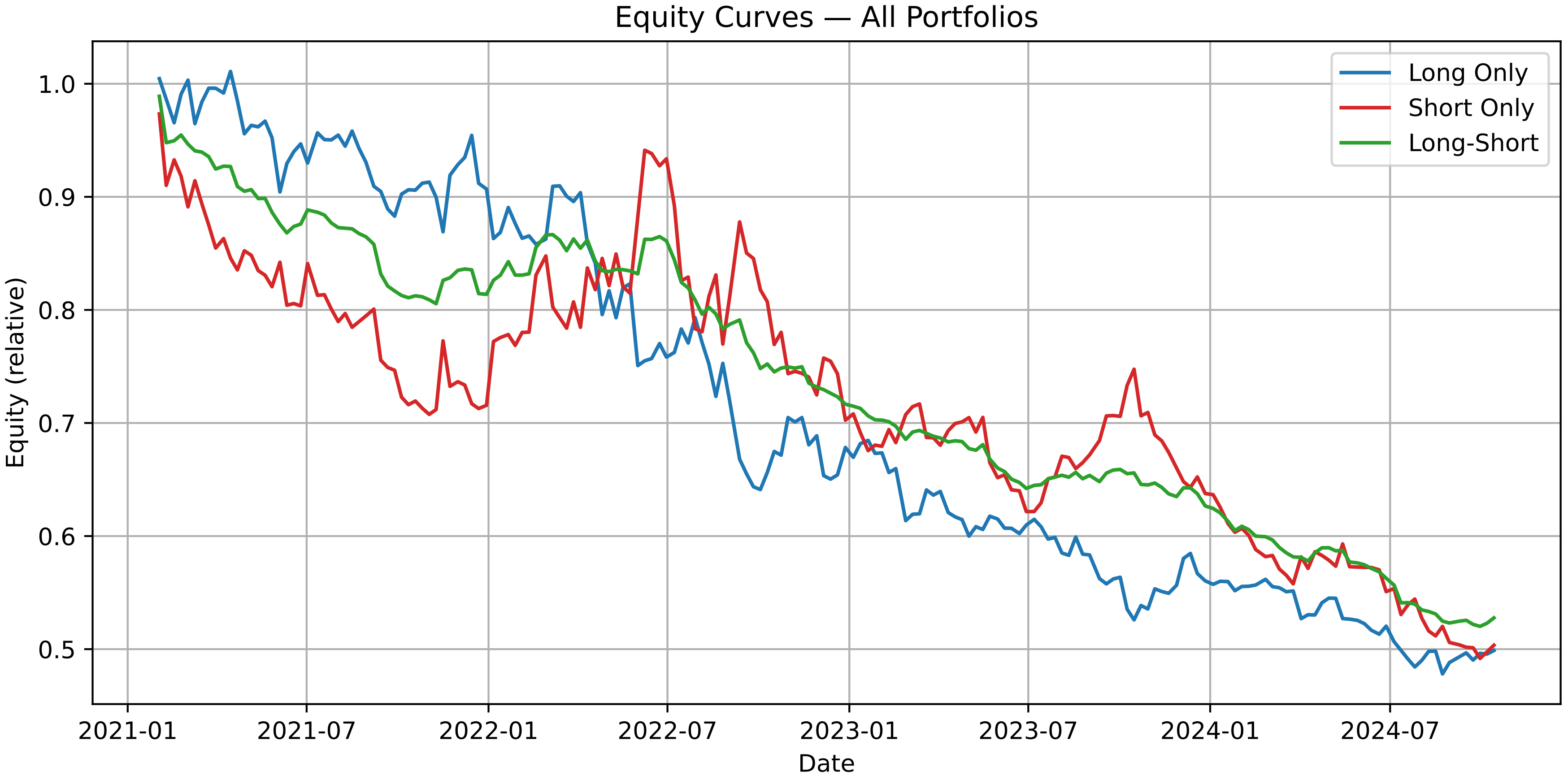
Backtest Report — I20-R5

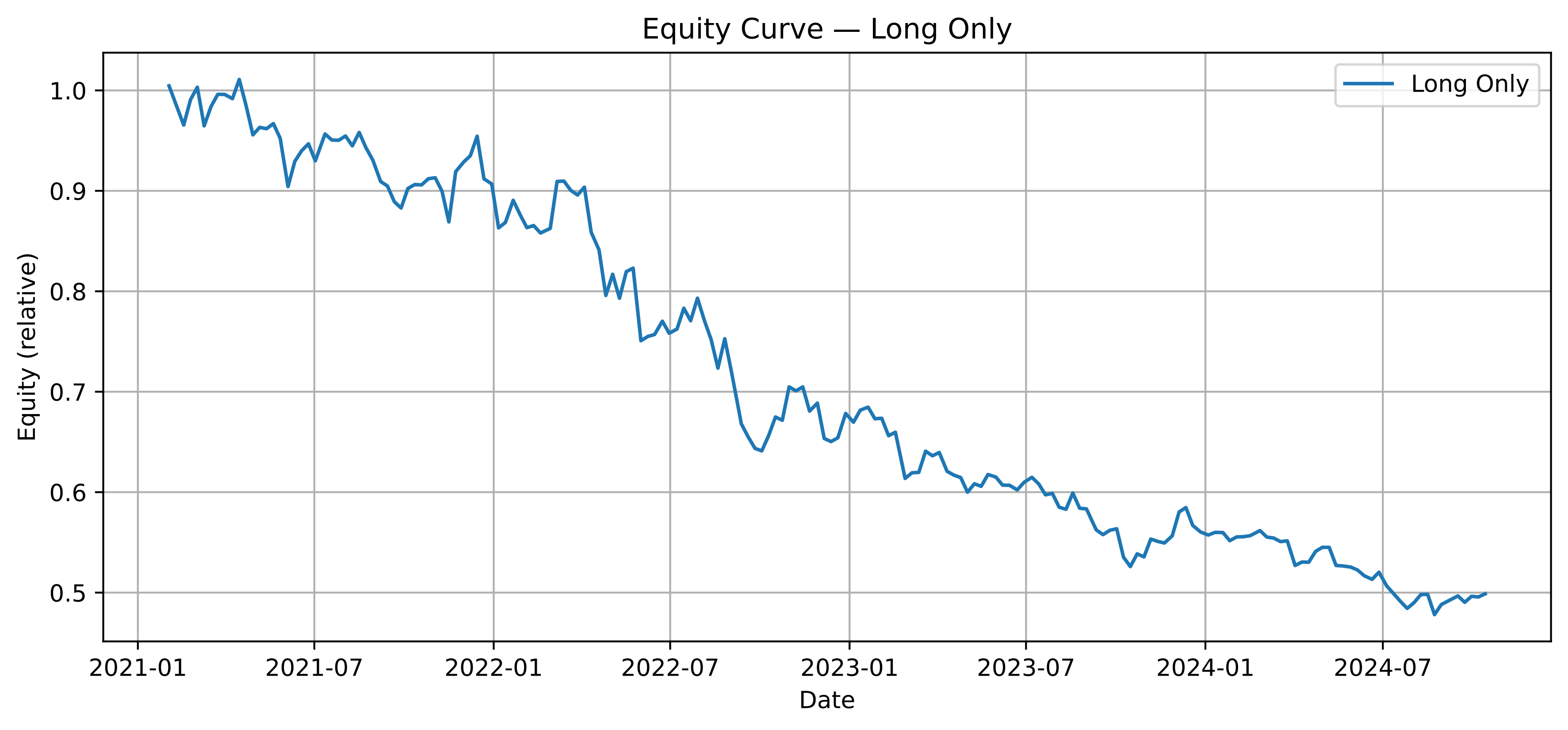
I (image): 20d | R (response/hold): 