

# Backtest Report — I5-R5

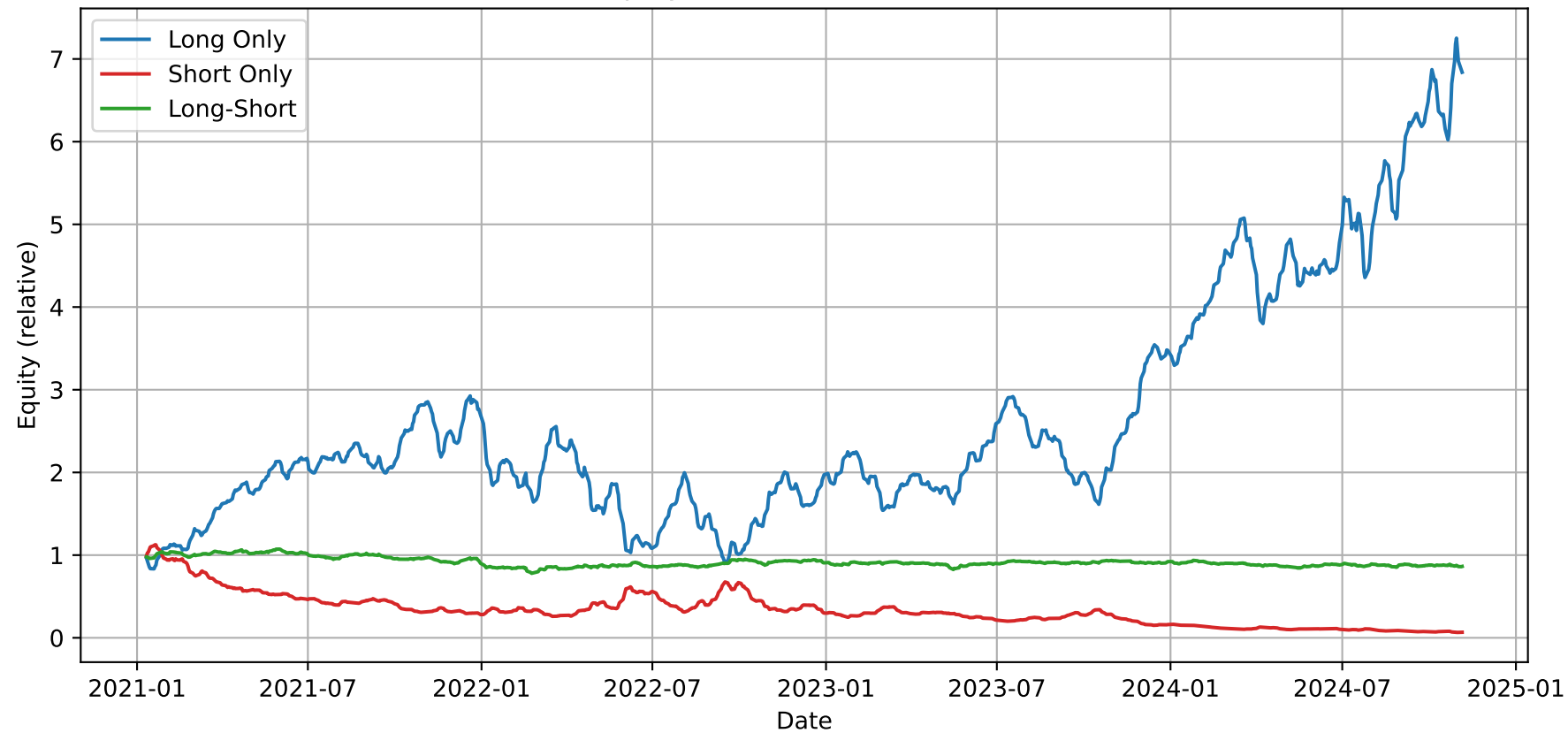
I (image): 5d | R (response/hold): 5d | Levered: True

Implicit leverage via overlapping cohorts:  $5\times$  frequency  $\rightarrow$  effective step =  $R/5 = 1.00$  trading days (Annualization uses 252/1.00).

## Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	583.94%	65.48%	1.49	-68.63%	48100	569	393	59.15%	0.00	0.02
Short Only	-93.30%	-50.74%	-1.81	-94.23%	48100	412	550	42.83%	-0.00	0.02
Long-Short	-13.67%	-3.78%	-0.27	-27.30%	96200	468	494	48.65%	-0.00	0.01

Equity Curves — All Portfolios



Equity Curve — Long Only



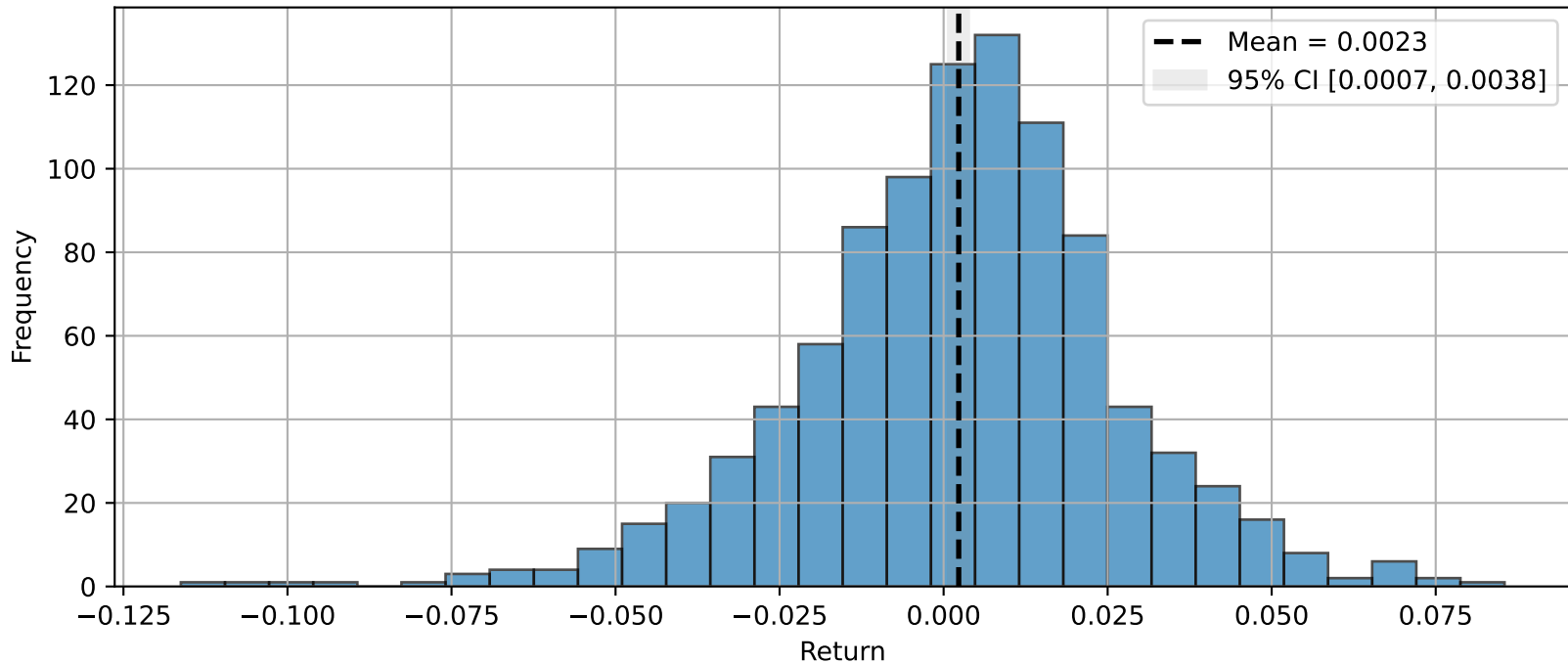
