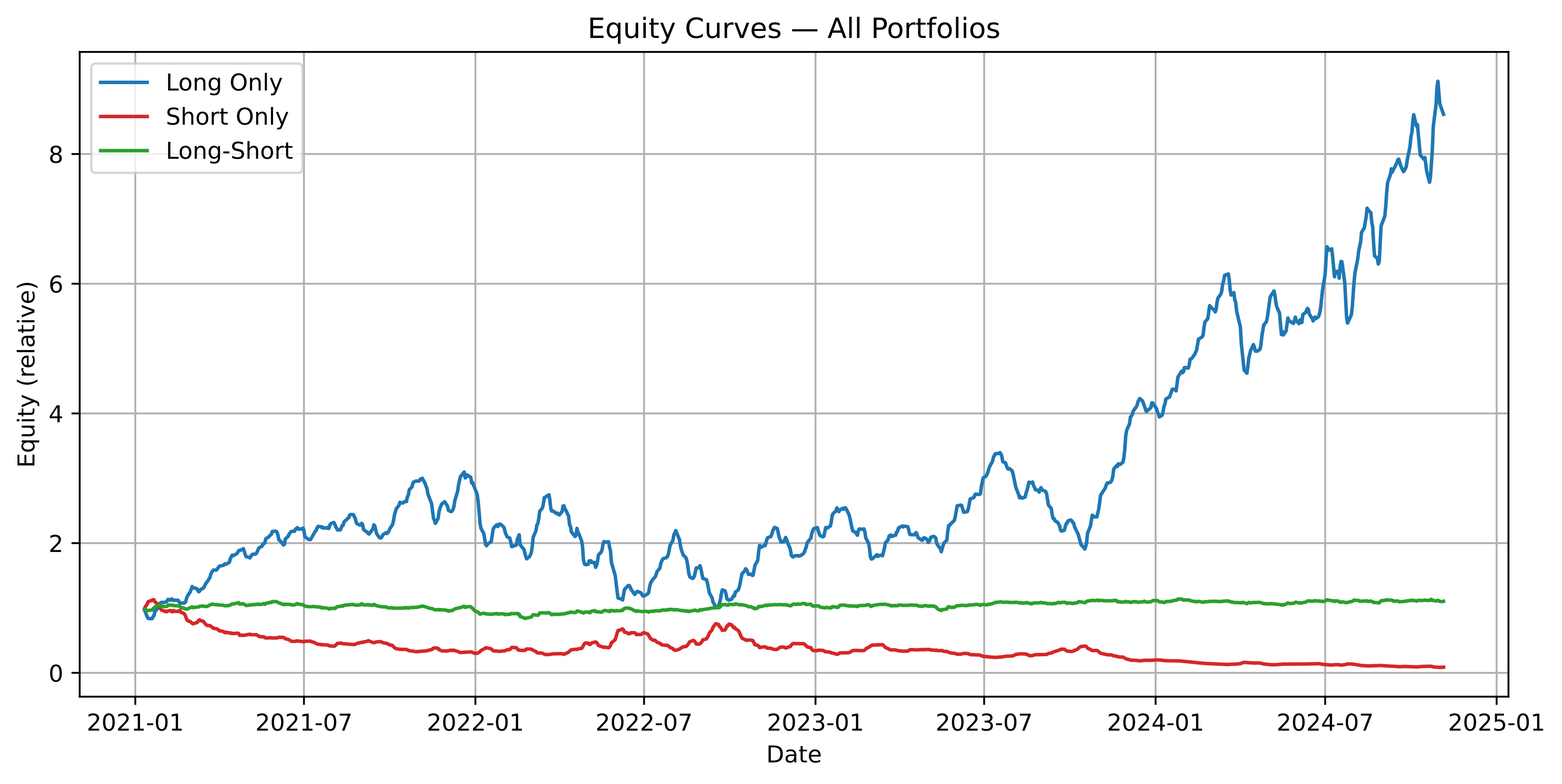
Backtest Report — I5-R5

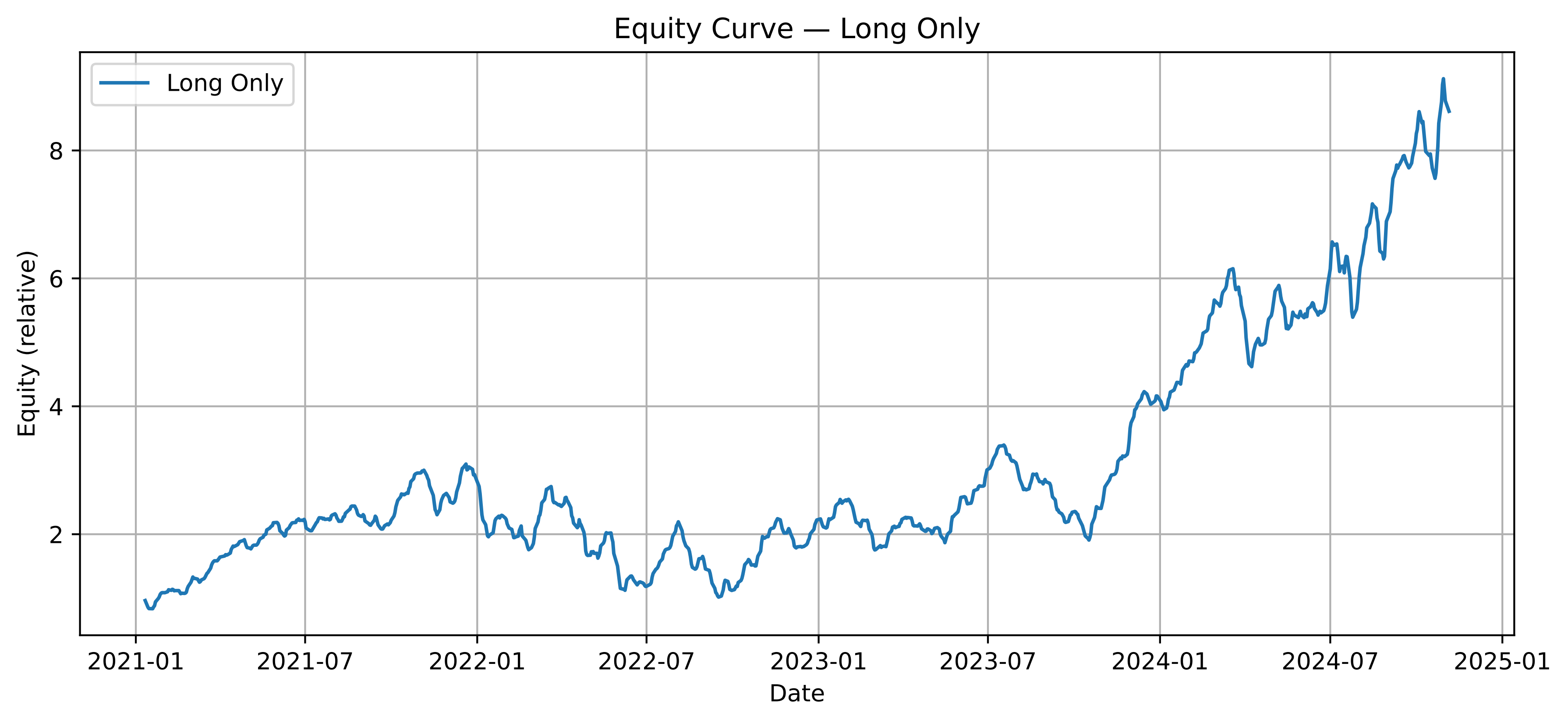
I (image): 5d | R (response/hold): 5d | Levered: True