5d | Levered: False

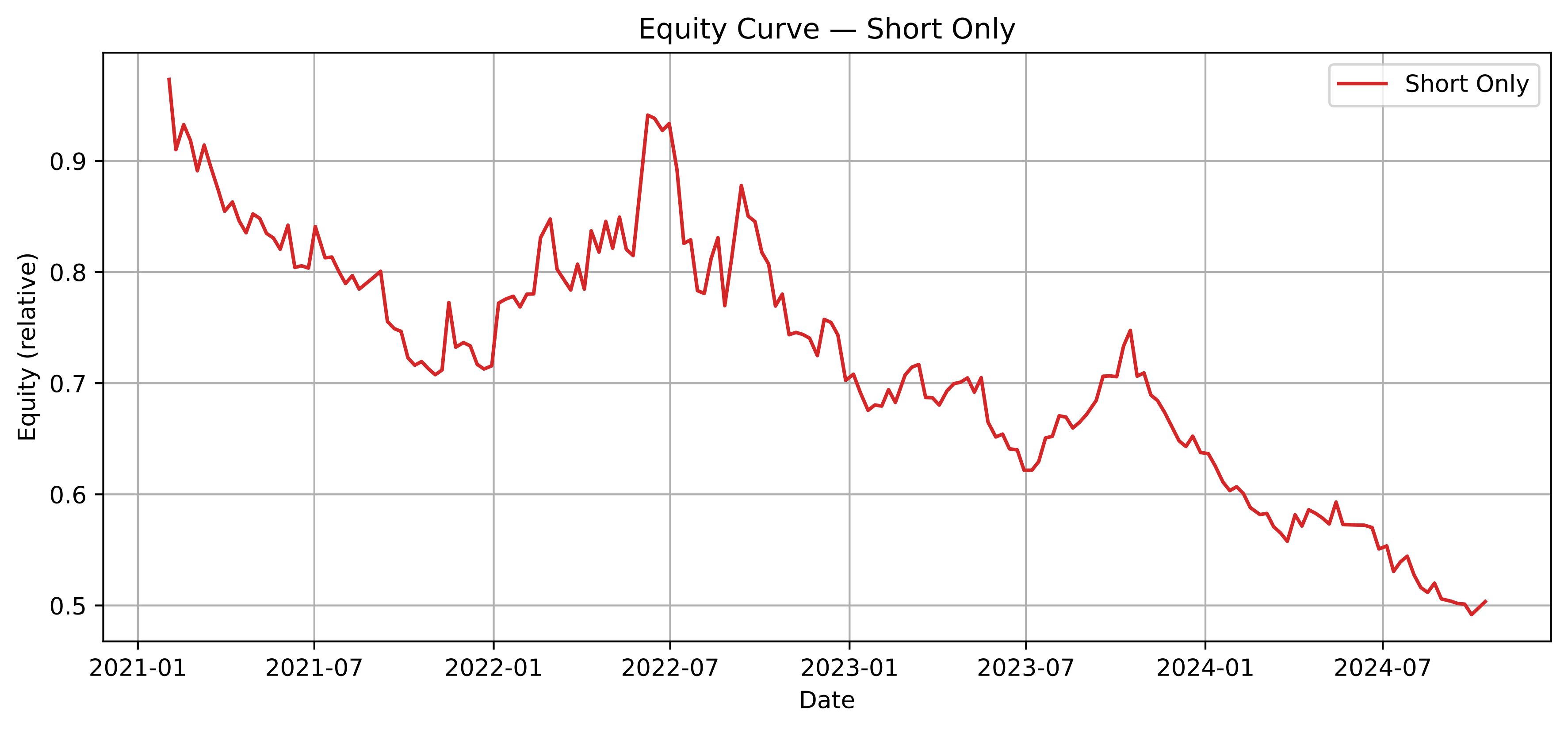
Annualization uses step = R = 5 trading days (periods/year = 252/5).