Equity Curve — Short Only



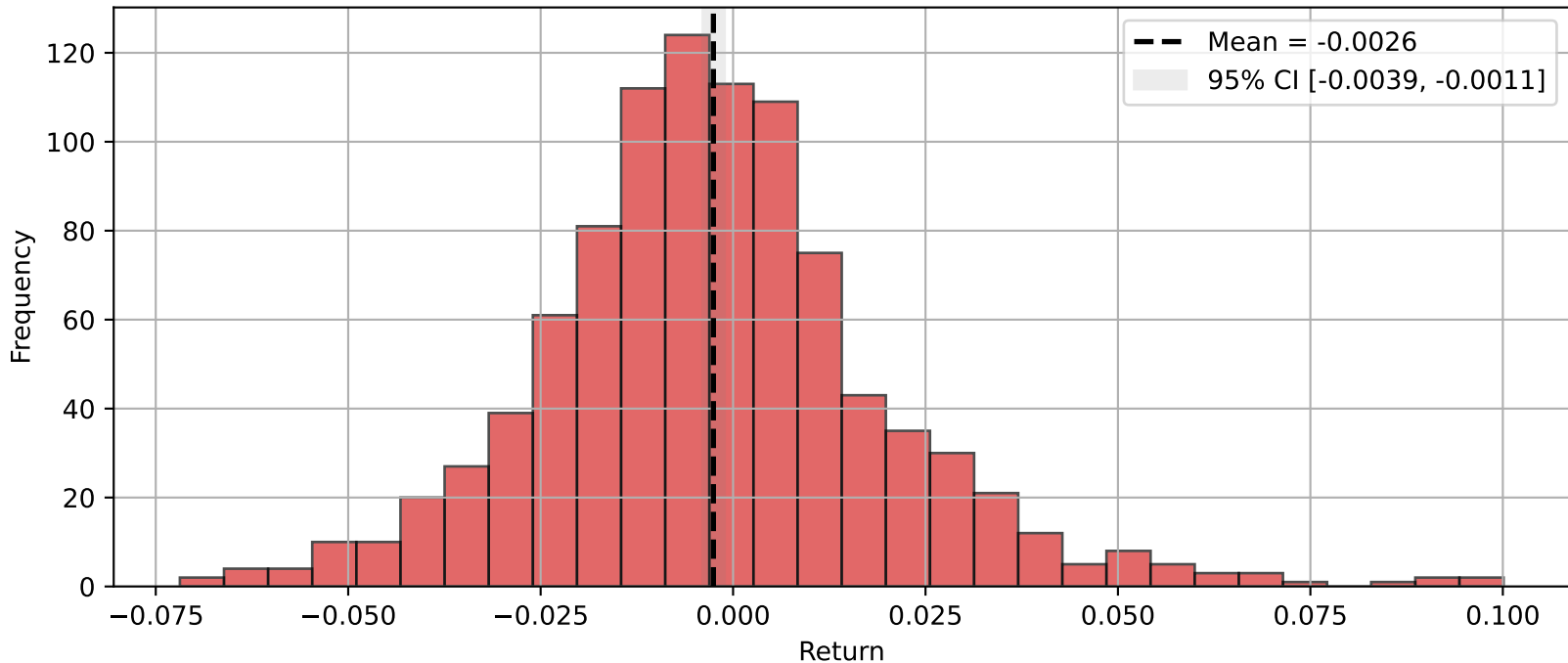
Equity Curve — Long-Short



Long Only Trade Returns — Histogram with Mean CI

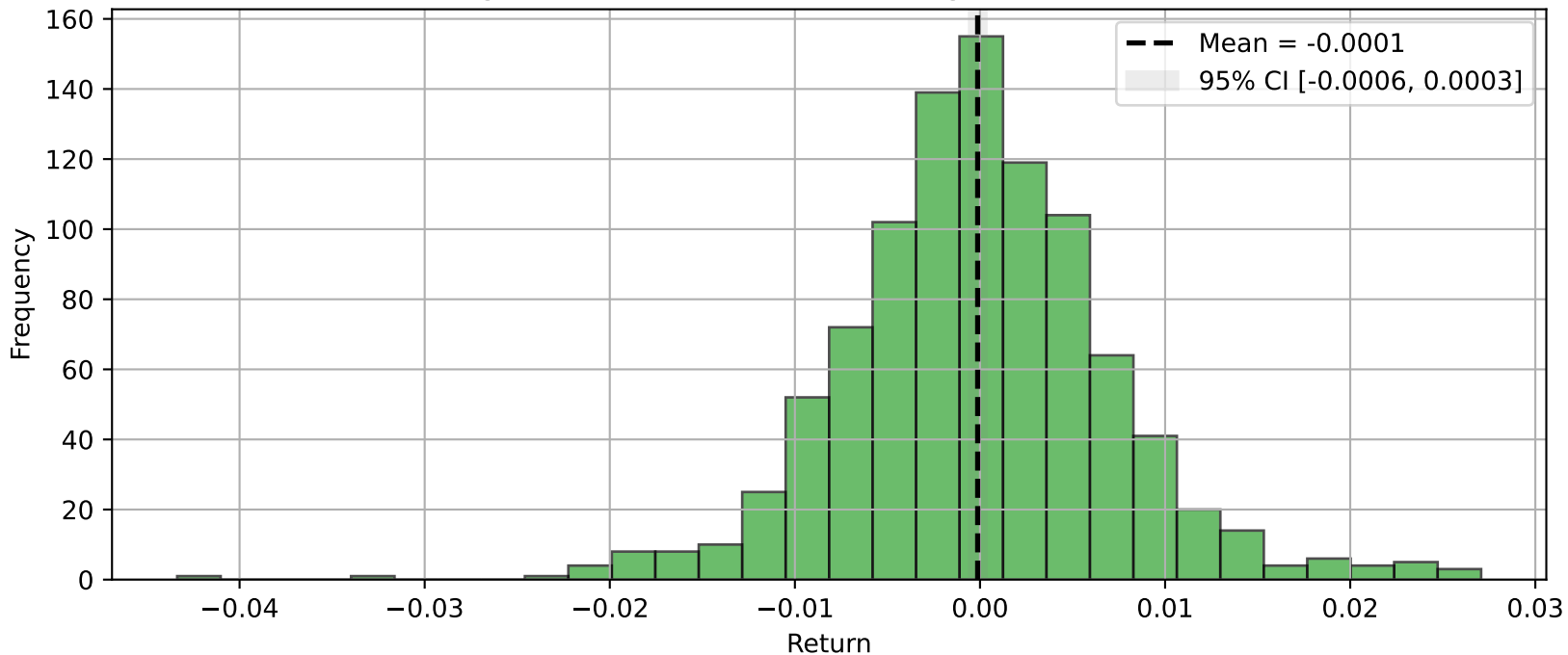


