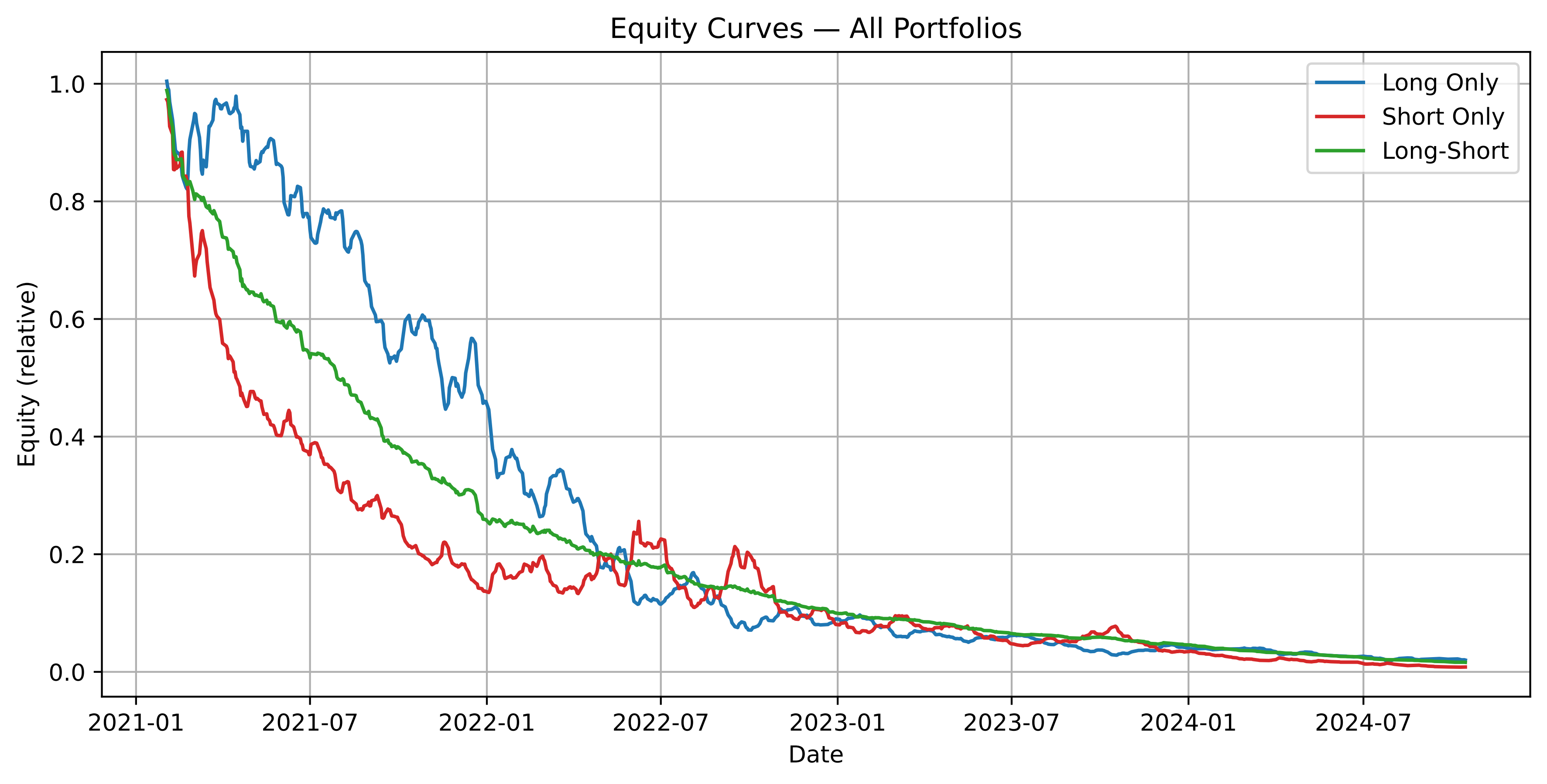
Backtest Report — I20-R5

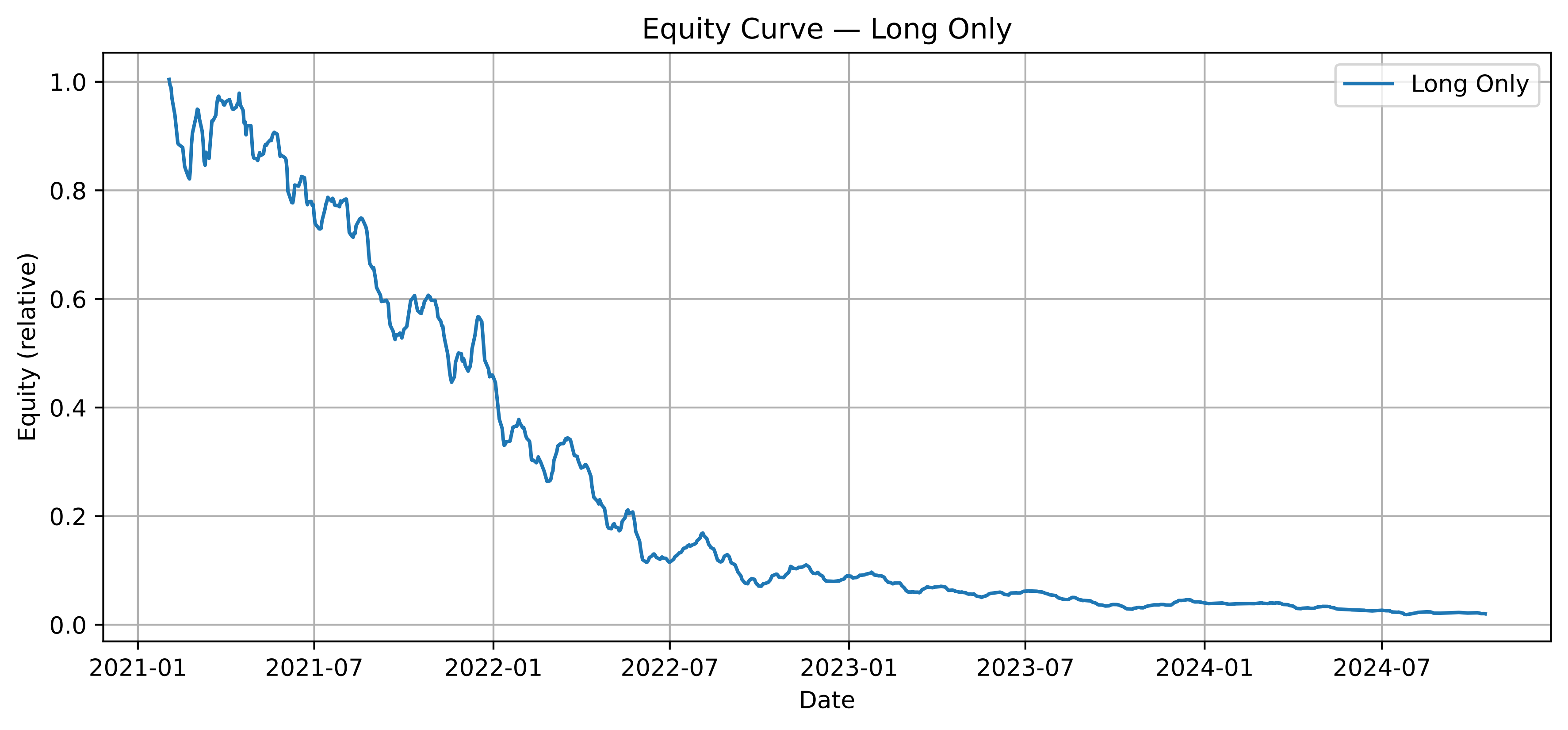
I (image): 20d | R (response/hold): 5d | Levered: True

