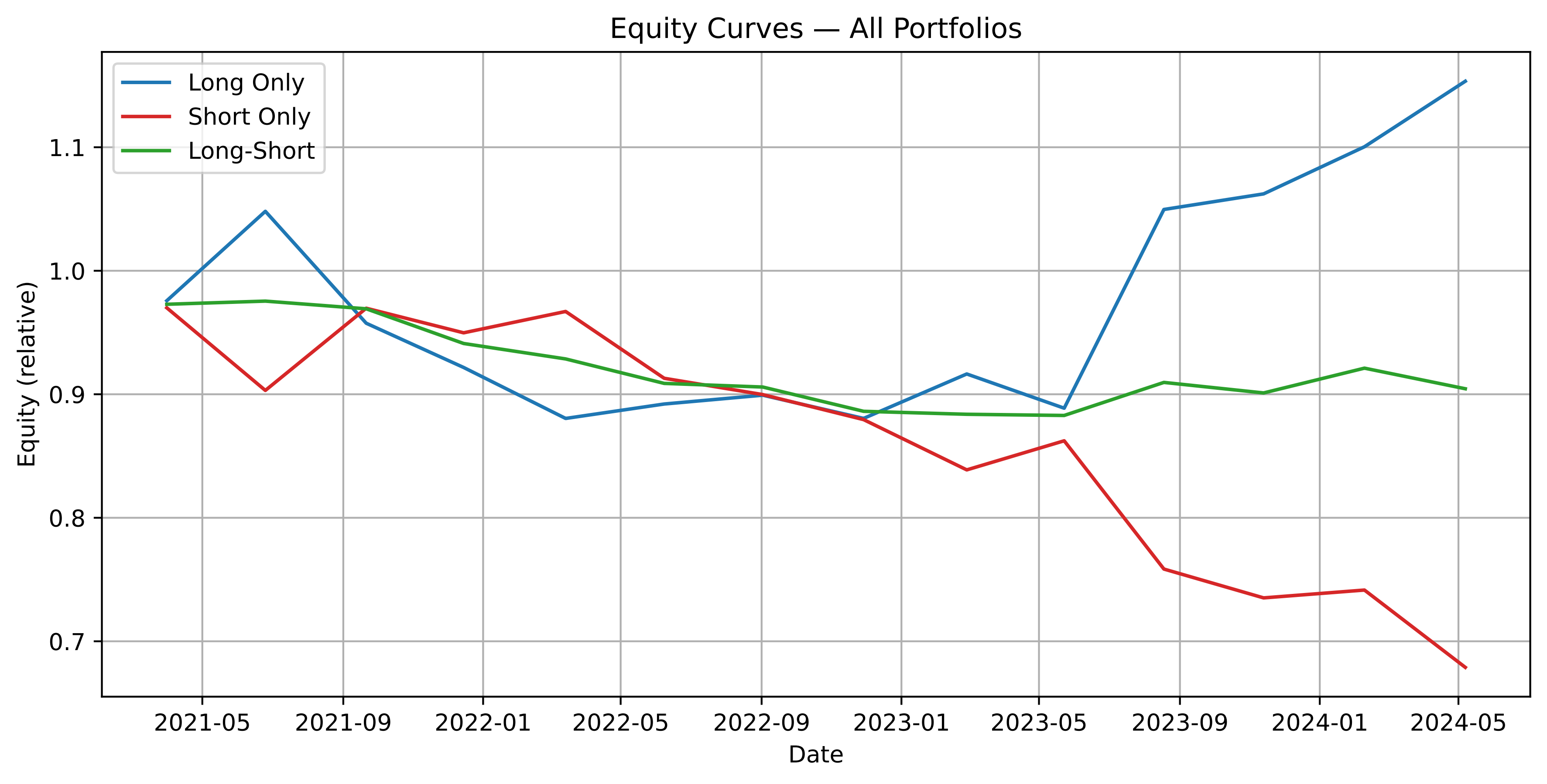
Backtest Report — I20-R60

I (image): 20d | R (response/hold): 60d | Levered: False

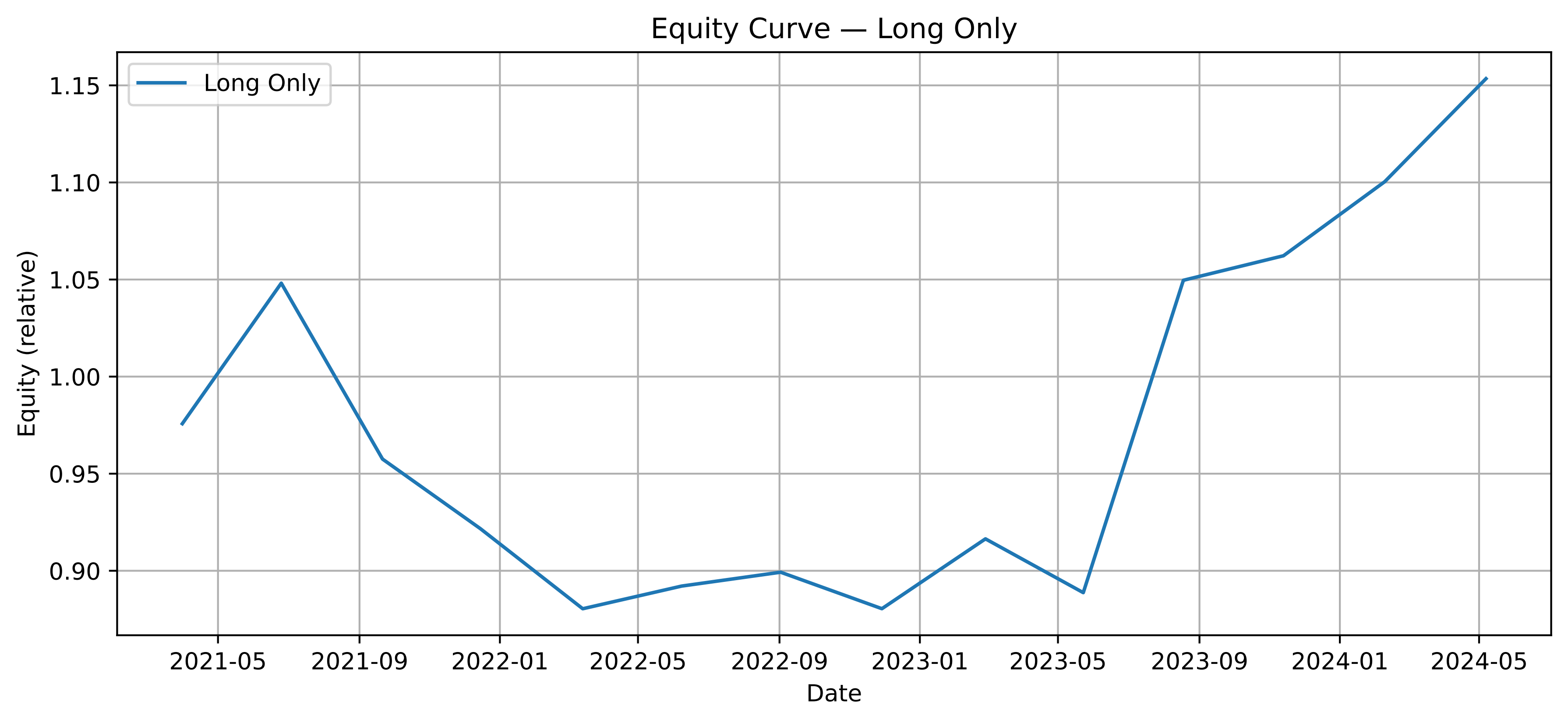
Annualization uses step = R = 60 trading days (periods/year = 252/60).

Backtest Summary

