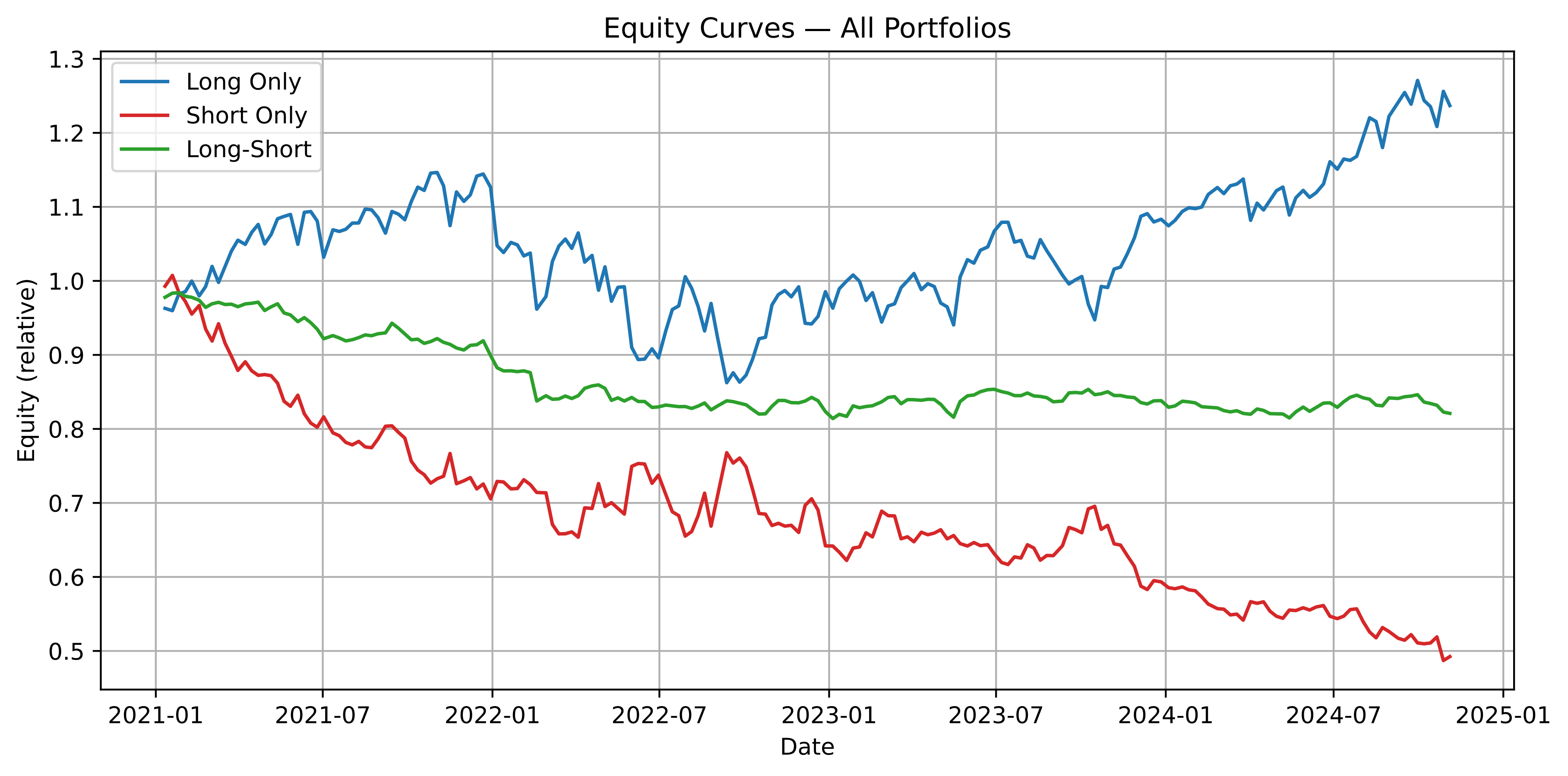
Backtest Report — I5-R5

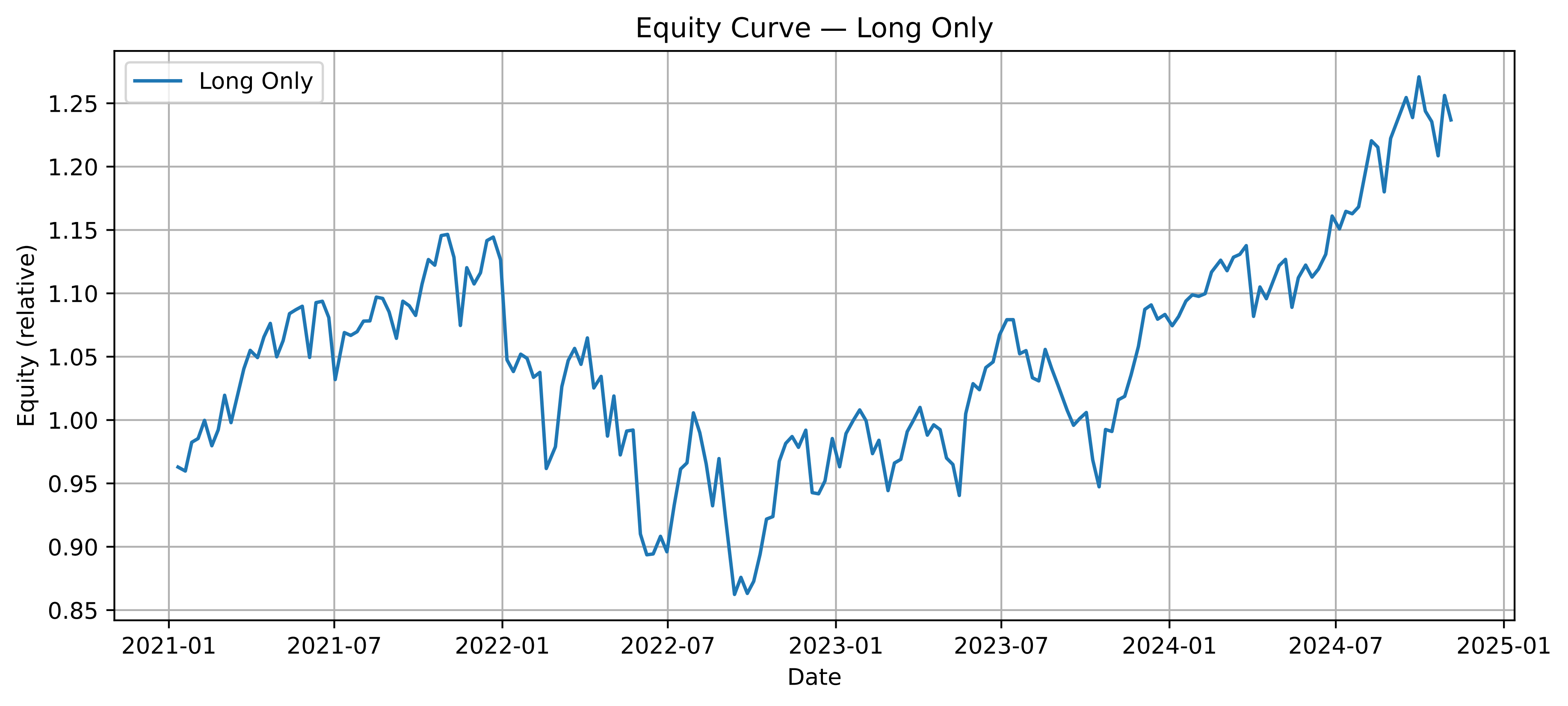
I (image): 5d | R (response/hold): 