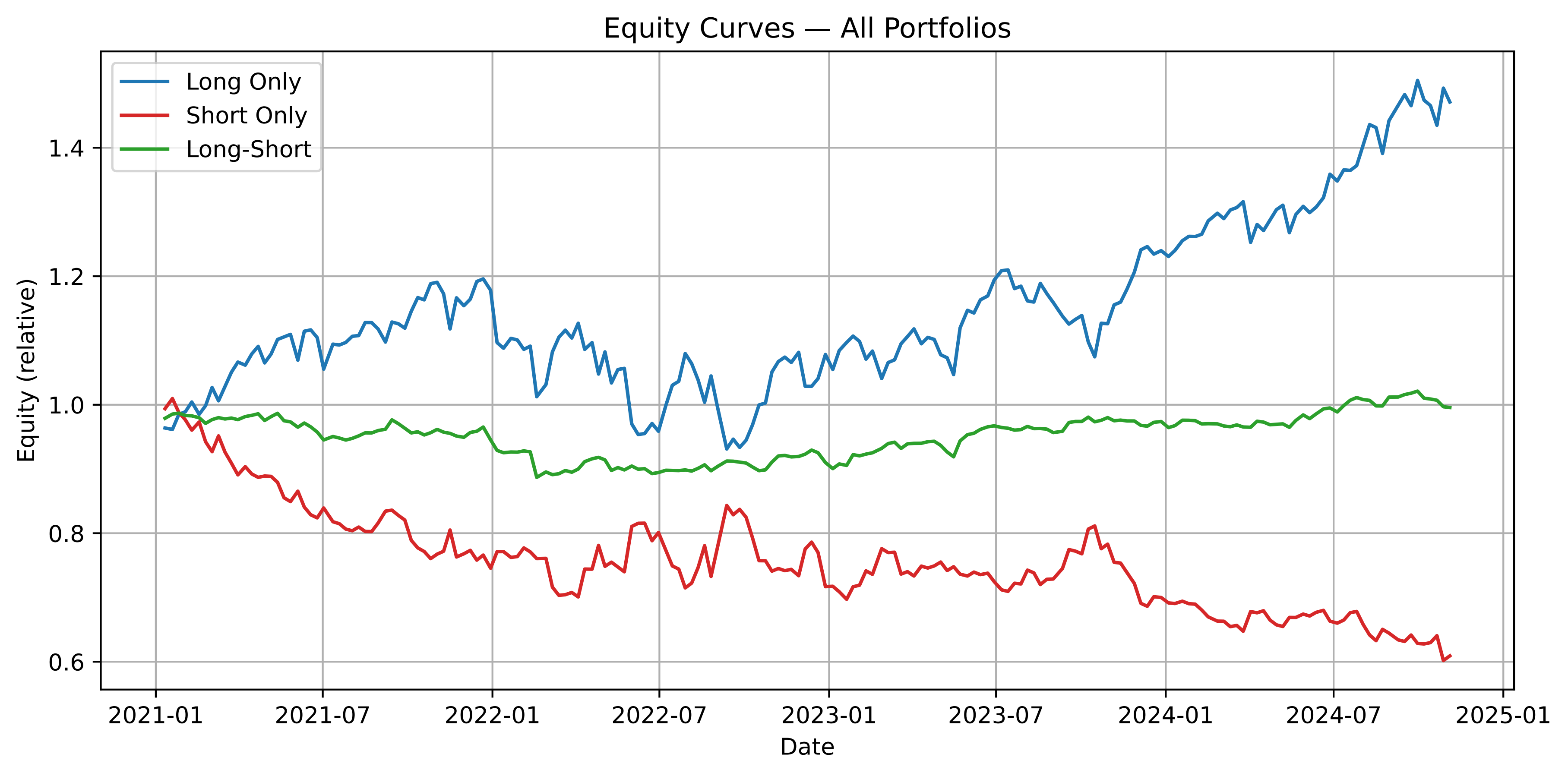
Backtest Report — I5-R5

I (image): 5d | R (response/hold): 5d | Levered: False