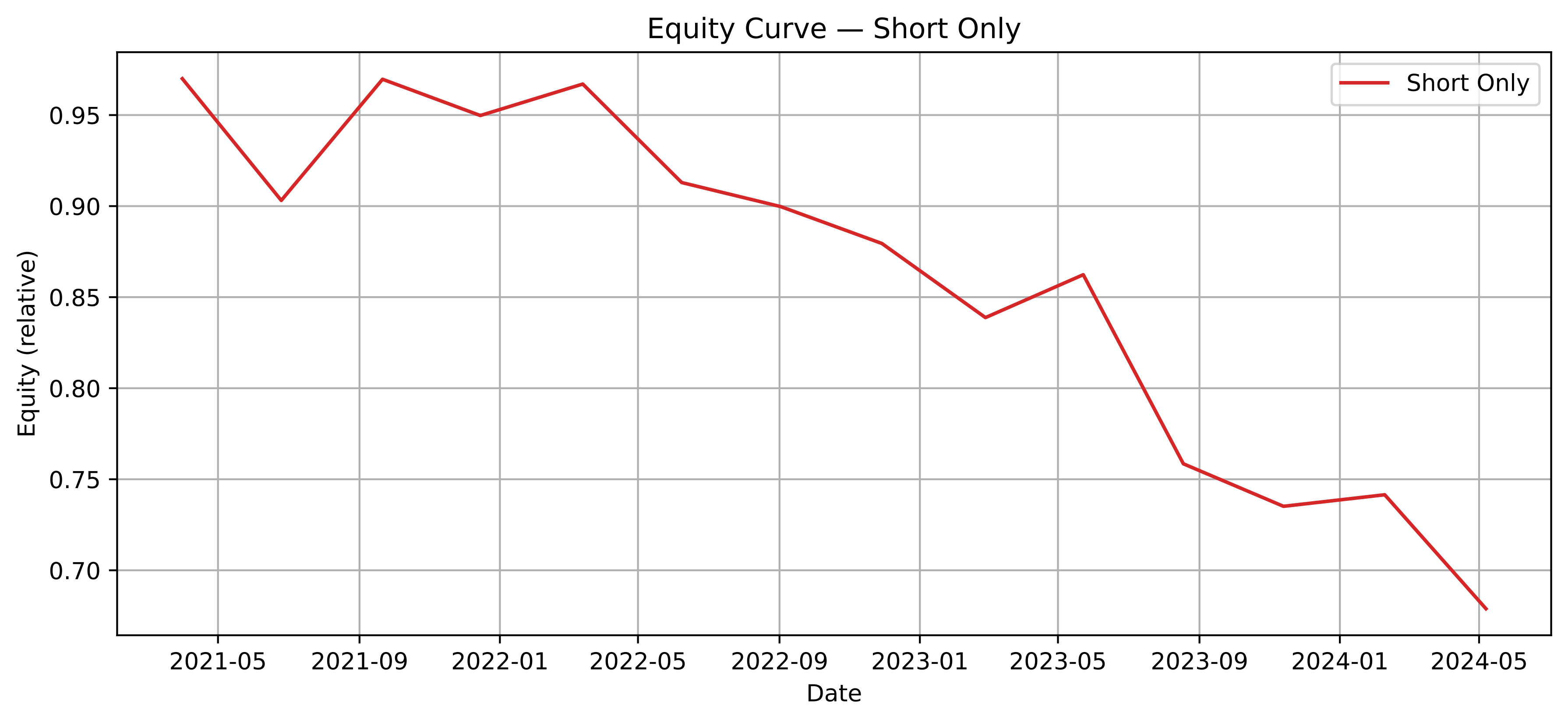
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	15.34%	4.38%	0.40	-16.00%	700	8	6	57.14%	0.01	0.06
Short Only	-32.11%	-10.97%	-1.12	-30.01%	700	4	10	28.57%	-0.03	0.05
Long-Short	-9.55%	-2.97%	-0.86	-9.49%	1400	3	11	21.43%	-0.01	0.02

