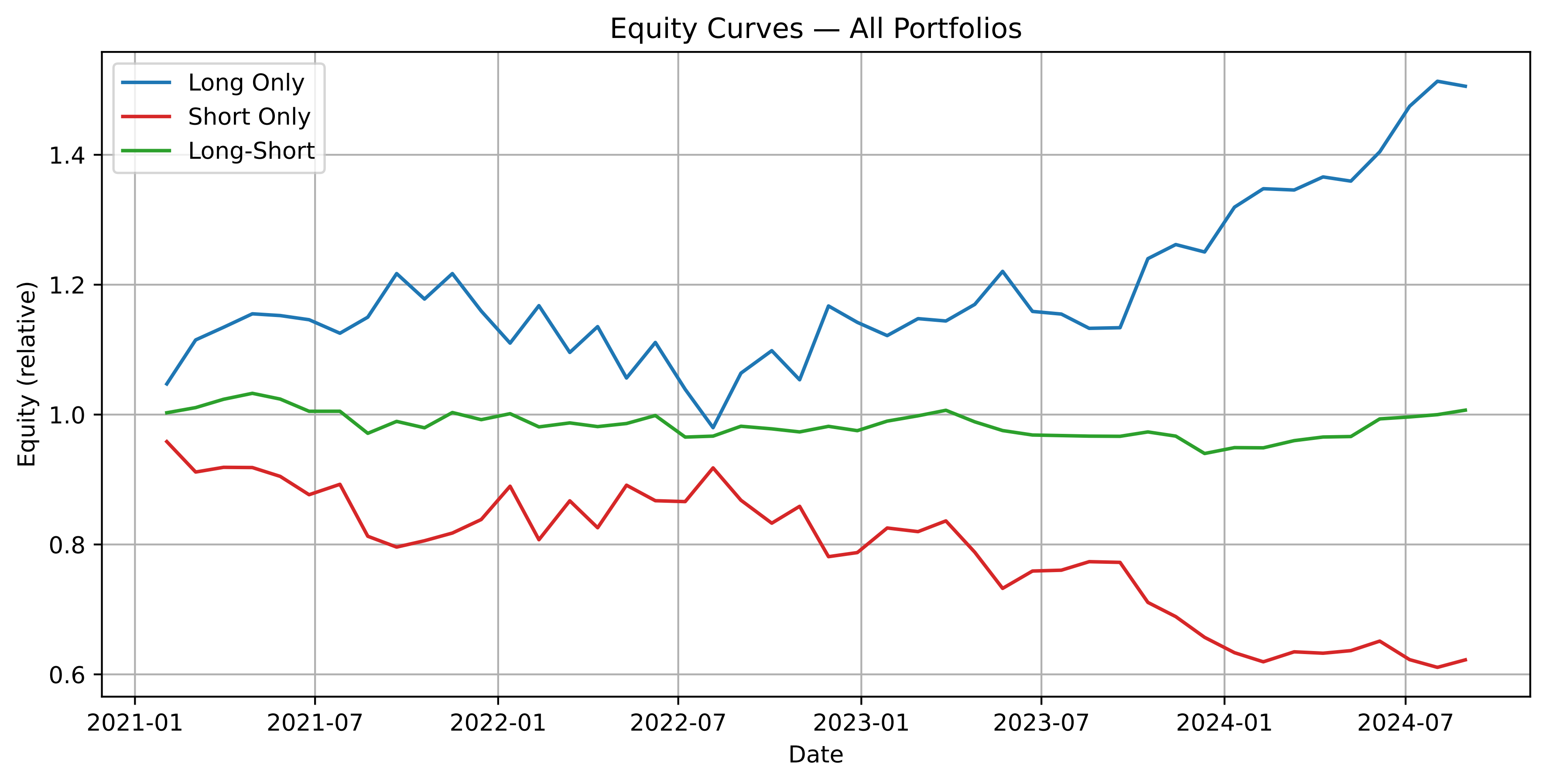
Backtest Report — I5-R20

I (image): 5d | R (response/hold): 20d | Levered: False

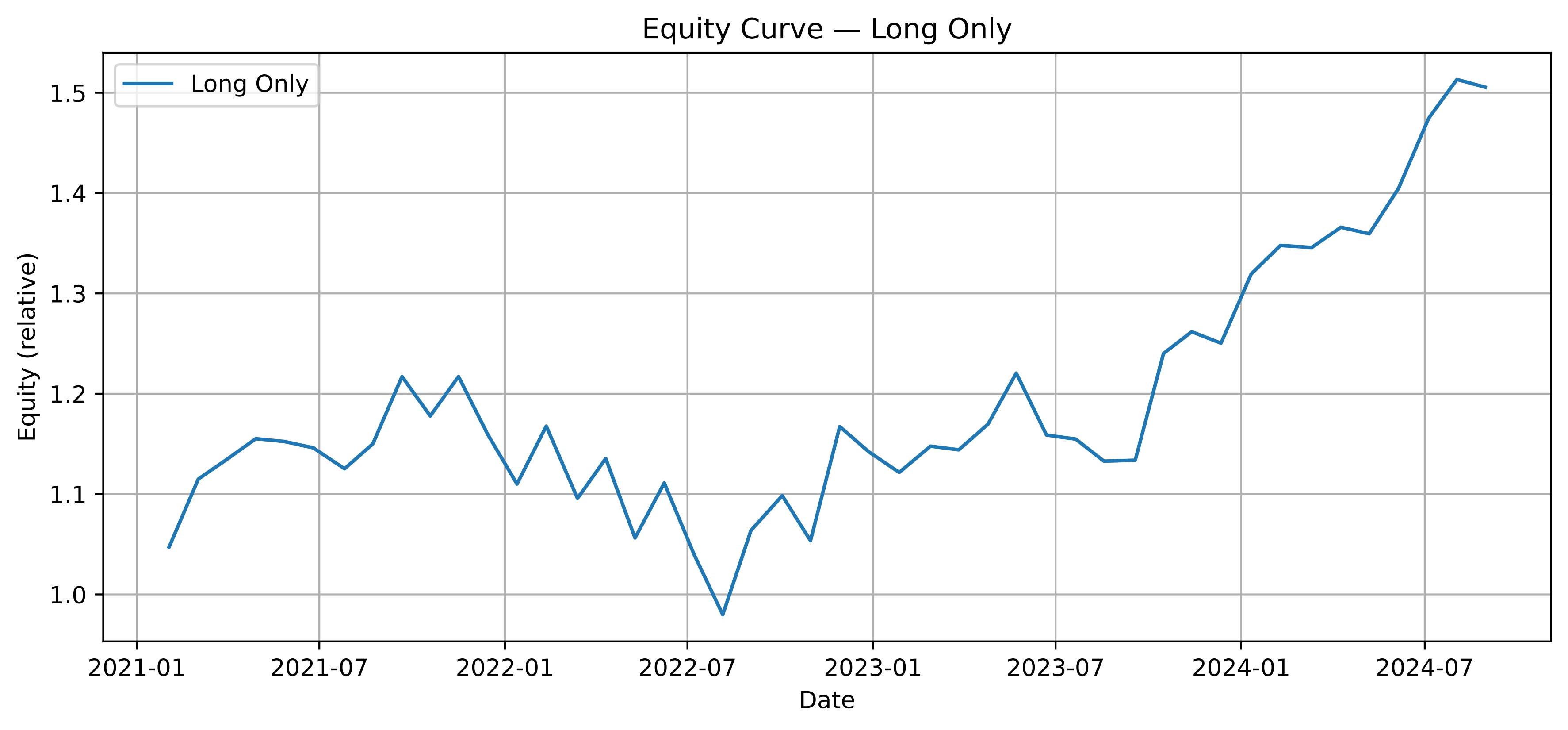
Annualization uses step = R = 20 trading days (periods/year = 252/20).

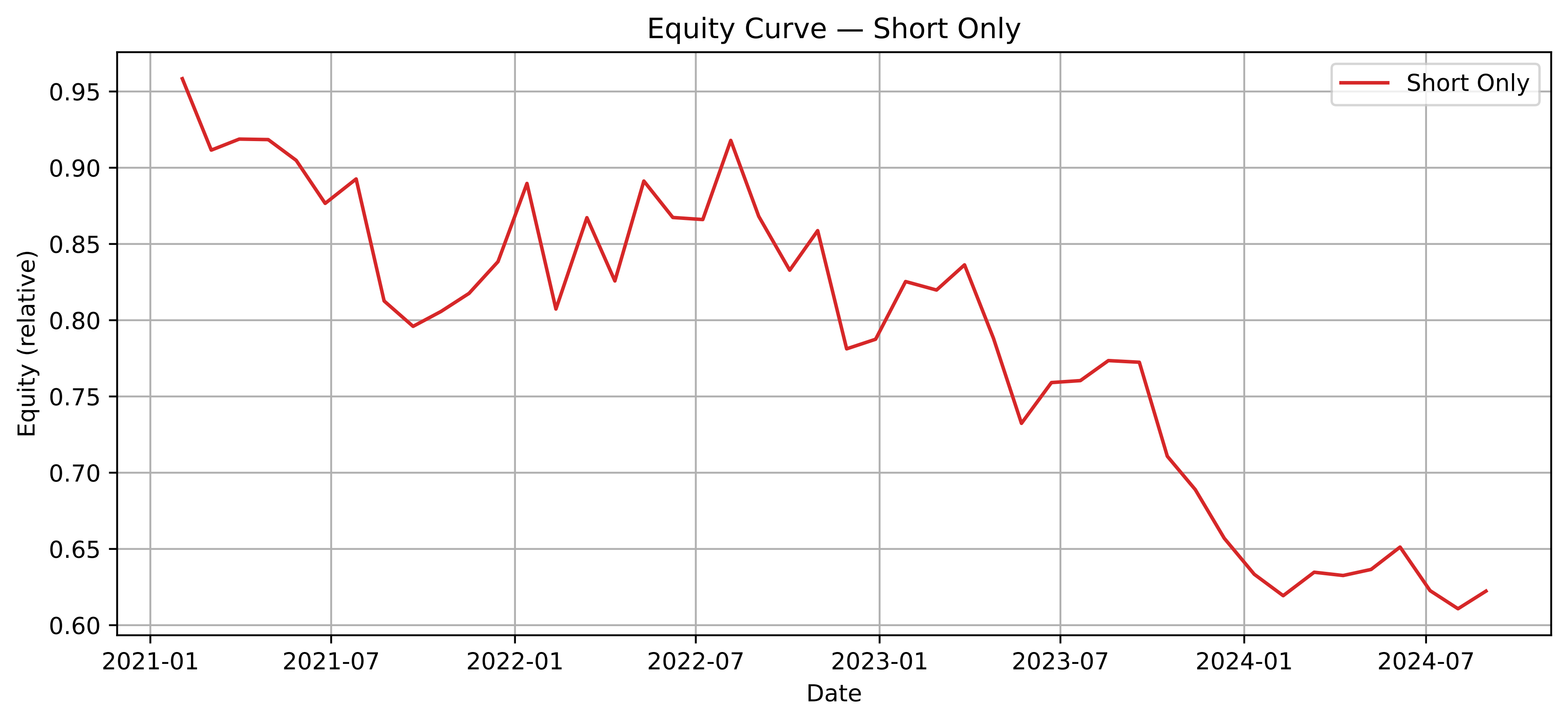
Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	50.55%	11.86%	0.83	-19.50%	2300	25	21	54.35%	0.01	0.04
Short Only	-37.77%	-12.18%	-0.78	-36.27%	2300	20	26	43.48%	-0.01	0.04
Long-Short	0.68%	0.19%	0.06	-8.97%	4600	26	20	56.52%	0.00	0.01