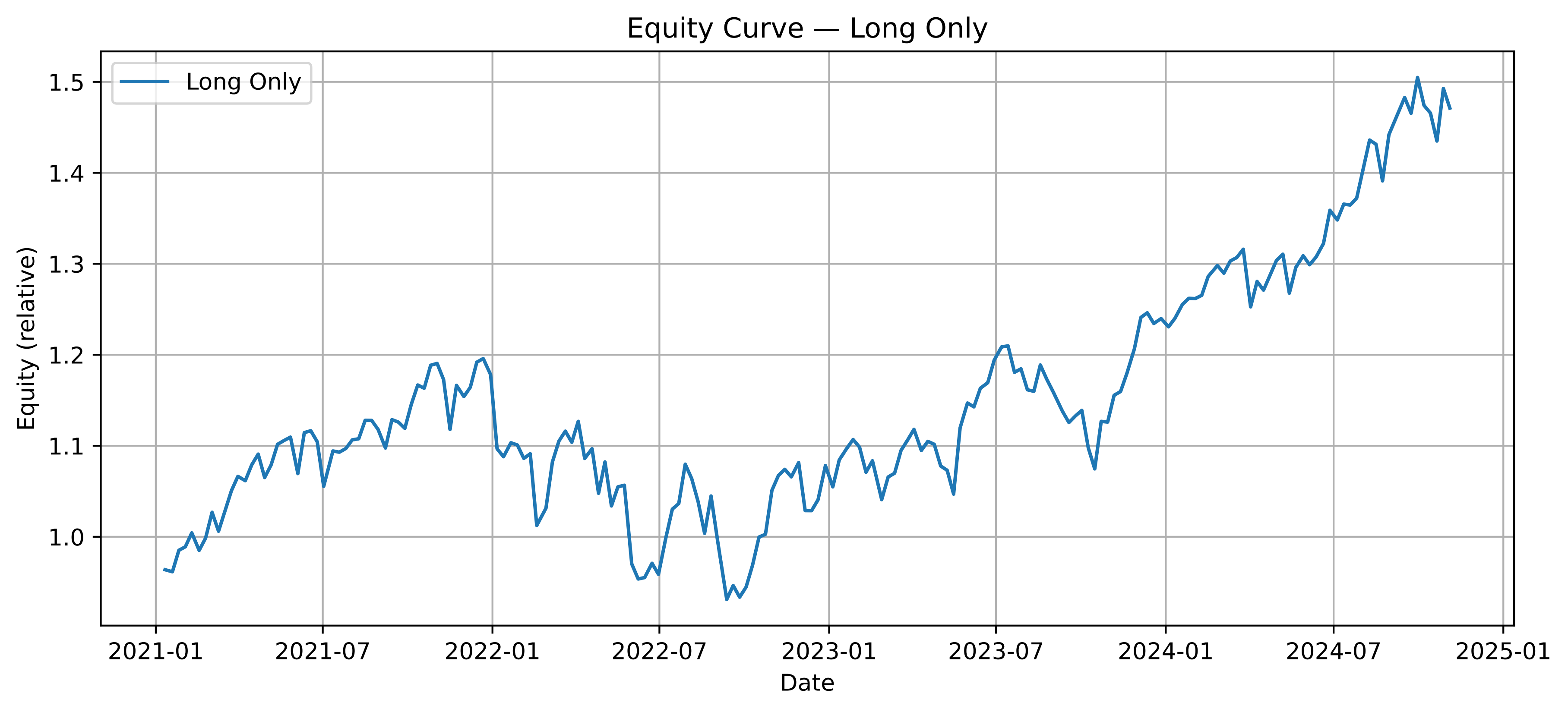
Annualization uses step = R = 5 trading days (periods/year = 252/5).