Backtest Summary

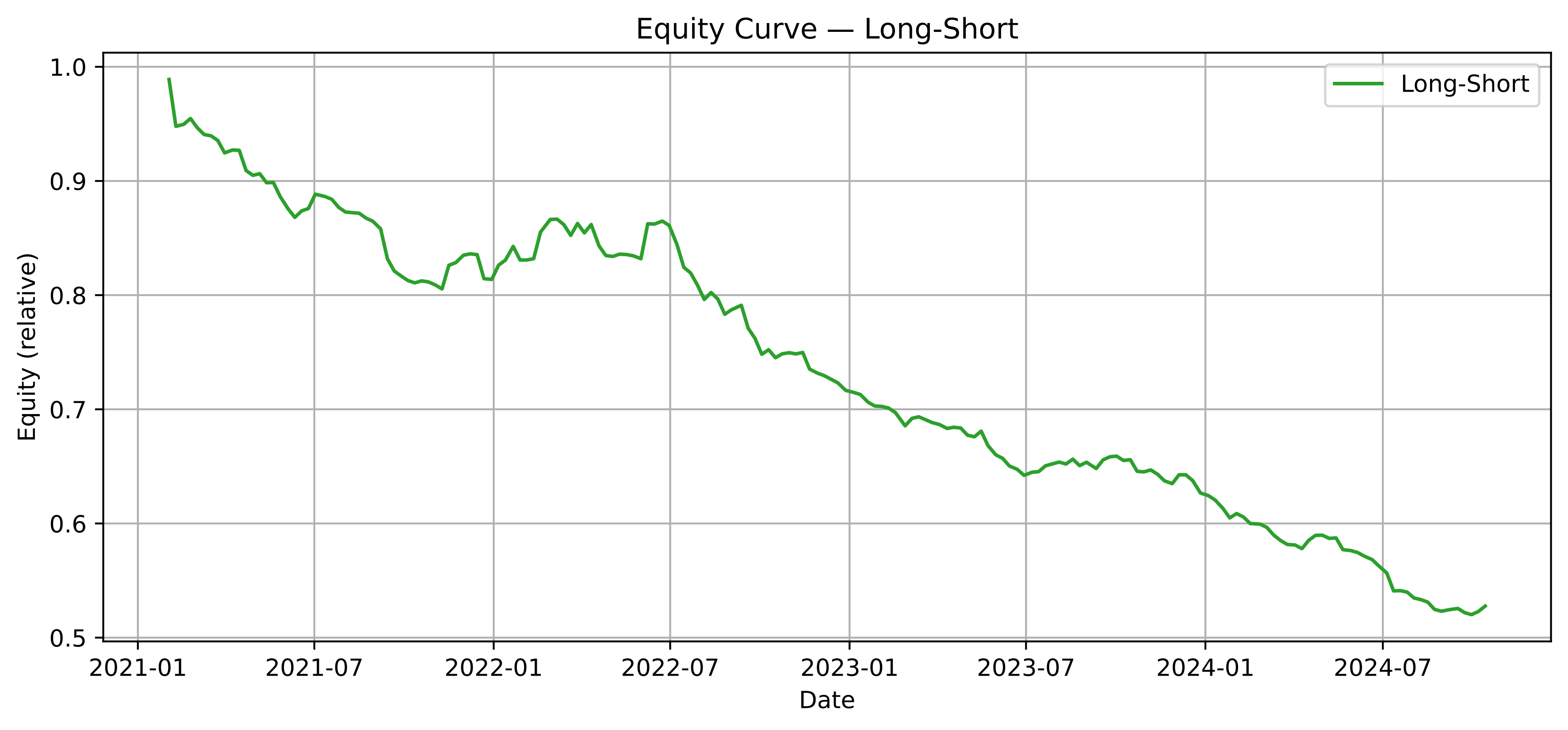
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	-50.12%	-17.09%	-1.09	-52.71%	9350	85	102	45.45%	-0.00	0.02
Short Only	-49.65%	-16.88%	-0.84	-49.48%	9350	76	111	40.64%	-0.00	0.03
Long-Short	-47.23%	-15.83%	-2.48	-47.40%	18700	60	127	32.09%	-0.00	0.01


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
Date
1.0
0.9
0.8
0.7
0.6
0.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07