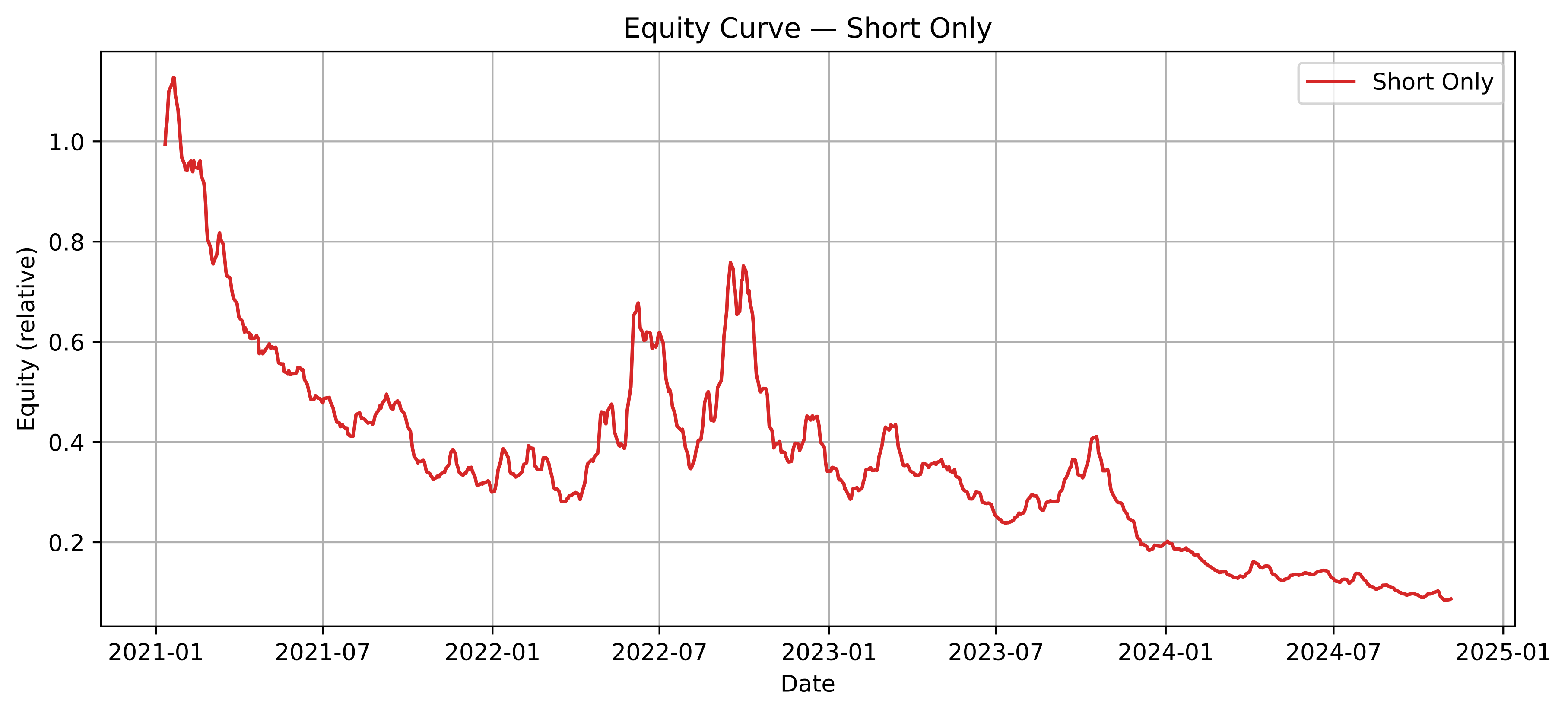
Implicit leverage via overlapping cohorts: 5× frequency → effective step = R/5 = 1.00 trading days (Annualization uses 252/1.00).

