy & Hold Return : -15.05%
 Strategy Return : 24.73%
 Alpha (pct points): 39.78%

Sharpe (per-trade): 1.033 (N=28 trades with returns)

==== Trade List ====(PAVS)

0:	SHORT	shares= 100	[0 → 87]	0.58 → 0.60	P&L = -2.00
1:	SHORT	shares= 100	[94 → 139]	0.57 → 0.53	P&L = 4.00
2:	SHORT	shares= 100	[142 → 145]	0.56 → 0.56	P&L = 0.00
3:	SHORT	shares= 100	[161 → 174]	0.54 → 0.61	P&L = -7.00
4:	SHORT	shares= 100	[205 → 243]	0.57 → 0.59	P&L = -2.00
5:	SHORT	shares= 100	[245 → 256]	0.59 → 0.59	P&L = 0.00
6:	SHORT	shares= 100	[267 → 282]	0.59 → 0.59	P&L = 0.00
7:	SHORT	shares= 100	[320 → 353]	0.59 → 0.63	P&L = -4.00
8:	SHORT	shares= 100	[494 → 521]	0.73 → 0.80	P&L = -7.00
9:	SHORT	shares= 100	[549 → 556]	0.77 → 0.84	P&L = -7.00
10:	SHORT	shares= 100	[595 → 635]	0.82 → 0.81	P&L = 1.00
11:	SHORT	shares= 100	[656 → 676]	0.80 → 0.98	P&L = -18.00
12:	SHORT	shares= 100	[749 → 762]	0.95 → 0.96	P&L = -1.00
13:	SHORT	shares= 100	[763 → 775]	0.95 → 0.97	P&L = -2.00
14:	SHORT	shares= 100	[844 → 876]	0.94 → 0.96	P&L = -2.00
15:	SHORT	shares= 100	[910 → 911]	0.98 → 0.98	P&L = 0.00
16:	SHORT	shares= 100	[944 → 949]	0.98 → 0.85	P&L = 13.00
17:	SHORT	shares= 100	[950 → 1010]	0.89 → 0.94	P&L = -5.00
18:	SHORT	shares= 100	[1076 → 1106]	1.02 → 1.04	P&L = -2.00
19:	SHORT	shares= 100	[1113 → 1114]	1.03 → 1.05	P&L = -2.00
20:	SHORT	shares= 100	[1159 → 1168]	1.04 → 1.04	P&L = 0.00
21:	SHORT	shares= 100	[1170 → 1179]	1.04 → 1.11	P&L = -7.00
22:	SHORT	shares= 100	[1209 → 1362]	1.04 → 0.10	P&L = 94.00
23:	SHORT	shares= 100	[1370 → 1644]	0.09 → 0.08	P&L = 1.00
24:	SHORT	shares= 100	[1664 → 1702]	0.07 → 0.08	P&L = -1.00
25:	SHORT	shares= 100	[1734 → 1736]	0.07 → 0.08	P&L = -1.00
26:	SHORT	shares= 100	[1737 → 1739]	0.08 → 0.08	P&L = 0.00
27:	SHORT	shares= 100	[1753 → 1790]	0.07 → 0.07	P&L = 0.00
28:	SHORT	shares= 100	[1797 → 1806]	0.07 → 0.07	P&L = 0.00
29:	SHORT	shares= 100	[1812 → 1876]	0.07 → 0.08	P&L = -1.00
30:	SHORT	shares= 100	[1900 → 2288]	0.07 → 0.05	P&L = 2.00
31:	SHORT	shares= 100	[2301 → 2304]	0.06 → 0.06	P&L = 0.00
32:	SHORT	shares= 100	[2331 → 2606]	0.05 → 0.06	P&L = -1.00
33:	SHORT	shares= 100	[2622 → 2798]	0.05 → 0.05	P&L = 0.00
34:	SHORT*	shares= 100	[2810 → 2829]	0.05 → 0.05	P&L = 0.00

==== Summary ===

Shares per trade : 100

Initial price : 0.58

Final price : 0.05

Buy & Hold PnL : -53.00

Strategy PnL : 43.00

Buy & Hold Return : -91.38%

Strategy Return : 74.14%

Alpha (pct points): 165.52%

Sharpe (per-trade): -0.007 (N=35 trades with returns)

==== Trade List ====(JSPPR)

0:	SHORT	shares= 100	[0 → 3]	1.79 → 1.77	P&L = 2.00
1:	SHORT	shares= 100	[151 → 153]	1.71 → 1.71	P&L = 0.00
2:	SHORT	shares= 100	[155 → 174]	1.71 → 1.72	P&L = -1.00
3:	SHORT	shares= 100	[194 → 218]	1.69 → 1.70	P&L = -1.00
4:	SHORT	shares= 100	[220 → 223]	1.75 → 1.65	P&L = 10.00
5:	SHORT	shares= 100	[226 → 244]	1.68 → 1.68	P&L = 0.00
6:	SHORT	shares= 100	[245 → 308]	1.68 → 1.69	P&L = -1.00
7:	SHORT	shares= 100	[373 → 381]	1.76 → 1.75	P&L = 1.00
8:	SHORT	shares= 100	[382 → 396]	1.75 → 1.76	P&L = -1.00
9:	SHORT	shares= 100	[436 → 532]	1.70 → 1.66	P&L = 4.00
10:	SHORT	shares= 100	[549 → 599]	1.63 → 1.60	P&L = 3.00
11:	SHORT	shares= 100	[605 → 682]	1.58 → 1.58	P&L = 0.00
12:	SHORT	shares= 100	[719 → 739]	1.60 → 1.60	P&L = 0.00
13:	SHORT	shares= 100	[752 → 759]	1.58 → 1.59	P&L = -1.00
14:	SHORT	shares= 100	[807 → 839]	1.60 → 1.63	P&L = -3.00
15:	SHORT	shares= 100	[1023 → 1033]	1.79 → 1.82	P&L = -3.00
16:	SHORT	shares= 100	[1054 → 1072]	1.79 → 1.80	P&L = -1.00
17:	SHORT	shares= 100	[1077 → 1120]	1.79 → 1.76	P&L = 3.00
18:	SHORT	shares= 100	[1170 → 1177]	1.75 → 1.82	P&L = -7.00
19:	SHORT	shares= 100	[1277 → 1331]	1.85 → 1.85	P&L = 0.00
20:	SHORT	shares= 100	[1334 → 1338]	1.85 → 1.86	P&L = -1.00
21:	SHORT	shares= 100	[1345 → 1406]	1.84 → 1.84	P&L = 0.00
22:	SHORT	shares= 100	[1426 → 1441]	1.82 → 1.82	P&L = 0.00
23:	SHORT	shares= 100	[1456 → 1475]	1.82 → 1.83	P&L = -1.00
24:	SHORT	shares= 100	[1511 → 1544]	1.80 → 1.81	P&L = -1.00
25:	SHORT	shares= 100	[1629 → 1813]	1.89 → 1.71	P&L = 18.00
26:	SHORT	shares= 100	[1815 → 1818]	1.73 → 1.73	P&L = 0.00
27:	SHORT	shares= 100	[1886 → 1927]	1.75 → 1.79	P&L = -4.00
28:	SHORT	shares= 100	[1958 → 1959]	1.79 → 1.79	P&L = 0.00
29:	SHORT	shares= 100	[1980 → 2008]	1.75 → 1.80	P&L = -5.00
30:	SHORT	shares= 100	[2023 → 2098]	1.74 → 1.73	P&L = 1.00
31:	SHORT	shares= 100	[2170 → 2213]	1.75 → 1.74	P&L = 1.00
32:	SHORT	shares= 100	[2236 → 2258]	1.73 → 1.78	P&L = -5.00
33:	SHORT	shares= 100	[2309 → 2381]	1.75 → 1.72	P&L = 3.00
34:	SHORT	shares= 100	[2518 → 2522]	1.78 → 1.81	P&L = -3.00
35:	SHORT	shares= 100	[2551 → 2618]	1.77 → 1.75	P&L = 2.00
36:	SHORT	shares= 100	[2642 → 2666]	1.72 → 1.76	P&L = -4.00
37:	SHORT	shares= 100	[2697 → 2704]	1.74 → 1.74	P&L = 0.00
38:	SHORT	shares= 100	[2764 → 2842]	1.73 → 1.73	P&L = 0.00

39: SHORT	shares= 100	[2952 → 2965]	2.02 →	2.02	P&L =	0.00
40: SHORT	shares= 100	[2981 → 2985]	2.04 →	2.08	P&L =	-4.00
41: SHORT	shares= 100	[3023 → 3028]	2.06 →	2.11	P&L =	-5.00
42: SHORT	shares= 100	[3049 → 3099]	1.96 →	1.92	P&L =	4.00
43: SHORT	shares= 100	[3146 → 3160]	1.92 →	2.02	P&L =	-10.00
44: SHORT	shares= 100	[3169 → 3173]	1.95 →	2.00	P&L =	-5.00
45: SHORT	shares= 100	[3189 → 3203]	2.63 →	2.36	P&L =	27.00
46: SHORT	shares= 100	[3243 → 3248]	2.06 →	2.10	P&L =	-4.00
47: SHORT	shares= 100	[3256 → 3258]	2.11 →	2.15	P&L =	-4.00
48: SHORT	shares= 100	[3306 → 3314]	2.07 →	2.33	P&L =	-26.00
49: SHORT	shares= 100	[3322 → 3386]	2.13 →	1.88	P&L =	25.00
50: SHORT	shares= 100	[3392 → 3428]	1.81 →	1.86	P&L =	-5.00
51: SHORT	shares= 100	[3448 → 3451]	1.87 →	1.88	P&L =	-1.00
52: SHORT	shares= 100	[3484 → 3534]	1.83 →	1.85	P&L =	-2.00
53: SHORT	shares= 100	[3598 → 3637]	1.82 →	1.82	P&L =	0.00
54: SHORT	shares= 100	[3674 → 3766]	1.79 →	1.55	P&L =	24.00
55: SHORT	shares= 100	[3786 → 3797]	1.52 →	1.53	P&L =	-1.00
56: SHORT	shares= 100	[3806 → 3811]	1.53 →	1.54	P&L =	-1.00
57: SHORT	shares= 100	[3813 → 3814]	1.53 →	1.53	P&L =	0.00
58: SHORT	shares= 100	[3816 → 3828]	1.53 →	1.53	P&L =	0.00
59: SHORT	shares= 100	[3830 → 3834]	1.53 →	1.53	P&L =	0.00
60: SHORT	shares= 100	[3836 → 3845]	1.53 →	1.52	P&L =	1.00
61: SHORT*	shares= 100	[3847 → 3896]	1.52 →	1.47	P&L =	5.00

==== Summary ===

Shares per trade : 100
 Initial price : 1.79
 Final price : 1.47
 Buy & Hold PnL : -32.00
 Strategy PnL : 23.00
 Buy & Hold Return : -17.88%
 Strategy Return : 12.85%
 Alpha (pct points): 30.73%
 Sharpe (per-trade): 0.311 (N=62 trades with returns)

==== Trade List === (NIVF)

0: SHORT	shares= 100	[0 → 3]	1.85 →	1.85	P&L =	0.00
1: SHORT	shares= 100	[63 → 104]	1.95 →	1.87	P&L =	8.00
2: SHORT	shares= 100	[181 → 192]	2.02 →	2.12	P&L =	-10.00
3: SHORT	shares= 100	[225 → 227]	2.10 →	2.13	P&L =	-3.00
4: SHORT	shares= 100	[235 → 272]	2.13 →	2.09	P&L =	4.00
5: SHORT	shares= 100	[273 → 277]	2.09 →	2.01	P&L =	8.00
6: SHORT	shares= 100	[279 → 323]	2.01 →	2.03	P&L =	-2.00
7: SHORT	shares= 100	[331 → 400]	1.98 →	1.94	P&L =	4.00
8: SHORT	shares= 100	[401 → 402]	1.92 →	1.96	P&L =	-4.00