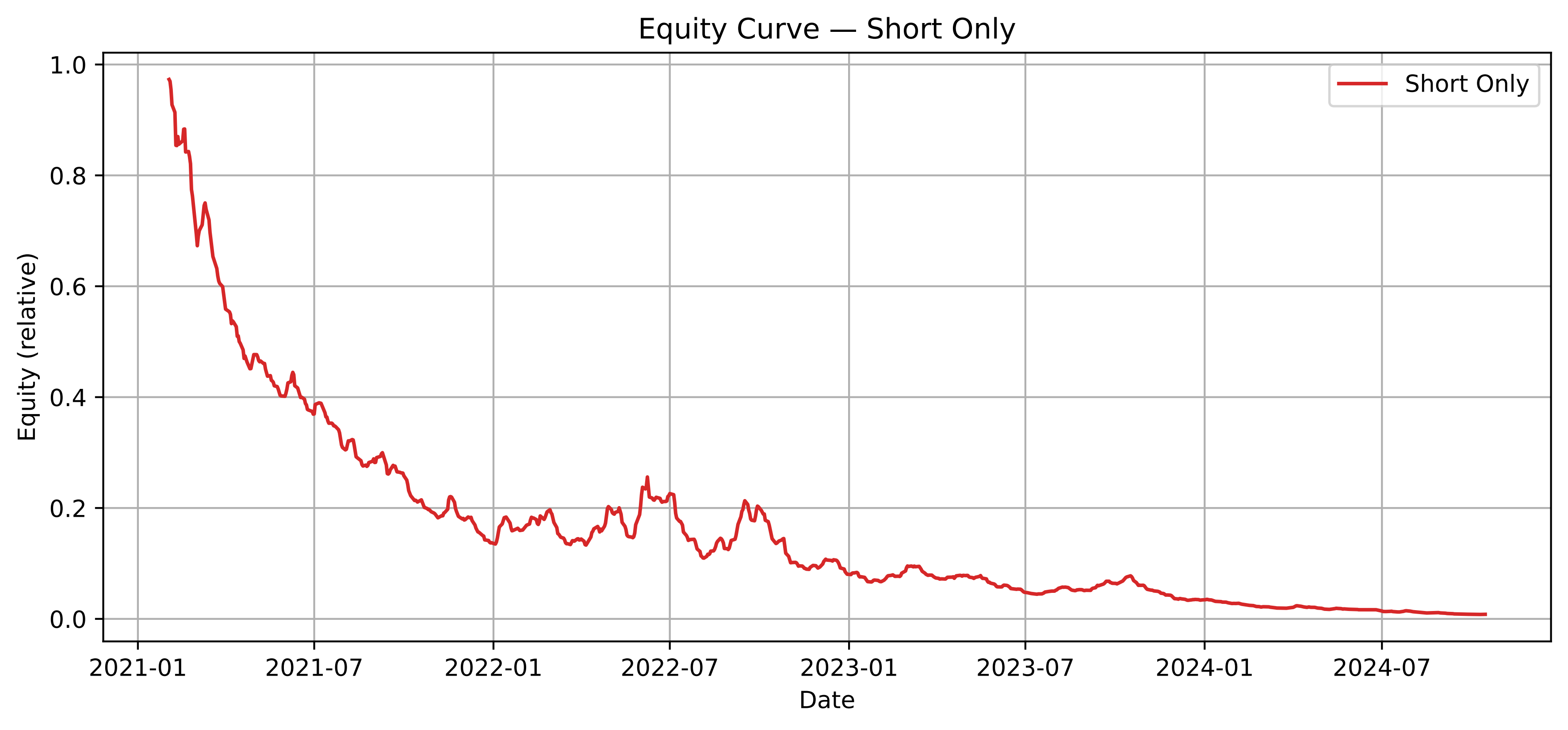
Implicit leverage via overlapping cohorts: 5× frequency → effective step = R/5 = 1.00 trading days (Annualization uses 252/1.00).