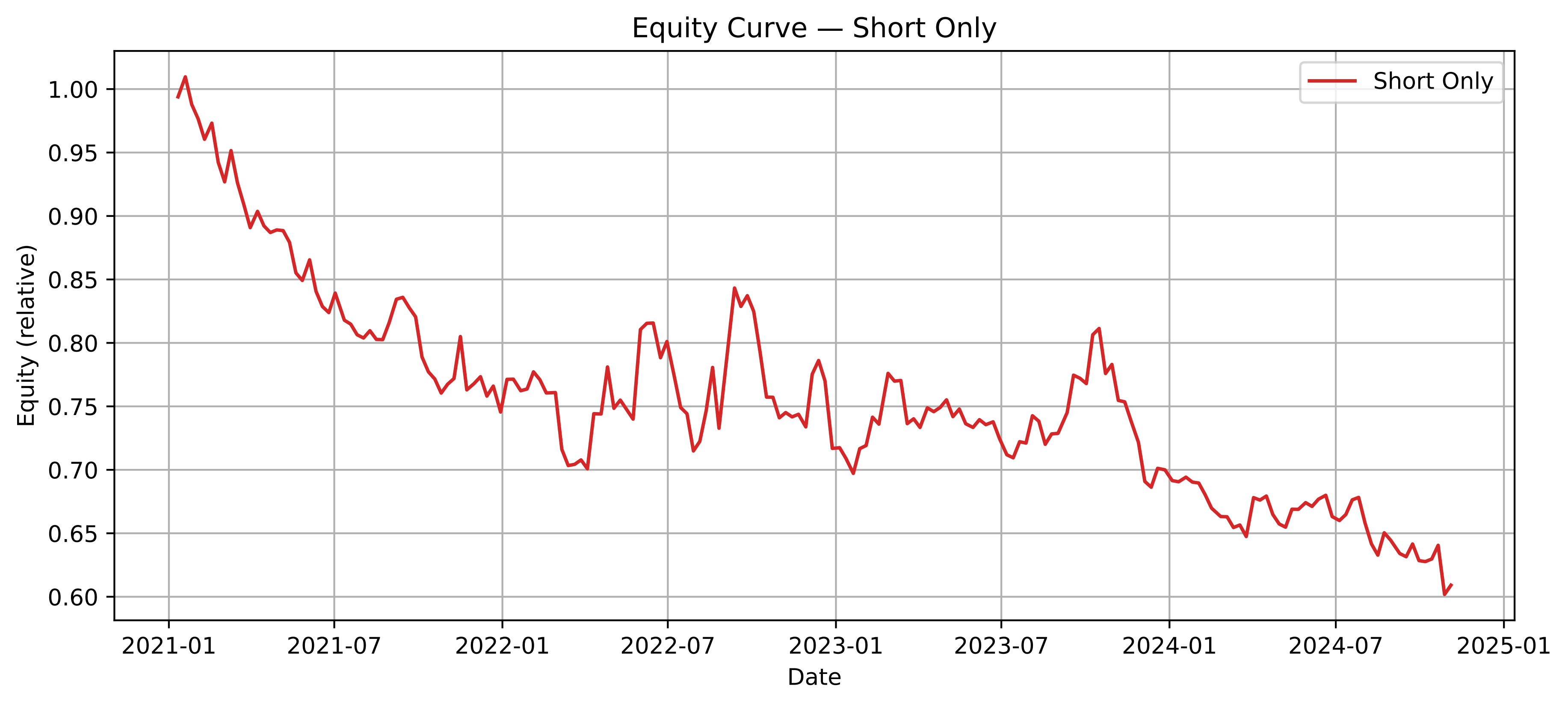
Backtest Summary

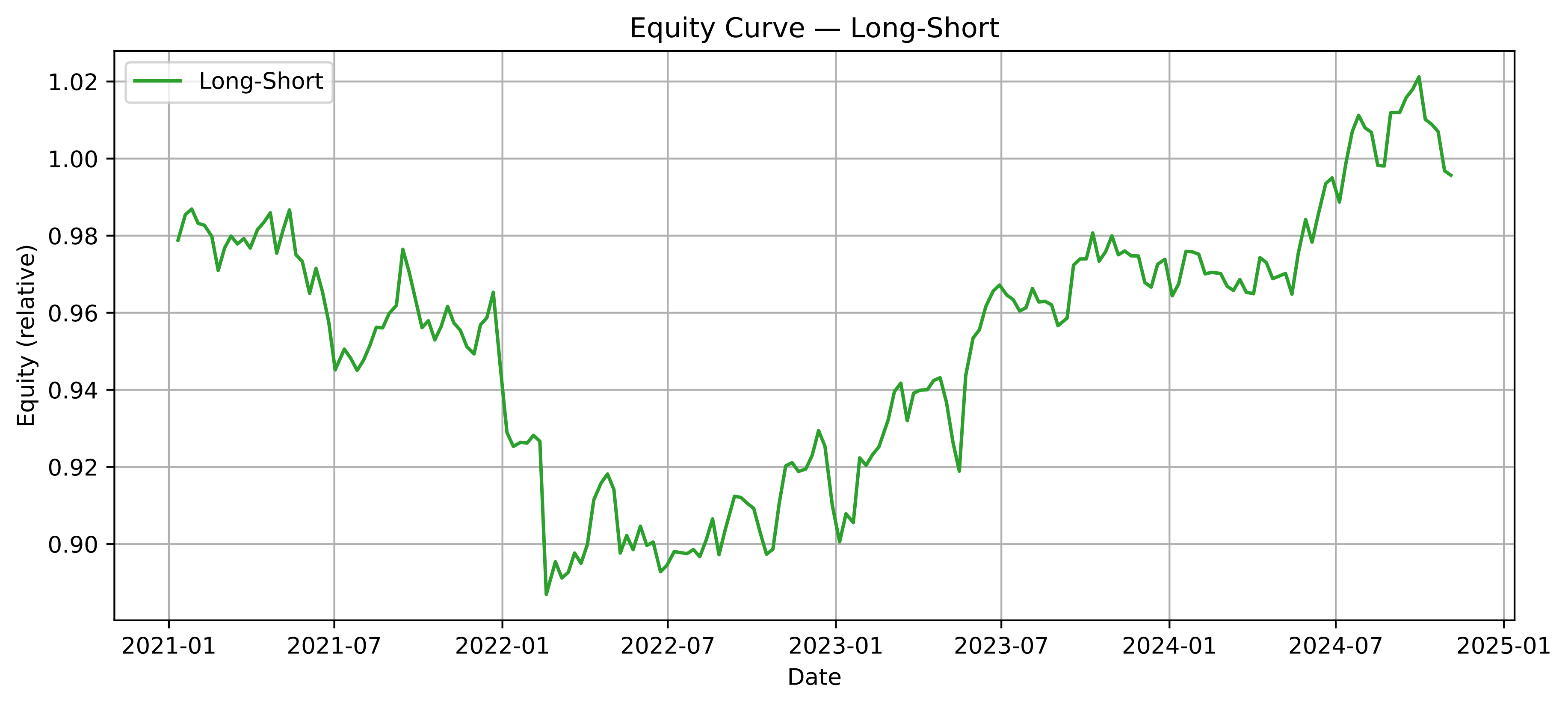
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	47.11%	10.61%	0.68	-22.15%	9650	115	78	59.59%	0.00	0.02
Short Only	-39.09%	-12.14%	-0.67	-40.39%	9650	80	113	41.45%	-0.00	0.02
Long-Short	-0.43%	-0.11%	0.01	-10.13%	19300	101	92	52.33%	0.00	0.01