9: SHORT	shares= 100 [448 → 468]	1.95 → 2.09	P&L = -14.00
10: SHORT	shares= 100 [531 → 588]	2.17 → 2.14	P&L = 3.00
11: SHORT	shares= 100 [612 → 658]	1.94 → 1.96	P&L = -2.00
12: SHORT	shares= 100 [671 → 718]	1.95 → 1.94	P&L = 1.00
13: SHORT	shares= 100 [722 → 768]	1.90 → 1.90	P&L = 0.00
14: SHORT	shares= 100 [786 → 796]	1.87 → 1.90	P&L = -3.00
15: SHORT	shares= 100 [805 → 806]	1.90 → 1.94	P&L = -4.00
16: SHORT	shares= 100 [807 → 809]	1.91 → 1.90	P&L = 1.00
17: SHORT	shares= 100 [818 → 819]	1.90 → 1.90	P&L = 0.00
18: SHORT	shares= 100 [823 → 841]	1.85 → 1.97	P&L = -12.00
19: SHORT	shares= 100 [855 → 863]	1.88 → 1.94	P&L = -6.00
20: SHORT	shares= 100 [900 → 903]	1.93 → 1.93	P&L = 0.00
21: SHORT	shares= 100 [907 → 919]	1.89 → 1.94	P&L = -5.00
22: SHORT	shares= 100 [967 → 970]	1.96 → 1.96	P&L = 0.00
23: SHORT	shares= 100 [984 → 1033]	1.95 → 1.85	P&L = 10.00
24: SHORT	shares= 100 [1034 → 1149]	1.87 → 1.75	P&L = 12.00
25: SHORT	shares= 100 [1153 → 1154]	1.78 → 1.76	P&L = 2.00
26: SHORT	shares= 100 [1165 → 1166]	1.75 → 1.79	P&L = -4.00
27: SHORT	shares= 100 [1168 → 1169]	1.79 → 1.76	P&L = 3.00
28: SHORT	shares= 100 [1177 → 1210]	1.79 → 1.83	P&L = -4.00
29: SHORT	shares= 100 [1211 → 1213]	1.72 → 1.72	P&L = 0.00
30: SHORT	shares= 100 [1217 → 1270]	1.70 → 1.71	P&L = -1.00
31: SHORT	shares= 100 [1289 → 1331]	1.69 → 1.68	P&L = 1.00
32: SHORT	shares= 100 [1372 → 1375]	1.78 → 1.67	P&L = 11.00
33: SHORT	shares= 100 [1376 → 1382]	1.67 → 1.68	P&L = -1.00
34: SHORT	shares= 100 [1384 → 1386]	1.76 → 1.76	P&L = 0.00
35: SHORT	shares= 100 [1393 → 1474]	1.73 → 1.64	P&L = 9.00
36: SHORT	shares= 100 [1517 → 1552]	1.60 → 1.64	P&L = -4.00
37: SHORT	shares= 100 [1582 → 1646]	1.61 → 1.60	P&L = 1.00
38: SHORT	shares= 100 [1661 → 1687]	1.57 → 1.56	P&L = 1.00
39: SHORT	shares= 100 [1689 → 1754]	1.50 → 1.49	P&L = 1.00
40: SHORT	shares= 100 [1761 → 1762]	1.51 → 1.52	P&L = -1.00
41: SHORT	shares= 100 [1829 → 1831]	1.51 → 1.54	P&L = -3.00
42: SHORT	shares= 100 [1832 → 1835]	1.54 → 1.45	P&L = 9.00
43: SHORT	shares= 100 [1838 → 1864]	1.44 → 1.50	P&L = -6.00
44: SHORT	shares= 100 [1944 → 1946]	1.63 → 1.69	P&L = -6.00
45: SHORT	shares= 100 [1969 → 1989]	1.60 → 1.64	P&L = -4.00
46: SHORT	shares= 100 [2049 → 2163]	1.65 → 1.61	P&L = 4.00
47: SHORT	shares= 100 [2171 → 2185]	1.60 → 1.61	P&L = -1.00
48: SHORT	shares= 100 [2217 → 2234]	1.40 → 1.63	P&L = -23.00
49: SHORT	shares= 100 [2313 → 2317]	1.68 → 1.73	P&L = -5.00
50: SHORT	shares= 100 [2386 → 2435]	1.80 → 1.83	P&L = -3.00
51: SHORT	shares= 100 [2513 → 2539]	1.92 → 1.99	P&L = -7.00
52: SHORT	shares= 100 [2584 → 2596]	2.00 → 2.00	P&L = 0.00
53: SHORT	shares= 100 [2615 → 2621]	1.96 → 1.98	P&L = -2.00
54: SHORT	shares= 100 [2623 → 2625]	1.90 → 1.93	P&L = -3.00

55: SHORT	shares= 100	[2626 → 2642]	1.99 → 2.15	P&L =	-16.00
56: SHORT	shares= 100	[2683 → 2697]	2.66 → 2.22	P&L =	44.00
57: SHORT	shares= 100	[2716 → 2820]	1.71 → 1.44	P&L =	27.00
58: SHORT	shares= 100	[2981 → 2987]	1.53 → 1.54	P&L =	-1.00
59: SHORT	shares= 100	[3012 → 3035]	1.52 → 1.53	P&L =	-1.00
60: SHORT	shares= 100	[3090 → 3111]	1.50 → 1.54	P&L =	-4.00
61: SHORT	shares= 100	[3121 → 3153]	1.45 → 1.50	P&L =	-5.00

==== Summary ====

Shares per trade : 100

Initial price : 1.85

Final price : 1.51

Buy & Hold PnL : -34.00

Strategy PnL : -6.00

Buy & Hold Return : -18.38%

Strategy Return : -3.24%

Alpha (pct points): 15.14%

Sharpe (per-trade): -0.414 (N=62 trades with returns)

==== Trade List ==== (THH)

0: SHORT	shares= 100	[65 → 82]	8.09 → 8.41	P&L =	-32.00
1: SHORT	shares= 100	[87 → 89]	8.19 → 8.19	P&L =	0.00
2: SHORT	shares= 100	[90 → 105]	8.25 → 8.57	P&L =	-32.00
3: SHORT	shares= 100	[113 → 114]	8.30 → 8.44	P&L =	-14.00
4: SHORT	shares= 100	[121 → 159]	8.35 → 8.59	P&L =	-24.00
5: SHORT	shares= 100	[214 → 215]	8.55 → 8.60	P&L =	-5.00
6: SHORT	shares= 100	[224 → 236]	8.56 → 8.84	P&L =	-28.00
7: SHORT	shares= 100	[248 → 270]	8.46 → 8.84	P&L =	-38.00
8: SHORT	shares= 100	[288 → 290]	8.56 → 8.51	P&L =	5.00
9: SHORT	shares= 100	[292 → 315]	8.44 → 8.68	P&L =	-24.00
10: SHORT	shares= 100	[447 → 450]	13.75 → 13.35	P&L =	40.00
11: SHORT	shares= 100	[451 → 456]	13.37 → 14.10	P&L =	-73.00
12: SHORT	shares= 100	[545 → 555]	19.73 → 20.25	P&L =	-52.00
13: SHORT*	shares= 100	[632 → 638]	19.20 → 19.00	P&L =	20.00

==== Summary ====

Shares per trade : 100

Initial price : 8.60

Final price : 19.00

Buy & Hold PnL : 1040.00

Strategy PnL : -257.00

Buy & Hold Return : 120.93%

Strategy Return : -29.88%

Alpha (pct points): -150.81%

Sharpe (per-trade): -3.019 (N=14 trades with returns)

==== Trade List ==== (FTEL)

0: SHORT	shares= 100 [0 → 202]	1.12 → 1.05	P&L = 7.00
1: SHORT	shares= 100 [219 → 245]	1.03 → 1.03	P&L = 0.00
2: SHORT	shares= 100 [249 → 309]	1.01 → 0.92	P&L = 9.00
3: SHORT	shares= 100 [314 → 326]	0.93 → 0.93	P&L = 0.00
4: SHORT	shares= 100 [417 → 503]	1.00 → 0.96	P&L = 4.00
5: SHORT	shares= 100 [507 → 517]	0.97 → 0.96	P&L = 1.00
6: SHORT	shares= 100 [525 → 539]	0.95 → 1.00	P&L = -5.00
7: SHORT	shares= 100 [558 → 730]	0.96 → 0.89	P&L = 7.00
8: SHORT	shares= 100 [738 → 760]	0.83 → 0.88	P&L = -5.00
9: SHORT	shares= 100 [768 → 798]	0.79 → 0.86	P&L = -7.00
10: SHORT	shares= 100 [859 → 881]	0.85 → 0.84	P&L = 1.00
11: SHORT	shares= 100 [882 → 886]	0.87 → 0.94	P&L = -7.00
12: SHORT	shares= 100 [913 → 933]	0.84 → 0.82	P&L = 2.00
13: SHORT	shares= 100 [936 → 937]	0.84 → 0.83	P&L = 1.00
14: SHORT	shares= 100 [938 → 944]	0.82 → 0.90	P&L = -8.00
15: SHORT	shares= 100 [957 → 987]	0.84 → 0.85	P&L = -1.00
16: SHORT	shares= 100 [992 → 1014]	0.80 → 0.83	P&L = -3.00
17: SHORT	shares= 100 [1025 → 1083]	0.81 → 0.83	P&L = -2.00
18: SHORT	shares= 100 [1106 → 1127]	0.81 → 0.81	P&L = 0.00
19: SHORT	shares= 100 [1137 → 1179]	0.77 → 0.79	P&L = -2.00
20: SHORT	shares= 100 [1207 → 1308]	0.76 → 0.74	P&L = 2.00
21: SHORT	shares= 100 [1342 → 1455]	0.74 → 0.65	P&L = 9.00
22: SHORT	shares= 100 [1461 → 1464]	0.66 → 0.66	P&L = 0.00
23: SHORT	shares= 100 [1483 → 1493]	0.65 → 0.68	P&L = -3.00
24: SHORT	shares= 100 [1501 → 1511]	0.64 → 0.67	P&L = -3.00
25: SHORT	shares= 100 [1512 → 1514]	0.66 → 0.66	P&L = 0.00
26: SHORT	shares= 100 [1525 → 1528]	0.66 → 0.64	P&L = 2.00
27: SHORT	shares= 100 [1530 → 1536]	0.64 → 0.66	P&L = -2.00
28: SHORT	shares= 100 [1538 → 1539]	0.65 → 0.65	P&L = 0.00
29: SHORT	shares= 100 [1542 → 1547]	0.65 → 0.65	P&L = 0.00
30: SHORT	shares= 100 [1549 → 1551]	0.67 → 0.66	P&L = 1.00
31: SHORT	shares= 100 [1658 → 1711]	0.74 → 0.74	P&L = 0.00
32: SHORT	shares= 100 [1741 → 1763]	0.71 → 0.74	P&L = -3.00
33: SHORT	shares= 100 [1839 → 1840]	0.81 → 0.81	P&L = 0.00
34: SHORT	shares= 100 [1845 → 1847]	0.79 → 0.83	P&L = -4.00
35: SHORT	shares= 100 [1848 → 1850]	0.82 → 0.82	P&L = 0.00
36: LONG	shares= 100 [1874 → 1997]	0.80 → 1.11	P&L = 31.00
37: LONG	shares= 100 [2016 → 2038]	1.27 → 1.21	P&L = -6.00
38: LONG	shares= 100 [2043 → 2080]	1.24 → 1.26	P&L = 2.00
39: LONG	shares= 100 [2111 → 2134]	1.37 → 1.32	P&L = -5.00
40: LONG	shares= 100 [2236 → 2252]	1.19 → 1.19	P&L = 0.00
41: LONG	shares= 100 [2253 → 2347]	1.20 → 1.24	P&L = 4.00
42: LONG	shares= 100 [2438 → 2500]	1.19 → 1.22	P&L = 3.00
43: LONG	shares= 100 [2503 → 2504]	1.21 → 1.21	P&L = 0.00
44: LONG	shares= 100 [2519 → 2522]	1.21 → 1.22	P&L = 1.00