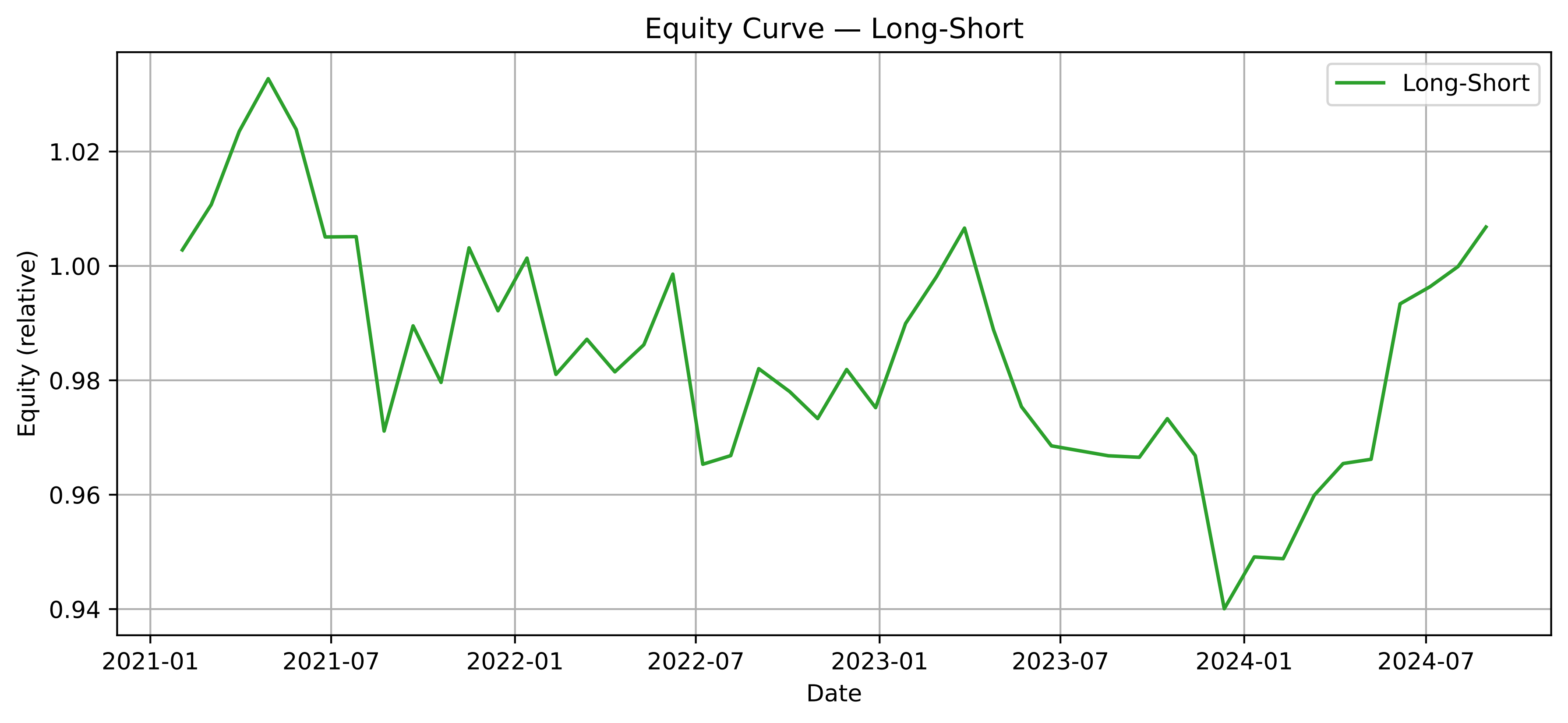


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.4
1.2
1.0
0.8
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