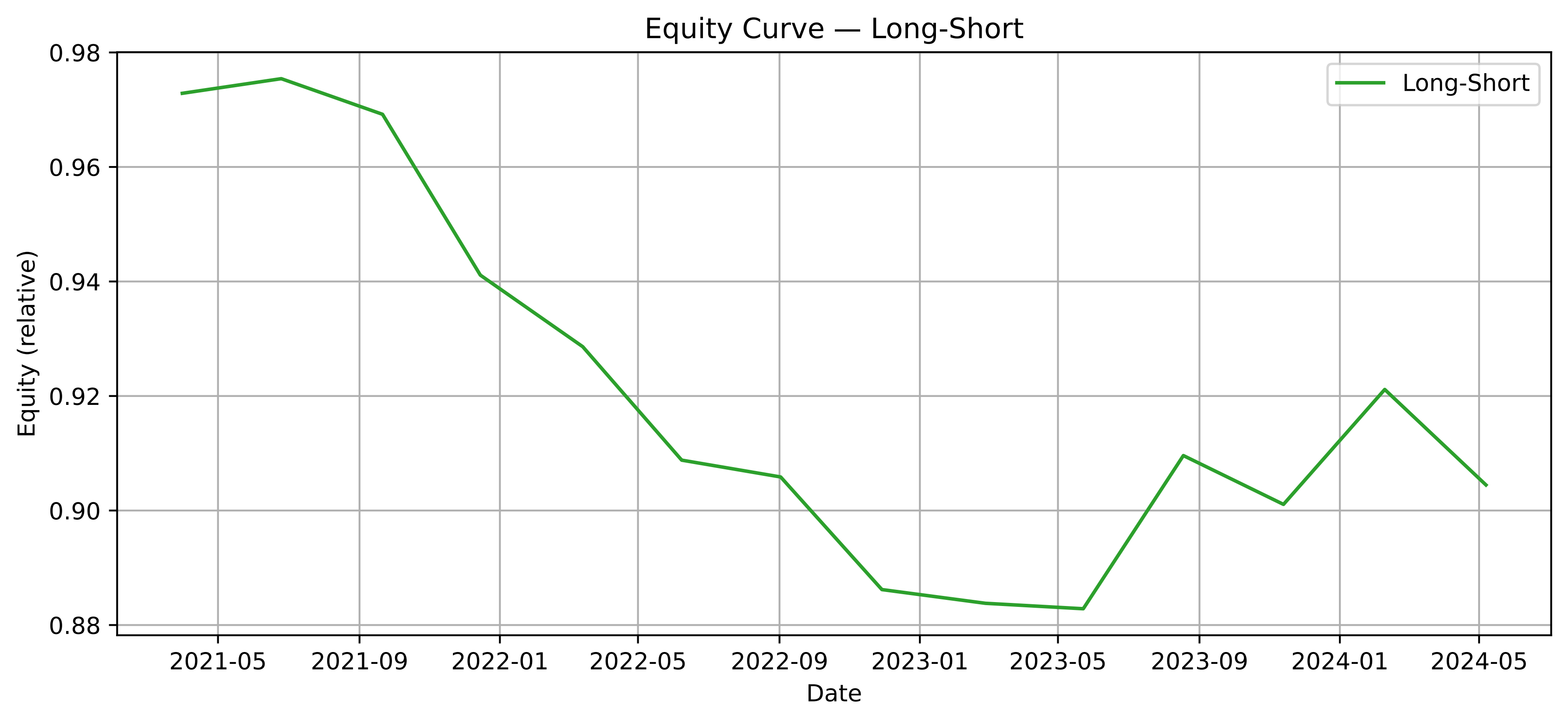


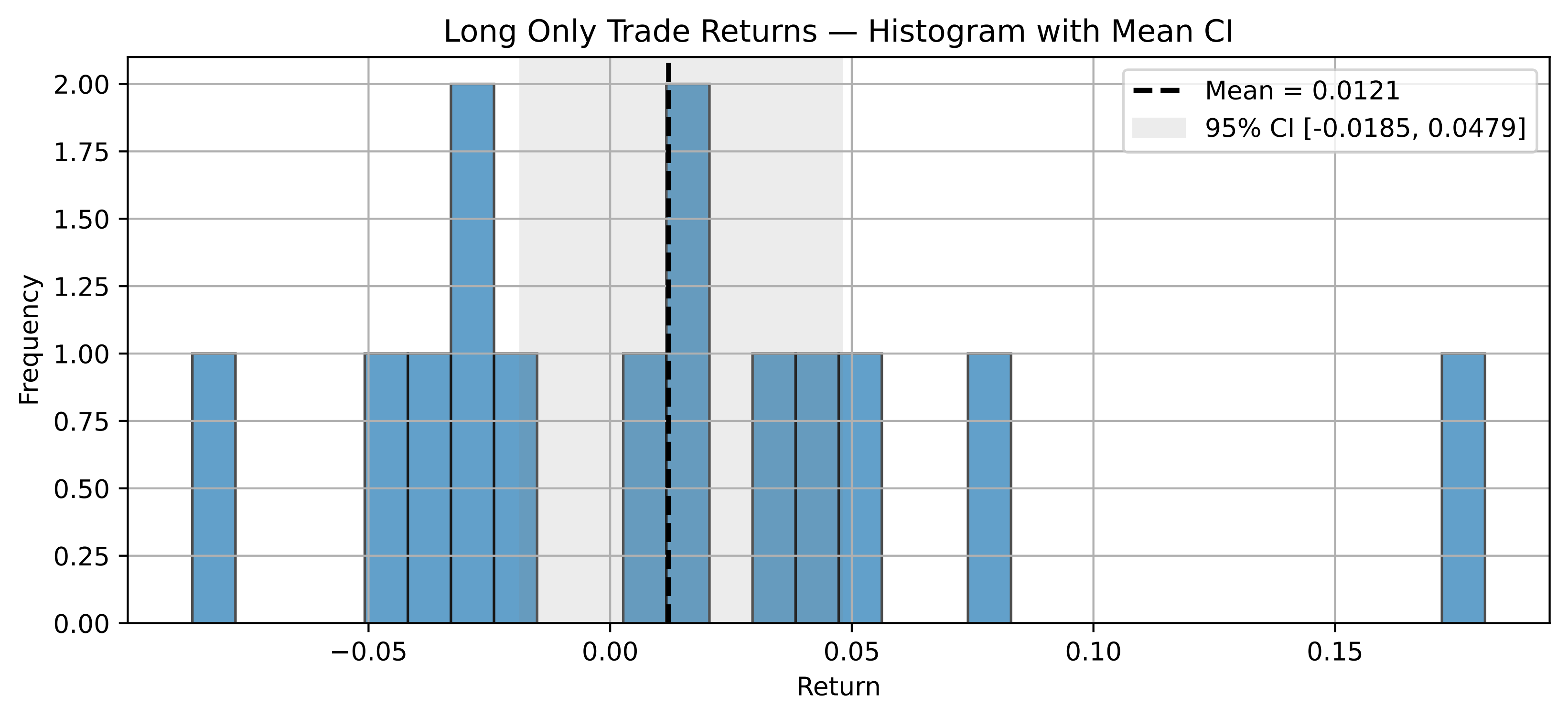
Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
1.1
1.0
0.9
0.8
0.7
Equity (relative)
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date