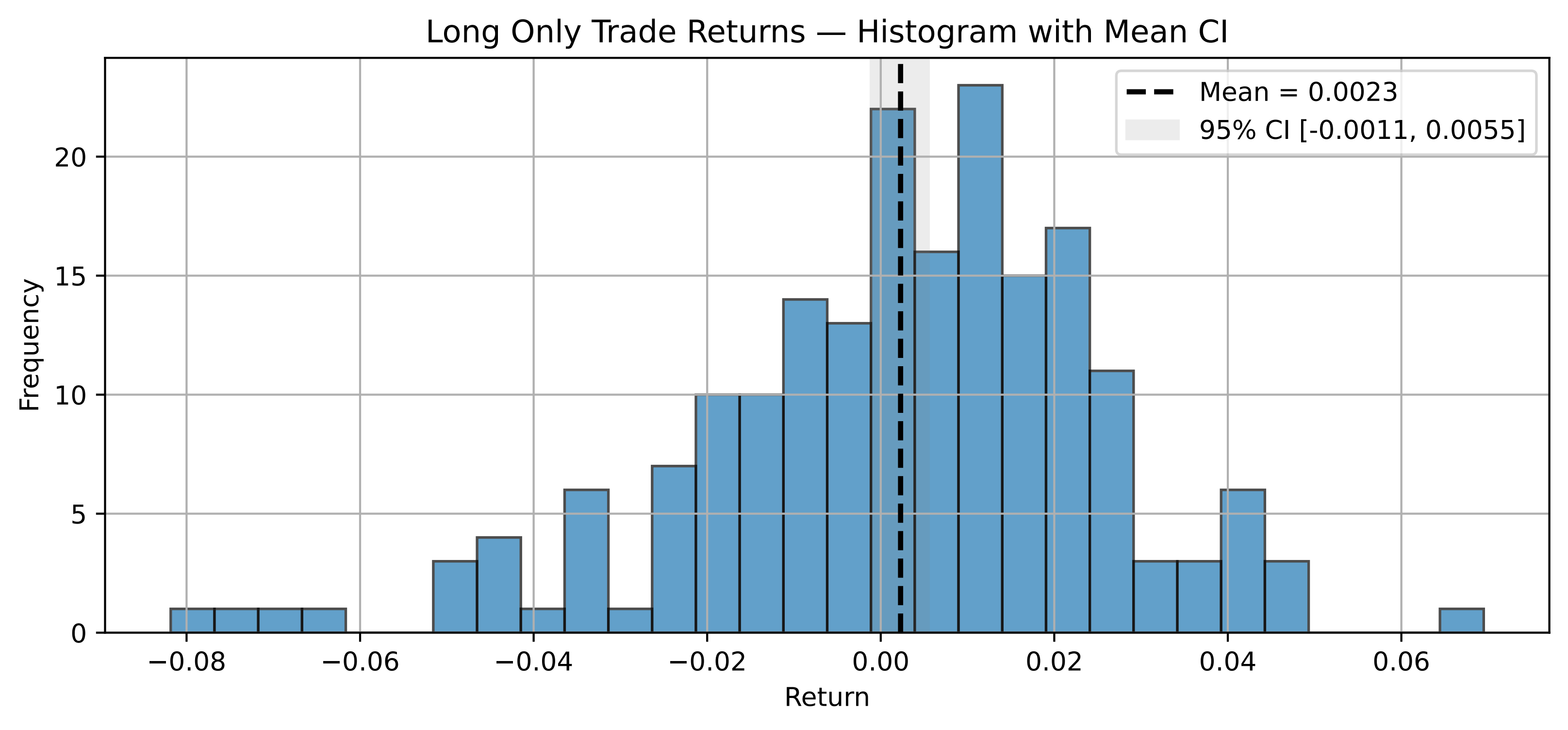


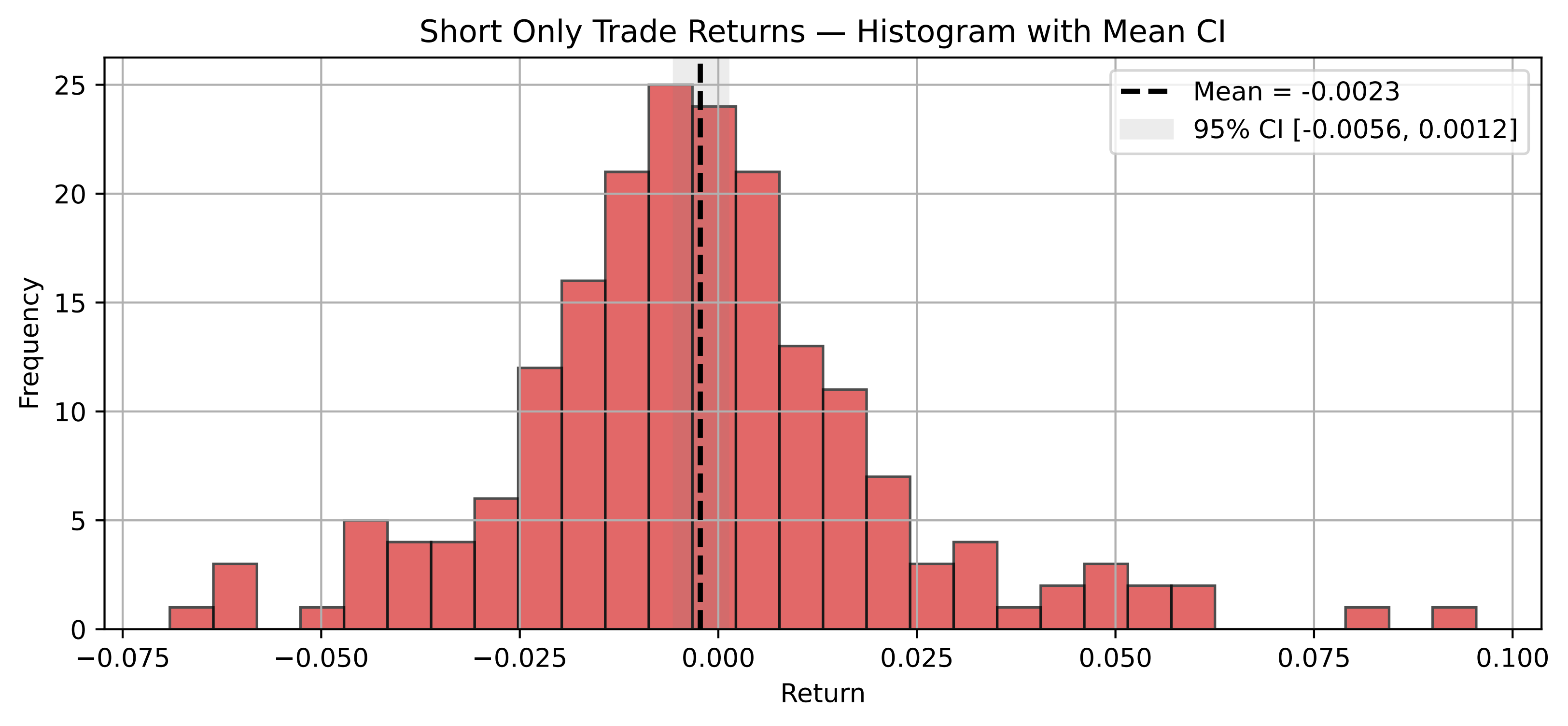
Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.4
1.2
1.0
0.8
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date