Backtest Summary

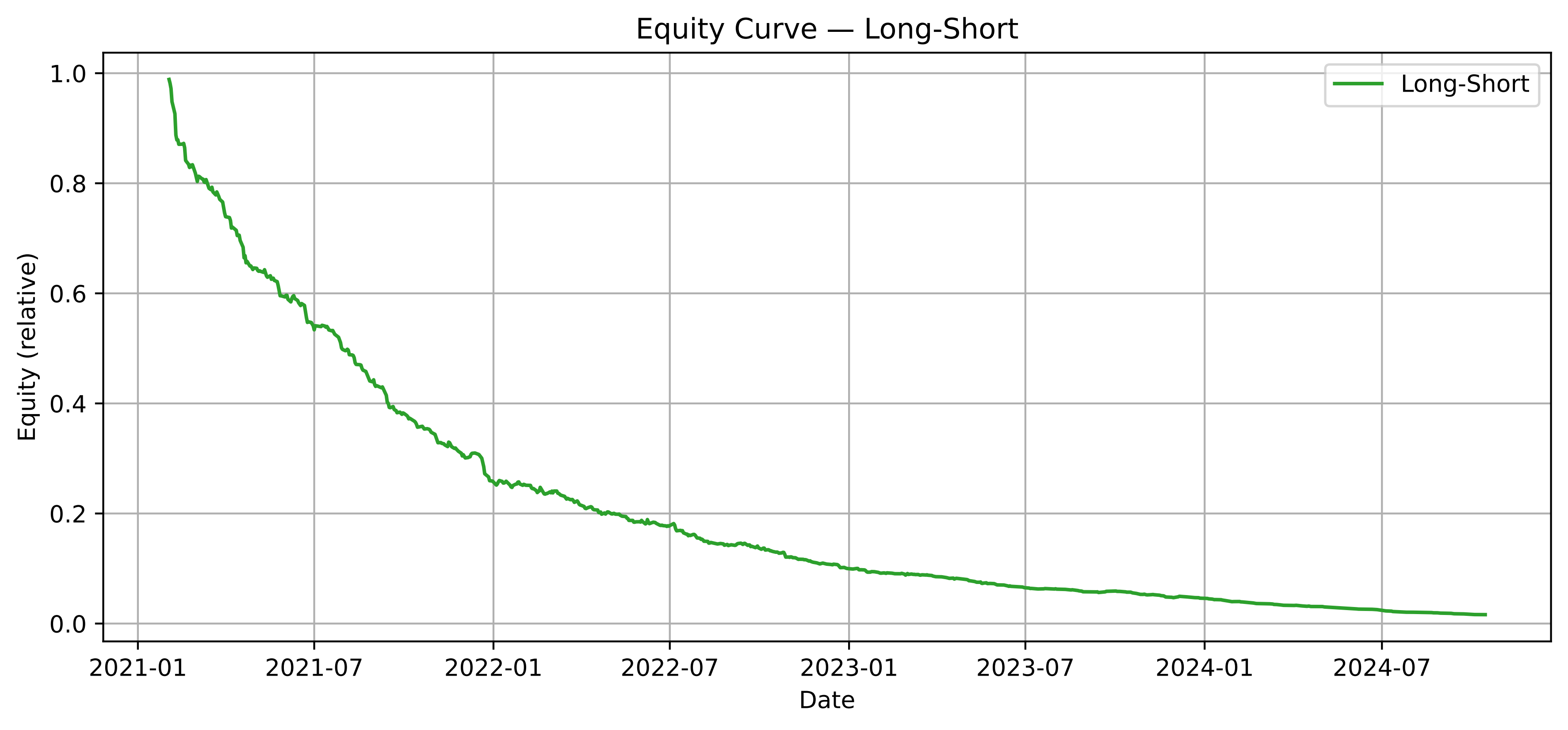
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	-97.99%	-65.25%	-2.85	-98.15%	46600	400	532	42.92%	-0.00	0.02
Short Only	-99.18%	-72.70%	-2.95	-99.21%	46600	360	572	38.63%	-0.00	0.03
Long-Short	-98.38%	-67.20%	-7.71	-98.36%	93200	269	663	28.86%	-0.00	0.01