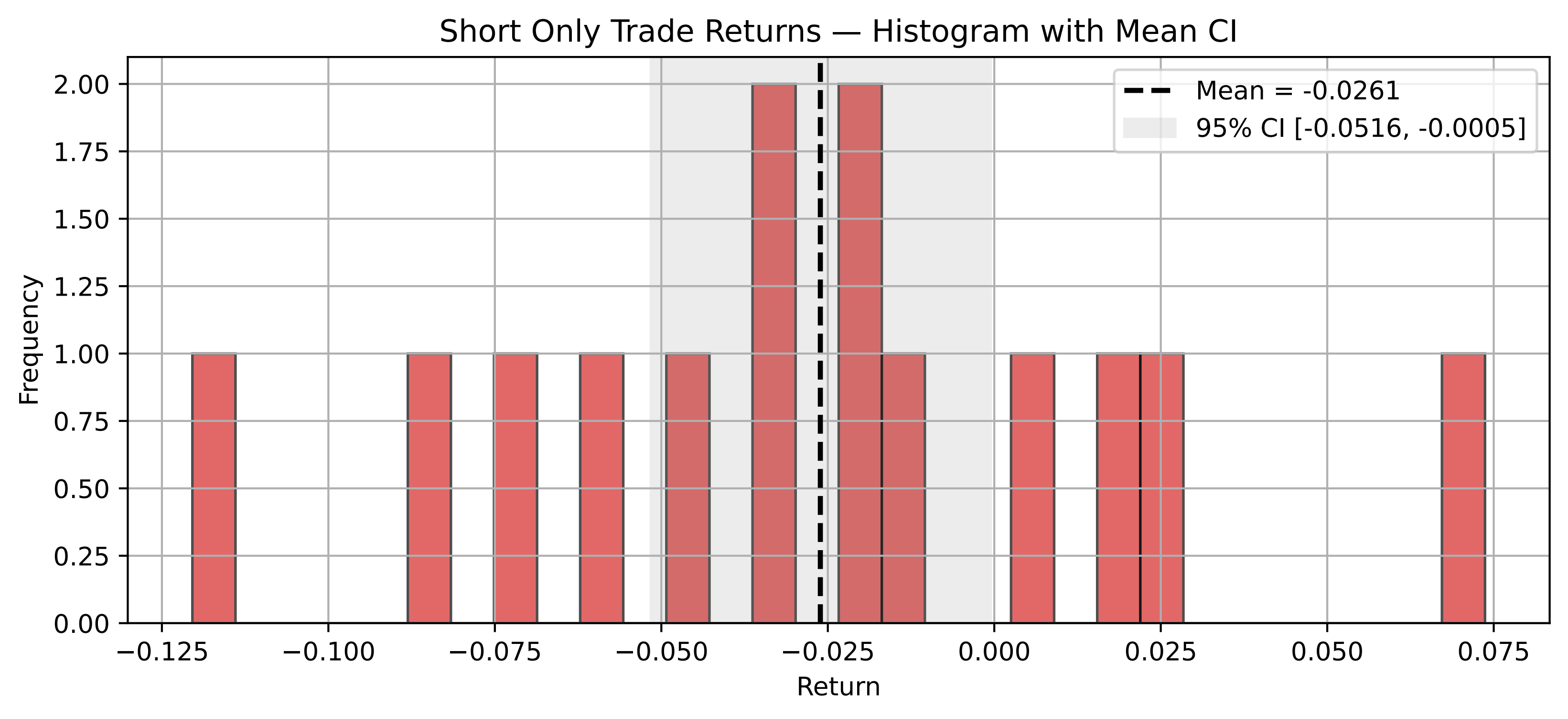
Equity Curve — Long Only
Long Only
1.15
1.10
1.05
1.00
0.95
0.90
Equity (relative)
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date