Equity Curve — Long Only
Long Only
Equity (relative)
1.0
1.1
1.2
1.3
1.4
1.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

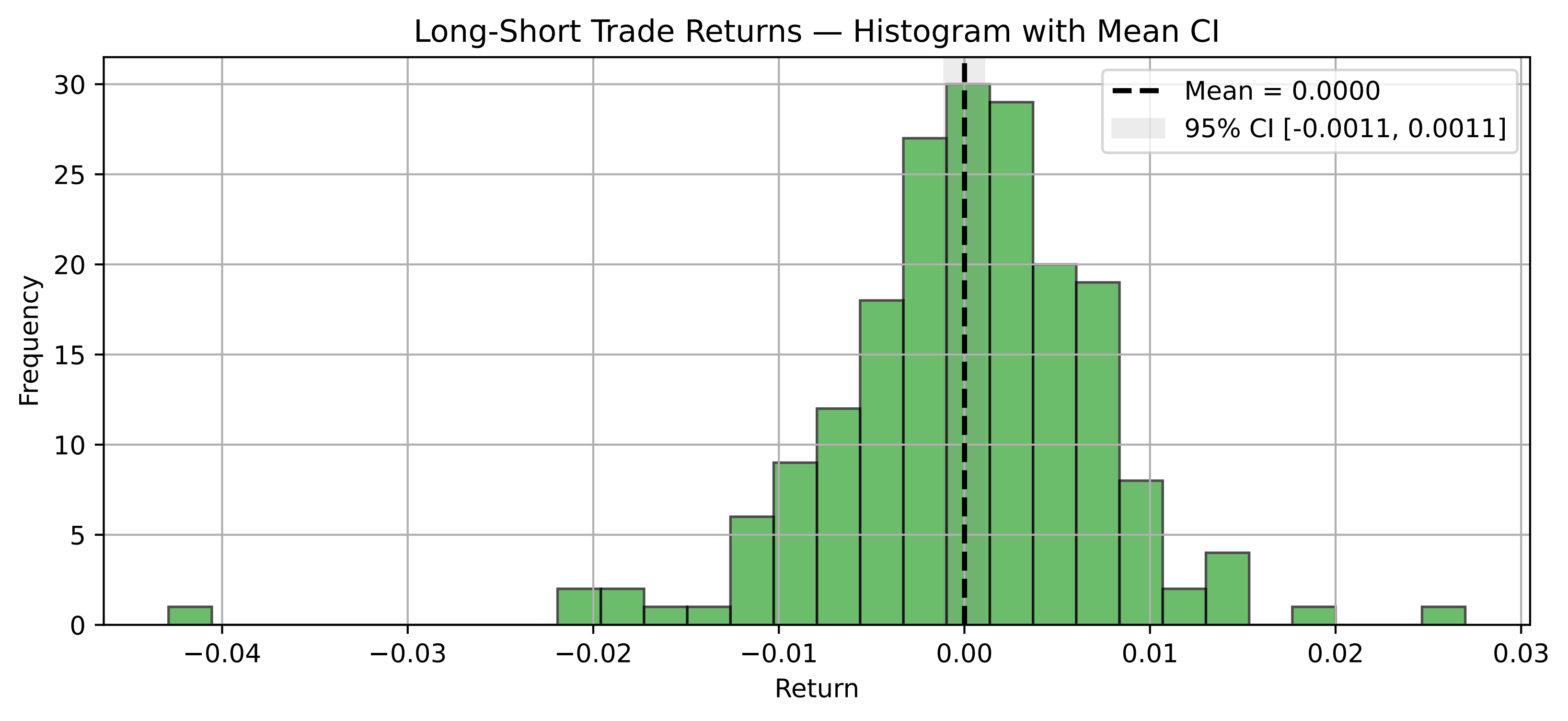

Equity Curve — Short Only
Short Only
1.00
0.95
0.90
0.85
0.80
0.75
0.70
0.65
0.60
Equity (relative)
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