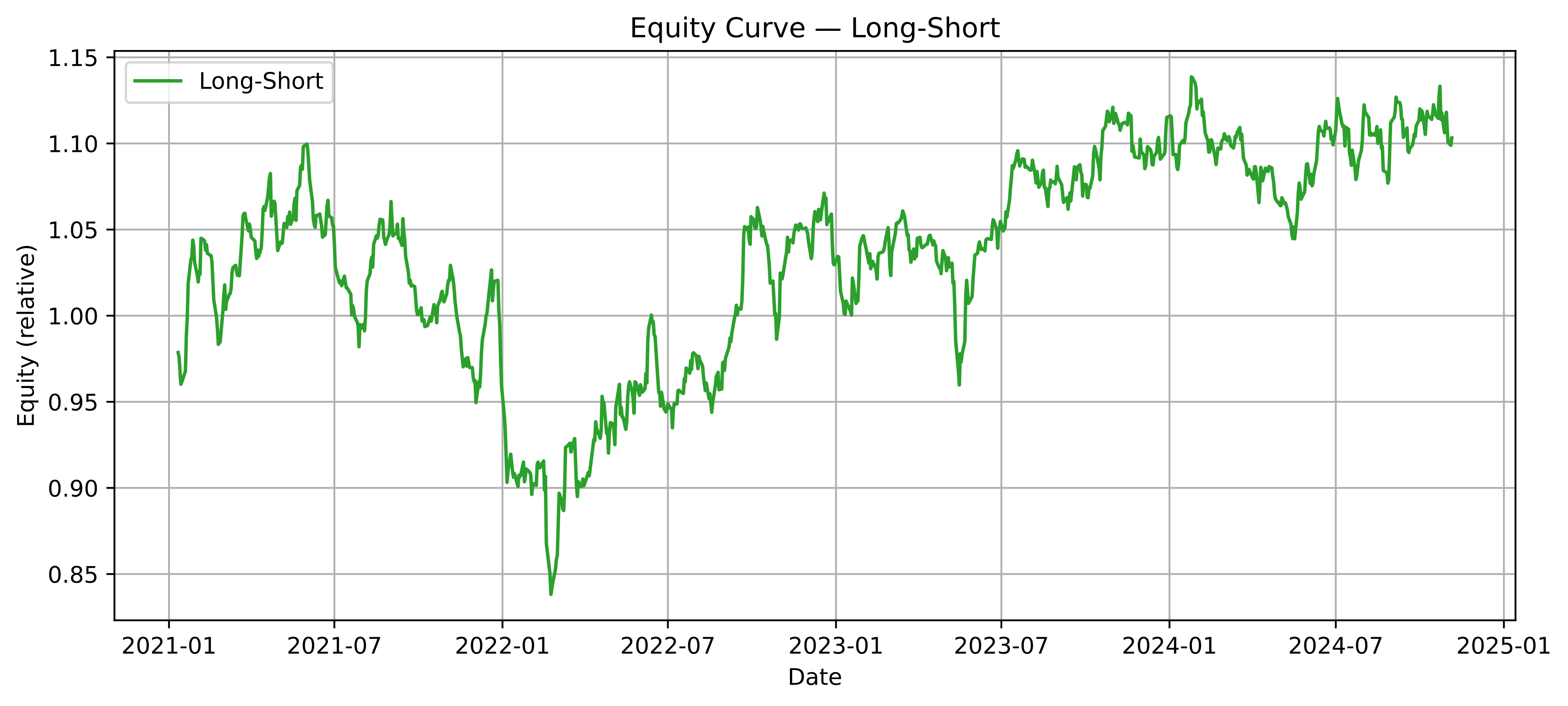
Backtest Summary

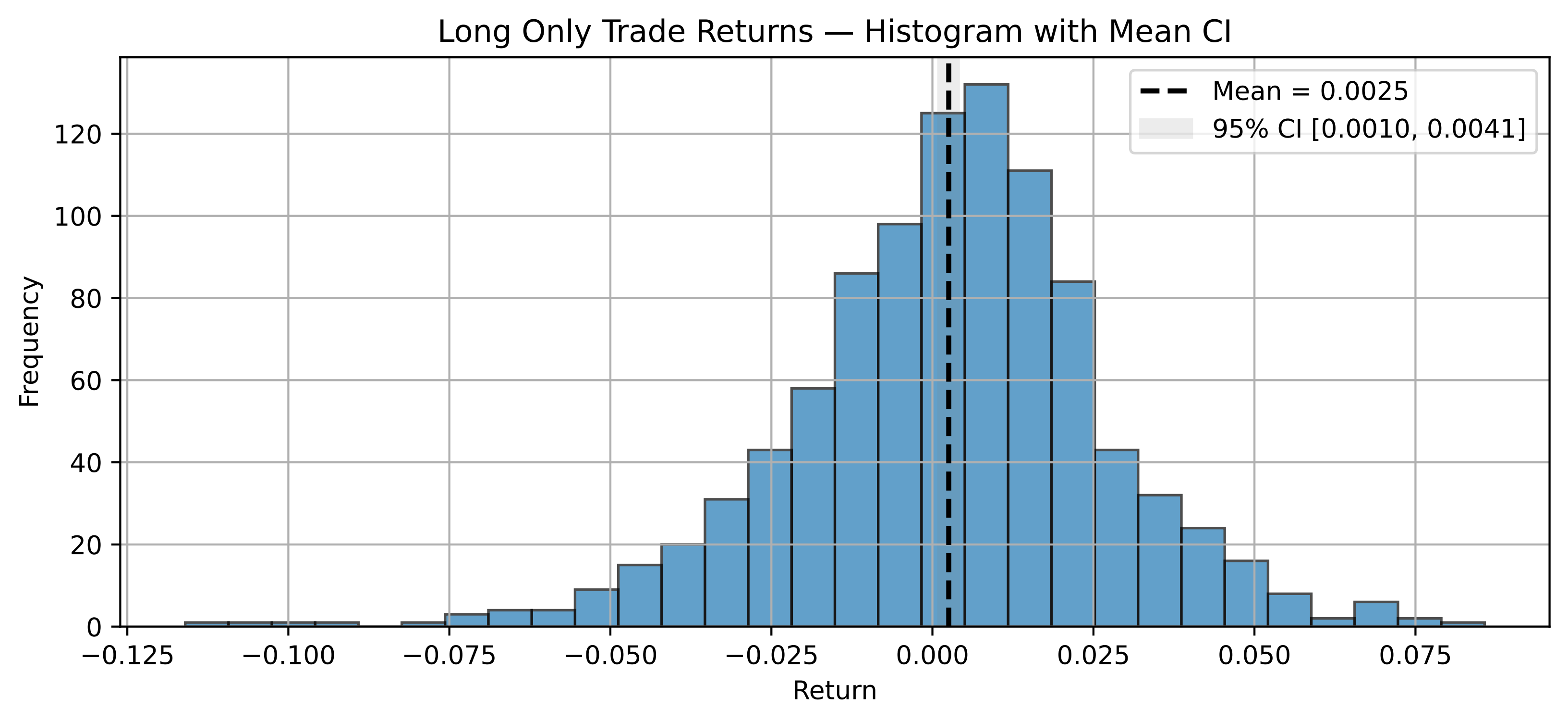
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	761.21%	75.77%	1.65	-67.19%	48100	571	391	59.36%	0.00	0.02
Short Only	-91.30%	-47.26%	-1.61	-92.53%	48100	417	545	43.35%	-0.00	0.02
Long-Short	10.32%	2.61%	0.28	-23.78%	96200	483	479	50.21%	0.00	0.01