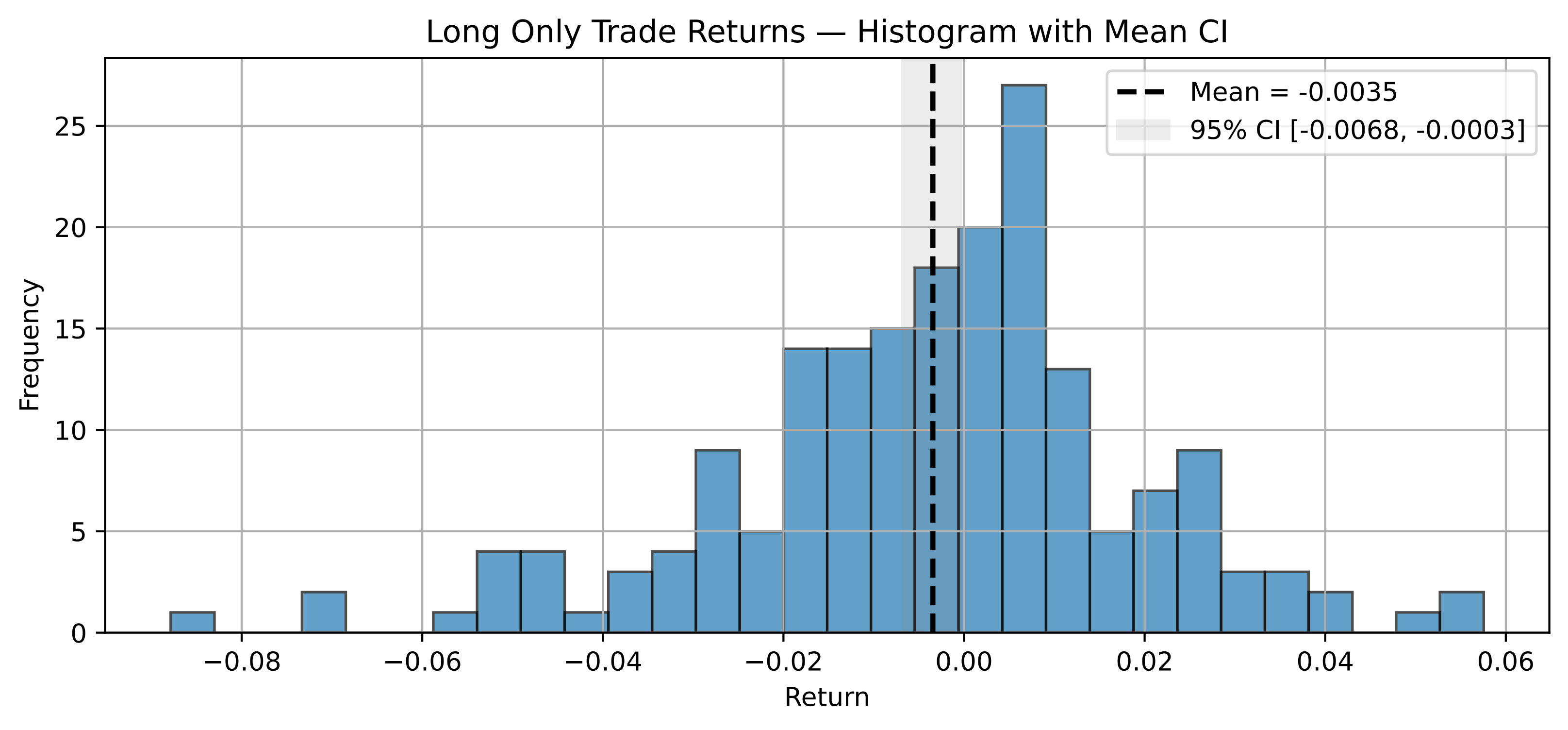

Equity Curve — Long Only
Long Only
Equity (relative)
1.0
0.9
0.8
0.7
0.6
0.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date