5d | Levered: False

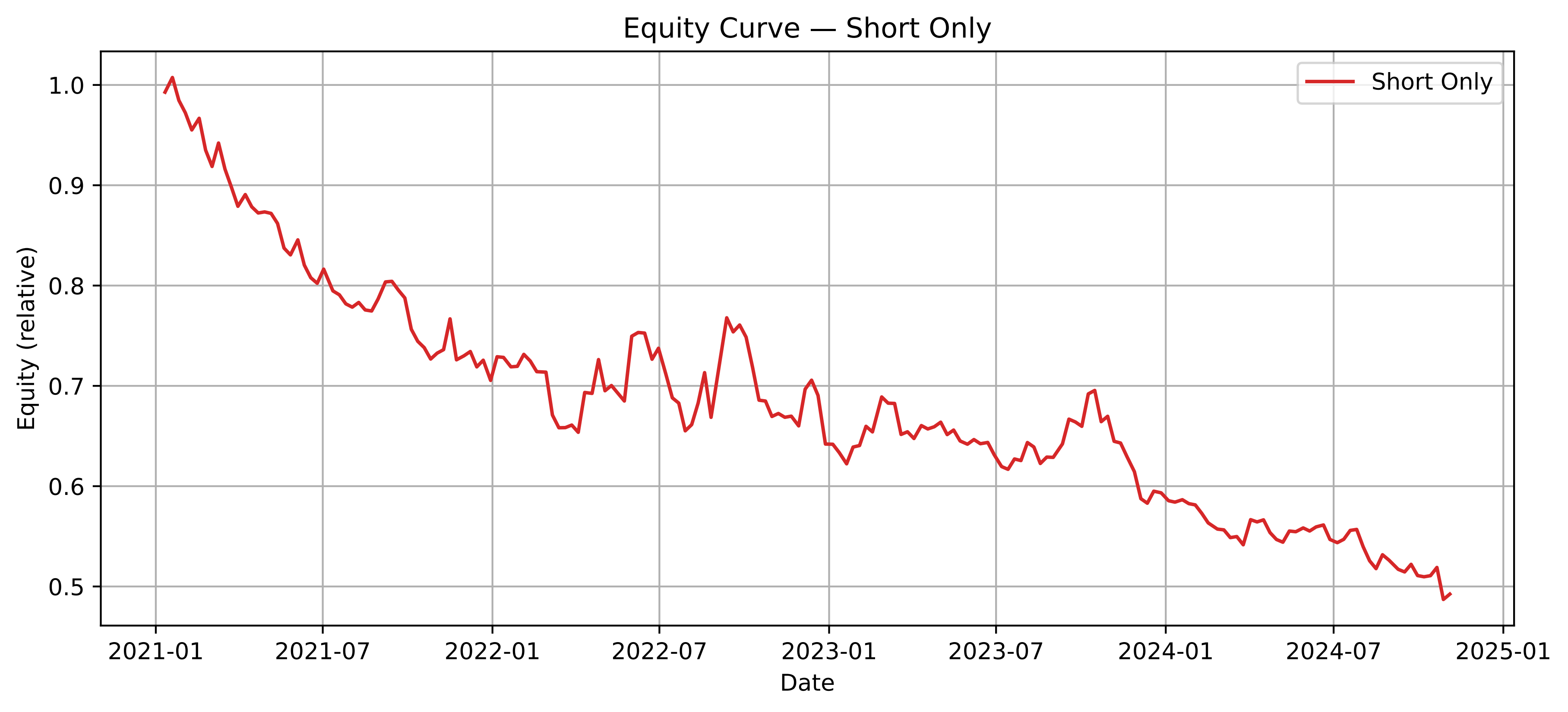
Annualization uses step = R = 5 trading days (periods/year = 252/5).