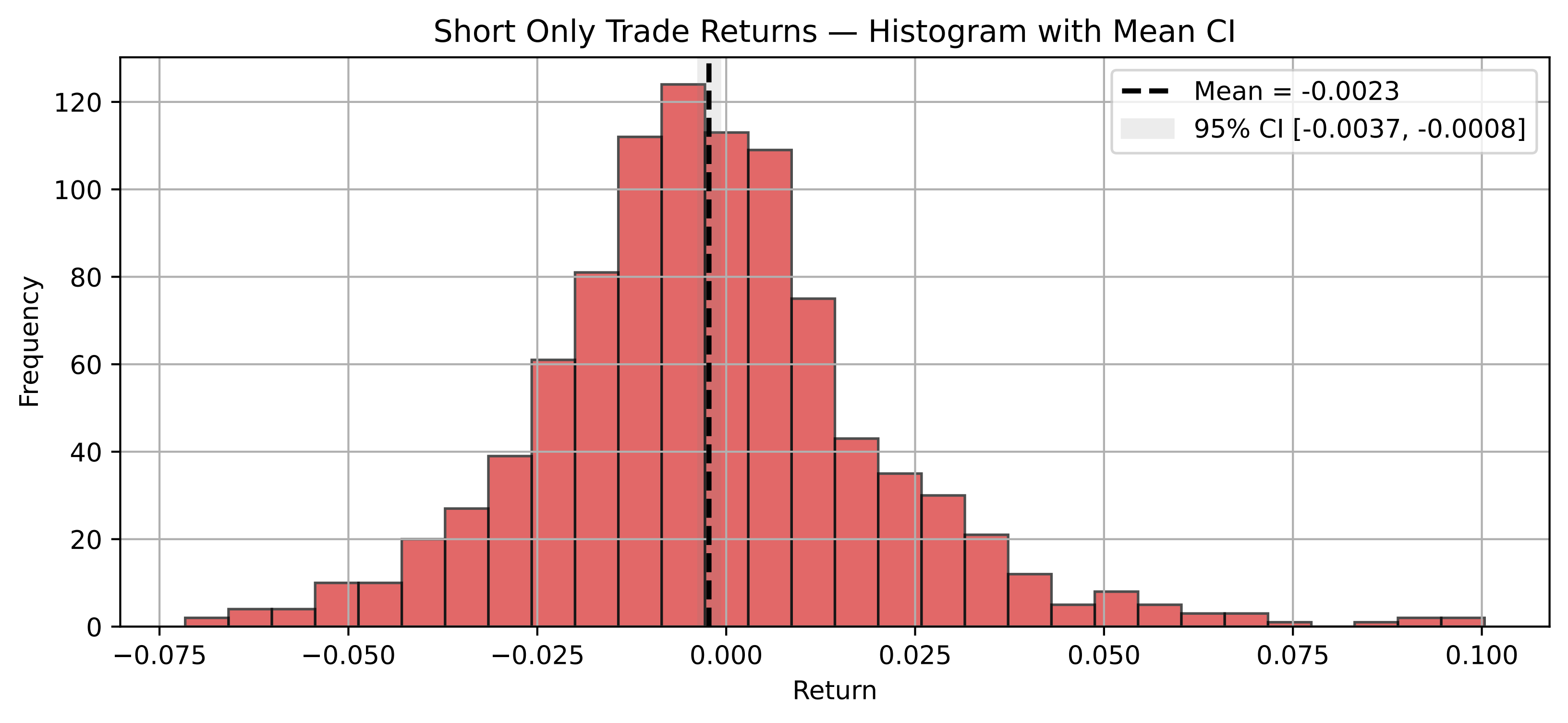

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
0
2
4
6
8
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date


Equity Curve — Long Only
Long Only
Equity (relative)
2
4
6
8
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

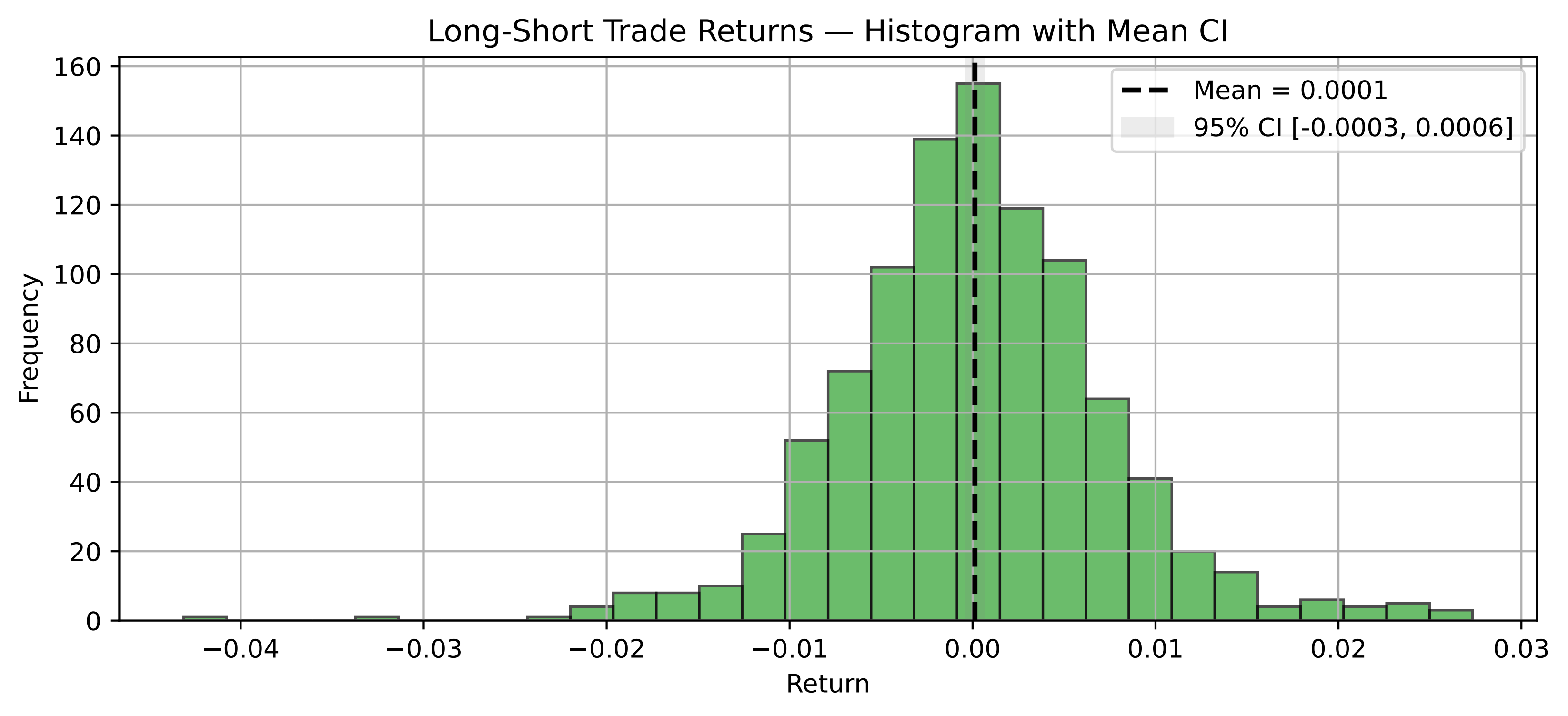

Equity Curve — Short Only
Short Only
Equity (relative)
1.0
0.8
0.6
0.4
0.2
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date