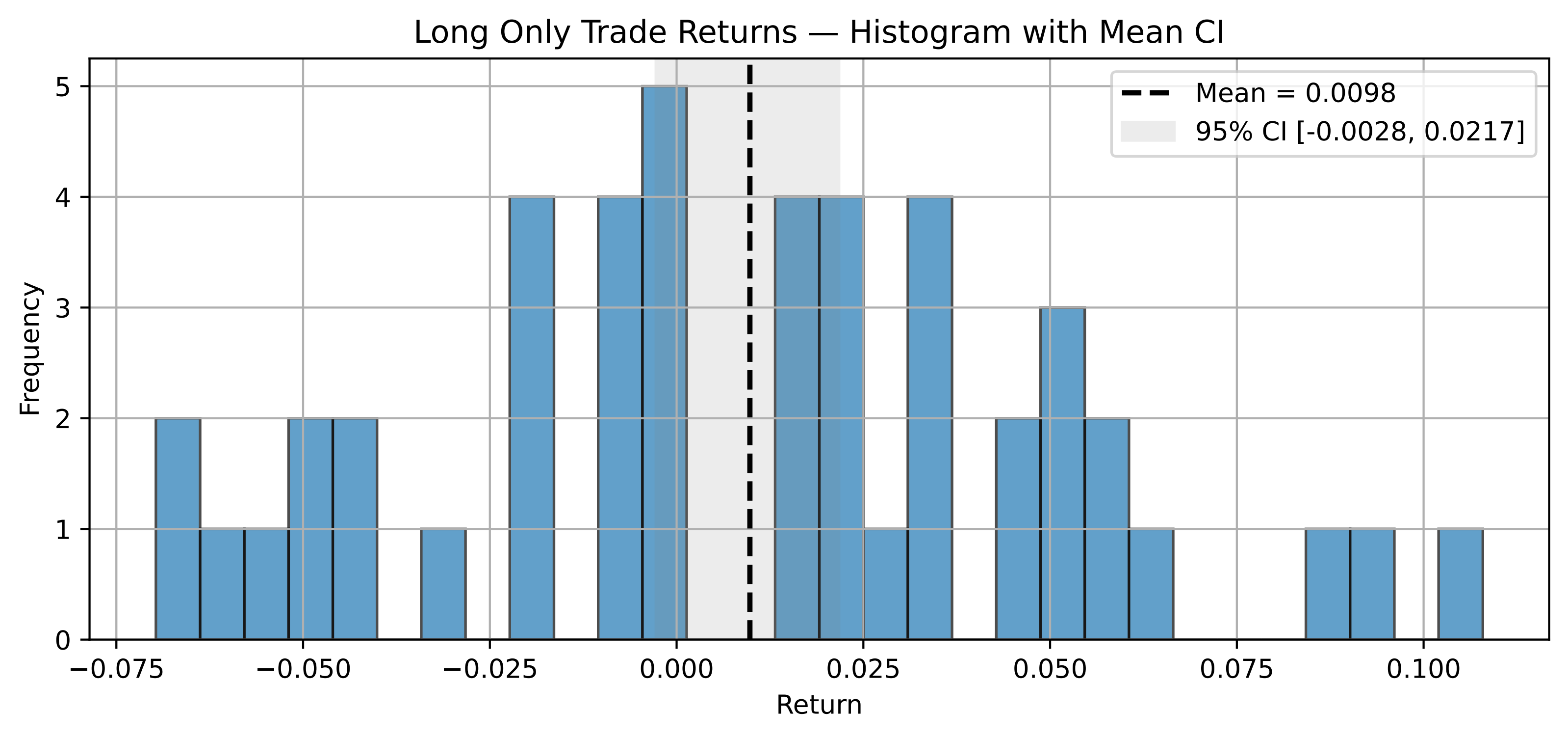

Equity Curve — Long Only
Long Only
Equity (relative)
1.0
1.1
1.2
1.3
1.4
1.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