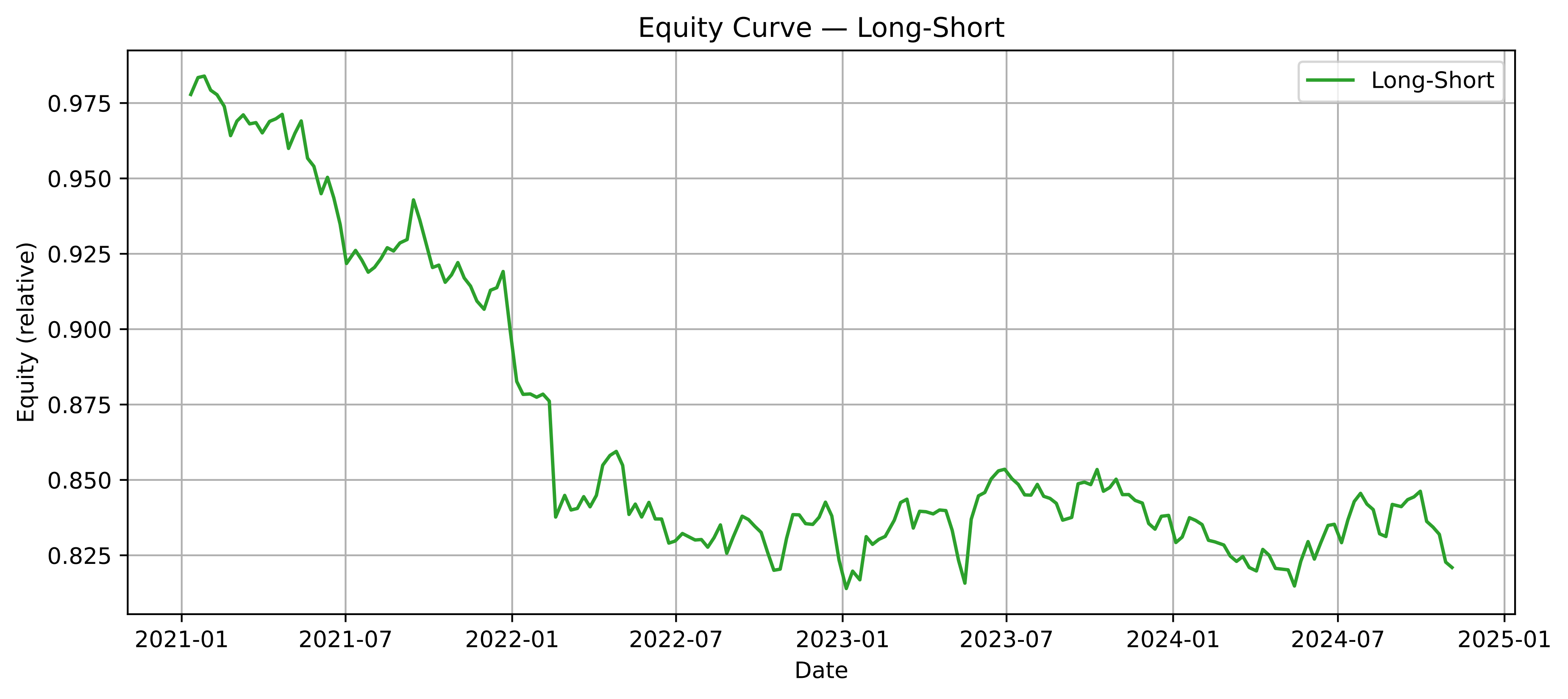
Backtest Summary

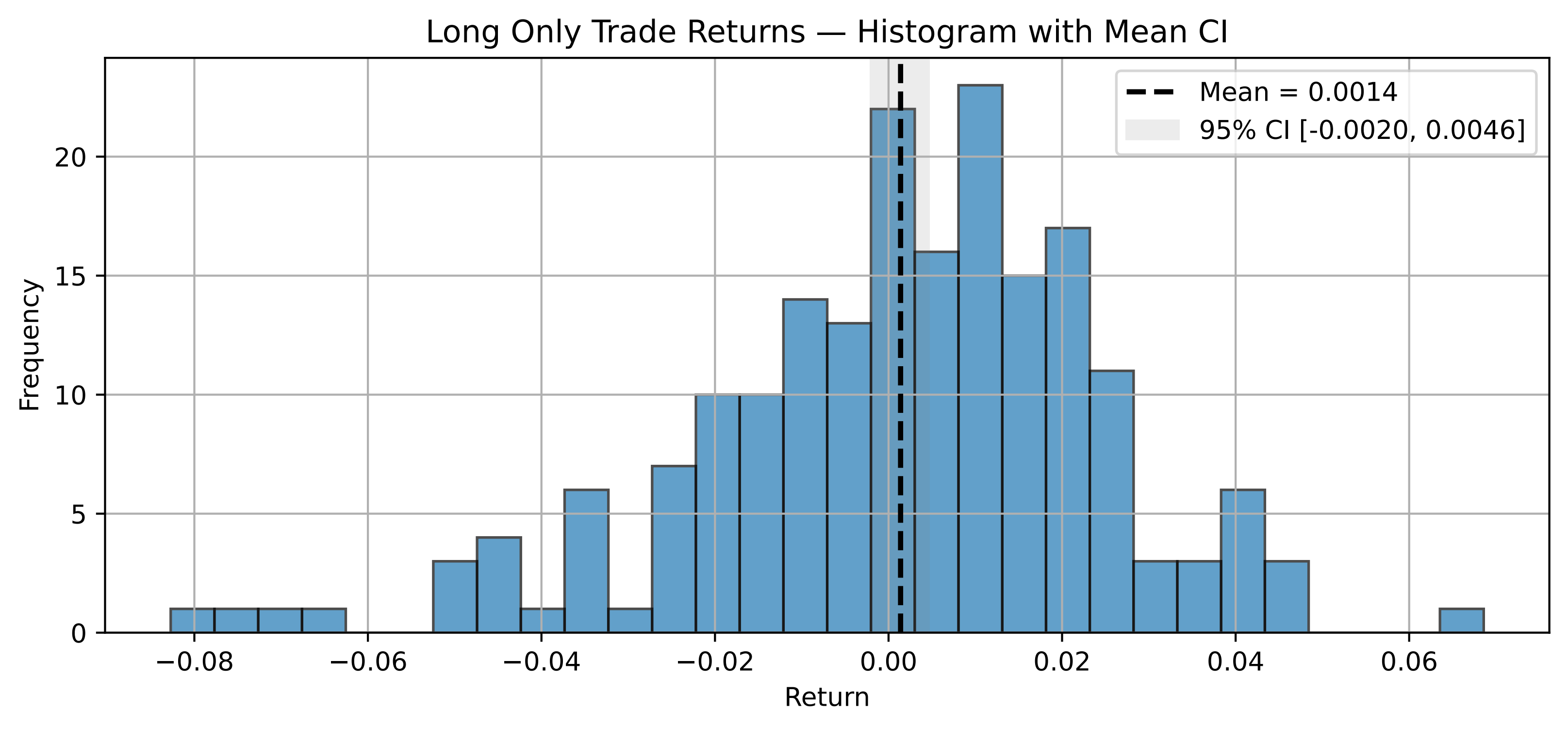
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	23.68%	5.71%	0.41	-24.78%	9650	115	78	59.59%	0.00	0.02
Short Only	-50.76%	-16.89%	-0.99	-51.66%	9650	74	119	38.34%	-0.00	0.02
Long-Short	-17.90%	-5.02%	-0.94	-17.27%	19300	88	105	45.60%	-0.00	0.01


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.3
1.2
1.1
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
2025-01
Date