45: LONG	shares= 100	[2525 → 2527]	1.22 →	1.21	P&L =	-1.00
46: LONG	shares= 100	[2528 → 2531]	1.21 →	1.21	P&L =	0.00
47: LONG	shares= 100	[2536 → 2644]	1.22 →	1.58	P&L =	36.00
48: LONG	shares= 100	[2660 → 2671]	1.66 →	1.70	P&L =	4.00
49: LONG	shares= 100	[2674 → 2678]	1.64 →	1.61	P&L =	-3.00
50: LONG	shares= 100	[2737 → 2792]	1.72 →	1.76	P&L =	4.00
51: LONG	shares= 100	[2850 → 2857]	1.68 →	1.65	P&L =	-3.00
52: LONG	shares= 100	[2865 → 2875]	1.68 →	1.65	P&L =	-3.00
53: LONG	shares= 100	[2884 → 2929]	1.69 →	1.63	P&L =	-6.00
54: LONG	shares= 100	[2970 → 2973]	1.61 →	1.61	P&L =	0.00
55: LONG	shares= 100	[3046 → 3085]	1.38 →	1.38	P&L =	0.00
56: LONG	shares= 100	[3093 → 3127]	1.45 →	1.40	P&L =	-5.00
57: LONG	shares= 100	[3193 → 3230]	1.41 →	1.35	P&L =	-6.00
58: LONG	shares= 100	[3261 → 3268]	1.42 →	1.36	P&L =	-6.00
59: LONG	shares= 100	[3378 → 3424]	1.22 →	1.22	P&L =	0.00
60: LONG	shares= 100	[3476 → 3479]	1.21 →	1.21	P&L =	0.00
61: LONG*	shares= 100	[3505 → 3526]	1.21 →	1.22	P&L =	1.00

==== Summary ====

Shares per trade : 100
 Initial price : 1.12
 Final price : 1.22
 Buy & Hold PnL : 10.00
 Strategy PnL : 33.00
 Buy & Hold Return : 8.93%
 Strategy Return : 29.46%
 Alpha (pct points): 20.54%
 Sharpe (per-trade): 0.587 (N=62 trades with returns)

==== Trade List ==== (FBYD)

0: LONG	shares= 100	[0 → 111]	13.89 → 11.95	P&L =	-194.00
1: LONG	shares= 100	[118 → 126]	12.22 → 12.00	P&L =	-22.00
2: LONG	shares= 100	[129 → 147]	11.91 → 12.42	P&L =	51.00
3: LONG	shares= 100	[148 → 157]	12.77 → 14.38	P&L =	161.00
4: LONG	shares= 100	[196 → 197]	12.85 → 13.33	P&L =	48.00
5: LONG	shares= 100	[202 → 223]	12.71 → 13.10	P&L =	39.00
6: LONG	shares= 100	[251 → 278]	12.44 → 13.07	P&L =	63.00
7: LONG	shares= 100	[336 → 340]	13.40 → 13.29	P&L =	-11.00
8: LONG	shares= 100	[350 → 378]	13.40 → 13.01	P&L =	-39.00
9: LONG	shares= 100	[390 → 490]	13.72 → 14.30	P&L =	58.00
10: LONG	shares= 100	[505 → 589]	15.50 → 16.22	P&L =	72.00
11: LONG	shares= 100	[635 → 684]	18.98 → 19.48	P&L =	50.00
12: LONG	shares= 100	[711 → 742]	20.47 → 18.14	P&L =	-233.00
13: LONG	shares= 100	[780 → 837]	16.72 → 17.85	P&L =	113.00
14: LONG	shares= 100	[855 → 882]	17.80 → 17.35	P&L =	-45.00

15: LONG	shares= 100	[892 → 893]	17.23 → 17.23	P&L =	0.00
16: LONG	shares= 100	[901 → 903]	17.36 → 17.64	P&L =	28.00
17: LONG	shares= 100	[905 → 908]	17.94 → 17.80	P&L =	-14.00
18: LONG	shares= 100	[914 → 915]	17.89 → 18.14	P&L =	25.00
19: LONG	shares= 100	[924 → 939]	20.20 → 20.58	P&L =	38.00
20: LONG	shares= 100	[941 → 988]	20.70 → 20.73	P&L =	3.00
21: LONG	shares= 100	[1017 → 1046]	21.00 → 20.86	P&L =	-14.00
22: LONG	shares= 100	[1072 → 1081]	20.71 → 20.61	P&L =	-10.00
23: LONG	shares= 100	[1083 → 1160]	20.95 → 20.14	P&L =	-81.00

==== Summary ===

Shares per trade : 100
 Initial price : 13.89
 Final price : 21.00
 Buy & Hold PnL : 711.00
 Strategy PnL : 86.00
 Buy & Hold Return : 51.19%
 Strategy Return : 6.19%
 Alpha (pct points): -45.00%
 Sharpe (per-trade): 0.483 (N=24 trades with returns)

==== Trade List ====(FLYE)

0: LONG	shares= 100	[173 → 176]	3.95 → 3.94	P&L =	-1.00
1: LONG	shares= 100	[198 → 378]	4.24 → 15.23	P&L =	1099.00
2: LONG	shares= 100	[425 → 530]	12.25 → 18.12	P&L =	587.00
3: LONG	shares= 100	[602 → 626]	15.00 → 14.69	P&L =	-31.00
4: LONG	shares= 100	[664 → 665]	14.73 → 14.90	P&L =	17.00
5: LONG	shares= 100	[669 → 705]	15.04 → 14.97	P&L =	-7.00
6: LONG	shares= 100	[715 → 717]	15.11 → 14.90	P&L =	-21.00
7: LONG	shares= 100	[736 → 739]	14.97 → 15.32	P&L =	35.00
8: LONG	shares= 100	[743 → 759]	16.50 → 14.93	P&L =	-157.00
9: LONG	shares= 100	[830 → 831]	13.02 → 12.80	P&L =	-22.00
10: LONG	shares= 100	[835 → 838]	10.41 → 10.22	P&L =	-19.00
11: LONG	shares= 100	[890 → 939]	12.71 → 10.99	P&L =	-172.00
12: LONG	shares= 100	[943 → 973]	11.33 → 10.39	P&L =	-94.00
13: LONG	shares= 100	[1021 → 1032]	10.33 → 9.85	P&L =	-48.00
14: LONG	shares= 100	[1092 → 1135]	10.19 → 10.10	P&L =	-9.00
15: LONG*	shares= 100	[1159 → 1181]	10.21 → 10.19	P&L =	-2.00

==== Summary ===

Shares per trade : 100
 Initial price : 5.45
 Final price : 10.19
 Buy & Hold PnL : 474.00
 Strategy PnL : 1155.00

Buy & Hold Return : 86.97%

Strategy Return : 211.93%

Alpha (pct points): 124.95%

Sharpe (per-trade): 1.006 (N=16 trades with returns)

==== Trade List ====(PLRZ)

0: LONG	shares= 100	[0 → 1]	5.28 → 5.24	P&L = -4.00
1: LONG	shares= 100	[77 → 101]	5.12 → 5.10	P&L = -2.00
2: LONG	shares= 100	[143 → 152]	5.11 → 5.07	P&L = -4.00
3: LONG	shares= 100	[269 → 313]	4.85 → 4.68	P&L = -17.00
4: LONG	shares= 100	[314 → 332]	4.73 → 4.44	P&L = -29.00
5: LONG	shares= 100	[407 → 443]	4.36 → 4.43	P&L = 7.00
6: LONG	shares= 100	[445 → 532]	4.42 → 4.61	P&L = 19.00
7: LONG	shares= 100	[535 → 539]	4.51 → 4.41	P&L = -10.00
8: LONG	shares= 100	[642 → 678]	4.25 → 4.23	P&L = -2.00
9: LONG	shares= 100	[679 → 680]	4.25 → 4.21	P&L = -4.00
10: LONG	shares= 100	[682 → 683]	4.19 → 4.20	P&L = 1.00
11: LONG	shares= 100	[804 → 877]	3.72 → 3.79	P&L = 7.00
12: LONG	shares= 100	[892 → 974]	3.93 → 3.75	P&L = -18.00
13: LONG	shares= 100	[1046 → 1102]	3.45 → 3.36	P&L = -9.00
14: LONG	shares= 100	[1116 → 1207]	3.51 → 3.57	P&L = 6.00
15: LONG	shares= 100	[1209 → 1213]	3.58 → 3.49	P&L = -9.00
16: LONG	shares= 100	[1356 → 1469]	3.02 → 3.18	P&L = 16.00
17: LONG	shares= 100	[1472 → 1477]	3.18 → 3.02	P&L = -16.00
18: LONG	shares= 100	[1491 → 1530]	3.18 → 3.24	P&L = 6.00
19: LONG	shares= 100	[1587 → 1589]	3.22 → 3.25	P&L = 3.00
20: LONG	shares= 100	[1591 → 1595]	3.21 → 3.14	P&L = -7.00
21: LONG	shares= 100	[1628 → 1629]	3.16 → 3.16	P&L = 0.00
22: LONG	shares= 100	[1631 → 1639]	3.16 → 3.09	P&L = -7.00
23: LONG	shares= 100	[1661 → 1762]	3.19 → 6.99	P&L = 380.00
24: LONG	shares= 100	[1767 → 1779]	7.06 → 7.03	P&L = -3.00
25: LONG	shares= 100	[1780 → 1785]	6.76 → 6.38	P&L = -38.00
26: LONG	shares= 100	[1802 → 1805]	6.25 → 6.58	P&L = 33.00
27: LONG	shares= 100	[1852 → 1868]	6.58 → 6.24	P&L = -34.00
28: LONG	shares= 100	[1878 → 1919]	6.53 → 6.57	P&L = 4.00
29: LONG	shares= 100	[1936 → 1938]	7.77 → 7.37	P&L = -40.00
30: LONG	shares= 100	[1941 → 1958]	7.36 → 6.50	P&L = -86.00
31: LONG	shares= 100	[1969 → 1977]	6.87 → 6.87	P&L = 0.00
32: LONG	shares= 100	[1978 → 1999]	6.92 → 7.42	P&L = 50.00
33: LONG	shares= 100	[2003 → 2006]	7.68 → 7.81	P&L = 13.00
34: LONG	shares= 100	[2007 → 2009]	7.66 → 7.92	P&L = 26.00
35: LONG	shares= 100	[2010 → 2012]	7.42 → 7.64	P&L = 22.00
36: LONG	shares= 100	[2013 → 2058]	7.53 → 7.04	P&L = -49.00
37: LONG	shares= 100	[2080 → 2110]	7.43 → 7.16	P&L = -27.00
38: LONG	shares= 100	[2130 → 2146]	7.21 → 6.86	P&L = -35.00

39: LONG	shares= 100 [2210 → 2226]	6.58 → 6.48	P&L = -10.00
40: LONG	shares= 100 [2315 → 2332]	6.33 → 6.22	P&L = -11.00
41: LONG	shares= 100 [2333 → 2372]	6.28 → 6.25	P&L = -3.00

==== Summary ====

Shares per trade : 100

Initial price : 5.28

Final price : 6.25

Buy & Hold PnL : 97.00

Strategy PnL : 119.00

Buy & Hold Return : 18.37%

Strategy Return : 22.54%

Alpha (pct points): 4.17%

Sharpe (per-trade): 0.629 (N=42 trades with returns)

==== Trade List ==== (BQ)