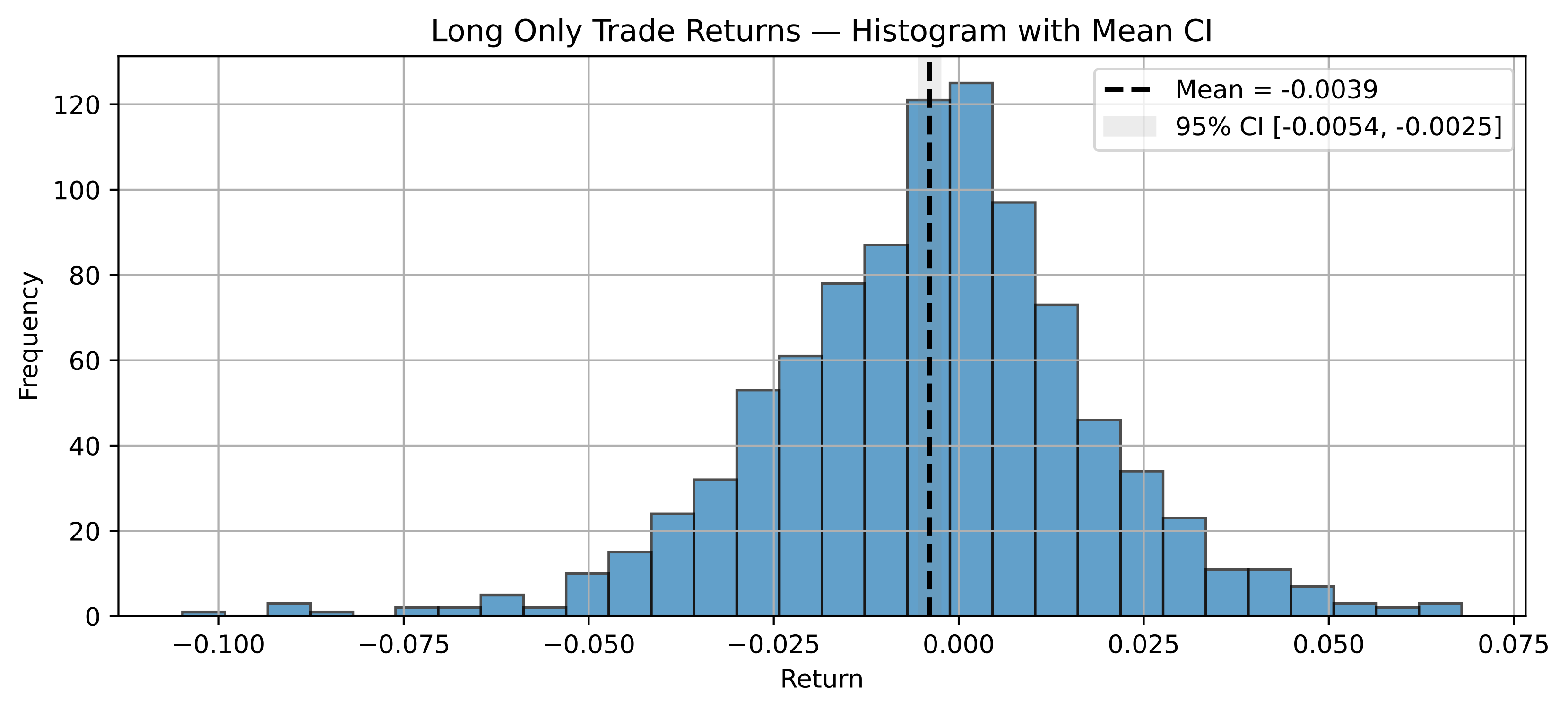

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date


Equity Curve — Long Only
Long Only
Equity (relative)
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