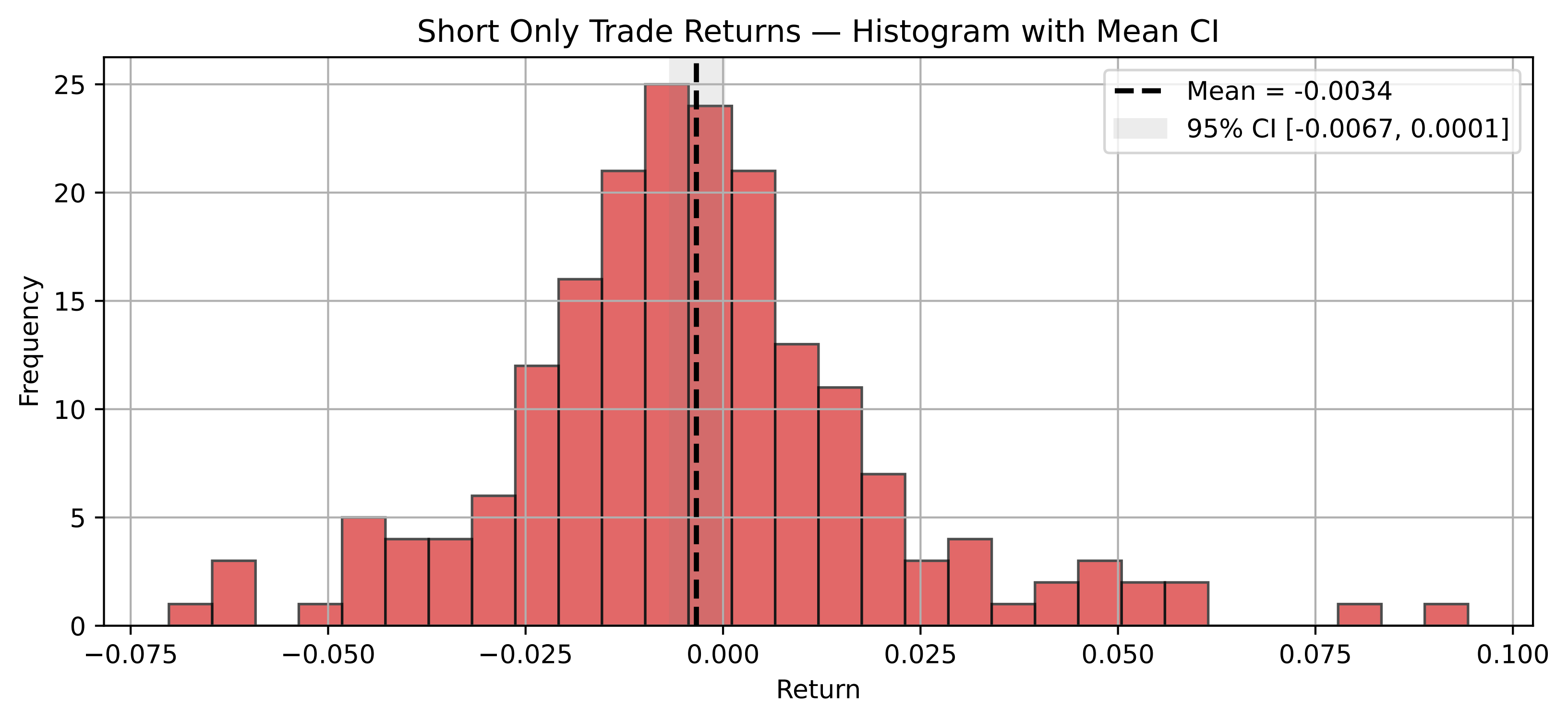

Equity Curve — Long Only
Long Only
Equity (relative)
Date
1.25
1.20
1.15
1.10
1.05
1.00
0.95
0.90
0.85
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01

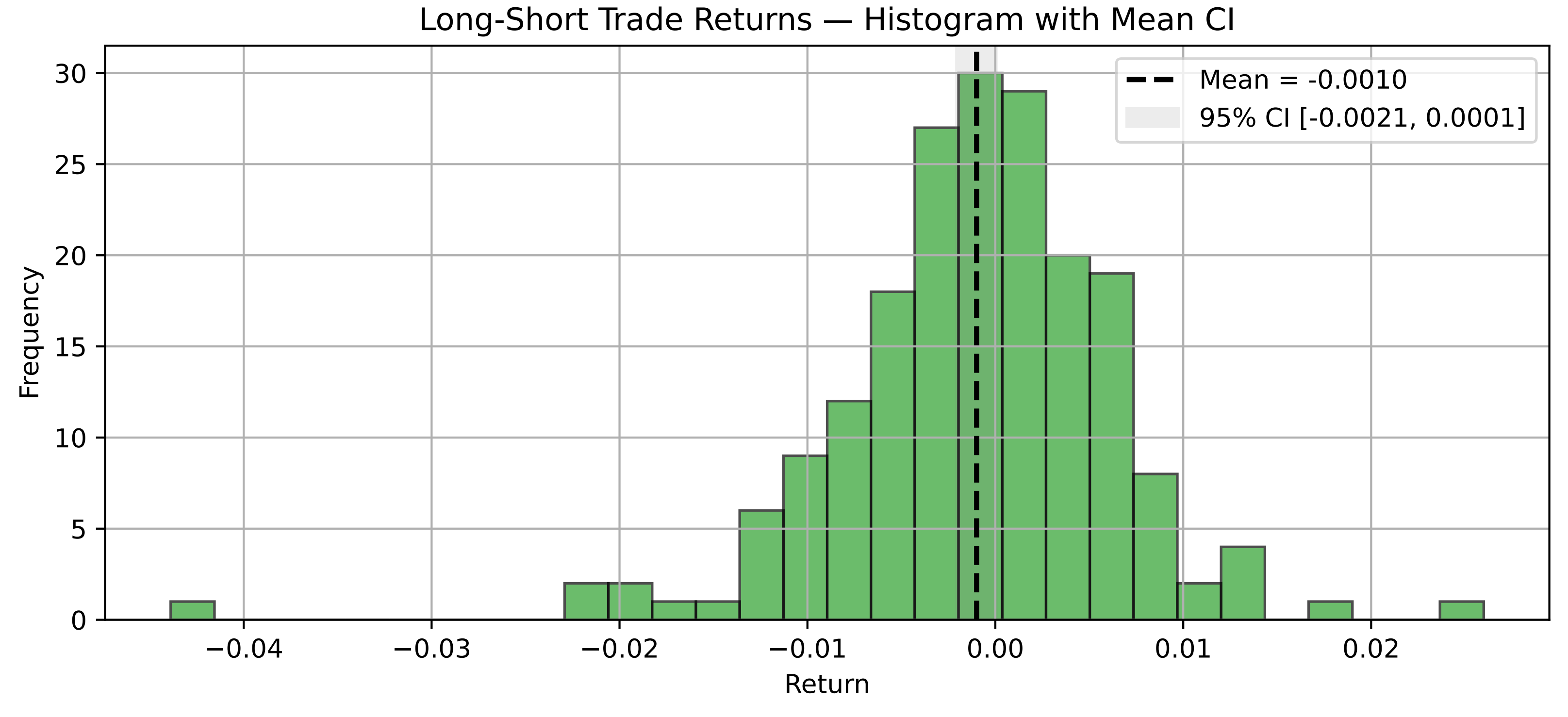

Equity Curve — Short Only
Short Only
Equity (relative)
1.0
0.9
0.8
0.7
0.6
0.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date