0: LONG	shares= 100 [148 → 159]	2.55 → 2.60	P&L = 5.00
1: LONG	shares= 100 [181 → 241]	2.73 → 2.77	P&L = 4.00
2: LONG	shares= 100 [266 → 289]	2.86 → 2.82	P&L = -4.00
3: LONG	shares= 100 [312 → 315]	2.79 → 2.81	P&L = 2.00
4: LONG	shares= 100 [317 → 321]	2.84 → 2.80	P&L = -4.00
5: LONG	shares= 100 [332 → 335]	2.74 → 2.77	P&L = 3.00
6: LONG	shares= 100 [477 → 483]	2.63 → 2.60	P&L = -3.00
7: LONG	shares= 100 [498 → 513]	2.61 → 2.64	P&L = 3.00
8: LONG	shares= 100 [540 → 542]	2.60 → 2.63	P&L = 3.00
9: LONG	shares= 100 [545 → 547]	2.63 → 2.63	P&L = 0.00
10: LONG	shares= 100 [548 → 549]	2.60 → 2.60	P&L = 0.00
11: LONG	shares= 100 [566 → 651]	2.52 → 2.39	P&L = -13.00
12: LONG	shares= 100 [703 → 704]	2.38 → 2.38	P&L = 0.00
13: LONG	shares= 100 [706 → 712]	2.35 → 2.37	P&L = 2.00
14: LONG	shares= 100 [797 → 808]	2.23 → 2.20	P&L = -3.00
15: LONG	shares= 100 [827 → 844]	2.22 → 2.19	P&L = -3.00
16: LONG	shares= 100 [861 → 862]	2.20 → 2.18	P&L = -2.00
17: LONG	shares= 100 [863 → 865]	2.20 → 2.17	P&L = -3.00
18: LONG	shares= 100 [900 → 927]	2.23 → 2.18	P&L = -5.00
19: LONG	shares= 100 [931 → 968]	2.21 → 2.20	P&L = -1.00
20: LONG	shares= 100 [970 → 971]	2.20 → 2.20	P&L = 0.00
21: LONG	shares= 100 [972 → 974]	2.24 → 2.21	P&L = -3.00
22: LONG	shares= 100 [975 → 982]	2.23 → 2.19	P&L = -4.00
23: LONG	shares= 100 [996 → 1003]	2.20 → 2.29	P&L = 9.00
24: LONG	shares= 100 [1005 → 1065]	2.32 → 2.25	P&L = -7.00
25: LONG	shares= 100 [1120 → 1136]	2.29 → 2.18	P&L = -11.00
26: LONG	shares= 100 [1192 → 1248]	2.17 → 2.18	P&L = 1.00
27: LONG	shares= 100 [1257 → 1258]	2.20 → 2.20	P&L = 0.00
28: LONG	shares= 100 [1260 → 1264]	2.21 → 2.20	P&L = -1.00

29: LONG	shares= 100 [1278 → 1280]	2.22 → 2.27	P&L =	5.00
30: LONG	shares= 100 [1282 → 1296]	2.29 → 2.21	P&L =	-8.00
31: LONG	shares= 100 [1300 → 1301]	2.14 → 2.14	P&L =	0.00
32: LONG	shares= 100 [1350 → 1366]	2.19 → 2.16	P&L =	-3.00
33: LONG	shares= 100 [1367 → 1371]	2.16 → 2.14	P&L =	-2.00
34: LONG	shares= 100 [1424 → 1432]	2.14 → 2.11	P&L =	-3.00
35: LONG	shares= 100 [1453 → 1475]	2.14 → 2.13	P&L =	-1.00
36: LONG	shares= 100 [1479 → 1482]	2.12 → 2.12	P&L =	0.00
37: LONG	shares= 100 [1496 → 1531]	2.15 → 2.18	P&L =	3.00
38: LONG	shares= 100 [1539 → 1542]	2.15 → 2.17	P&L =	2.00
39: LONG	shares= 100 [1581 → 1590]	2.24 → 2.17	P&L =	-7.00
40: LONG	shares= 100 [1592 → 1598]	2.19 → 2.16	P&L =	-3.00
41: LONG	shares= 100 [1600 → 1620]	2.31 → 2.19	P&L =	-12.00
42: LONG	shares= 100 [1621 → 1625]	2.19 → 2.15	P&L =	-4.00
43: LONG	shares= 100 [1652 → 1653]	2.16 → 2.14	P&L =	-2.00
44: LONG	shares= 100 [1706 → 1707]	2.13 → 2.13	P&L =	0.00
45: LONG	shares= 100 [1778 → 1790]	2.12 → 2.08	P&L =	-4.00
46: LONG	shares= 100 [1844 → 1846]	2.02 → 2.02	P&L =	0.00
47: LONG	shares= 100 [1926 → 1928]	1.97 → 1.94	P&L =	-3.00
48: LONG	shares= 100 [1929 → 1940]	1.94 → 1.96	P&L =	2.00
49: LONG	shares= 100 [1941 → 1946]	1.94 → 1.94	P&L =	0.00
50: LONG	shares= 100 [1948 → 1959]	1.97 → 1.94	P&L =	-3.00
51: LONG	shares= 100 [1971 → 1986]	1.95 → 1.95	P&L =	0.00
52: LONG	shares= 100 [1988 → 1992]	1.95 → 1.95	P&L =	0.00
53: LONG	shares= 100 [1994 → 2056]	1.97 → 1.98	P&L =	1.00
54: LONG	shares= 100 [2061 → 2083]	1.97 → 1.97	P&L =	0.00
55: LONG	shares= 100 [2095 → 2103]	1.99 → 1.95	P&L =	-4.00
56: LONG	shares= 100 [2104 → 2105]	1.95 → 1.93	P&L =	-2.00
57: LONG	shares= 100 [2152 → 2159]	1.95 → 1.91	P&L =	-4.00
58: LONG	shares= 100 [2190 → 2212]	1.92 → 1.90	P&L =	-2.00
59: LONG	shares= 100 [2240 → 2254]	1.89 → 1.90	P&L =	1.00
60: LONG	shares= 100 [2302 → 2303]	1.85 → 1.86	P&L =	1.00
61: LONG	shares= 100 [2304 → 2312]	1.85 → 1.86	P&L =	1.00
62: LONG	shares= 100 [2315 → 2326]	1.86 → 1.86	P&L =	0.00
63: LONG	shares= 100 [2327 → 2328]	1.86 → 1.86	P&L =	0.00
64: LONG	shares= 100 [2329 → 2335]	1.84 → 1.85	P&L =	1.00
65: LONG	shares= 100 [2457 → 2458]	1.75 → 1.75	P&L =	0.00
66: LONG	shares= 100 [2459 → 2460]	1.76 → 1.73	P&L =	-3.00
67: LONG	shares= 100 [2549 → 2610]	1.75 → 1.72	P&L =	-3.00
68: LONG	shares= 100 [2634 → 2676]	1.74 → 1.78	P&L =	4.00
69: LONG	shares= 100 [2678 → 2683]	1.78 → 1.78	P&L =	0.00
70: LONG	shares= 100 [2689 → 2703]	1.83 → 1.77	P&L =	-6.00
71: LONG	shares= 100 [2704 → 2705]	1.78 → 1.81	P&L =	3.00
72: LONG	shares= 100 [2710 → 2772]	1.81 → 1.88	P&L =	7.00
73: LONG	shares= 100 [2840 → 2889]	1.84 → 1.82	P&L =	-2.00
74: LONG	shares= 100 [2910 → 2914]	1.82 → 1.86	P&L =	4.00

75: LONG	shares= 100 [2917 → 2933]	1.86 → 1.85	P&L = -1.00
76: LONG	shares= 100 [3015 → 3016]	1.75 → 1.73	P&L = -2.00
77: LONG	shares= 100 [3030 → 3047]	1.74 → 1.77	P&L = 3.00
78: LONG	shares= 100 [3048 → 3057]	1.77 → 1.76	P&L = -1.00
79: LONG	shares= 100 [3058 → 3197]	1.77 → 1.96	P&L = 19.00
80: LONG	shares= 100 [3212 → 3220]	2.00 → 1.99	P&L = -1.00
81: LONG	shares= 100 [3222 → 3223]	2.00 → 1.99	P&L = -1.00
82: LONG	shares= 100 [3224 → 3226]	2.00 → 1.97	P&L = -3.00
83: LONG	shares= 100 [3231 → 3235]	2.34 → 2.49	P&L = 15.00
84: LONG	shares= 100 [3240 → 3278]	2.45 → 2.56	P&L = 11.00
85: LONG	shares= 100 [3296 → 3416]	2.00 → 2.27	P&L = 27.00
86: LONG	shares= 100 [3432 → 3466]	2.27 → 2.24	P&L = -3.00
87: LONG	shares= 100 [3483 → 3501]	2.29 → 2.27	P&L = -2.00
88: LONG	shares= 100 [3525 → 3571]	2.31 → 2.37	P&L = 6.00
89: LONG	shares= 100 [3590 → 3592]	2.35 → 2.35	P&L = 0.00
90: LONG	shares= 100 [3611 → 3613]	2.35 → 2.33	P&L = -2.00
91: LONG	shares= 100 [3644 → 3679]	2.33 → 2.36	P&L = 3.00
92: LONG	shares= 100 [3691 → 3693]	2.36 → 2.36	P&L = 0.00
93: LONG	shares= 100 [3694 → 3695]	2.37 → 2.37	P&L = 0.00
94: LONG	shares= 100 [3696 → 3702]	2.38 → 2.36	P&L = -2.00
95: LONG	shares= 100 [3703 → 3708]	2.36 → 2.35	P&L = -1.00
96: LONG	shares= 100 [3716 → 3756]	2.38 → 2.29	P&L = -9.00
97: LONG	shares= 100 [3842 → 3914]	2.22 → 2.22	P&L = 0.00
98: LONG	shares= 100 [3976 → 3977]	2.20 → 2.13	P&L = -7.00
99: LONG	shares= 100 [3979 → 3980]	2.20 → 2.20	P&L = 0.00
100: LONG	shares= 100 [3981 → 3990]	2.20 → 2.14	P&L = -6.00
101: LONG	shares= 100 [3991 → 3992]	2.15 → 2.18	P&L = 3.00
102: LONG	shares= 100 [4017 → 4052]	2.22 → 2.18	P&L = -4.00
103: LONG	shares= 100 [4204 → 4244]	1.94 → 2.02	P&L = 8.00
104: LONG	shares= 100 [4263 → 4277]	2.07 → 2.04	P&L = -3.00
105: LONG	shares= 100 [4285 → 4289]	2.04 → 2.02	P&L = -2.00
106: LONG	shares= 100 [4291 → 4296]	2.04 → 1.97	P&L = -7.00
107: LONG	shares= 100 [4317 → 4359]	2.06 → 2.52	P&L = 46.00
108: LONG	shares= 100 [4372 → 4374]	2.72 → 2.76	P&L = 4.00
109: LONG	shares= 100 [4433 → 4448]	2.54 → 2.69	P&L = 15.00
110: LONG	shares= 100 [4516 → 4560]	2.76 → 2.76	P&L = 0.00
111: LONG	shares= 100 [4682 → 4718]	2.54 → 2.55	P&L = 1.00
112: LONG	shares= 100 [4720 → 4725]	2.55 → 2.52	P&L = -3.00
113: LONG	shares= 100 [4747 → 4748]	2.54 → 2.59	P&L = 5.00
114: LONG	shares= 100 [4749 → 4752]	2.59 → 2.54	P&L = -5.00
115: LONG	shares= 100 [4753 → 4759]	2.58 → 2.66	P&L = 8.00
116: LONG	shares= 100 [4789 → 4801]	2.54 → 2.59	P&L = 5.00
117: LONG*	shares= 100 [4866 → 4896]	2.64 → 2.68	P&L = 4.00

==== Summary ===

Shares per trade : 100

Initial price : 2.67
Final price : 2.68
Buy & Hold PnL : 1.00
Strategy PnL : 37.00
Buy & Hold Return : 0.37%
Strategy Return : 13.86%
Alpha (pct points): 13.48%
Sharpe (per-trade): 0.551 (N=118 trades with returns)

==== Trade List ==== (SMX)

