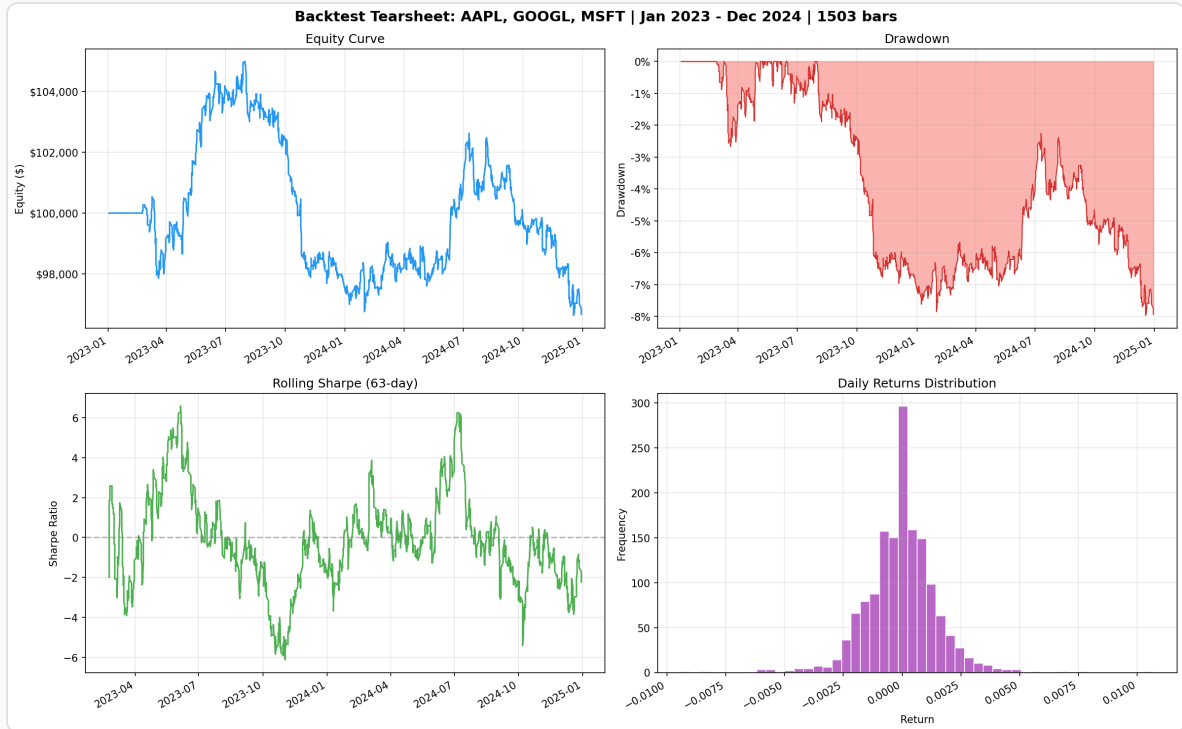


Total Return: -3.33% | CAGR: -0.57% | Sharpe: -0.23 | Sortino: -0.22 | Max DD: 7.96% |
Trades: 51 | Win Rate: 33.3% | Profit Factor: 0.79



Trade Log

timestamp	symbol	direction	quantity	fill_price	commission	slippage	market_impact
2023-02-22	GOOGL	SHORT	109	90.9172	1.0000	0.0455	0.0000
2023-03-02	MSFT	SHORT	40	245.7378	1.0000	0.1229	0.0000
2023-03-06	AAPL	SHORT	65	151.5575	1.0000	0.0758	0.0000
2023-03-15	AAPL	LONG	130	150.8807	1.0000	0.0754	0.0000
2023-03-17	MSFT	LONG	75	273.7255	1.0000	0.1368	0.0000
2023-03-20	GOOGL	LONG	206	100.5112	1.0300	0.0502	0.0000
2023-06-27	GOOGL	SHORT	185	117.3839	1.0000	0.0587	0.0000
2023-07-24	GOOGL	LONG	174	120.6790	1.0000	0.0603	0.0000
2023-08-02	MSFT	SHORT	67	321.1941	1.0000	0.1607	0.0000
2023-08-08	AAPL	SHORT	123	177.3888	1.0000	0.0887	0.0000
2023-09-06	AAPL	LONG	115	180.8816	1.0000	0.0904	0.0000
2023-09-06	MSFT	LONG	63	327.4890	1.0000	0.1637	0.0000
2023-09-18	AAPL	SHORT	115	175.8205	1.0000	0.0880	0.0000
2023-09-26	MSFT	SHORT	64	306.7780	1.0000	0.1535	0.0000
2023-09-28	GOOGL	SHORT	164	131.2521	1.0000	0.0657	0.0000