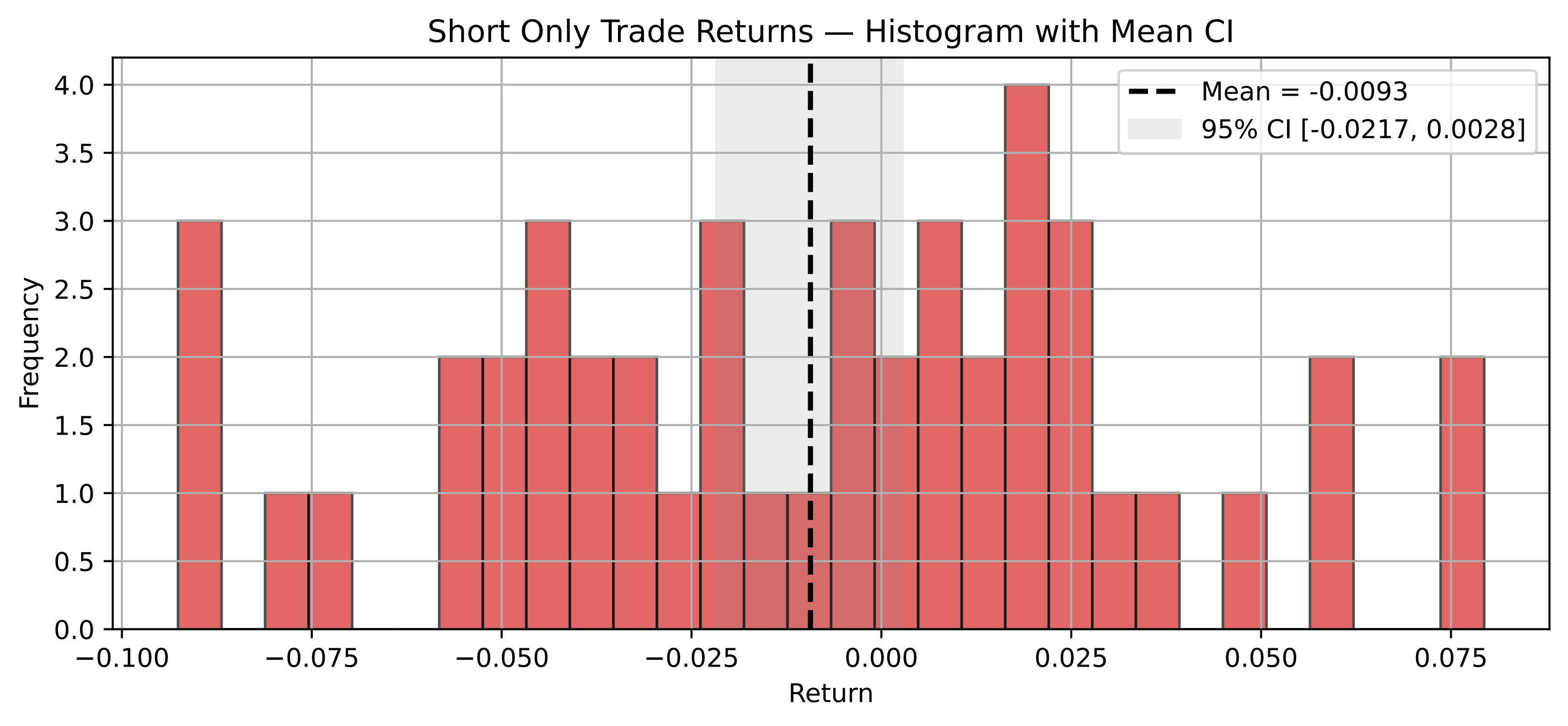


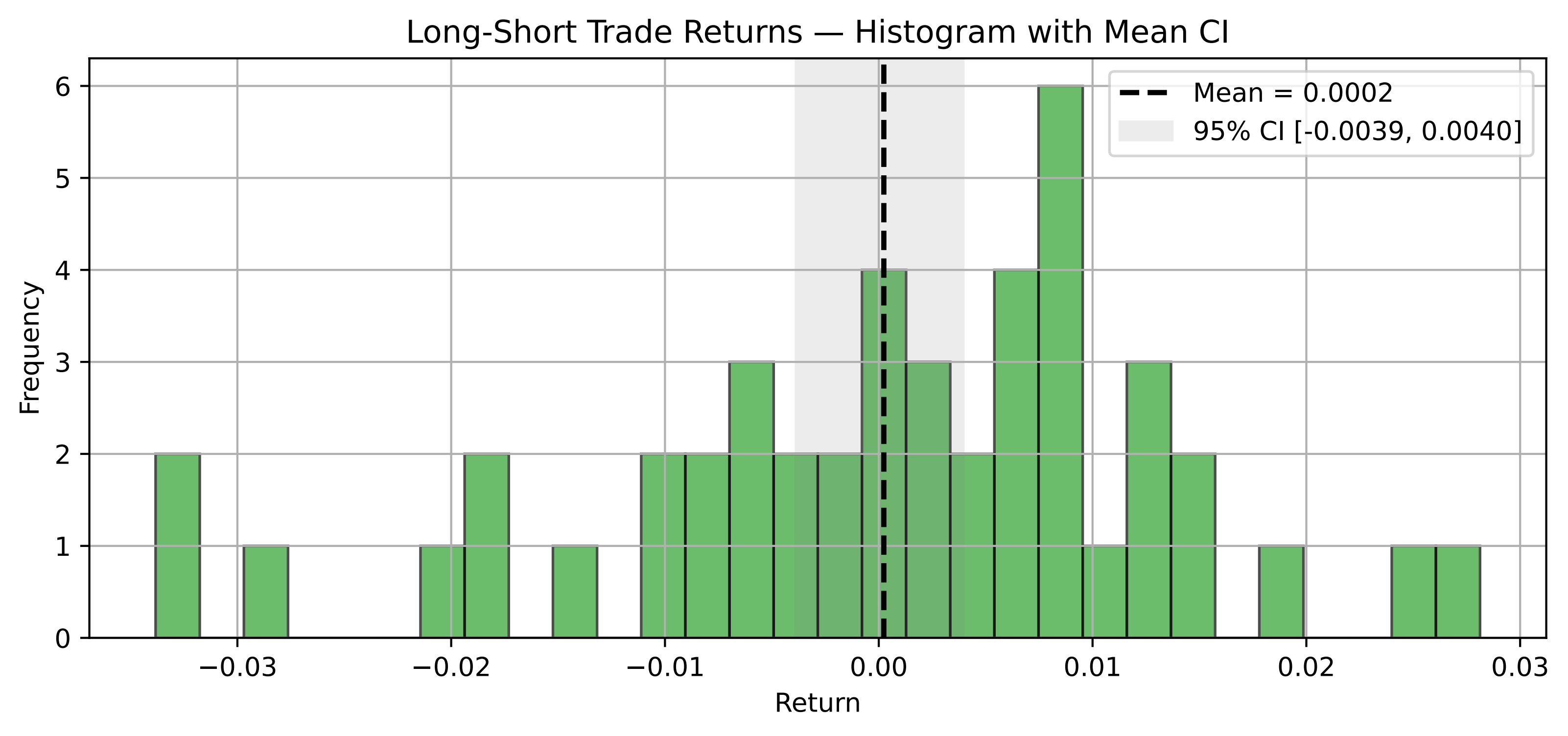
Equity Curve — Short Only
Short Only
Equity (relative)
0.95
0.90
0.85
0.80
0.75
0.70
0.65
0.60
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date