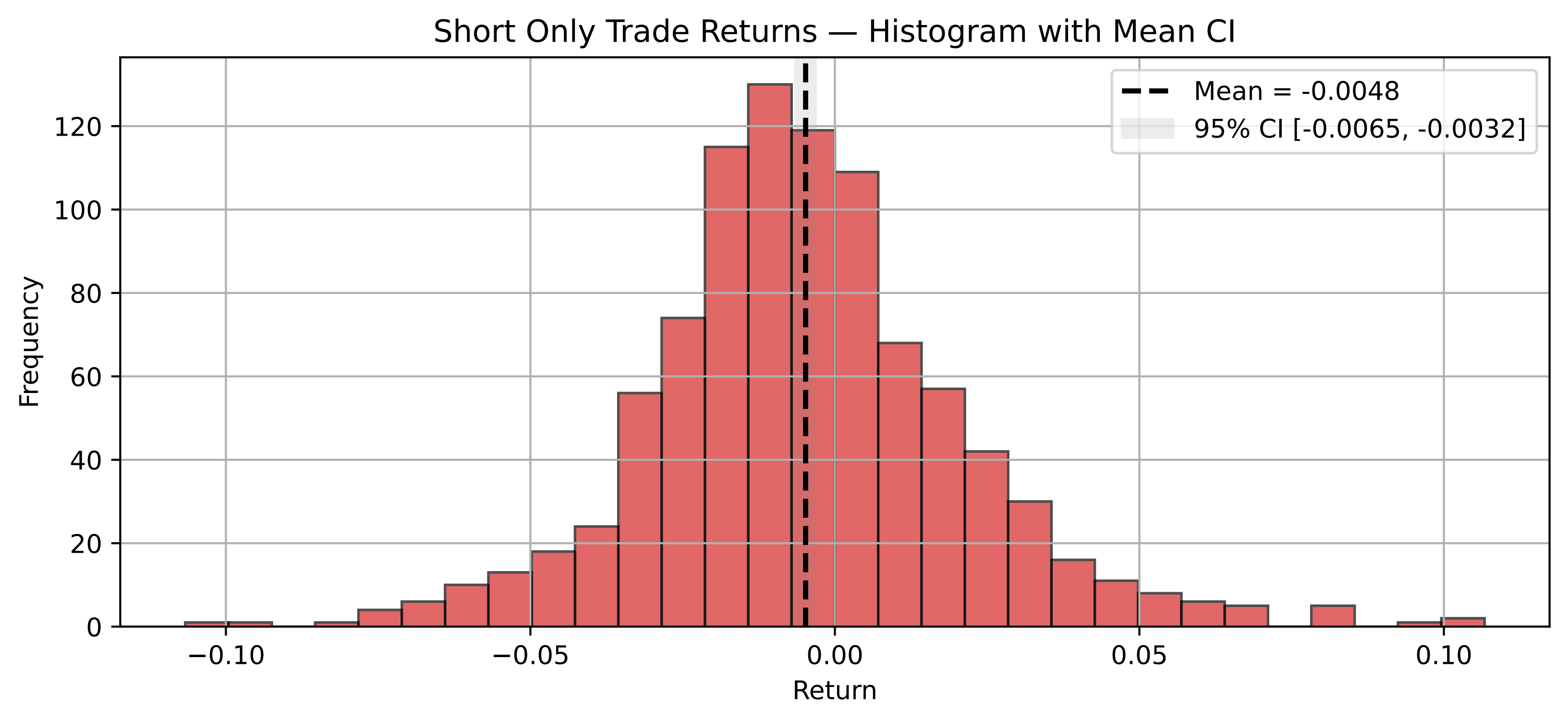


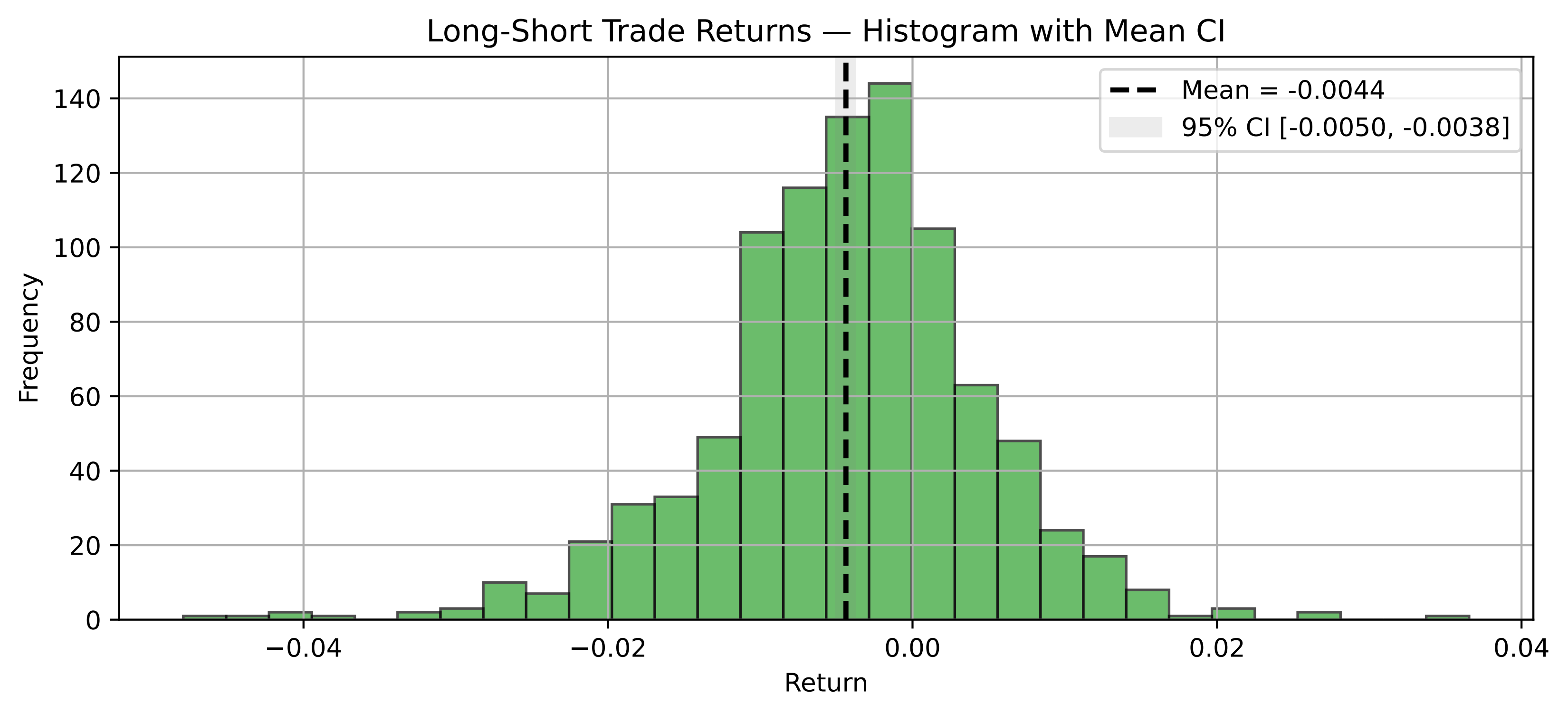
Equity Curve — Short Only
Short Only
Equity (relative)
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