Short Only Trade Returns — Histogram with Mean CI

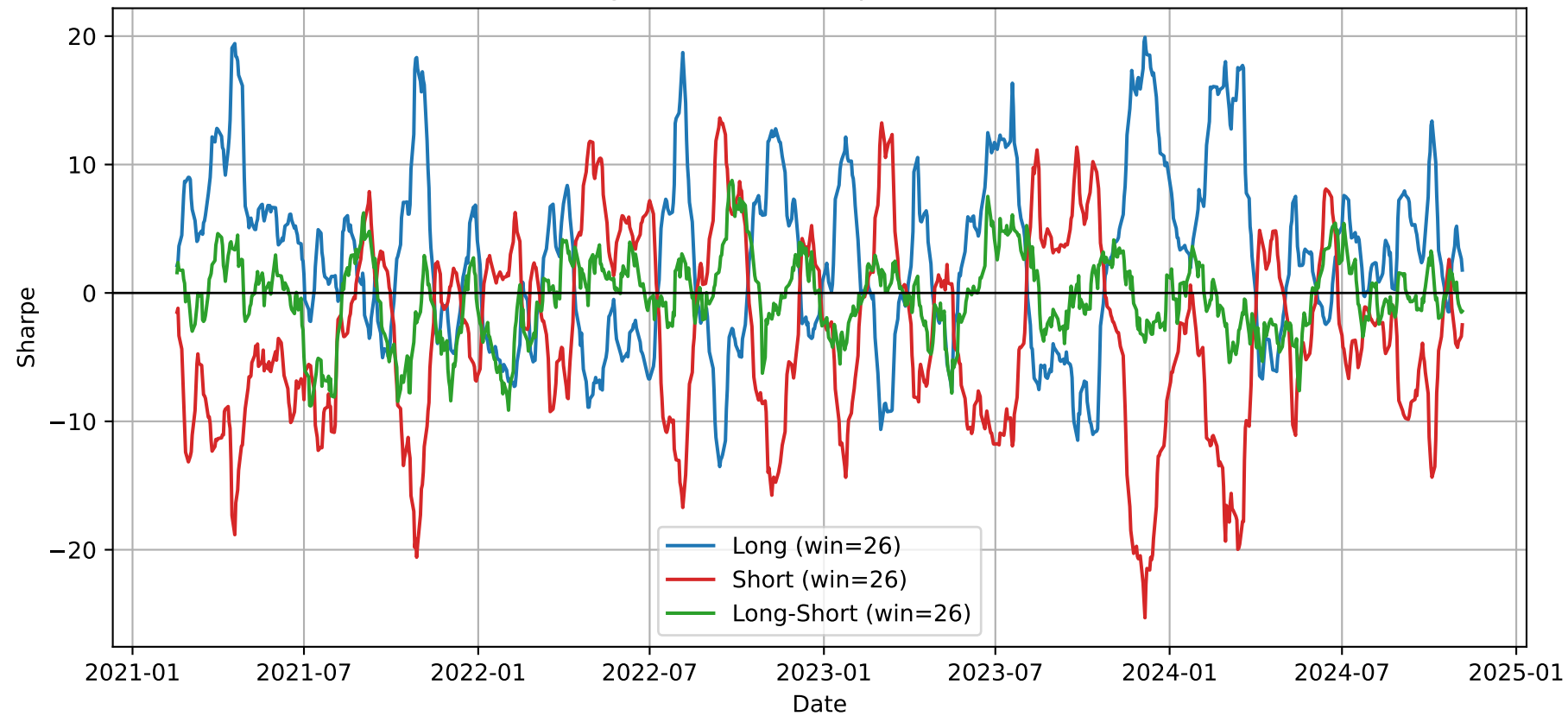




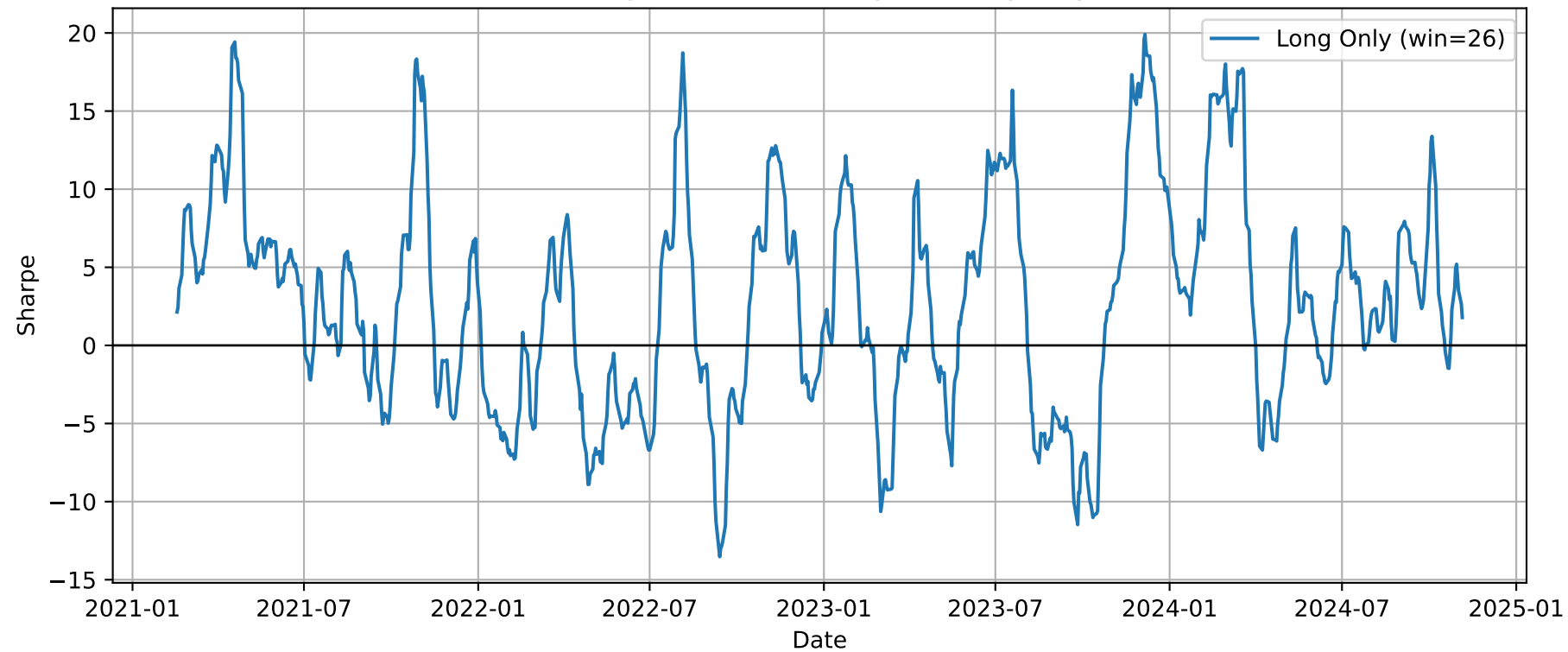
Long-Short Trade Returns — Histogram with Mean CI



