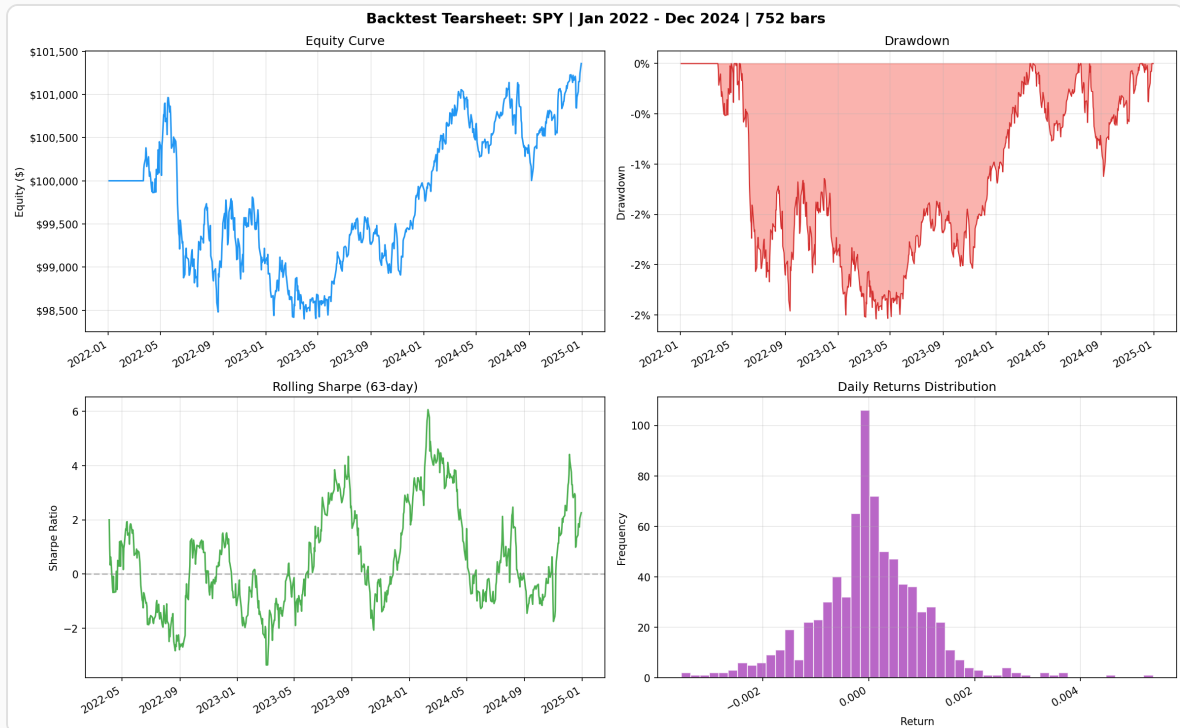


Total Return: +1.36% | CAGR: +0.45% | Sharpe: 0.29 | Sortino: 0.27 | Max DD: 2.54% |
Trades: 21 | Win Rate: 42.9% | Profit Factor: 1.32



Trade Log

timestamp	symbol	direction	quantity	fill_price	commission	slippage	market_impact
2022-03-23	SPY	LONG	23	421.3137	1.0000	0.2106	0.0000
2022-04-21	SPY	SHORT	47	415.4489	1.0000	0.2078	0.0000
2022-06-07	SPY	LONG	49	394.6755	1.0000	0.1972	0.0000
2022-06-14	SPY	SHORT	53	354.5722	1.0000	0.1774	0.0000
2022-07-19	SPY	LONG	54	374.0033	1.0000	0.1869	0.0000
2022-08-31	SPY	SHORT	52	376.4561	1.0000	0.1883	0.0000
2022-10-26	SPY	LONG	53	365.7268	1.0000	0.1828	0.0000
2022-12-19	SPY	SHORT	54	365.1174	1.0000	0.1827	0.0000
2023-01-17	SPY	LONG	52	382.5537	1.0000	0.1912	0.0000
2023-02-28	SPY	SHORT	50	380.8053	1.0000	0.1905	0.0000
2023-03-30	SPY	LONG	50	389.7387	1.0000	0.1948	0.0000
2023-05-15	SPY	SHORT	49	398.3282	1.0000	0.1993	0.0000
2023-05-17	SPY	LONG	48	400.8699	1.0000	0.2003	0.0000
2023-08-14	SPY	SHORT	46	433.7857	1.0000	0.2170	0.0000
2023-09-08	SPY	LONG	45	431.7100	1.0000	0.2157	0.0000

timestamp	symbol	direction	quantity	fill_price	commission	slippage	market_impact
2023-09-22	SPY	SHORT	46	418.1309	1.0000	0.2092	0.0000
2023-11-09	SPY	LONG	46	421.8750	1.0000	0.2108	0.0000
2024-04-16	SPY	SHORT	43	492.6628	1.0000	0.2465	0.0000
2024-05-09	SPY	LONG	39	509.2373	1.0000	0.2546	0.0000
2024-07-30	SPY	SHORT	37	532.0133	1.0000	0.2661	0.0000
2024-08-21	SPY	LONG	36	550.8408	1.0000	0.2753	0.0000
2024-12-26	SPY	SHORT	35	594.0632	1.0000	0.2972	0.0000