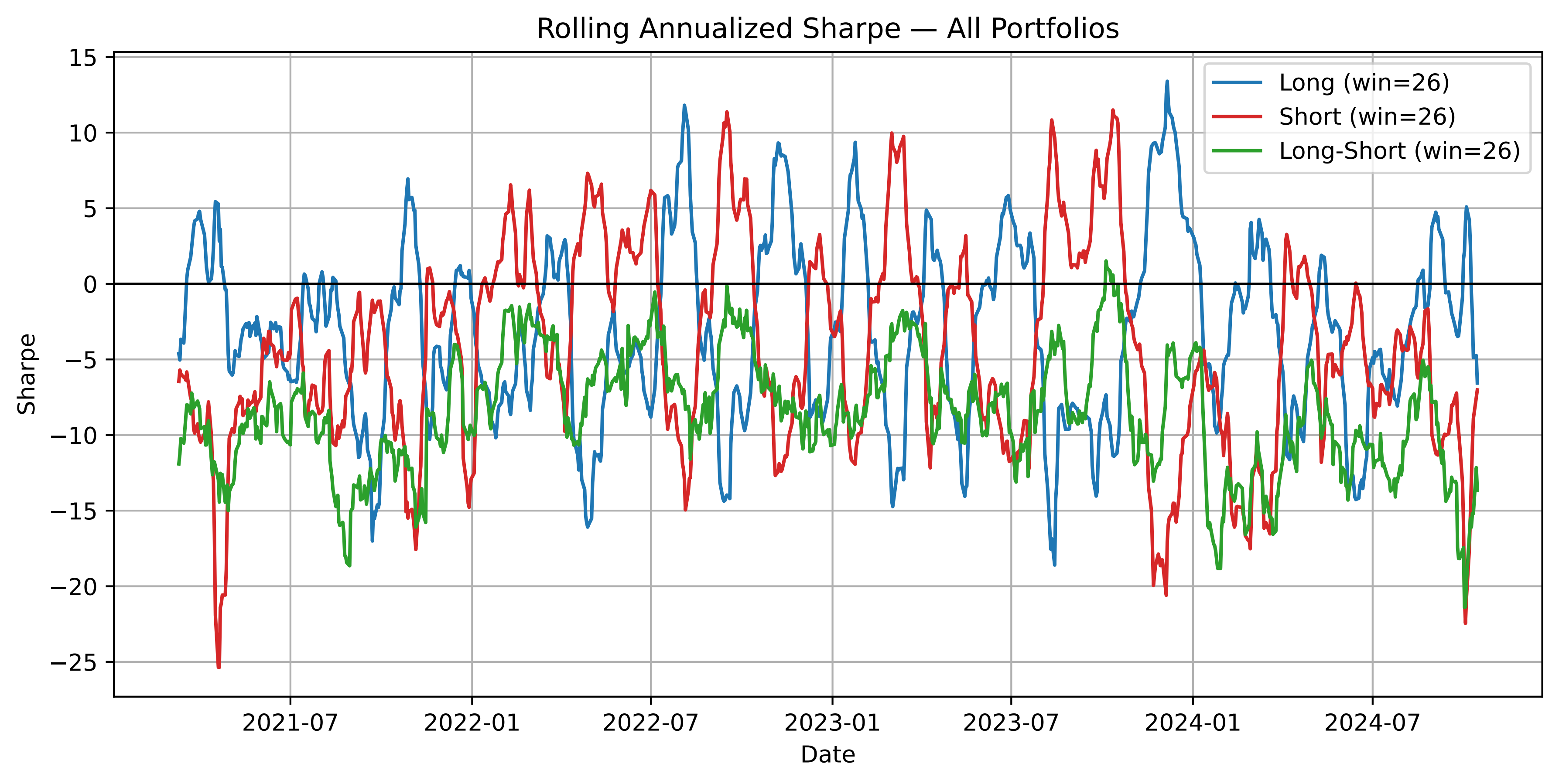

Equity Curve — Long-Short
Long-Short
Equity (relative)
Date
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07