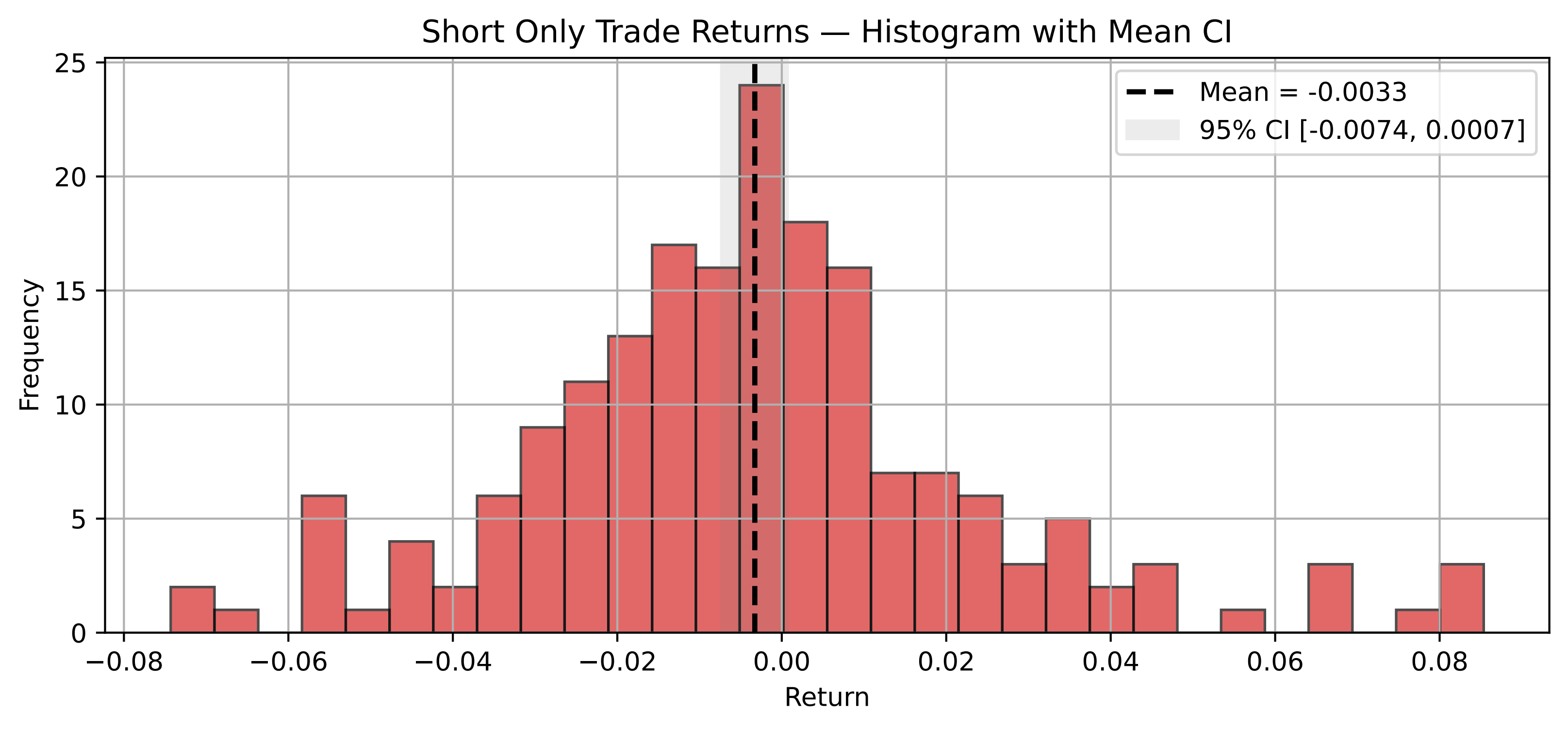
Equity Curve — Short Only
Short Only
Equity (relative)
0.9
0.8
0.7
0.6
0.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

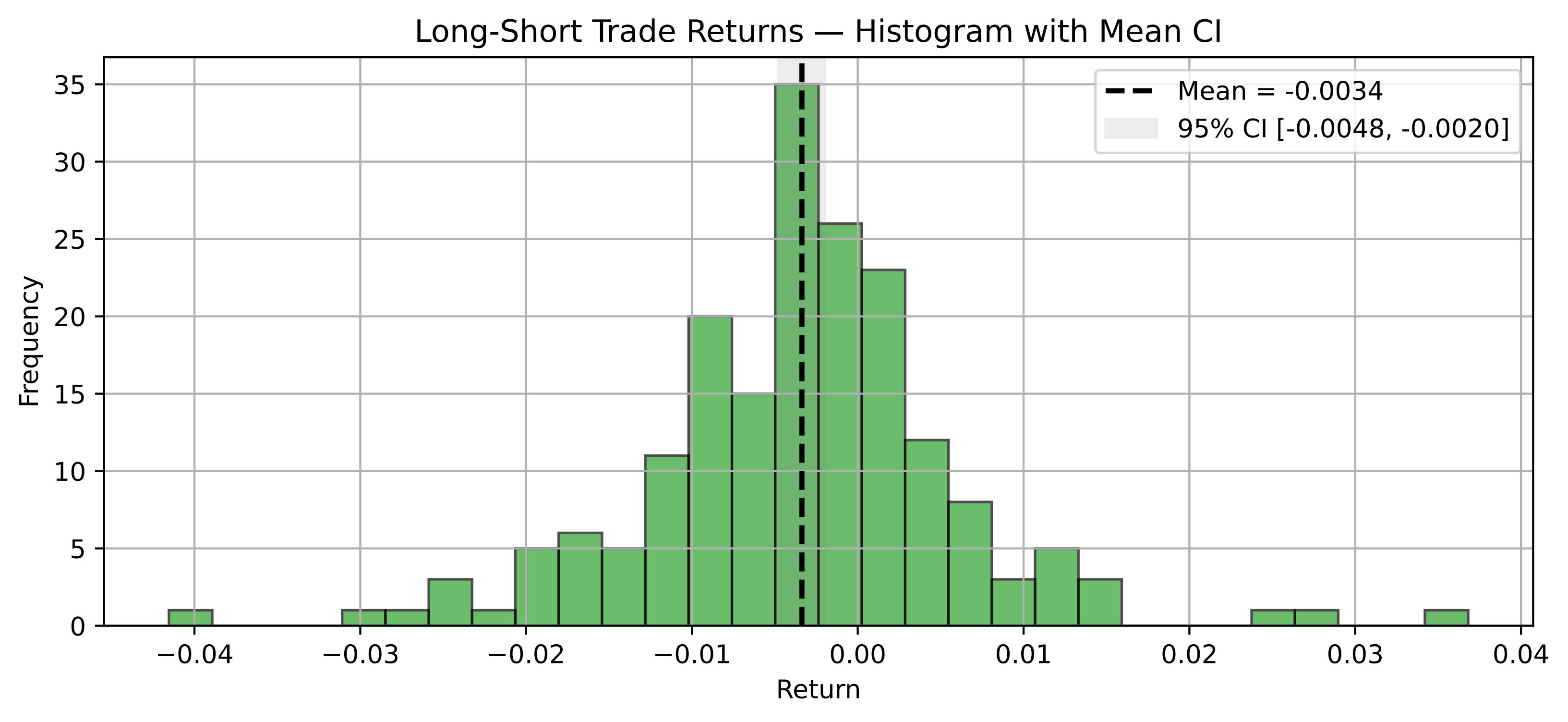


Equity Curve — Long-Short
Long-Short
Equity (relative)
Date
1.0
0.9
0.8
0.7
0.6
0.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07