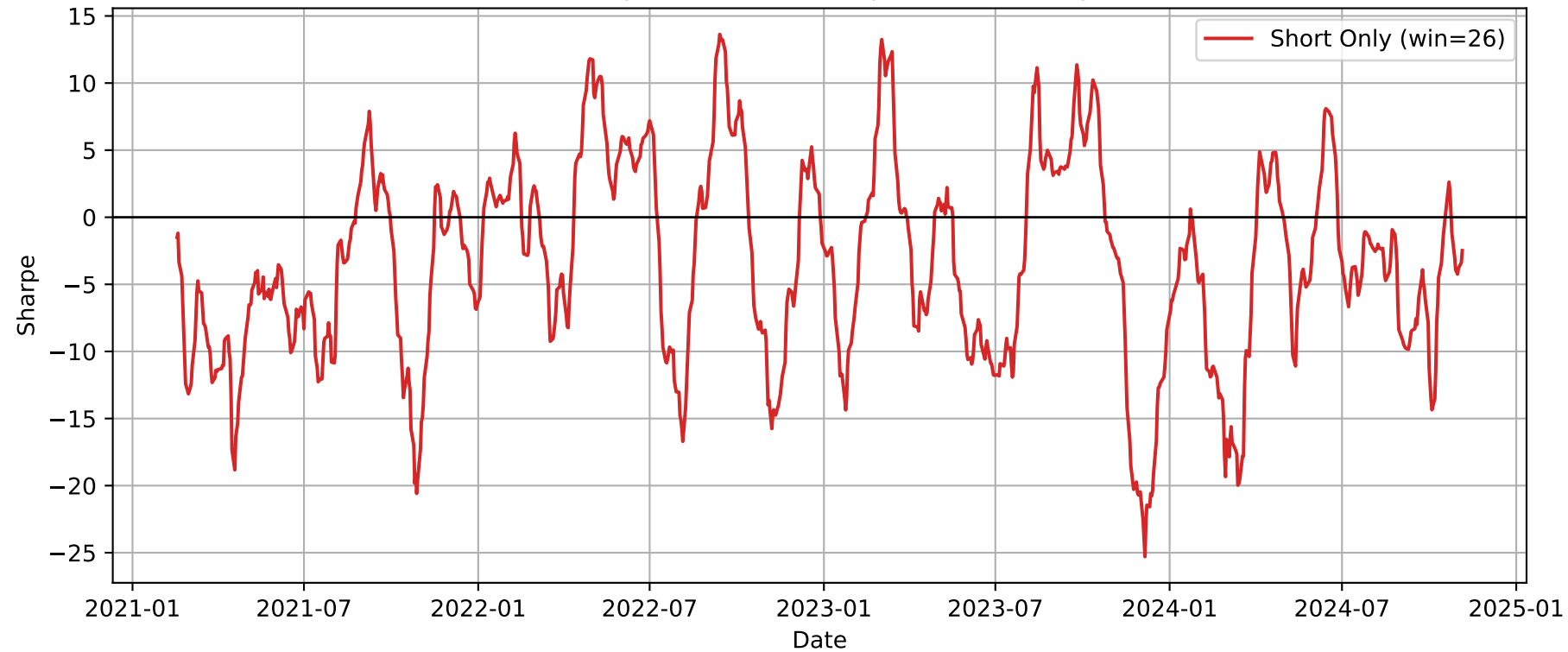
Rolling Annualized Sharpe — All Portfolios



Rolling Annualized Sharpe — Long Only



Rolling Annualized Sharpe — Short Only



Rolling Annualized Sharpe — Long-Short