Equity Curve — Long-Short
Long-Short
Equity (relative)
0.975
0.950
0.925
0.900
0.875
0.850
0.825
Date
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01

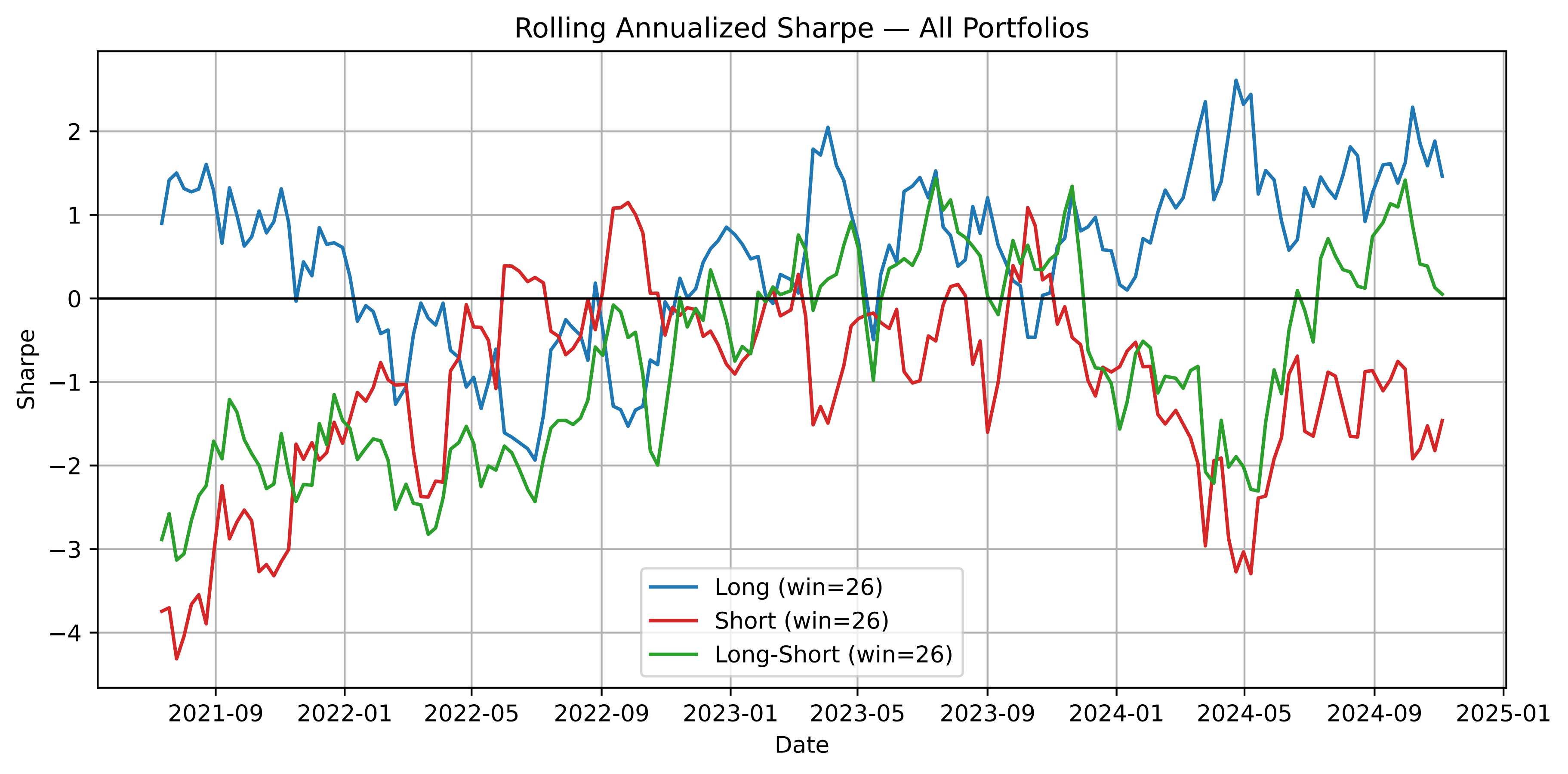


Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0014
95% CI [-0.0020, 0.0046]
Frequency
Return
0
5
10
15
20
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06