0: LONG shares= 100 [0 → 72] 12.56 → 12.12 P&L = -44.00
1: LONG shares= 100 [74 → 104] 12.15 → 12.00 P&L = -15.00
2: LONG shares= 100 [106 → 187] 12.08 → 12.08 P&L = 0.00
3: LONG shares= 100 [213 → 242] 12.24 → 11.92 P&L = -32.00
4: LONG shares= 100 [276 → 280] 12.04 → 12.54 P&L = 50.00
5: LONG shares= 100 [282 → 291] 12.40 → 12.86 P&L = 46.00
6: LONG shares= 100 [357 → 437] 13.92 → 13.68 P&L = -24.00
7: LONG shares= 100 [552 → 554] 13.20 → 13.28 P&L = 8.00
8: LONG shares= 100 [555 → 566] 12.96 → 12.80 P&L = -16.00
9: LONG shares= 100 [567 → 576] 12.80 → 12.88 P&L = 8.00
10: LONG shares= 100 [596 → 615] 13.52 → 13.00 P&L = -52.00
11: LONG shares= 100 [637 → 638] 13.05 → 13.12 P&L = 7.00
12: LONG shares= 100 [639 → 641] 13.35 → 13.36 P&L = 1.00
13: LONG shares= 100 [642 → 657] 13.36 → 13.24 P&L = -12.00
14: LONG shares= 100 [665 → 708] 13.36 → 13.20 P&L = -16.00
15: LONG shares= 100 [733 → 738] 13.28 → 13.22 P&L = -6.00
16: LONG shares= 100 [758 → 764] 13.12 → 13.00 P&L = -12.00
17: LONG shares= 100 [769 → 821] 11.64 → 11.35 P&L = -29.00
18: LONG shares= 100 [835 → 841] 11.51 → 11.36 P&L = -15.00
19: LONG shares= 100 [842 → 849] 11.28 → 11.26 P&L = -2.00
20: LONG shares= 100 [859 → 861] 11.20 → 11.27 P&L = 7.00
21: LONG shares= 100 [886 → 912] 11.28 → 11.28 P&L = 0.00
22: LONG shares= 100 [1149 → 1175] 8.96 → 8.76 P&L = -20.00
23: LONG shares= 100 [1270 → 1303] 8.72 → 8.40 P&L = -32.00
24: LONG shares= 100 [1328 → 1370] 7.47 → 6.51 P&L = -96.00
25: LONG shares= 100 [1688 → 1715] 3.86 → 3.34 P&L = -52.00
26: LONG shares= 100 [1736 → 1829] 4.17 → 4.75 P&L = 58.00
27: LONG shares= 100 [1871 → 1922] 5.16 → 4.79 P&L = -37.00
28: LONG shares= 100 [2028 → 2063] 5.70 → 4.80 P&L = -90.00
29: LONG shares= 100 [2139 → 2151] 4.50 → 4.41 P&L = -9.00
30: LONG shares= 100 [2172 → 2176] 4.34 → 4.21 P&L = -13.00
31: LONG shares= 100 [2218 → 2291] 4.34 → 4.36 P&L = 2.00
32: LONG shares= 100 [2298 → 2300] 4.37 → 4.38 P&L = 1.00
33: LONG shares= 100 [2306 → 2317] 4.43 → 4.34 P&L = -9.00
34: LONG shares= 100 [2338 → 2352] 4.47 → 4.36 P&L = -11.00

35: LONG	shares= 100 [2362 → 2412]	4.39 → 4.38	P&L = -1.00
36: LONG	shares= 100 [2430 → 2455]	4.50 → 4.59	P&L = 9.00
37: LONG	shares= 100 [2457 → 2464]	4.55 → 4.45	P&L = -10.00
38: LONG	shares= 100 [2496 → 2497]	4.33 → 4.44	P&L = 11.00
39: LONG	shares= 100 [2540 → 2553]	4.36 → 4.34	P&L = -2.00
40: LONG	shares= 100 [2564 → 2578]	4.40 → 4.32	P&L = -8.00
41: LONG	shares= 100 [2607 → 2608]	4.34 → 4.37	P&L = 3.00
42: LONG	shares= 100 [2611 → 2715]	4.36 → 5.09	P&L = 73.00
43: LONG	shares= 100 [2753 → 2796]	5.51 → 4.91	P&L = -60.00
44: LONG	shares= 100 [2829 → 2904]	5.12 → 5.42	P&L = 30.00
45: LONG	shares= 100 [2905 → 3016]	5.25 → 8.06	P&L = 281.00
46: LONG	shares= 100 [3032 → 3054]	10.00 → 9.11	P&L = -89.00
47: LONG	shares= 100 [3071 → 3072]	9.44 → 9.38	P&L = -6.00
48: LONG	shares= 100 [3133 → 3221]	8.50 → 9.47	P&L = 97.00
49: LONG	shares= 100 [3257 → 3390]	9.88 → 28.90	P&L = 1902.00
50: LONG	shares= 100 [3417 → 3455]	28.00 → 25.26	P&L = -274.00
51: LONG	shares= 100 [3466 → 3502]	27.98 → 27.27	P&L = -71.00
52: LONG	shares= 100 [3560 → 3583]	32.00 → 30.80	P&L = -120.00
53: LONG	shares= 100 [3586 → 3587]	31.13 → 30.72	P&L = -41.00
54: LONG	shares= 100 [3589 → 3593]	29.93 → 31.04	P&L = 111.00
55: LONG	shares= 100 [3595 → 3631]	31.40 → 30.38	P&L = -102.00
56: LONG	shares= 100 [3639 → 3641]	30.49 → 31.17	P&L = 68.00
57: LONG	shares= 100 [3644 → 3646]	30.74 → 31.30	P&L = 56.00
58: LONG	shares= 100 [3647 → 3655]	30.84 → 30.57	P&L = -27.00
59: LONG	shares= 100 [3663 → 3664]	30.46 → 30.35	P&L = -11.00
60: LONG	shares= 100 [3714 → 3718]	26.81 → 27.72	P&L = 91.00
61: LONG	shares= 100 [3722 → 3726]	26.78 → 26.89	P&L = 11.00
62: LONG	shares= 100 [3745 → 3782]	27.20 → 30.20	P&L = 300.00
63: LONG	shares= 100 [3783 → 3848]	30.78 → 33.00	P&L = 222.00
64: LONG	shares= 100 [3878 → 3928]	39.38 → 47.76	P&L = 838.00
65: LONG	shares= 100 [3929 → 3992]	48.55 → 56.13	P&L = 758.00
66: LONG	shares= 100 [3993 → 3995]	58.00 → 57.35	P&L = -65.00
67: LONG	shares= 100 [3996 → 4003]	57.25 → 53.74	P&L = -351.00
68: LONG	shares= 100 [4010 → 4026]	58.13 → 52.89	P&L = -524.00
69: LONG	shares= 100 [4121 → 4184]	47.66 → 54.00	P&L = 634.00
70: LONG	shares= 100 [4185 → 4186]	53.76 → 53.31	P&L = -45.00
71: LONG	shares= 100 [4191 → 4201]	53.70 → 54.19	P&L = 49.00
72: LONG	shares= 100 [4210 → 4216]	55.30 → 54.00	P&L = -130.00
73: LONG	shares= 100 [4225 → 4235]	53.22 → 51.76	P&L = -146.00
74: LONG	shares= 100 [4257 → 4260]	50.50 → 51.78	P&L = 128.00
75: LONG	shares= 100 [4263 → 4266]	50.83 → 42.49	P&L = -834.00
76: LONG	shares= 100 [4375 → 4424]	37.68 → 38.50	P&L = 82.00
77: LONG	shares= 100 [4498 → 4499]	37.99 → 37.99	P&L = 0.00
78: LONG	shares= 100 [4501 → 4510]	37.50 → 38.36	P&L = 86.00
79: LONG	shares= 100 [4514 → 4540]	38.11 → 39.00	P&L = 89.00
80: LONG	shares= 100 [4555 → 4575]	40.57 → 41.55	P&L = 98.00

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81: LONG shares= 100 [ 4577 → 4604] 41.46 → 40.90 P&L = -56.00
82: LONG shares= 100 [ 4668 → 4683] 37.97 → 35.97 P&L = -200.00
83: LONG shares= 100 [ 4709 → 4710] 36.00 → 35.47 P&L = -53.00
84: LONG shares= 100 [ 4771 → 4781] 33.15 → 33.33 P&L = 18.00
85: LONG shares= 100 [ 4786 → 4803] 33.25 → 35.00 P&L = 175.00
86: LONG shares= 100 [ 4811 → 4813] 34.35 → 34.03 P&L = -32.00
87: LONG shares= 100 [ 4820 → 4834] 35.25 → 35.85 P&L = 60.00
88: LONG shares= 100 [ 4837 → 4941] 39.05 → 53.78 P&L = 1473.00
89: LONG shares= 100 [ 4972 → 4986] 57.82 → 48.35 P&L = -947.00
90: LONG shares= 100 [ 5029 → 5079] 48.07 → 49.15 P&L = 108.00
91: LONG shares= 100 [ 5103 → 5160] 51.87 → 55.00 P&L = 313.00
92: LONG shares= 100 [ 5297 → 5304] 47.23 → 49.02 P&L = 179.00
93: LONG shares= 100 [ 5305 → 5307] 49.15 → 49.44 P&L = 29.00

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==== Summary ===

Shares per trade : 100
 Initial price : 12.56
 Final price : 47.12
 Buy & Hold PnL : 3456.00
 Strategy PnL : 3721.00
 Buy & Hold Return : 275.16%
 Strategy Return : 296.26%
 Alpha (pct points): 21.10%
 Sharpe (per-trade): 1.246 (N=94 trades with returns)

==== Trade List ====(SONN)

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0: LONG shares= 100 [ 1 → 3] 4.49 → 4.49 P&L = 0.00
1: LONG shares= 100 [ 166 → 221] 4.12 → 4.01 P&L = -11.00
2: LONG shares= 100 [ 227 → 250] 4.20 → 4.11 P&L = -9.00
3: LONG shares= 100 [ 266 → 299] 4.25 → 4.40 P&L = 15.00
4: LONG shares= 100 [ 307 → 362] 4.58 → 4.70 P&L = 12.00
5: LONG shares= 100 [ 367 → 392] 4.71 → 4.59 P&L = -12.00
6: LONG shares= 100 [ 435 → 488] 4.71 → 4.75 P&L = 4.00
7: LONG shares= 100 [ 492 → 495] 4.66 → 4.43 P&L = -23.00
8: LONG shares= 100 [ 513 → 568] 4.92 → 5.30 P&L = 38.00
9: LONG shares= 100 [ 569 → 636] 5.35 → 5.31 P&L = -4.00
10: LONG shares= 100 [ 726 → 765] 5.00 → 4.94 P&L = -6.00
11: LONG shares= 100 [ 814 → 883] 5.07 → 5.11 P&L = 4.00
12: LONG shares= 100 [ 895 → 907] 5.27 → 5.08 P&L = -19.00
13: LONG shares= 100 [ 917 → 972] 5.34 → 5.30 P&L = -4.00
14: LONG shares= 100 [ 998 → 1000] 5.30 → 5.40 P&L = 10.00
15: LONG shares= 100 [ 1002 → 1079] 5.40 → 5.39 P&L = -1.00
16: LONG shares= 100 [ 1101 → 1140] 5.68 → 5.79 P&L = 11.00
17: LONG shares= 100 [ 1141 → 1150] 5.77 → 5.68 P&L = -9.00
18: LONG shares= 100 [ 1156 → 1165] 5.79 → 5.68 P&L = -11.00