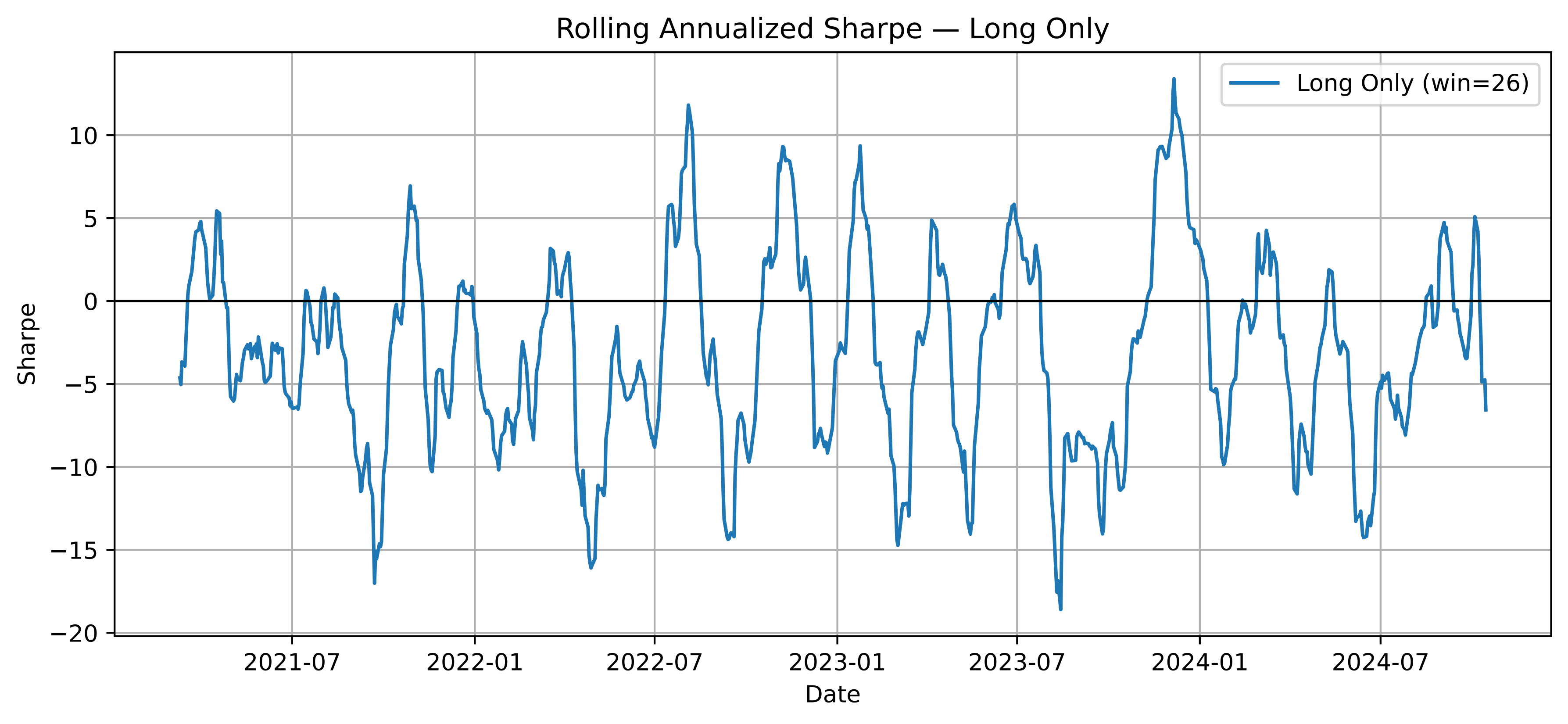
Long Only Trade Returns — Histogram with Mean CI
Mean = -0.0039
95% CI [-0.0054, -0.0025]
Frequency
0
20
40
60
80
100
120
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
Return