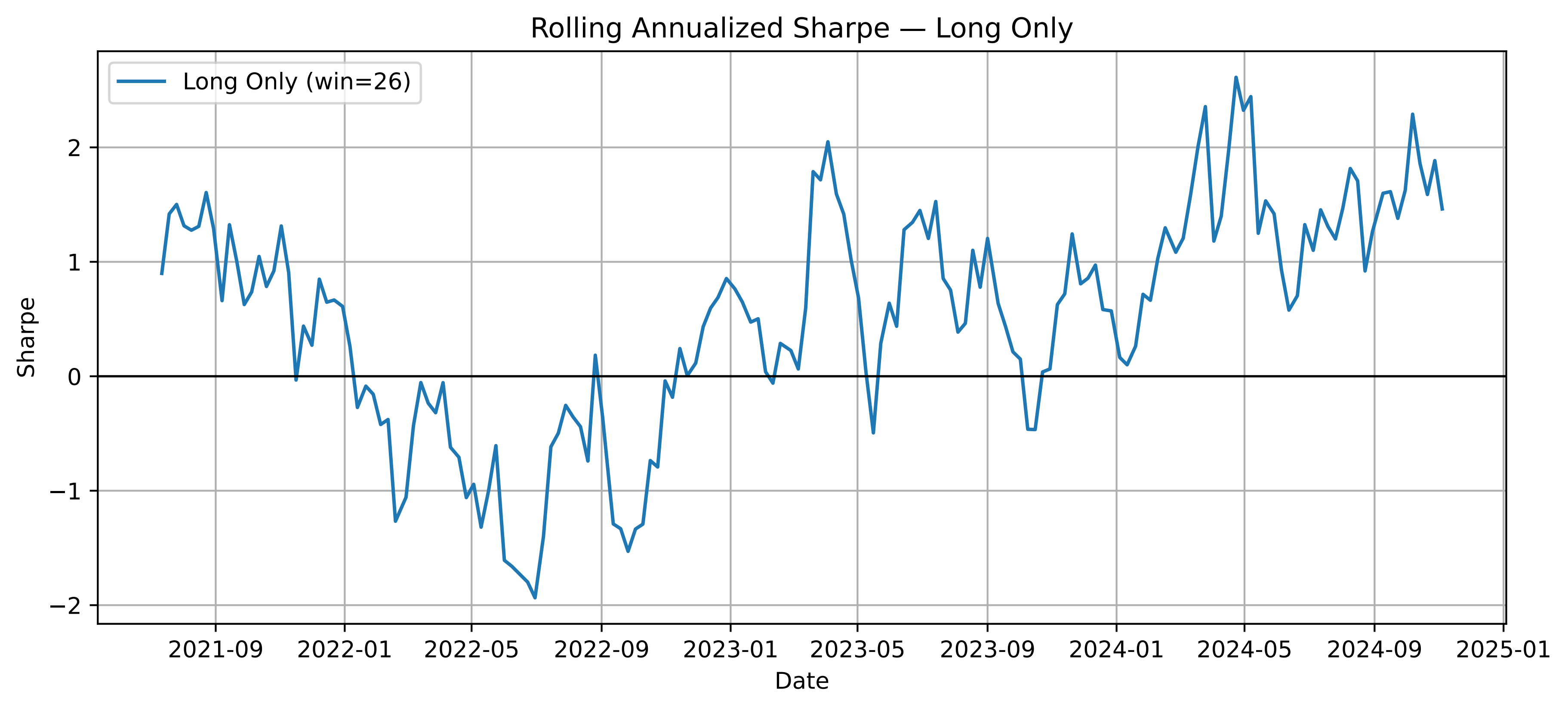

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0034
95% CI [-0.0067, 0.0001]
Frequency
Return
0
5
10
15
20
25
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100



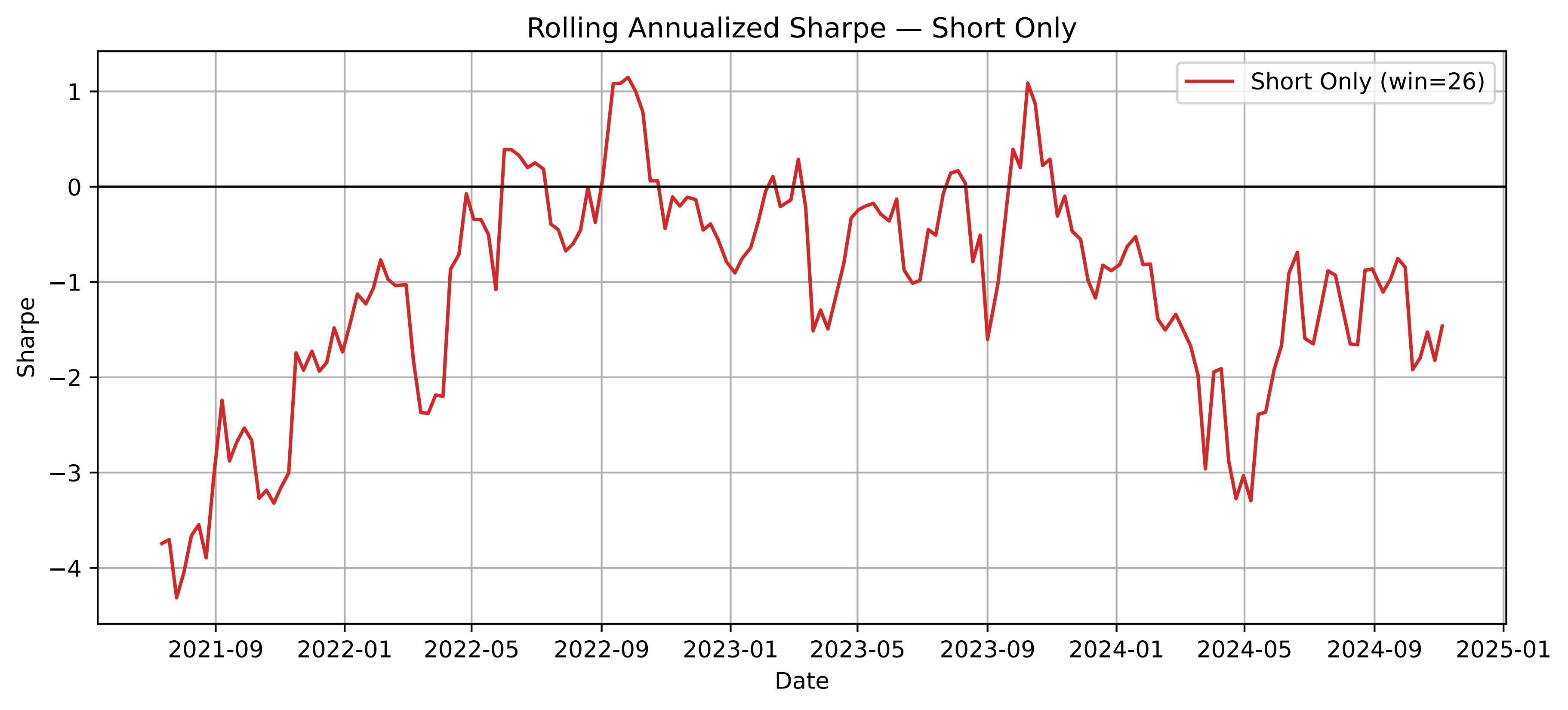
Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0010
95% CI [-0.0021, 0.0001]
Frequency
Return
0
5
10
15
20
25
30
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02