Equity Curve — Short Only
Short Only
Equity (relative)
0.95
0.90
0.85
0.80
0.75
0.70
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

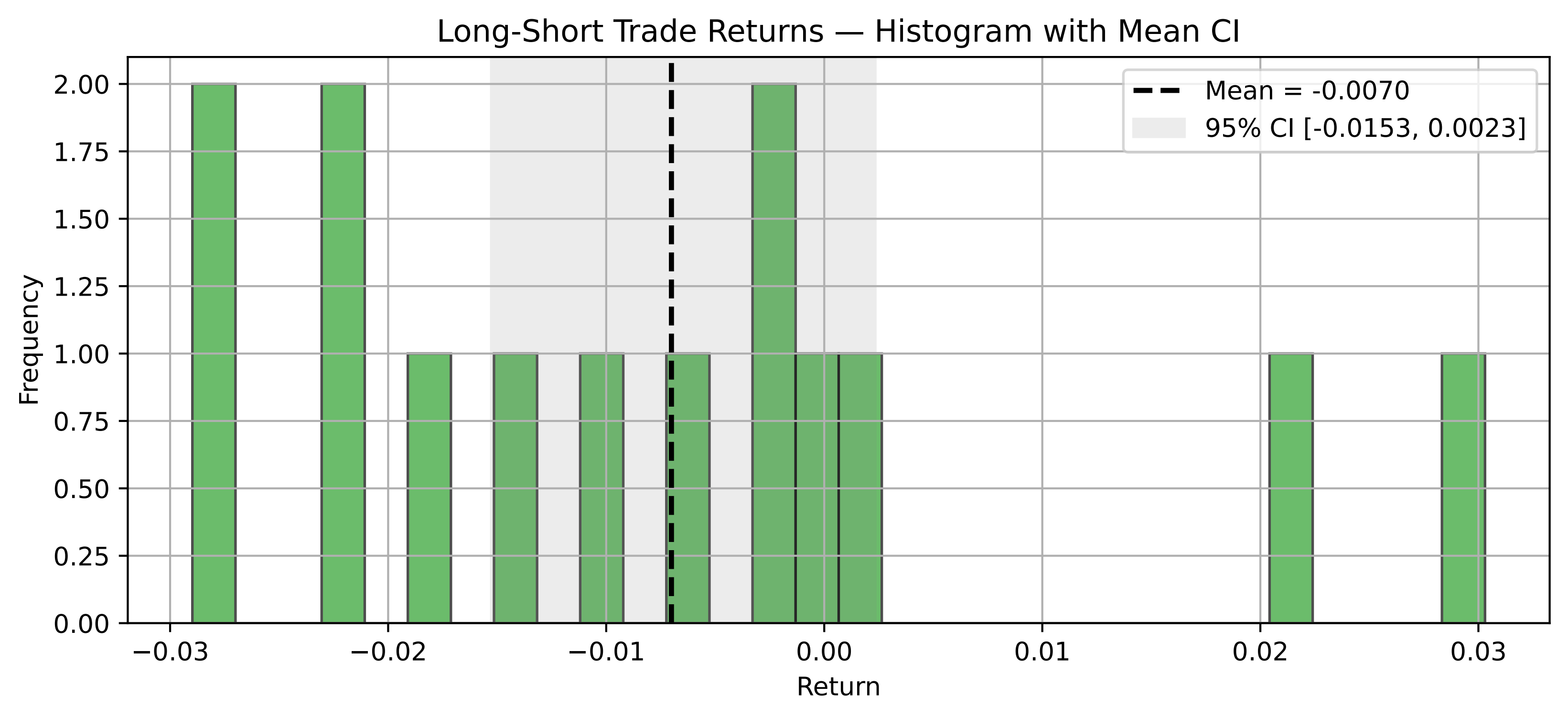

Equity Curve — Long-Short
0.98
0.96
0.94
0.92
0.90
0.88
Equity (relative)
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date
Long-Short