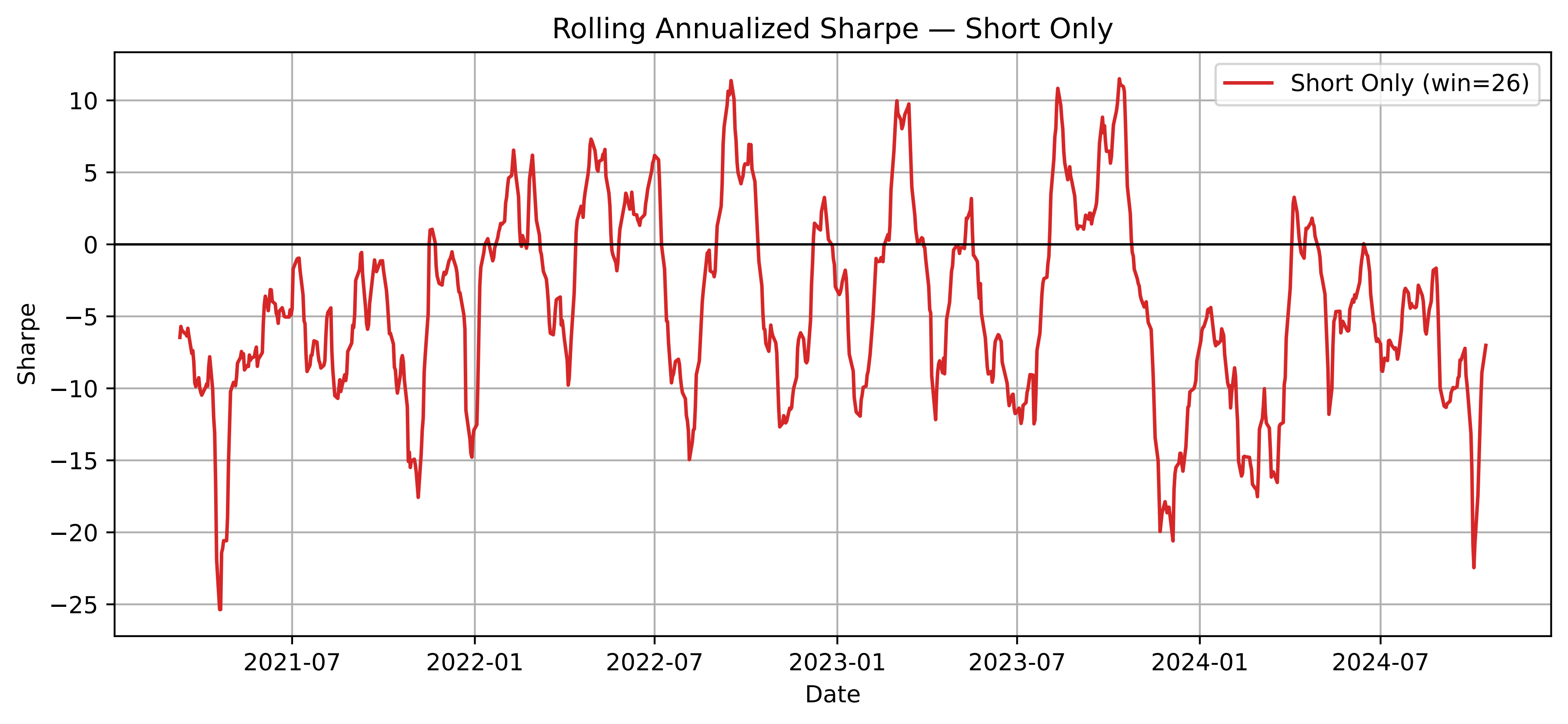

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0048
95% CI [-0.0065, -0.0032]
Frequency
0
20
40
60
80
100
120
−0.10
−0.05
0.00
0.05
0.10
Return

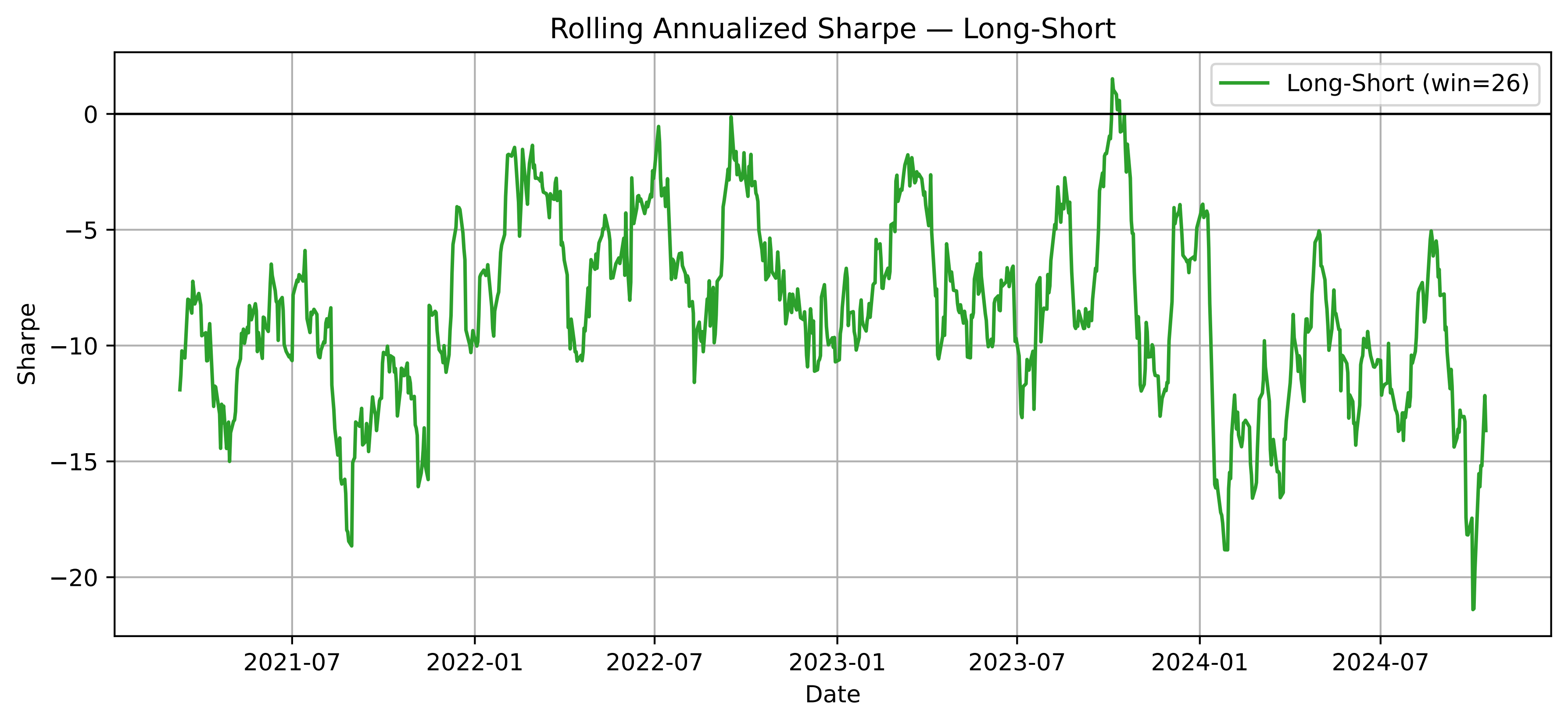

Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0044
95% CI [-0.0050, -0.0038]
Frequency
Return
0
20
40
60
80
100
120
140
−0.04
−0.02
0.00
0.02
0.04



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


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


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


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