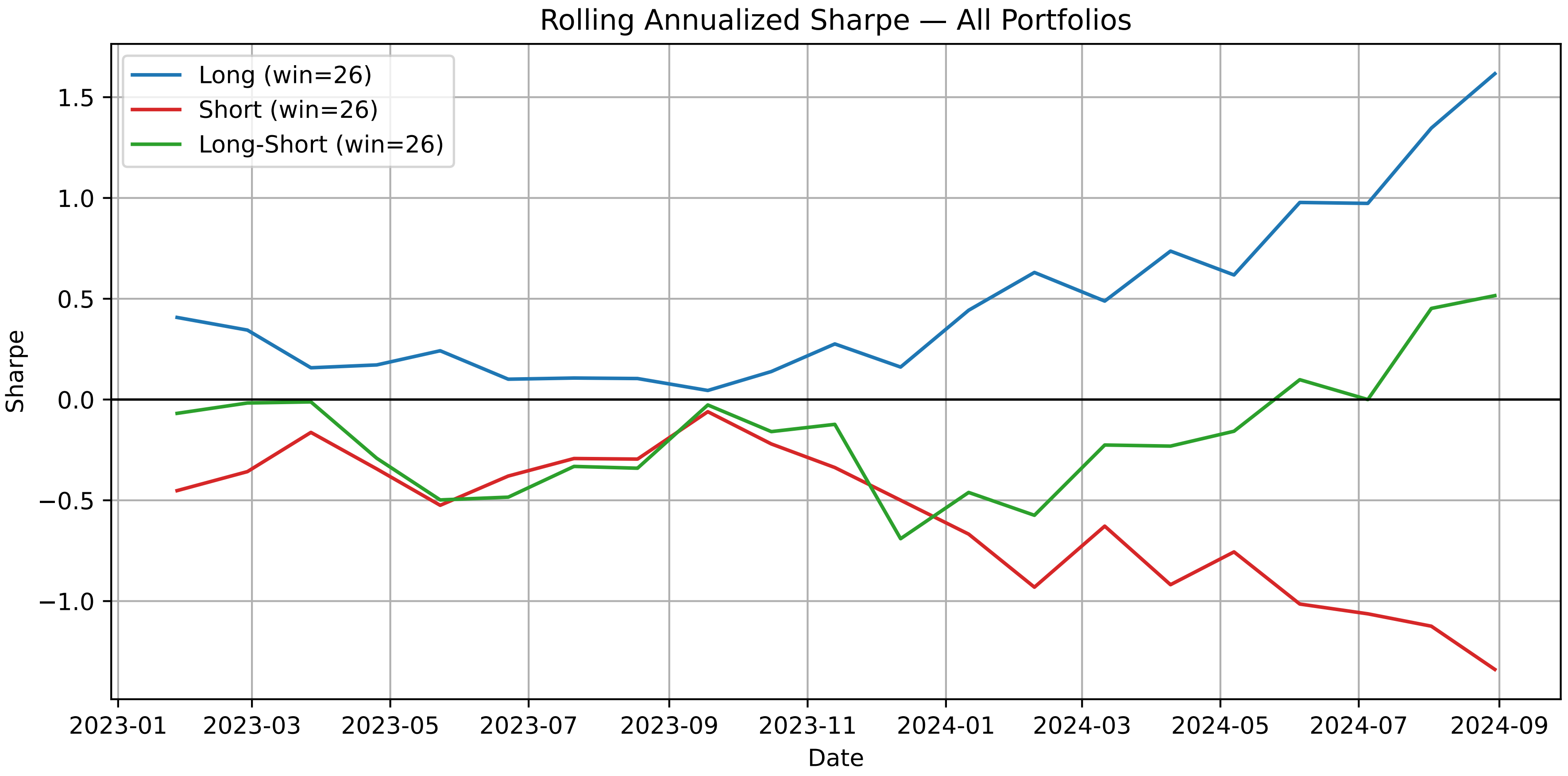
Equity Curve — Long-Short
Long-Short
1.02
1.00
0.98
0.96
0.94
Equity (relative)
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