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19: LONG	shares= 100 [1190 → 1199]	5.80 → 5.60	P&L = -20.00
20: LONG	shares= 100 [1224 → 1238]	5.70 → 5.60	P&L = -10.00
21: LONG	shares= 100 [1253 → 1279]	5.65 → 5.47	P&L = -18.00
22: LONG	shares= 100 [1341 → 1363]	5.29 → 5.05	P&L = -24.00
23: LONG	shares= 100 [1378 → 1439]	5.17 → 5.09	P&L = -8.00
24: LONG	shares= 100 [1459 → 1477]	5.11 → 5.16	P&L = 5.00
25: LONG	shares= 100 [1479 → 1518]	5.38 → 5.16	P&L = -22.00
26: LONG	shares= 100 [1527 → 1579]	5.21 → 5.17	P&L = -4.00
27: LONG	shares= 100 [1695 → 1709]	4.93 → 4.91	P&L = -2.00
28: LONG	shares= 100 [1721 → 1736]	5.05 → 4.96	P&L = -9.00
29: LONG	shares= 100 [1771 → 1796]	5.00 → 4.95	P&L = -5.00
30: LONG	shares= 100 [1962 → 2051]	4.31 → 4.53	P&L = 22.00
31: LONG	shares= 100 [2069 → 2083]	4.55 → 4.45	P&L = -10.00
32: LONG	shares= 100 [2119 → 2127]	4.40 → 4.38	P&L = -2.00
33: LONG	shares= 100 [2202 → 2283]	4.26 → 4.20	P&L = -6.00
34: LONG	shares= 100 [2315 → 2430]	4.28 → 4.29	P&L = 1.00
35: LONG	shares= 100 [2456 → 2500]	4.50 → 4.53	P&L = 3.00
36: LONG	shares= 100 [2502 → 2524]	4.55 → 4.41	P&L = -14.00
37: LONG	shares= 100 [2542 → 2603]	4.55 → 4.79	P&L = 24.00
38: LONG	shares= 100 [2623 → 2655]	4.90 → 4.80	P&L = -10.00
39: LONG	shares= 100 [2686 → 2690]	4.85 → 4.85	P&L = 0.00
40: LONG	shares= 100 [2696 → 2702]	4.87 → 4.84	P&L = -3.00
41: LONG	shares= 100 [2715 → 2746]	4.88 → 4.88	P&L = 0.00
42: LONG	shares= 100 [2747 → 2753]	4.88 → 4.77	P&L = -11.00
43: LONG	shares= 100 [2791 → 2799]	4.80 → 4.81	P&L = 1.00
44: LONG	shares= 100 [2807 → 2833]	4.86 → 4.70	P&L = -16.00
45: LONG	shares= 100 [2842 → 2848]	4.84 → 4.82	P&L = -2.00
46: LONG	shares= 100 [2859 → 2860]	4.86 → 4.87	P&L = 1.00
47: LONG	shares= 100 [2866 → 2867]	4.88 → 4.88	P&L = 0.00
48: LONG	shares= 100 [2868 → 2887]	4.91 → 4.80	P&L = -11.00
49: LONG	shares= 100 [3091 → 3101]	4.24 → 4.11	P&L = -13.00
50: LONG	shares= 100 [3180 → 3222]	3.85 → 3.69	P&L = -16.00
51: LONG	shares= 100 [3248 → 3290]	3.85 → 3.76	P&L = -9.00
52: LONG	shares= 100 [3321 → 3419]	3.89 → 4.13	P&L = 24.00
53: LONG	shares= 100 [3527 → 3542]	3.98 → 3.98	P&L = 0.00
54: LONG	shares= 100 [3544 → 3552]	3.96 → 3.75	P&L = -21.00
55: LONG	shares= 100 [3646 → 3664]	3.34 → 3.23	P&L = -11.00
56: LONG	shares= 100 [3741 → 3744]	3.19 → 3.20	P&L = 1.00
57: LONG	shares= 100 [3882 → 3924]	3.10 → 2.67	P&L = -43.00
58: LONG	shares= 100 [3928 → 4006]	1.66 → 1.68	P&L = 2.00
59: LONG	shares= 100 [4078 → 4082]	1.47 → 1.45	P&L = -2.00
60: LONG	shares= 100 [4093 → 4116]	1.50 → 1.44	P&L = -6.00
61: LONG	shares= 100 [4157 → 4160]	1.39 → 1.39	P&L = 0.00
62: LONG	shares= 100 [4285 → 4311]	1.33 → 1.22	P&L = -11.00
63: LONG	shares= 100 [4365 → 4404]	1.09 → 1.06	P&L = -3.00
64: LONG	shares= 100 [4408 → 4429]	1.07 → 1.01	P&L = -6.00

65: LONG	shares= 100	[4445 → 4447]	1.06 → 1.02	P&L = -4.00
66: LONG	shares= 100	[4448 → 4450]	1.03 → 1.03	P&L = 0.00

==== Summary ===

Shares per trade : 100

Initial price : 4.49

Final price : 1.00

Buy & Hold PnL : -349.00

Strategy PnL : -283.00

Buy & Hold Return : -77.73%

Strategy Return : -63.03%

Alpha (pct points): 14.70%

Sharpe (per-trade): -3.114 (N=67 trades with returns)

==== Trade List === (MGNI)

0: LONG	shares= 100	[3 → 99]	14.49 → 14.55	P&L = 6.00
1: LONG	shares= 100	[143 → 191]	14.64 → 14.64	P&L = 0.00
2: LONG	shares= 100	[208 → 221]	14.68 → 14.65	P&L = -3.00
3: LONG	shares= 100	[229 → 292]	14.74 → 14.75	P&L = 1.00
4: LONG	shares= 100	[297 → 309]	14.77 → 14.76	P&L = -1.00
5: LONG	shares= 100	[311 → 333]	14.76 → 14.76	P&L = 0.00
6: LONG	shares= 100	[346 → 360]	14.81 → 14.76	P&L = -5.00
7: LONG	shares= 100	[366 → 418]	14.78 → 14.76	P&L = -2.00
8: LONG	shares= 100	[508 → 524]	14.41 → 14.40	P&L = -1.00
9: LONG	shares= 100	[534 → 538]	14.38 → 14.38	P&L = 0.00
10: LONG	shares= 100	[545 → 593]	14.40 → 14.43	P&L = 3.00
11: LONG	shares= 100	[648 → 691]	14.42 → 14.47	P&L = 5.00
12: LONG	shares= 100	[693 → 698]	14.45 → 14.38	P&L = -7.00
13: LONG	shares= 100	[817 → 832]	14.10 → 14.05	P&L = -5.00
14: LONG	shares= 100	[842 → 856]	14.16 → 14.10	P&L = -6.00
15: LONG	shares= 100	[859 → 862]	14.07 → 14.09	P&L = 2.00
16: LONG	shares= 100	[867 → 868]	14.03 → 14.03	P&L = 0.00
17: LONG	shares= 100	[930 → 967]	14.11 → 14.06	P&L = -5.00
18: LONG	shares= 100	[992 → 996]	14.05 → 14.01	P&L = -4.00
19: LONG	shares= 100	[1010 → 1120]	14.10 → 14.32	P&L = 22.00
20: LONG	shares= 100	[1175 → 1186]	14.32 → 14.18	P&L = -14.00
21: LONG	shares= 100	[1226 → 1258]	14.14 → 14.12	P&L = -2.00
22: LONG	shares= 100	[1268 → 1304]	14.18 → 14.18	P&L = 0.00
23: LONG	shares= 100	[1314 → 1357]	14.31 → 14.25	P&L = -6.00
24: SHORT	shares= 100	[1394 → 1402]	14.20 → 14.22	P&L = -2.00
25: SHORT	shares= 100	[1403 → 1423]	14.20 → 14.21	P&L = -1.00
26: SHORT	shares= 100	[1473 → 1550]	14.23 → 14.25	P&L = -2.00
27: SHORT	shares= 100	[1557 → 1584]	14.01 → 13.98	P&L = 3.00
28: SHORT	shares= 100	[1586 → 1698]	13.95 → 13.78	P&L = 17.00
29: SHORT	shares= 100	[1748 → 1907]	13.78 → 13.39	P&L = 39.00

30: SHORT	shares= 100 [1915 → 1931]	13.38 → 13.39	P&L = -1.00
31: SHORT	shares= 100 [1935 → 1946]	13.37 → 13.06	P&L = 31.00
32: SHORT	shares= 100 [1952 → 1996]	13.08 → 13.26	P&L = -18.00
33: SHORT	shares= 100 [2015 → 2052]	13.20 → 13.30	P&L = -10.00
34: SHORT	shares= 100 [2090 → 2142]	13.30 → 13.35	P&L = -5.00
35: SHORT	shares= 100 [2215 → 2232]	13.36 → 13.48	P&L = -12.00
36: SHORT	shares= 100 [2275 → 2278]	13.51 → 13.50	P&L = 1.00
37: SHORT	shares= 100 [2288 → 2348]	13.49 → 13.34	P&L = 15.00
38: SHORT	shares= 100 [2354 → 2383]	13.31 → 13.43	P&L = -12.00
39: SHORT	shares= 100 [2423 → 2496]	13.42 → 13.33	P&L = 9.00
40: SHORT	shares= 100 [2499 → 2513]	13.32 → 13.35	P&L = -3.00
41: SHORT	shares= 100 [2519 → 2536]	13.32 → 13.38	P&L = -6.00
42: SHORT	shares= 100 [2595 → 2606]	13.37 → 13.44	P&L = -7.00
43: SHORT	shares= 100 [2620 → 2632]	13.41 → 13.39	P&L = 2.00
44: SHORT	shares= 100 [2633 → 2643]	13.39 → 13.43	P&L = -4.00
45: SHORT	shares= 100 [2725 → 2730]	13.53 → 13.53	P&L = 0.00
46: SHORT	shares= 100 [2777 → 2791]	13.72 → 13.77	P&L = -5.00
47: SHORT	shares= 100 [2828 → 2952]	13.74 → 13.23	P&L = 51.00
48: SHORT	shares= 100 [2999 → 3023]	13.24 → 13.27	P&L = -3.00
49: SHORT	shares= 100 [3052 → 3064]	13.28 → 13.35	P&L = -7.00
50: SHORT	shares= 100 [3075 → 3091]	13.28 → 13.27	P&L = 1.00
51: SHORT	shares= 100 [3093 → 3141]	13.27 → 13.44	P&L = -17.00
52: SHORT	shares= 100 [3174 → 3178]	13.37 → 13.46	P&L = -9.00
53: SHORT	shares= 100 [3198 → 3216]	13.34 → 13.43	P&L = -9.00
54: SHORT	shares= 100 [3246 → 3257]	13.28 → 13.49	P&L = -21.00
55: SHORT	shares= 100 [3471 → 3485]	14.23 → 14.30	P&L = -7.00
56: SHORT	shares= 100 [3513 → 3560]	14.14 → 14.00	P&L = 14.00
57: SHORT	shares= 100 [3562 → 3570]	14.06 → 14.29	P&L = -23.00
58: SHORT	shares= 100 [3615 → 3621]	14.24 → 14.25	P&L = -1.00
59: SHORT	shares= 100 [3696 → 3697]	14.54 → 14.55	P&L = -1.00
60: SHORT	shares= 100 [3702 → 3718]	14.48 → 14.57	P&L = -9.00
61: SHORT	shares= 100 [3823 → 3848]	14.61 → 14.68	P&L = -7.00
62: SHORT	shares= 100 [3852 → 3855]	14.70 → 14.69	P&L = 1.00
63: SHORT	shares= 100 [3858 → 3892]	14.68 → 14.68	P&L = 0.00
64: SHORT	shares= 100 [3938 → 3969]	14.75 → 14.81	P&L = -6.00
65: SHORT	shares= 100 [4036 → 4072]	14.98 → 14.87	P&L = 11.00
66: SHORT	shares= 100 [4074 → 4088]	14.90 → 14.94	P&L = -4.00
67: SHORT	shares= 100 [4142 → 4168]	14.91 → 14.96	P&L = -5.00
68: SHORT	shares= 100 [4219 → 4262]	15.04 → 15.03	P&L = 1.00
69: SHORT	shares= 100 [4304 → 4339]	14.93 → 15.00	P&L = -7.00
70: SHORT	shares= 100 [4363 → 4437]	14.91 → 14.73	P&L = 18.00
71: SHORT	shares= 100 [4475 → 4502]	14.72 → 14.73	P&L = -1.00
72: SHORT	shares= 100 [4531 → 4609]	14.72 → 14.65	P&L = 7.00
73: SHORT	shares= 100 [4674 → 4679]	14.70 → 14.74	P&L = -4.00
74: SHORT	shares= 100 [4692 → 4710]	14.65 → 14.73	P&L = -8.00
75: SHORT	shares= 100 [4737 → 4756]	14.74 → 14.82	P&L = -8.00

76: SHORT	shares= 100 [4777 → 4796]	14.72 → 14.77	P&L =	-5.00
77: LONG	shares= 100 [4798 → 4810]	14.77 → 14.78	P&L =	1.00
78: LONG	shares= 100 [4812 → 4861]	14.78 → 14.85	P&L =	7.00
79: LONG	shares= 100 [4939 → 4974]	14.78 → 14.72	P&L =	-6.00
80: LONG	shares= 100 [4992 → 5057]	14.91 → 15.03	P&L =	12.00
81: LONG	shares= 100 [5109 → 5115]	15.03 → 14.98	P&L =	-5.00
82: LONG	shares= 100 [5151 → 5177]	15.01 → 14.97	P&L =	-4.00
83: LONG	shares= 100 [5262 → 5302]	14.74 → 14.49	P&L =	-25.00
84: LONG	shares= 100 [5375 → 5404]	14.55 → 14.45	P&L =	-10.00
85: LONG	shares= 100 [5447 → 5488]	14.50 → 14.48	P&L =	-2.00
86: LONG	shares= 100 [5543 → 5590]	14.48 → 14.52	P&L =	4.00
87: LONG	shares= 100 [5593 → 5631]	14.51 → 14.49	P&L =	-2.00

==== Summary ===

Shares per trade : 100

Initial price : 14.55

Final price : 14.33

Buy & Hold PnL : -22.00

Strategy PnL : -81.00

Buy & Hold Return : -1.51%

Strategy Return : -5.57%

Alpha (pct points): -4.05%

Sharpe (per-trade): -0.759 (N=88 trades with returns)