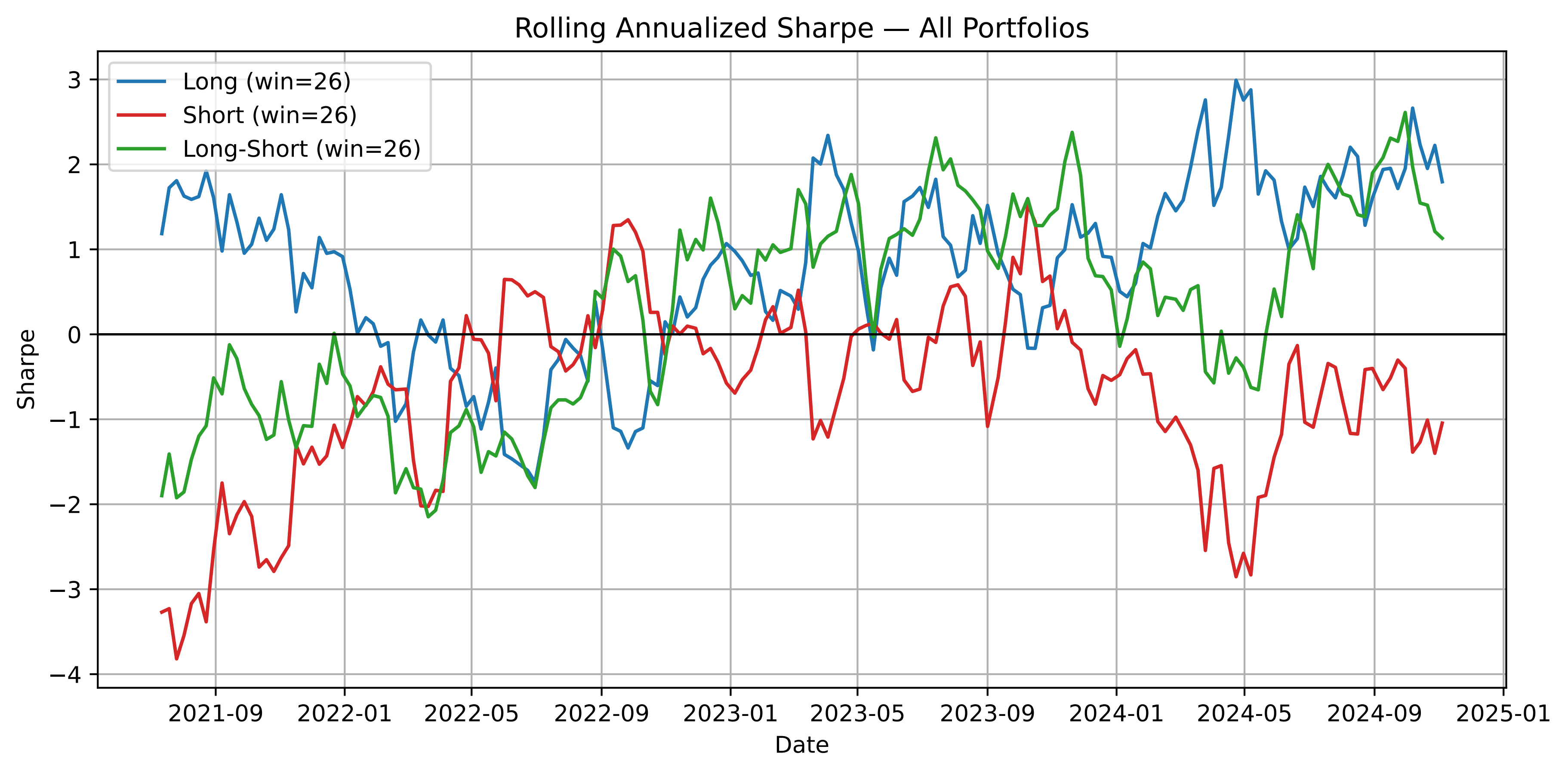

Equity Curve — Long-Short
Long-Short
1.02
1.00
0.98
0.96
0.94
0.92
0.90
Equity (relative)
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