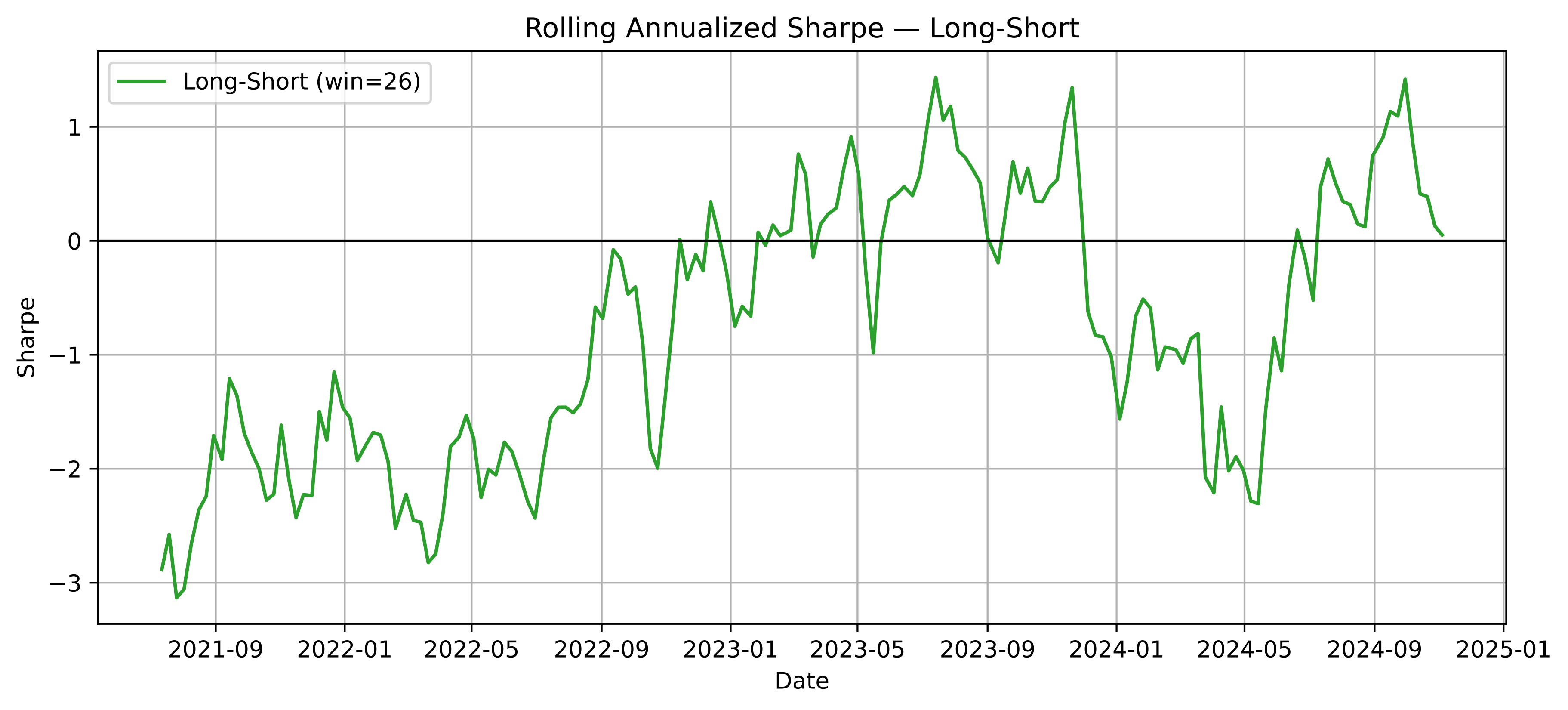


Rolling Annualized Sharpe — All Portfolios
Sharpe
Date
2
1
0
−1
−2
−3
−4
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
Long (win=26)
Short (win=26)
Long-Short (win=26)



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
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


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
1
0
−1
−2
−3
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
Date