==== Trade List === (RR)

0: LONG	shares= 100 [158 → 159]	4.82 → 4.83	P&L =	1.00
1: LONG	shares= 100 [160 → 165]	4.81 → 4.67	P&L =	-14.00
2: LONG	shares= 100 [301 → 394]	4.37 → 4.50	P&L =	13.00
3: LONG	shares= 100 [407 → 429]	4.53 → 4.52	P&L =	-1.00
4: LONG	shares= 100 [448 → 468]	4.51 → 4.51	P&L =	0.00
5: LONG	shares= 100 [479 → 493]	4.54 → 4.51	P&L =	-3.00
6: LONG	shares= 100 [664 → 669]	4.32 → 4.31	P&L =	-1.00
7: LONG	shares= 100 [718 → 734]	4.30 → 4.30	P&L =	0.00
8: LONG	shares= 100 [829 → 839]	4.18 → 4.17	P&L =	-1.00
9: LONG	shares= 100 [846 → 853]	4.18 → 4.15	P&L =	-3.00
10: LONG	shares= 100 [906 → 934]	4.13 → 4.13	P&L =	0.00
11: LONG	shares= 100 [995 → 1034]	4.16 → 4.15	P&L =	-1.00
12: LONG	shares= 100 [1046 → 1061]	4.23 → 4.19	P&L =	-4.00
13: LONG	shares= 100 [1065 → 1076]	4.21 → 4.18	P&L =	-3.00
14: LONG	shares= 100 [1145 → 1146]	4.13 → 4.12	P&L =	-1.00
15: LONG	shares= 100 [1148 → 1152]	4.11 → 4.08	P&L =	-3.00
16: LONG	shares= 100 [1172 → 1189]	4.13 → 4.07	P&L =	-6.00
17: LONG	shares= 100 [1254 → 1274]	4.05 → 4.02	P&L =	-3.00
18: LONG	shares= 100 [1289 → 1292]	4.03 → 4.03	P&L =	0.00
19: LONG	shares= 100 [1340 → 1342]	4.00 → 3.99	P&L =	-1.00

20: LONG	shares= 100 [1351 → 1400]	4.04 → 4.01	P&L = -3.00
21: LONG	shares= 100 [1556 → 1576]	4.01 → 4.01	P&L = 0.00
22: LONG	shares= 100 [1587 → 1625]	4.07 → 4.01	P&L = -6.00
23: LONG	shares= 100 [1647 → 1755]	4.09 → 4.16	P&L = 7.00
24: LONG	shares= 100 [1816 → 1861]	4.11 → 4.08	P&L = -3.00
25: LONG	shares= 100 [1897 → 1917]	4.11 → 4.06	P&L = -5.00
26: LONG	shares= 100 [1943 → 1957]	4.09 → 4.06	P&L = -3.00
27: LONG	shares= 100 [2008 → 2040]	4.07 → 4.06	P&L = -1.00
28: LONG	shares= 100 [2042 → 2057]	4.07 → 4.06	P&L = -1.00
29: LONG	shares= 100 [2060 → 2062]	4.05 → 4.07	P&L = 2.00
30: LONG	shares= 100 [2066 → 2105]	4.12 → 4.08	P&L = -4.00
31: LONG	shares= 100 [2110 → 2118]	4.08 → 4.04	P&L = -4.00
32: LONG	shares= 100 [2196 → 2275]	4.04 → 4.05	P&L = 1.00
33: LONG	shares= 100 [2303 → 2337]	4.08 → 4.05	P&L = -3.00
34: LONG	shares= 100 [2346 → 2351]	4.08 → 4.05	P&L = -3.00
35: LONG	shares= 100 [2364 → 2367]	4.05 → 4.08	P&L = 3.00
36: LONG	shares= 100 [2372 → 2406]	4.08 → 4.09	P&L = 1.00
37: LONG	shares= 100 [2524 → 2542]	3.82 → 3.75	P&L = -7.00
38: LONG	shares= 100 [2591 → 2593]	3.73 → 3.72	P&L = -1.00
39: LONG	shares= 100 [2622 → 2646]	3.74 → 3.73	P&L = -1.00
40: LONG	shares= 100 [2659 → 2701]	3.75 → 3.78	P&L = 3.00
41: LONG	shares= 100 [2703 → 2719]	3.78 → 3.77	P&L = -1.00
42: LONG	shares= 100 [2720 → 2721]	3.78 → 3.78	P&L = 0.00
43: LONG	shares= 100 [2723 → 2749]	3.80 → 3.78	P&L = -2.00
44: LONG	shares= 100 [2758 → 2765]	3.78 → 3.79	P&L = 1.00
45: LONG	shares= 100 [2798 → 2799]	3.77 → 3.77	P&L = 0.00
46: LONG	shares= 100 [2929 → 2930]	3.52 → 3.51	P&L = -1.00
47: LONG	shares= 100 [2981 → 3012]	3.49 → 3.46	P&L = -3.00
48: LONG	shares= 100 [3038 → 3086]	3.50 → 3.55	P&L = 5.00
49: LONG	shares= 100 [3169 → 3206]	3.45 → 3.49	P&L = 4.00
50: LONG	shares= 100 [3228 → 3240]	3.52 → 3.47	P&L = -5.00
51: LONG	shares= 100 [3248 → 3256]	3.56 → 3.48	P&L = -8.00
52: LONG	shares= 100 [3264 → 3285]	3.50 → 3.51	P&L = 1.00
53: LONG	shares= 100 [3293 → 3321]	3.53 → 3.52	P&L = -1.00
54: LONG	shares= 100 [3334 → 3336]	3.54 → 3.53	P&L = -1.00
55: LONG	shares= 100 [3414 → 3511]	3.46 → 3.56	P&L = 10.00
56: LONG	shares= 100 [3513 → 3707]	3.56 → 3.83	P&L = 27.00
57: LONG	shares= 100 [3721 → 3726]	3.82 → 3.80	P&L = -2.00
58: LONG	shares= 100 [3744 → 3778]	3.83 → 3.80	P&L = -3.00
59: LONG	shares= 100 [3804 → 3833]	3.82 → 3.81	P&L = -1.00
60: LONG	shares= 100 [3839 → 3894]	4.05 → 4.04	P&L = -1.00
61: SHORT	shares= 100 [3898 → 3937]	4.01 → 4.01	P&L = 0.00
62: SHORT	shares= 100 [4003 → 4021]	4.05 → 3.98	P&L = 7.00
63: SHORT	shares= 100 [4024 → 4145]	3.92 → 3.71	P&L = 21.00
64: SHORT	shares= 100 [4240 → 4285]	3.82 → 3.81	P&L = 1.00
65: SHORT	shares= 100 [4298 → 4299]	3.78 → 3.78	P&L = 0.00

66: SHORT	shares= 100 [4363 → 4397]	3.79 → 3.79	P&L = 0.00
67: SHORT	shares= 100 [4411 → 4413]	3.80 → 3.75	P&L = 5.00
68: SHORT	shares= 100 [4416 → 4421]	3.81 → 3.82	P&L = -1.00
69: SHORT	shares= 100 [4457 → 4469]	3.80 → 3.81	P&L = -1.00
70: SHORT	shares= 100 [4474 → 4475]	3.83 → 3.82	P&L = 1.00
71: SHORT	shares= 100 [4515 → 4527]	3.84 → 3.77	P&L = 7.00
72: SHORT	shares= 100 [4530 → 4569]	3.85 → 3.88	P&L = -3.00
73: SHORT	shares= 100 [4582 → 4639]	3.78 → 3.77	P&L = 1.00
74: SHORT	shares= 100 [4653 → 4778]	3.76 → 3.60	P&L = 16.00
75: SHORT	shares= 100 [4797 → 4814]	3.58 → 3.60	P&L = -2.00
76: SHORT	shares= 100 [4837 → 4846]	3.58 → 3.58	P&L = 0.00
77: SHORT	shares= 100 [4850 → 4874]	3.59 → 3.60	P&L = -1.00
78: SHORT	shares= 100 [4895 → 4899]	3.60 → 3.62	P&L = -2.00
79: SHORT	shares= 100 [4967 → 5023]	3.65 → 3.61	P&L = 4.00
80: SHORT	shares= 100 [5109 → 5122]	3.62 → 3.62	P&L = 0.00
81: SHORT	shares= 100 [5129 → 5139]	3.62 → 3.64	P&L = -2.00
82: LONG	shares= 100 [5160 → 5183]	3.64 → 3.64	P&L = 0.00
83: LONG	shares= 100 [5184 → 5189]	3.63 → 3.68	P&L = 5.00
84: LONG	shares= 100 [5191 → 5254]	3.67 → 3.69	P&L = 2.00
85: LONG	shares= 100 [5256 → 5296]	3.71 → 3.77	P&L = 6.00
86: LONG	shares= 100 [5320 → 5338]	3.75 → 3.67	P&L = -8.00
87: LONG	shares= 100 [5421 → 5433]	3.55 → 3.51	P&L = -4.00
88: LONG	shares= 100 [5445 → 5469]	3.54 → 3.53	P&L = -1.00
89: LONG	shares= 100 [5479 → 5480]	3.53 → 3.52	P&L = -1.00
90: LONG	shares= 100 [5489 → 5536]	3.56 → 3.56	P&L = 0.00
91: LONG	shares= 100 [5538 → 5586]	3.56 → 3.57	P&L = 1.00
92: LONG	shares= 100 [5625 → 5684]	3.58 → 3.52	P&L = -6.00
93: LONG	shares= 100 [5711 → 5739]	3.57 → 3.55	P&L = -2.00
94: LONG	shares= 100 [5825 → 5846]	3.54 → 3.51	P&L = -3.00
95: LONG	shares= 100 [5973 → 5983]	3.46 → 3.38	P&L = -8.00
96: LONG	shares= 100 [6055 → 6062]	3.32 → 3.31	P&L = -1.00
97: LONG	shares= 100 [6072 → 6078]	3.32 → 3.32	P&L = 0.00
98: LONG	shares= 100 [6088 → 6089]	3.30 → 3.30	P&L = 0.00
99: LONG	shares= 100 [6105 → 6125]	3.33 → 3.29	P&L = -4.00
100: LONG	shares= 100 [6227 → 6253]	3.26 → 3.22	P&L = -4.00
101: LONG	shares= 100 [6271 → 6280]	3.25 → 3.22	P&L = -3.00
102: LONG	shares= 100 [6287 → 6352]	3.24 → 3.26	P&L = 2.00
103: LONG	shares= 100 [6421 → 6474]	3.22 → 3.19	P&L = -3.00
104: LONG	shares= 100 [6599 → 6627]	3.01 → 3.00	P&L = -1.00
105: LONG	shares= 100 [6653 → 6839]	3.03 → 3.44	P&L = 41.00
106: LONG	shares= 100 [6855 → 6856]	3.42 → 3.42	P&L = 0.00
107: LONG	shares= 100 [6876 → 6877]	3.42 → 3.42	P&L = 0.00
108: LONG	shares= 100 [6951 → 6994]	3.38 → 3.38	P&L = 0.00
109: LONG	shares= 100 [7020 → 7025]	3.38 → 3.39	P&L = 1.00
110: LONG	shares= 100 [7031 → 7036]	3.39 → 3.35	P&L = -4.00
111: LONG	shares= 100 [7055 → 7061]	3.38 → 3.37	P&L = -1.00