Equity Curve — Long-Short
Long-Short
Equity (relative)
1.15
1.10
1.05
1.00
0.95
0.90
0.85
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

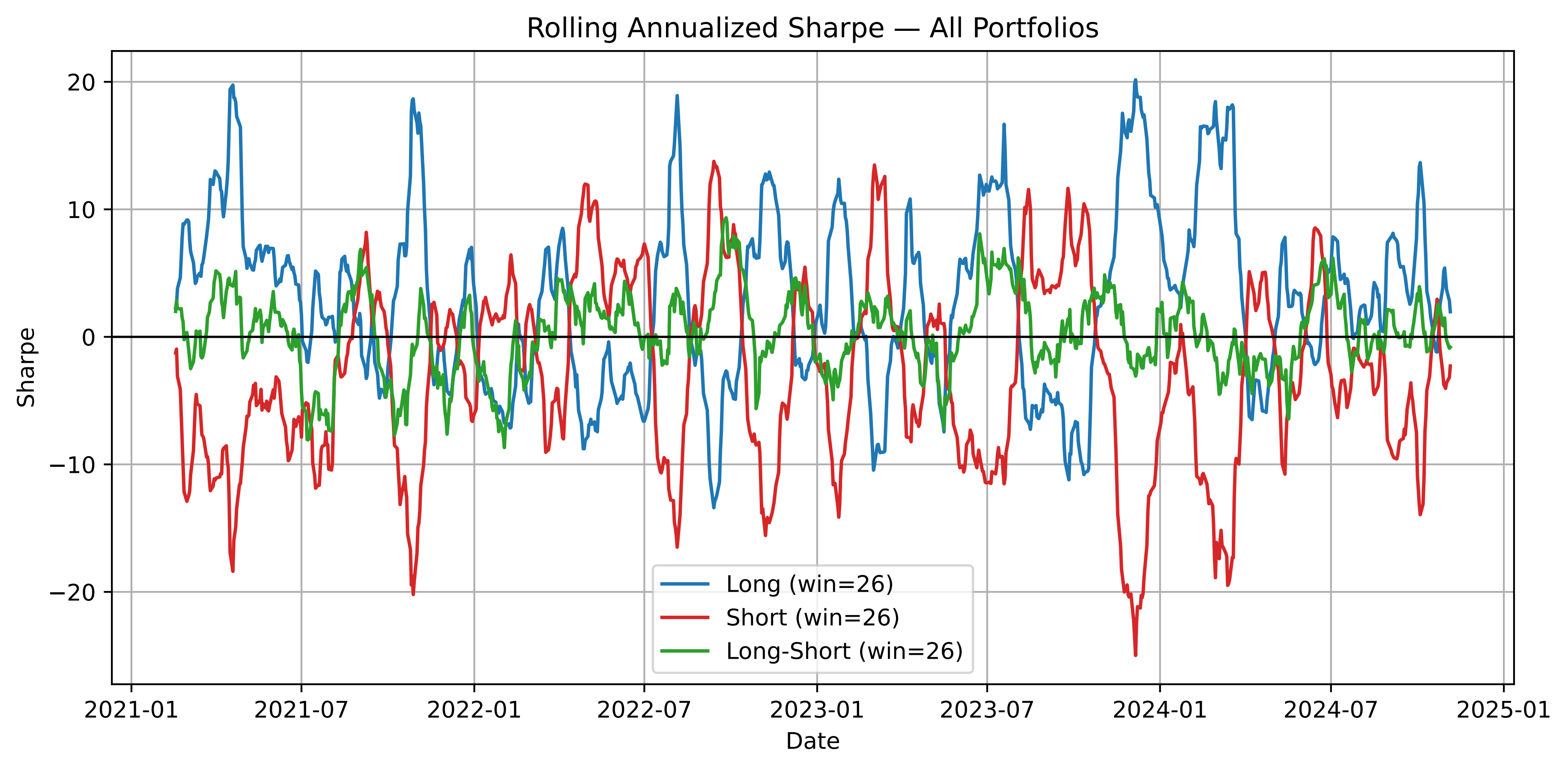

Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0025
95% CI [0.0010, 0.0041]
Frequency
0
20
40
60
80
100
120
−0.125
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
Return