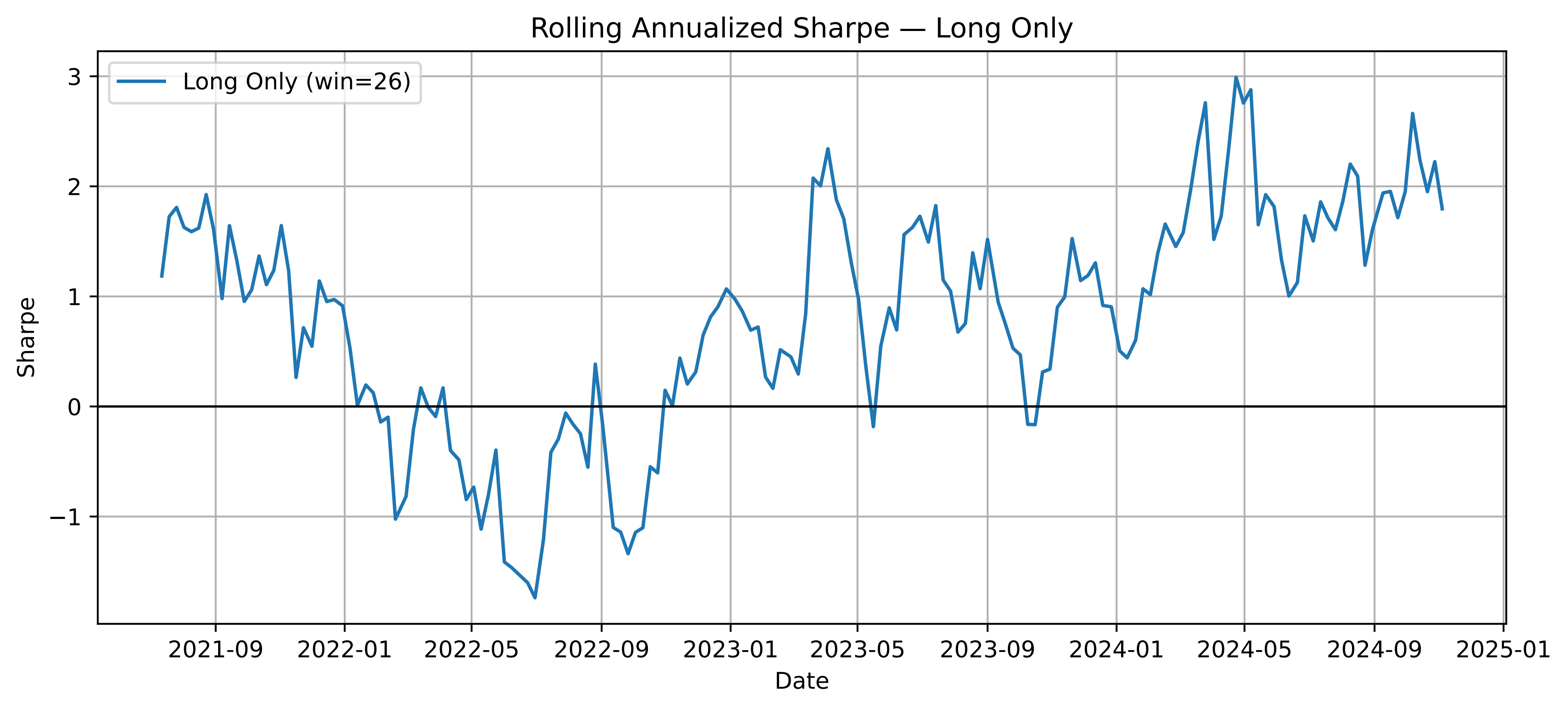

Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0023
95% CI [-0.0011, 0.0055]
Frequency
Return
0
5
10
15
20
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06



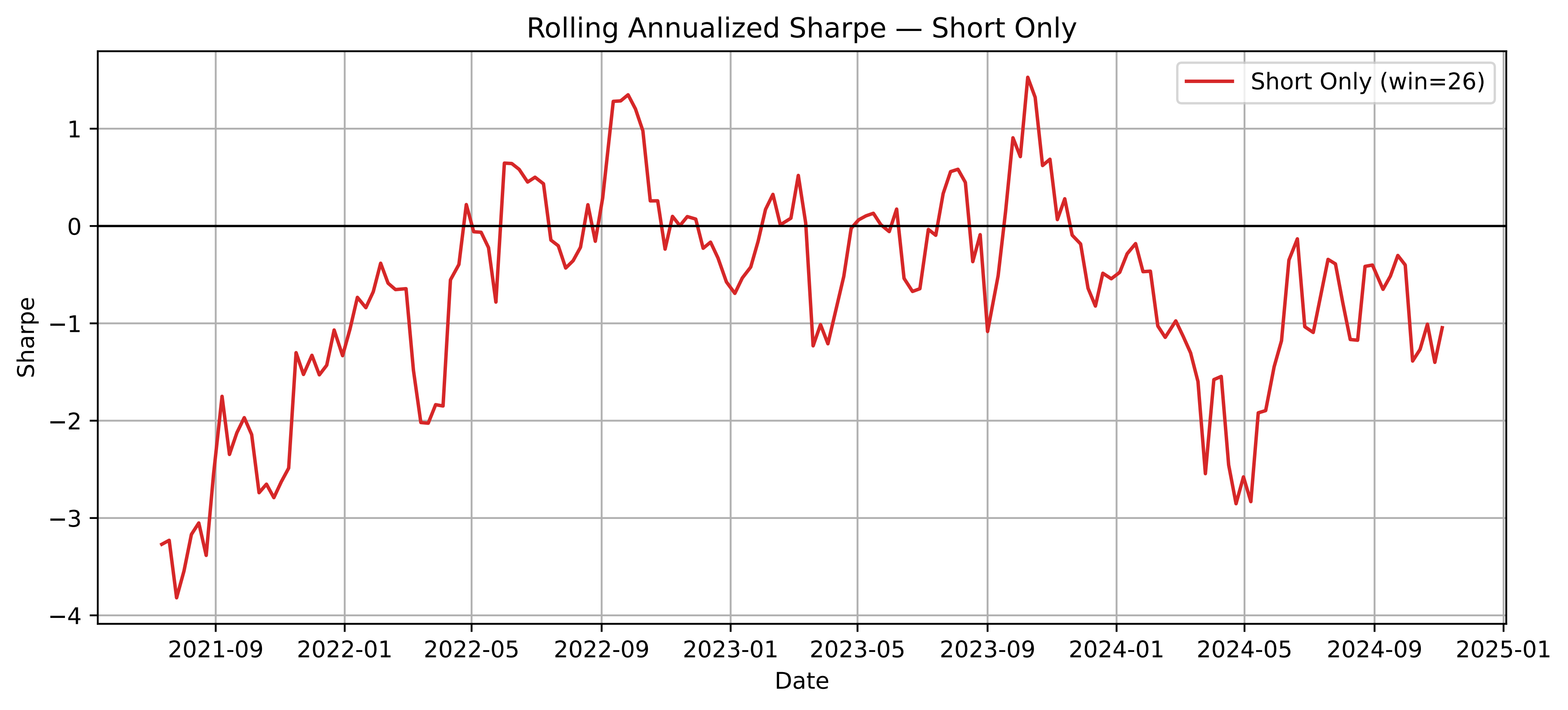
Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0023
95% CI [-0.0056, 0.0012]
Frequency
0
5
10
15
20
25
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100
Return