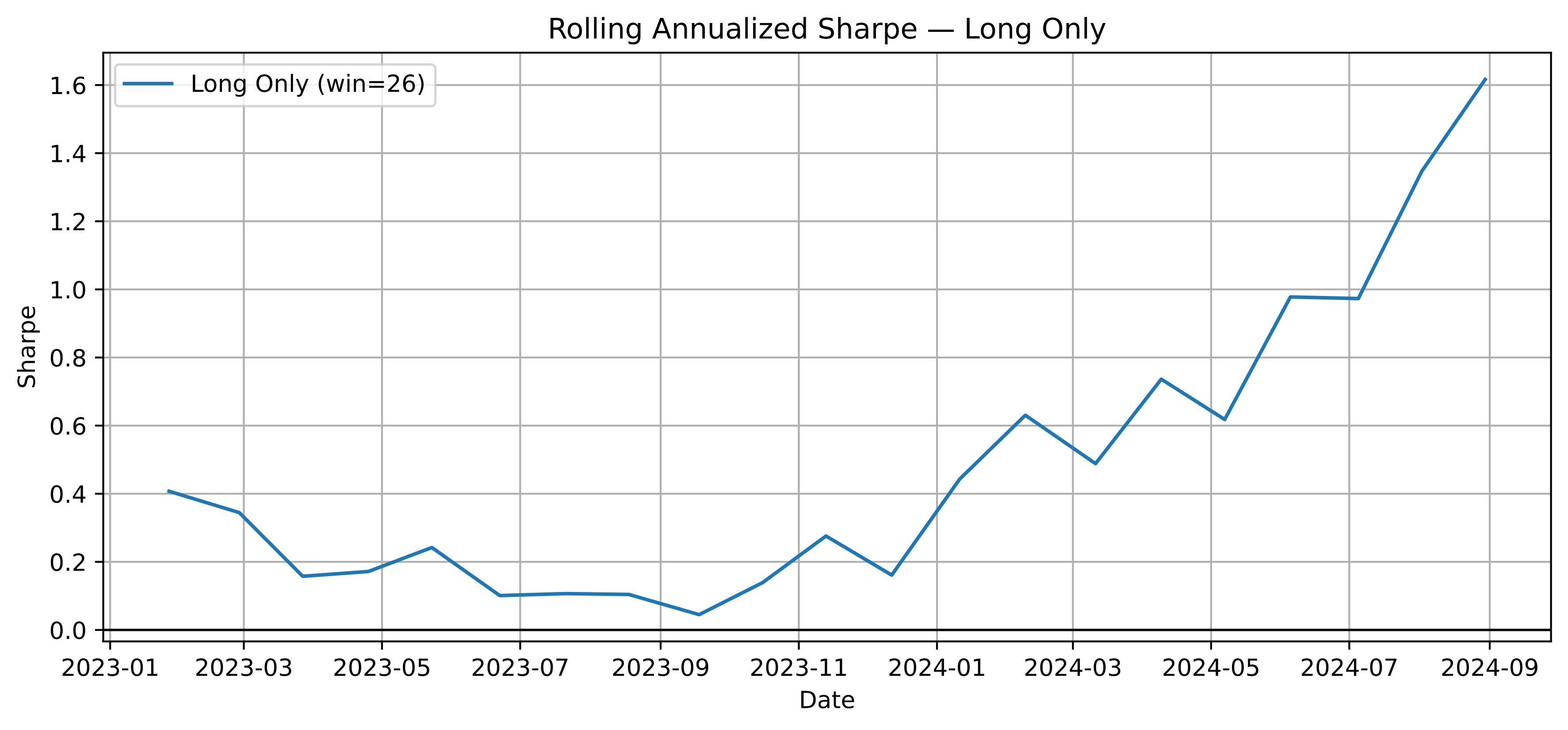

Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0098
95% CI [-0.0028, 0.0217]
Frequency
Return
0
1
2
3
4
5
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100