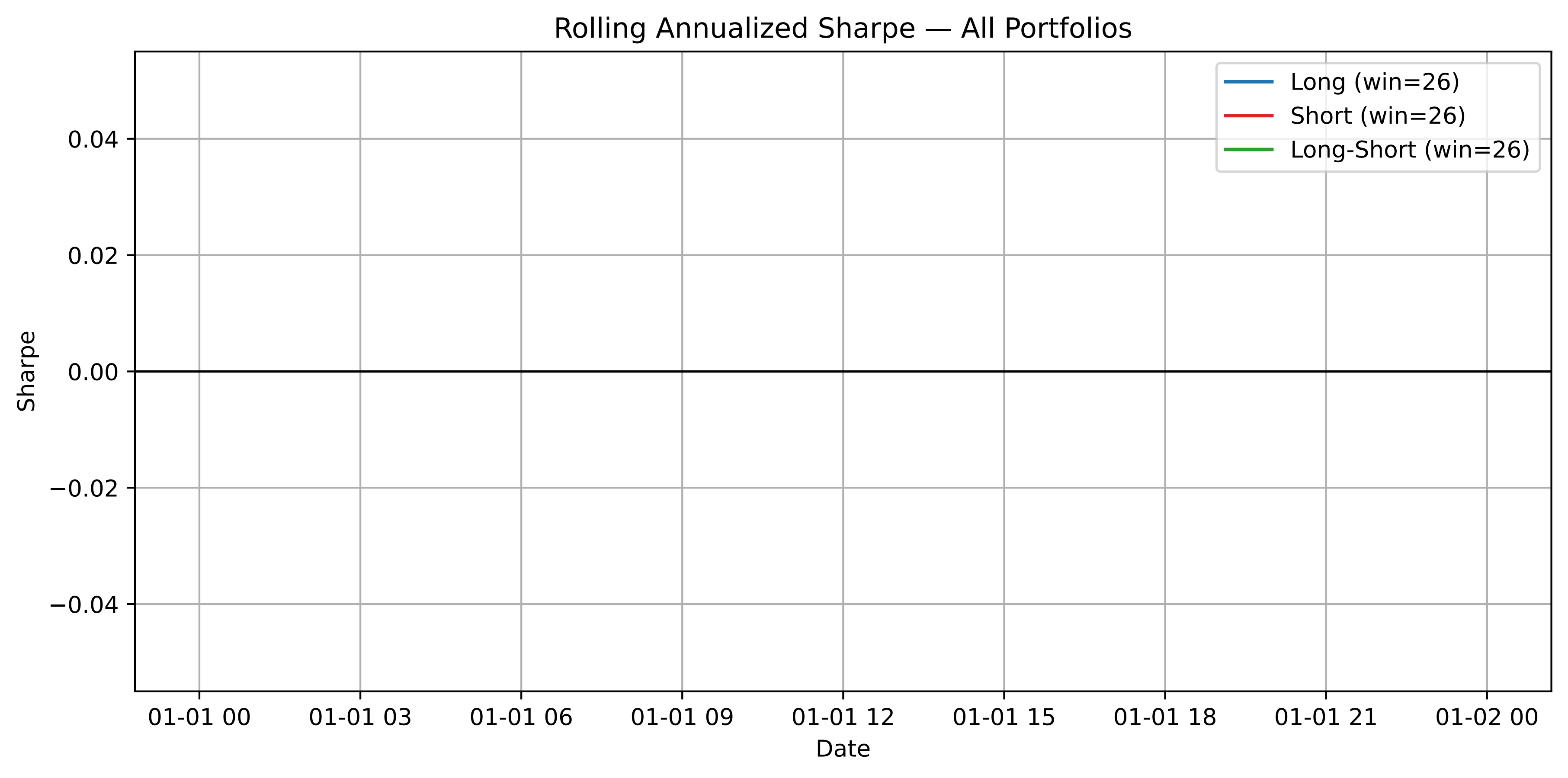


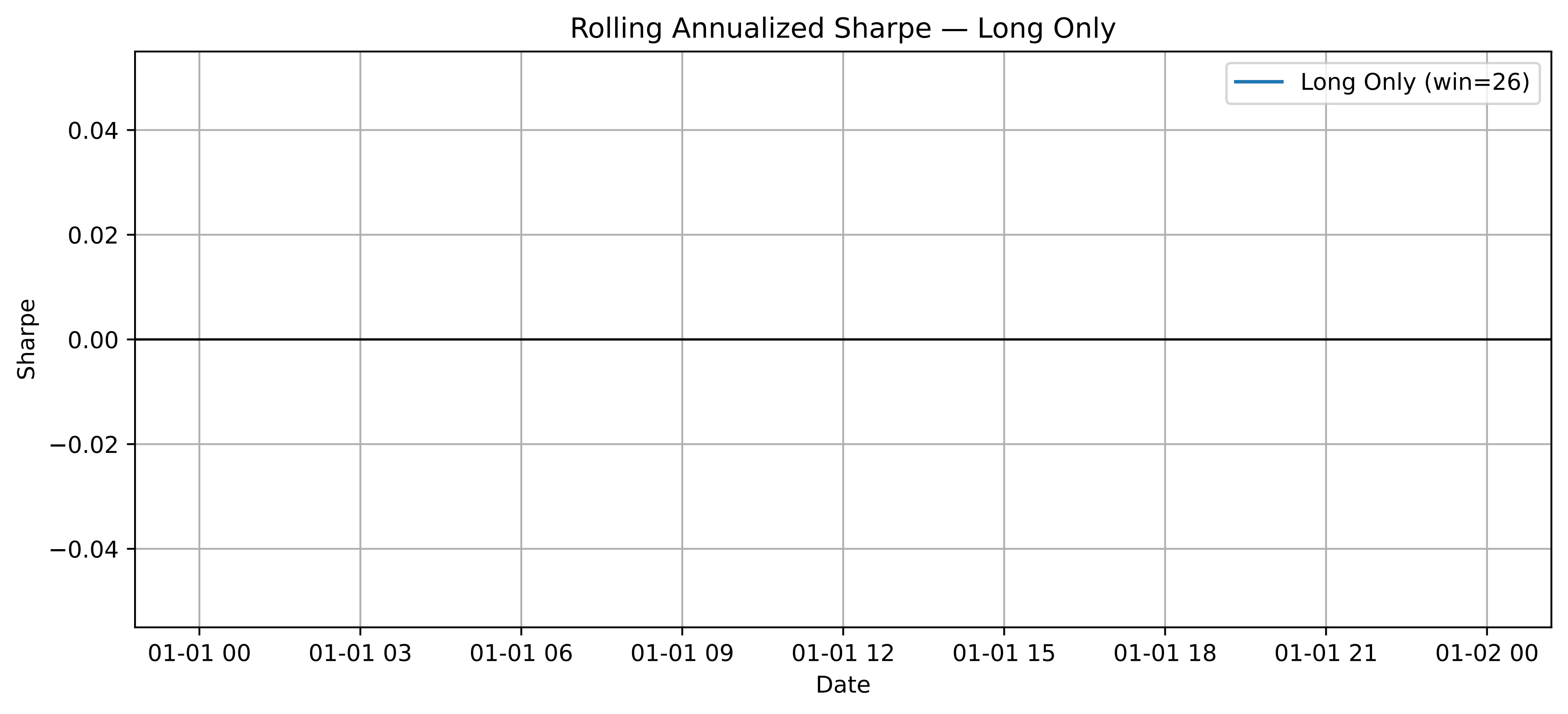
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0121
95% CI [-0.0185, 0.0479]
Frequency
Return
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
2.00
−0.05
0.00
0.05
0.10
0.15