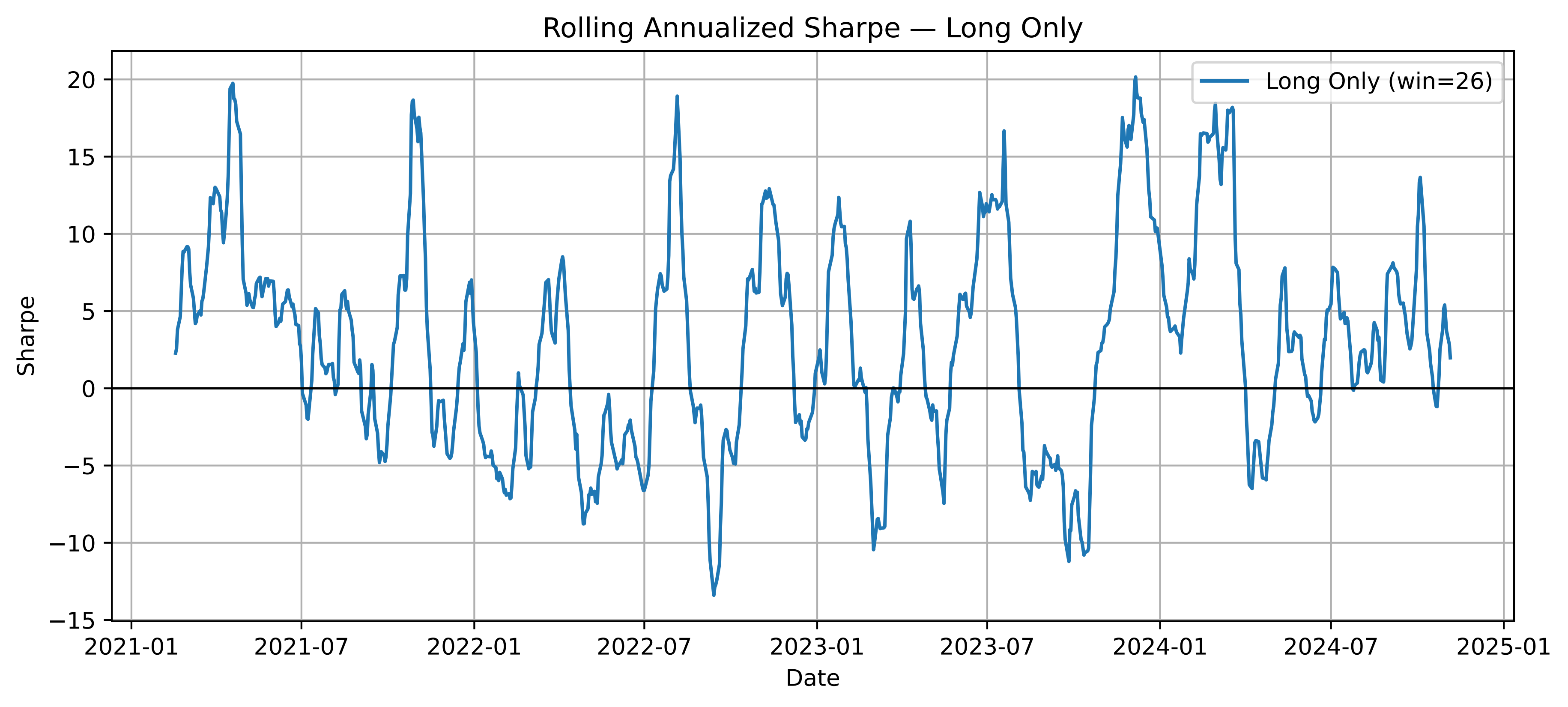


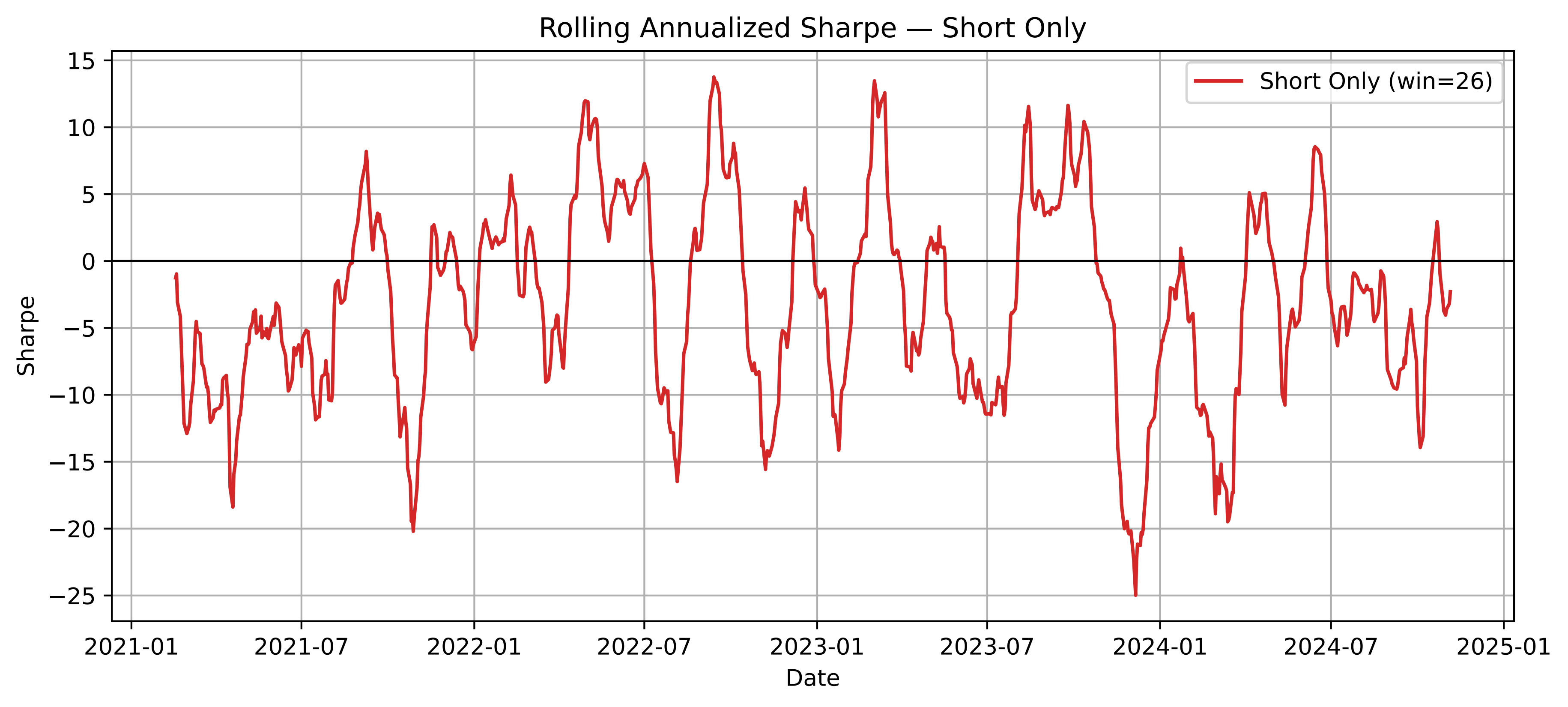
Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0023
95% CI [-0.0037, -0.0008]
Frequency
Return
0
20
40
60
80
100
120
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100