timestamp	symbol	direction	quantity	fill_price	commission	slippage	market_impact
2023-10-11	GOOGL	LONG	150	139.5658	1.0000	0.0697	0.0000
2023-10-16	AAPL	LONG	115	176.7380	1.0000	0.0883	0.0000
2023-10-16	MSFT	LONG	63	327.2529	1.0000	0.1635	0.0000
2023-10-26	AAPL	SHORT	117	164.8743	1.0000	0.0825	0.0000
2023-10-27	GOOGL	SHORT	153	121.1932	1.0000	0.0606	0.0000
2023-11-09	AAPL	LONG	114	180.3871	1.0000	0.0901	0.0000
2023-11-20	GOOGL	LONG	153	135.2959	1.0000	0.0676	0.0000
2023-12-12	GOOGL	SHORT	146	131.4605	1.0000	0.0658	0.0000
2023-12-19	MSFT	SHORT	56	367.5926	1.0000	0.1839	0.0000
2023-12-20	GOOGL	LONG	145	137.3712	1.0000	0.0687	0.0000
2024-01-03	AAPL	SHORT	107	182.2644	1.0000	0.0912	0.0000
2024-01-10	MSFT	LONG	51	377.3354	1.0000	0.1886	0.0000
2024-01-29	AAPL	LONG	104	189.8536	1.0000	0.0949	0.0000
2024-02-09	AAPL	SHORT	103	187.0532	1.0000	0.0936	0.0000
2024-02-20	GOOGL	SHORT	140	139.9917	1.0000	0.0700	0.0000
2024-03-20	GOOGL	LONG	135	147.6984	1.0000	0.0738	0.0000
2024-04-19	MSFT	SHORT	49	393.7868	1.0000	0.1970	0.0000
2024-05-03	AAPL	LONG	105	181.8170	1.0000	0.0909	0.0000
2024-05-15	MSFT	LONG	47	418.5980	1.0000	0.2092	0.0000
2024-07-23	MSFT	SHORT	45	439.6975	1.0000	0.2200	0.0000
2024-07-24	GOOGL	SHORT	124	171.4463	1.0000	0.0858	0.0000
2024-08-01	AAPL	SHORT	99	216.5758	1.0000	0.1083	0.0000
2024-08-21	AAPL	LONG	90	225.0350	1.0000	0.1125	0.0000
2024-08-28	MSFT	LONG	46	406.9824	1.0000	0.2034	0.0000
2024-09-05	MSFT	SHORT	49	404.3873	1.0000	0.2023	0.0000
2024-09-12	MSFT	LONG	48	423.2379	1.0000	0.2115	0.0000
2024-09-16	AAPL	SHORT	90	214.8009	1.0000	0.1075	0.0000
2024-09-25	GOOGL	LONG	120	160.7562	1.0000	0.0803	0.0000
2024-09-27	AAPL	LONG	90	226.4166	1.0000	0.1132	0.0000
2024-10-09	MSFT	SHORT	47	413.3684	1.0000	0.2068	0.0000
2024-10-30	MSFT	LONG	47	428.7192	1.0000	0.2143	0.0000
2024-11-05	AAPL	SHORT	88	221.8808	1.0000	0.1110	0.0000
2024-11-11	MSFT	SHORT	47	413.9131	1.0000	0.2071	0.0000
2024-11-18	MSFT	LONG	48	412.0970	1.0000	0.2059	0.0000
2024-11-21	MSFT	SHORT	48	409.6417	1.0000	0.2049	0.0000
2024-11-26	AAPL	LONG	85	233.8998	1.0000	0.1169	0.0000

timestamp	symbol	direction	quantity	fill_price	commission	slippage	market_impact
2024-11-29	GOOGL	SHORT	120	168.0142	1.0000	0.0840	0.0000
2024-12-03	MSFT	LONG	46	428.2565	1.0000	0.2140	0.0000
2024-12-11	GOOGL	LONG	107	194.7350	1.0000	0.0973	0.0000