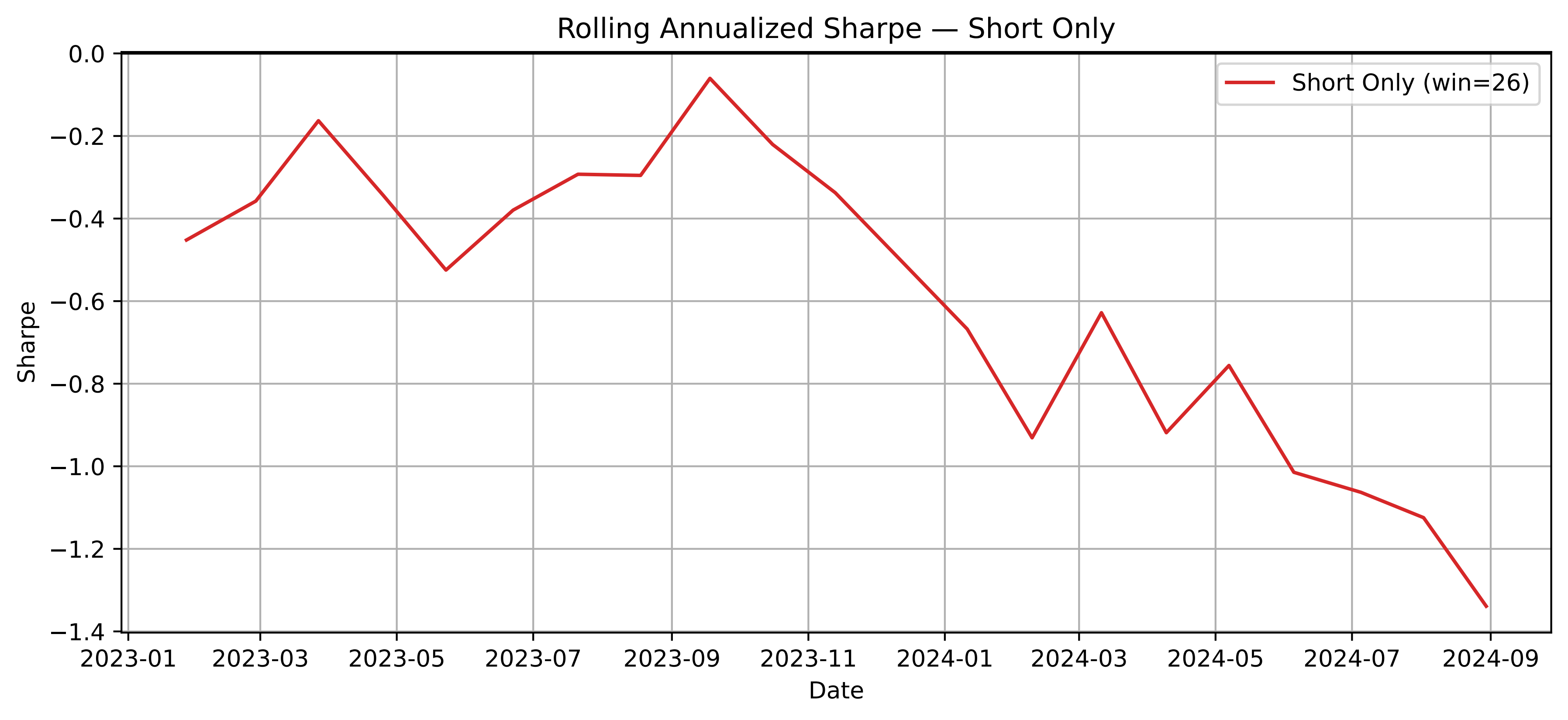

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0093
95% CI [-0.0217, 0.0028]
Frequency
Return
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075

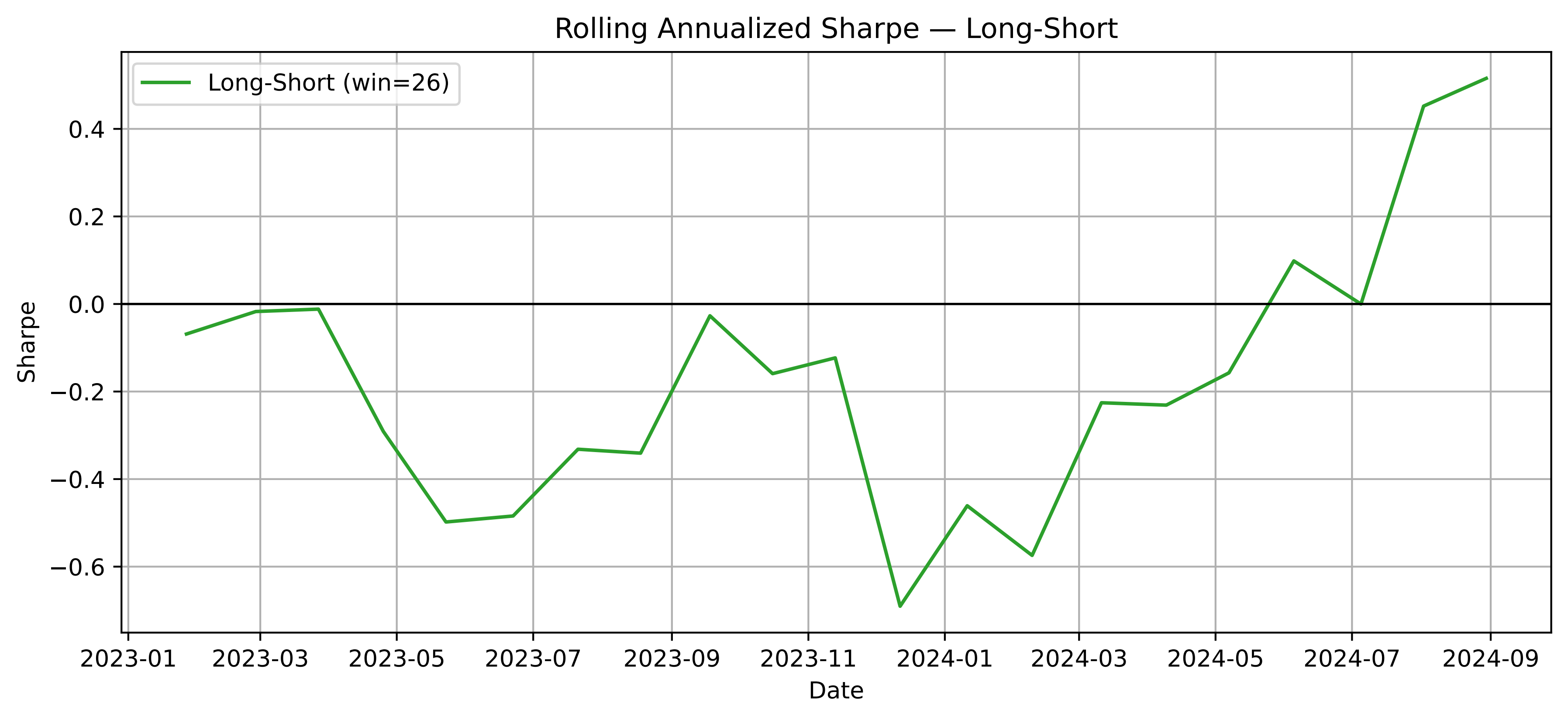


Long-Short Trade Returns — Histogram with Mean CI
Mean = 0.0002
95% CI [-0.0039, 0.0040]
Frequency
Return
0
1
2
3
4
5
6
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03


Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
1.5
1.0
0.5
0.0
−0.5
−1.0
Date
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09


Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
0.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4
1.6
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date


Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
−1.2
−1.4
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09



Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
0.4
0.2
0.0
−0.2
−0.4
−0.6
Sharpe
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date