Long-Short Trade Returns — Histogram with Mean CI
Mean = 0.0000
95% CI [-0.0011, 0.0011]
Frequency
0
5
10
15
20
25
30
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
Return

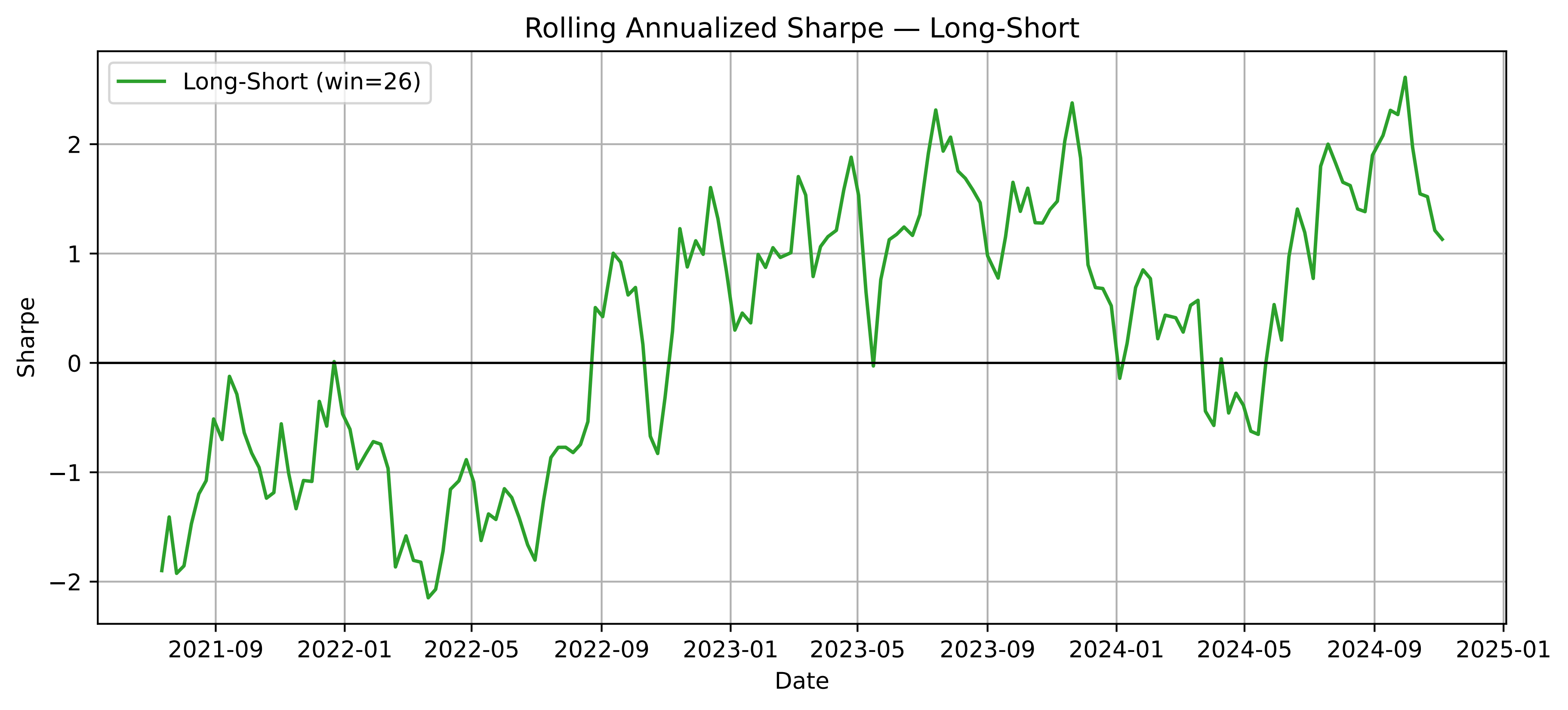

Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
3
2
1
0
−1
−2
−3
−4
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
3
2
1
0
−1
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01



Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
1
0
−1
−2
−3
−4
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
2
1
0
−1
−2
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
Date