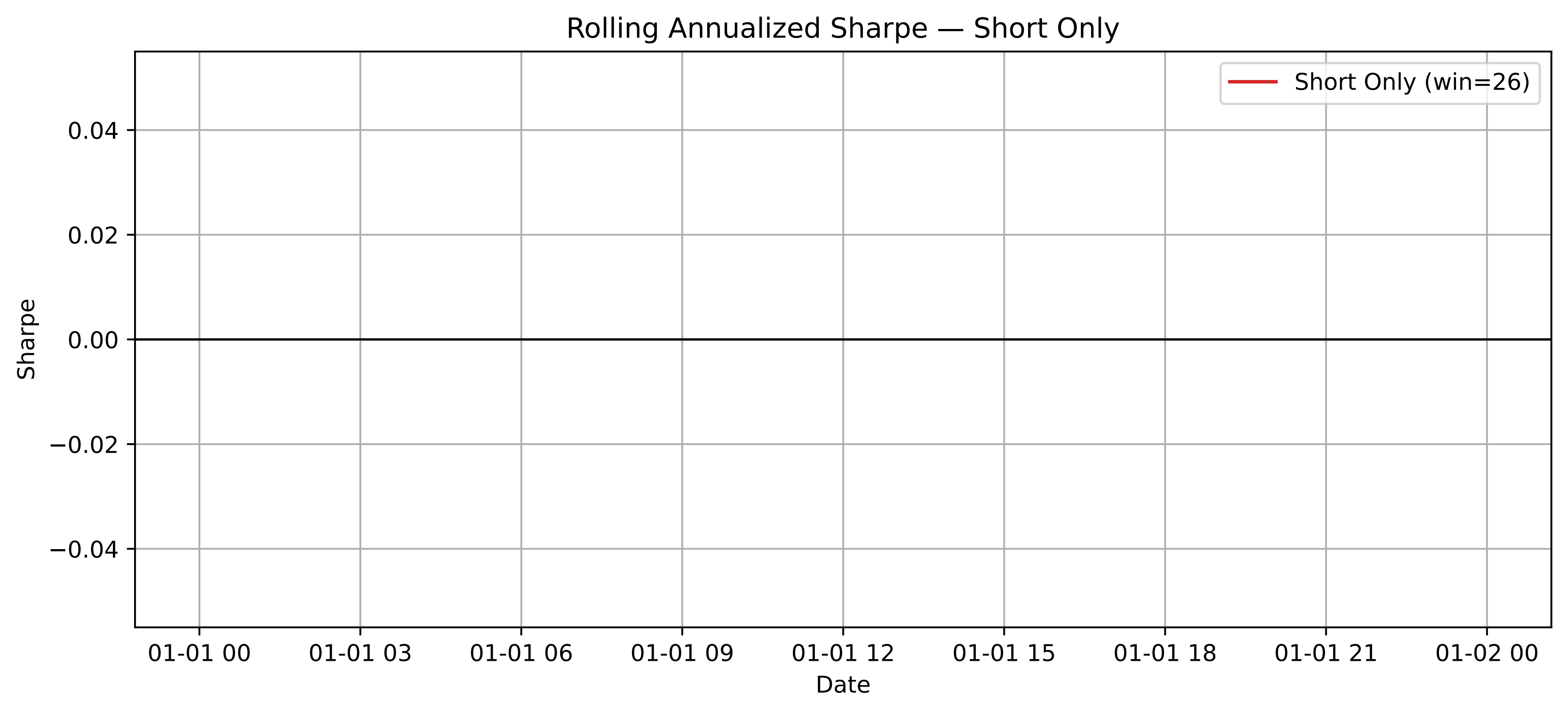
Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0261
95% CI [-0.0516, -0.0005]
Frequency
Return
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
2.00
−0.125
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075


Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0070
95% CI [-0.0153, 0.0023]
Frequency
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
Return

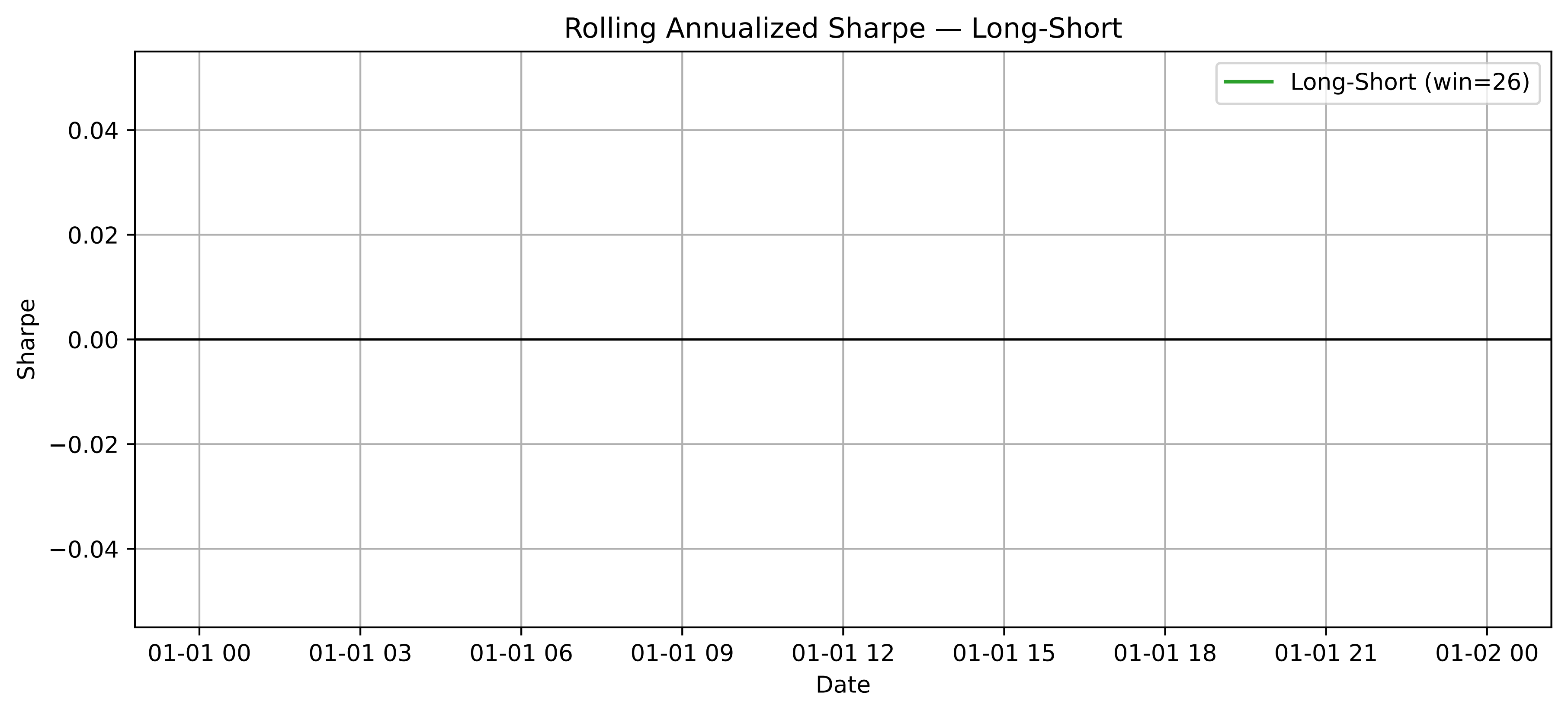

Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
0.04
0.02
0.00
−0.02
−0.04
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
0.04
0.02
0.00
−0.02
−0.04
Sharpe
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date



Rolling Annualized Sharpe — Short Only
Short Only (win=26)
0.04
0.02
0.00
−0.02
−0.04
Sharpe
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
0.04
0.02
0.00
−0.02
−0.04
Sharpe
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date