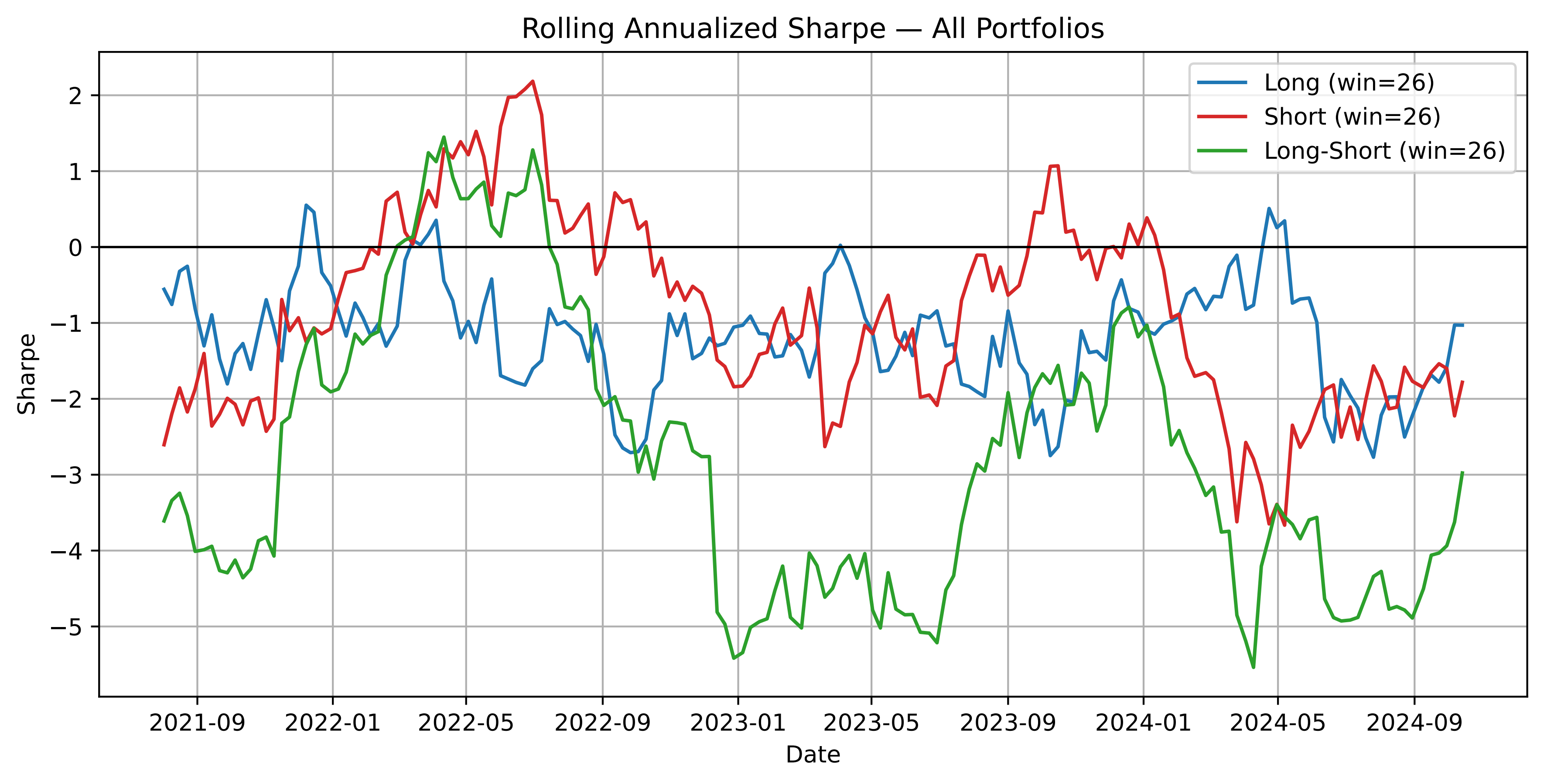


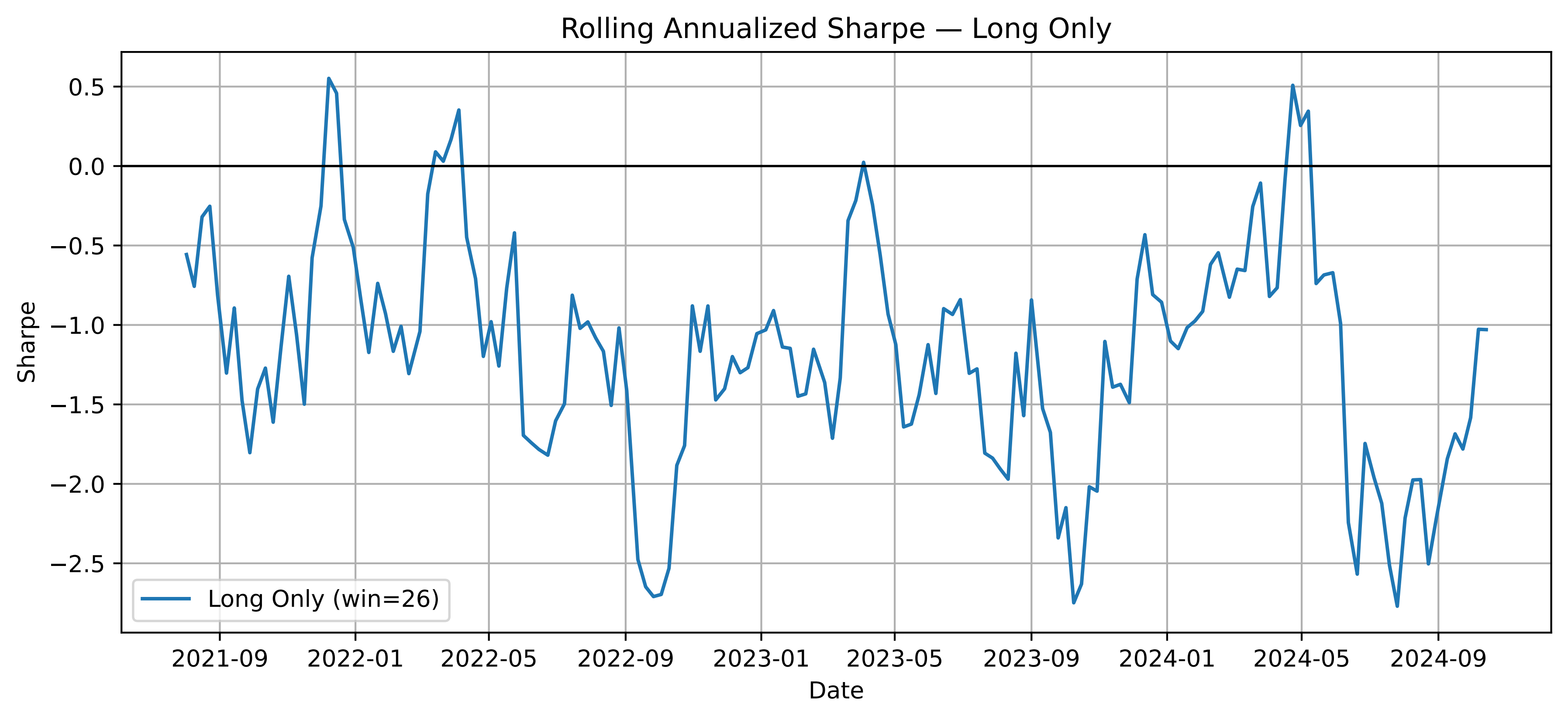
Long Only Trade Returns — Histogram with Mean CI
Mean = -0.0035
95% CI [-0.0068, -0.0003]
Frequency
Return
0
5
10
15
20
25
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06