112: LONG	shares= 100 [7070 → 7075]	3.38 → 3.35	P&L = -3.00
113: SHORT	shares= 100 [7099 → 7100]	3.38 → 3.36	P&L = 2.00
114: SHORT	shares= 100 [7198 → 7287]	3.42 → 3.30	P&L = 12.00
115: SHORT	shares= 100 [7291 → 7412]	3.20 → 3.21	P&L = -1.00
116: SHORT	shares= 100 [7476 → 7623]	3.21 → 3.09	P&L = 12.00
117: SHORT	shares= 100 [7624 → 7628]	3.10 → 3.12	P&L = -2.00
118: SHORT	shares= 100 [7686 → 7687]	3.15 → 3.15	P&L = 0.00
119: SHORT	shares= 100 [7734 → 7796]	3.14 → 3.06	P&L = 8.00
120: SHORT	shares= 100 [7799 → 7816]	3.06 → 3.11	P&L = -5.00
121: SHORT	shares= 100 [7825 → 7881]	3.06 → 3.07	P&L = -1.00
122: SHORT	shares= 100 [7898 → 7904]	3.03 → 3.12	P&L = -9.00
123: SHORT	shares= 100 [7929 → 7955]	3.06 → 3.09	P&L = -3.00
124: SHORT	shares= 100 [7972 → 7974]	3.07 → 3.06	P&L = 1.00
125: SHORT	shares= 100 [7976 → 7979]	3.08 → 3.07	P&L = 1.00
126: SHORT	shares= 100 [7985 → 7988]	3.08 → 3.09	P&L = -1.00
127: SHORT	shares= 100 [8000 → 8004]	3.09 → 3.08	P&L = 1.00
128: SHORT	shares= 100 [8048 → 8049]	3.13 → 3.11	P&L = 2.00
129: LONG	shares= 100 [8072 → 8073]	3.12 → 3.11	P&L = -1.00
130: LONG	shares= 100 [8074 → 8076]	3.11 → 3.12	P&L = 1.00
131: LONG	shares= 100 [8090 → 8172]	3.16 → 3.26	P&L = 10.00
132: LONG	shares= 100 [8212 → 8253]	3.28 → 3.26	P&L = -2.00
133: LONG	shares= 100 [8286 → 8290]	3.24 → 3.24	P&L = 0.00
134: LONG	shares= 100 [8337 → 8459]	3.22 → 3.32	P&L = 10.00
135: LONG	shares= 100 [8460 → 8461]	3.31 → 3.31	P&L = 0.00
136: LONG	shares= 100 [8462 → 8463]	3.32 → 3.32	P&L = 0.00
137: LONG	shares= 100 [8465 → 8468]	3.31 → 3.31	P&L = 0.00
138: LONG	shares= 100 [8469 → 8470]	3.32 → 3.32	P&L = 0.00
139: LONG	shares= 100 [8472 → 8475]	3.31 → 3.31	P&L = 0.00
140: SHORT	shares= 100 [8478 → 8482]	3.32 → 3.34	P&L = -2.00
141: SHORT	shares= 100 [8496 → 8505]	3.31 → 3.23	P&L = 8.00
142: SHORT	shares= 100 [8506 → 8542]	3.22 → 3.27	P&L = -5.00
143: SHORT	shares= 100 [8584 → 8652]	3.18 → 3.15	P&L = 3.00
144: SHORT	shares= 100 [8695 → 8696]	3.17 → 3.18	P&L = -1.00
145: SHORT	shares= 100 [8744 → 8778]	3.17 → 3.19	P&L = -2.00
146: SHORT	shares= 100 [8791 → 8792]	3.18 → 3.16	P&L = 2.00
147: SHORT	shares= 100 [8795 → 8831]	3.15 → 3.18	P&L = -3.00
148: SHORT	shares= 100 [8907 → 8908]	3.23 → 3.24	P&L = -1.00
149: SHORT	shares= 100 [8989 → 9031]	3.30 → 3.34	P&L = -4.00
150: SHORT	shares= 100 [9084 → 9113]	3.32 → 3.36	P&L = -4.00
151: SHORT	shares= 100 [9208 → 9209]	3.40 → 3.40	P&L = 0.00
152: SHORT	shares= 100 [9210 → 9215]	3.42 → 3.44	P&L = -2.00
153: SHORT	shares= 100 [9227 → 9237]	3.41 → 3.45	P&L = -4.00
154: SHORT	shares= 100 [9259 → 9397]	3.44 → 3.12	P&L = 32.00
155: SHORT	shares= 100 [9431 → 9472]	3.12 → 3.10	P&L = 2.00
156: SHORT	shares= 100 [9508 → 9510]	3.13 → 3.14	P&L = -1.00
157: SHORT	shares= 100 [9527 → 9682]	3.09 → 2.99	P&L = 10.00

158: SHORT	shares= 100 [9755 → 9756]	3.00 → 3.01	P&L = -1.00
159: SHORT	shares= 100 [9757 → 9761]	3.04 → 3.05	P&L = -1.00
160: SHORT	shares= 100 [9770 → 9788]	2.97 → 3.03	P&L = -6.00
161: SHORT	shares= 100 [9797 → 9813]	2.96 → 3.04	P&L = -8.00
162: SHORT	shares= 100 [9875 → 9898]	3.03 → 3.02	P&L = 1.00
163: SHORT	shares= 100 [9901 → 10012]	3.00 → 2.87	P&L = 13.00
164: SHORT	shares= 100 [10091 → 10139]	2.96 → 2.93	P&L = 3.00
165: SHORT	shares= 100 [10206 → 10217]	3.00 → 3.01	P&L = -1.00
166: SHORT	shares= 100 [10245 → 10247]	3.01 → 3.00	P&L = 1.00
167: SHORT	shares= 100 [10249 → 10259]	3.00 → 3.01	P&L = -1.00
168: SHORT	shares= 100 [10262 → 10269]	3.01 → 3.00	P&L = 1.00
169: SHORT	shares= 100 [10273 → 10281]	3.00 → 2.98	P&L = 2.00
170: SHORT	shares= 100 [10286 → 10311]	3.00 → 3.02	P&L = -2.00
171: LONG	shares= 100 [10371 → 10395]	3.05 → 3.02	P&L = -3.00
172: LONG	shares= 100 [10404 → 10411]	3.06 → 3.04	P&L = -2.00
173: LONG	shares= 100 [10415 → 10445]	3.04 → 3.03	P&L = -1.00
174: LONG	shares= 100 [10455 → 10465]	3.06 → 3.07	P&L = 1.00
175: LONG	shares= 100 [10468 → 10521]	3.09 → 3.12	P&L = 3.00
176: LONG	shares= 100 [10522 → 10526]	3.11 → 3.13	P&L = 2.00
177: LONG	shares= 100 [10528 → 10530]	3.12 → 3.12	P&L = 0.00
178: LONG	shares= 100 [10531 → 10537]	3.12 → 3.11	P&L = -1.00
179: LONG	shares= 100 [10557 → 10657]	3.14 → 3.21	P&L = 7.00
180: LONG	shares= 100 [10659 → 10678]	3.21 → 3.19	P&L = -2.00
181: LONG	shares= 100 [10686 → 10702]	3.22 → 3.19	P&L = -3.00
182: LONG	shares= 100 [10722 → 10768]	3.21 → 3.21	P&L = 0.00
183: LONG	shares= 100 [10804 → 10964]	3.21 → 3.35	P&L = 14.00
184: LONG	shares= 100 [10974 → 10975]	3.35 → 3.36	P&L = 1.00
185: LONG	shares= 100 [10980 → 10996]	3.37 → 3.35	P&L = -2.00
186: LONG	shares= 100 [11058 → 11101]	3.28 → 3.25	P&L = -3.00
187: LONG	shares= 100 [11111 → 11118]	3.29 → 3.27	P&L = -2.00
188: LONG	shares= 100 [11147 → 11286]	3.23 → 3.36	P&L = 13.00
189: LONG	shares= 100 [11298 → 11417]	3.40 → 3.45	P&L = 5.00
190: LONG	shares= 100 [11426 → 11544]	3.47 → 3.58	P&L = 11.00
191: LONG	shares= 100 [11553 → 11568]	3.60 → 3.60	P&L = 0.00
192: LONG	shares= 100 [11569 → 11584]	3.60 → 3.59	P&L = -1.00
193: LONG	shares= 100 [11593 → 11680]	3.61 → 3.64	P&L = 3.00
194: LONG	shares= 100 [11684 → 11685]	3.61 → 3.62	P&L = 1.00
195: LONG	shares= 100 [11699 → 11728]	3.65 → 3.59	P&L = -6.00
196: LONG	shares= 100 [11754 → 11769]	3.64 → 3.62	P&L = -2.00
197: LONG	shares= 100 [11778 → 11805]	3.65 → 3.64	P&L = -1.00
198: LONG	shares= 100 [11811 → 11824]	3.64 → 3.53	P&L = -11.00
199: LONG	shares= 100 [11910 → 11945]	3.56 → 3.55	P&L = -1.00
200: LONG	shares= 100 [11951 → 11984]	3.56 → 3.55	P&L = -1.00
201: LONG	shares= 100 [12016 → 12068]	3.57 → 3.56	P&L = -1.00
202: LONG	shares= 100 [12088 → 12092]	3.57 → 3.58	P&L = 1.00
203: LONG	shares= 100 [12094 → 12096]	3.58 → 3.58	P&L = 0.00

204: LONG	shares= 100 [12097 → 12101]	3.57 → 3.58	P&L = 1.00
205: SHORT	shares= 100 [12105 → 12128]	3.56 → 3.56	P&L = 0.00
206: SHORT	shares= 100 [12133 → 12170]	3.56 → 3.55	P&L = 1.00
207: SHORT	shares= 100 [12172 → 12255]	3.54 → 3.48	P&L = 6.00
208: SHORT	shares= 100 [12258 → 12300]	3.49 → 3.50	P&L = -1.00
209: SHORT	shares= 100 [12361 → 12379]	3.49 → 3.53	P&L = -4.00
210: SHORT	shares= 100 [12385 → 12432]	3.52 → 3.51	P&L = 1.00
211: SHORT	shares= 100 [12438 → 12453]	3.49 → 3.50	P&L = -1.00
212: SHORT	shares= 100 [12515 → 12532]	3.57 → 3.60	P&L = -3.00
213: SHORT	shares= 100 [12550 → 12554]	3.59 → 3.62	P&L = -3.00
214: SHORT	shares= 100 [12565 → 12568]	3.60 → 3.62	P&L = -2.00
215: SHORT	shares= 100 [12591 → 12593]	3.61 → 3.61	P&L = 0.00
216: SHORT	shares= 100 [12596 → 12609]	3.59 → 3.61	P&L = -2.00
217: SHORT	shares= 100 [12615 → 12648]	3.59 → 3.61	P&L = -2.00
218: SHORT	shares= 100 [12665 → 12742]	3.49 → 3.43	P&L = 6.00
219: SHORT	shares= 100 [12768 → 12779]	3.41 → 3.47	P&L = -6.00
220: SHORT	shares= 100 [12821 → 12895]	3.46 → 3.43	P&L = 3.00
221: SHORT	shares= 100 [12921 → 12925]	3.42 → 3.44	P&L = -2.00
222: SHORT	shares= 100 [12938 → 12964]	3.42 → 3.45	P&L = -3.00
223: SHORT	shares= 100 [13033 → 13105]	3.47 → 3.42	P&L = 5.00
224: SHORT	shares= 100 [13139 → 13221]	3.41 → 3.37	P&L = 4.00
225: SHORT	shares= 100 [13260 → 13272]	3.38 → 3.41	P&L = -3.00
226: SHORT	shares= 100 [13290 → 13319]	3.39 → 3.39	P&L = 0.00
227: SHORT	shares= 100 [13343 → 13346]	3.41 → 3.46	P&L = -5.00
228: SHORT	shares= 100 [13433 → 13473]	3.52 → 3.51	P&L = 1.00
229: SHORT	shares= 100 [13479 → 13481]	3.49 → 3.47	P&L = 2.00
230: SHORT	shares= 100 [13482 → 13493]	3.50 → 3.52	P&L = -2.00
231: SHORT	shares= 100 [13554 → 13609]	3.57 → 3.52	P&L = 5.00
232: SHORT	shares= 100 [13612 → 13618]	3.54 → 3.58	P&L = -4.00
233: SHORT	shares= 100 [13639 → 13645]	3.55 → 3.57	P&L = -2.00
234: SHORT	shares= 100 [13717 → 13760]	3.59 → 3.57	P&L = 2.00
235: SHORT	shares= 100 [13764 → 13766]	3.58 → 3.59	P&L = -1.00
236: SHORT*	shares= 100 [13825 → 13832]	3.60 → 3.58	P&L = 2.00

==== Summary ===

Shares per trade : 100
 Initial price : 4.80
 Final price : 3.58
 Buy & Hold PnL : -122.00
 Strategy PnL : 88.00
 Buy & Hold Return : -25.42%
 Strategy Return : 18.33%
 Alpha (pct points): 43.75%
 Sharpe (per-trade): 1.127 (N=237 trades with returns)