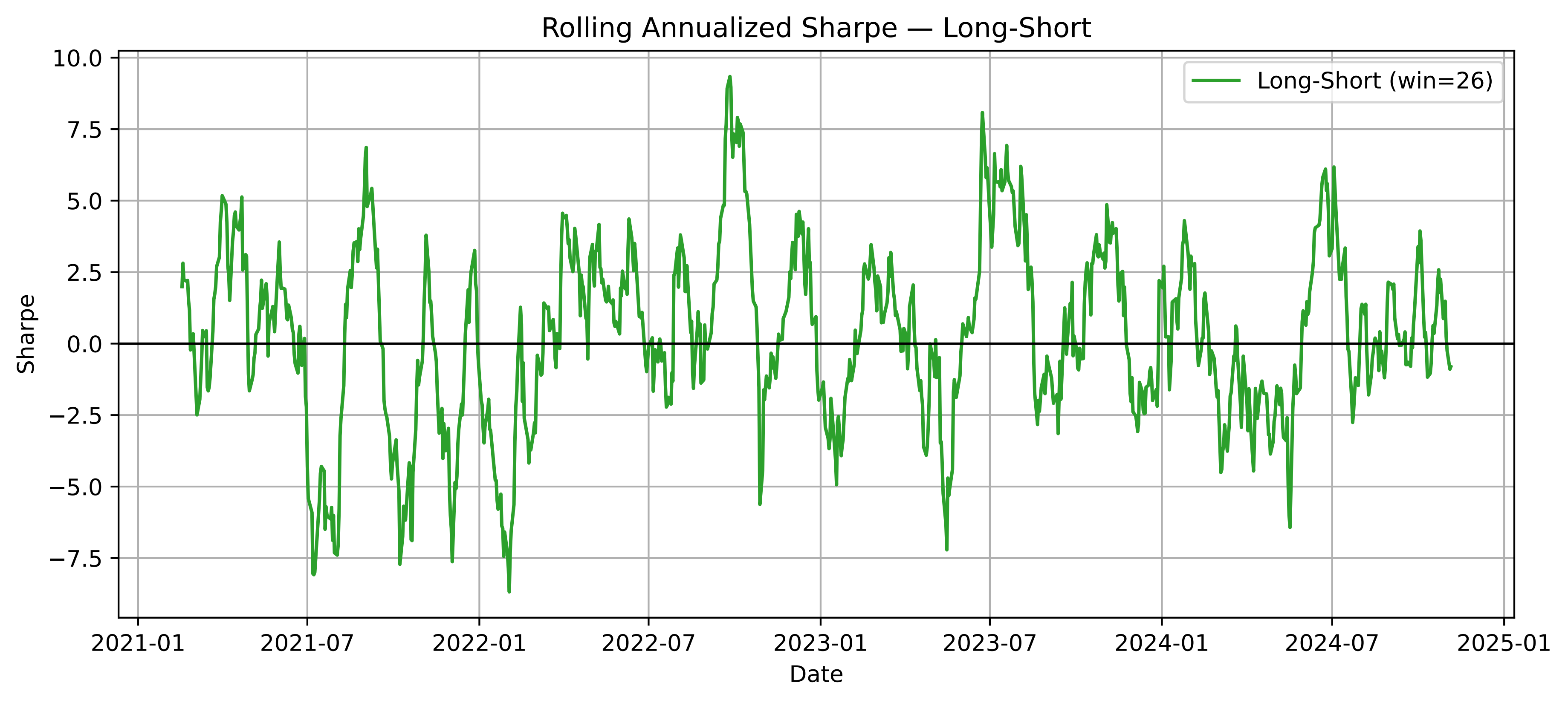


Long-Short Trade Returns — Histogram with Mean CI
Mean = 0.0001
95% CI [-0.0003, 0.0006]
Frequency
0
20
40
60
80
100
120
140
160
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
Return


Rolling Annualized Sharpe — All Portfolios
20
10
0
−10
−20
Sharpe
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date
Long (win=26)
Short (win=26)
Long-Short (win=26)


Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
20
15
10
5
0
−5
−10
−15
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01


Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
15
10
5
0
−5
−10
−15
−20
−25
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
Date
10.0
7.5
5.0
2.5
0.0
−2.5
−5.0
−7.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01