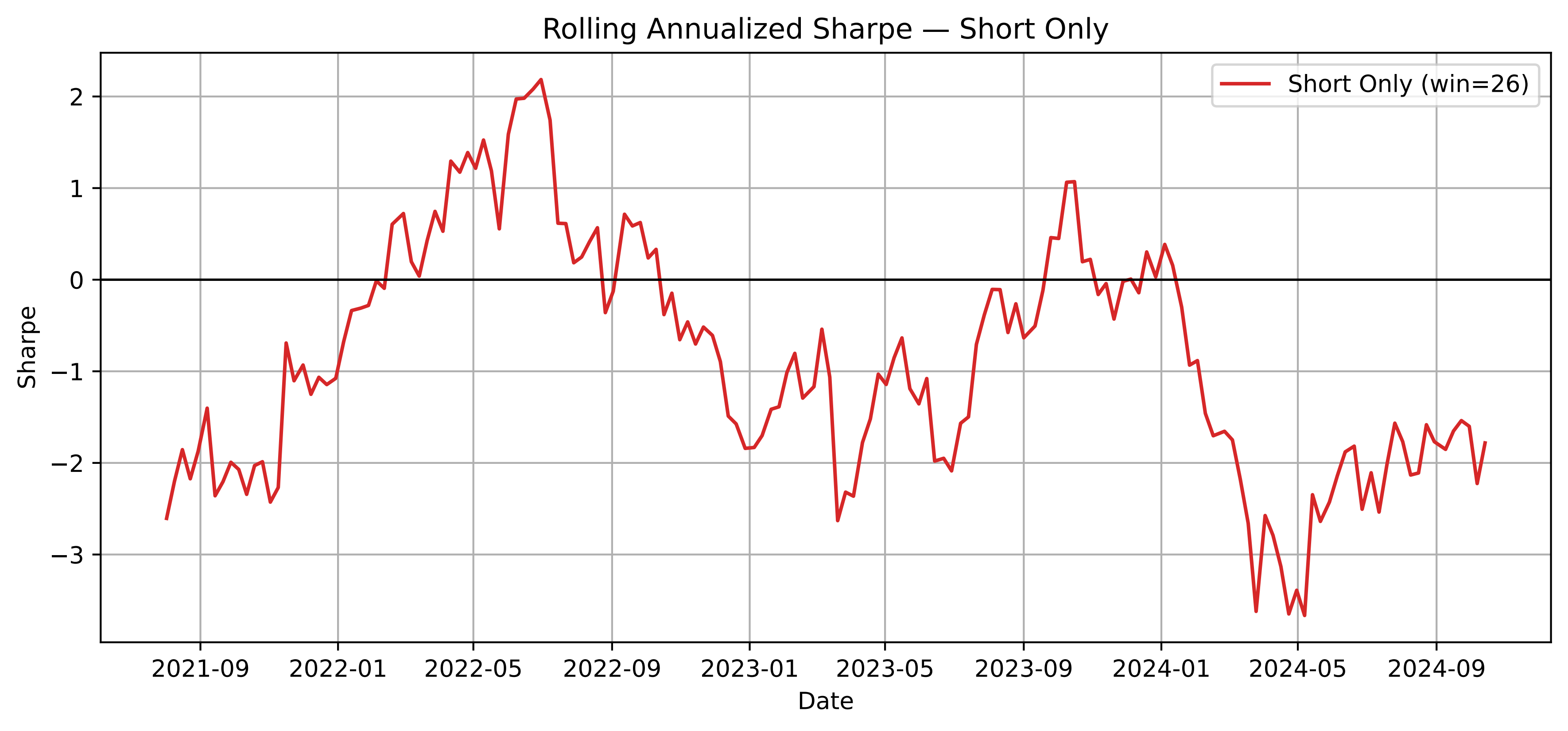

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0033
95% CI [-0.0074, 0.0007]
Frequency
Return
0
5
10
15
20
25
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06
0.08

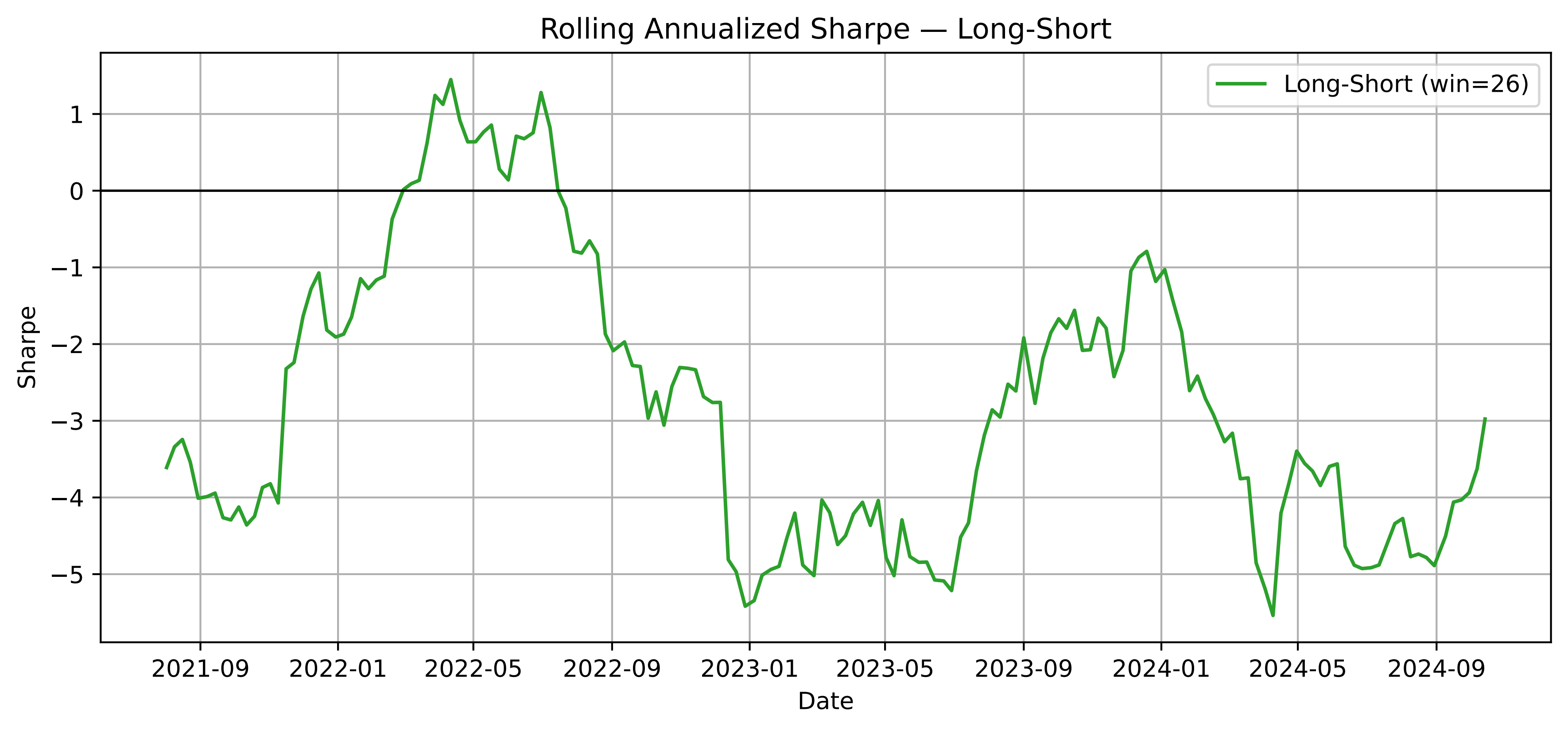


Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0034
95% CI [-0.0048, -0.0020]
Frequency
Return
0
5
10
15
20
25
30
35
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
0.04


Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
2
1
0
−1
−2
−3
−4
−5
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09


Rolling Annualized Sharpe — Long Only
Sharpe
0.5
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
Date
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
Long Only (win=26)


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


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
Date
1
0
−1
−2
−3
−4
−5
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09