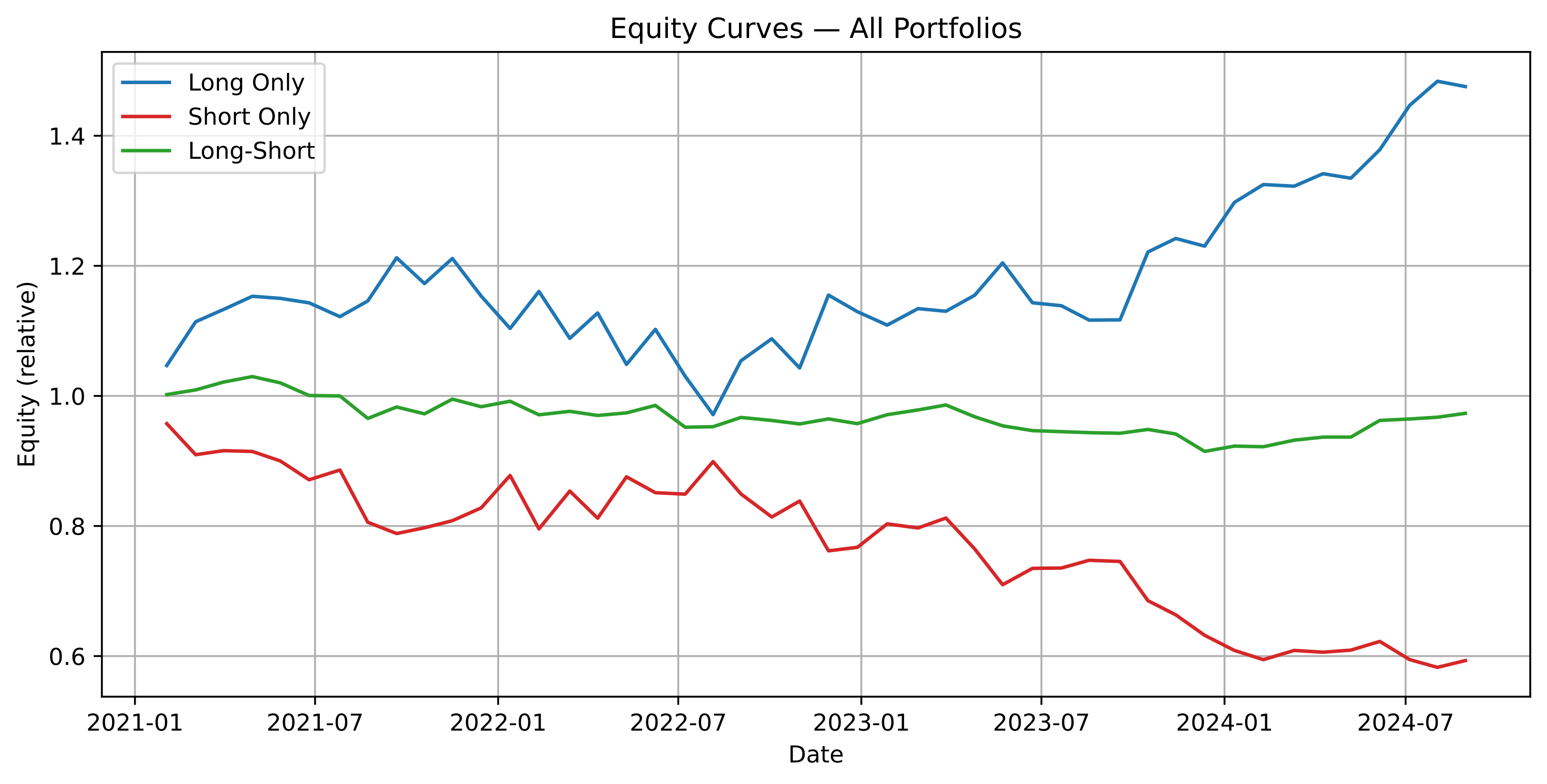
Backtest Report — I5-R20

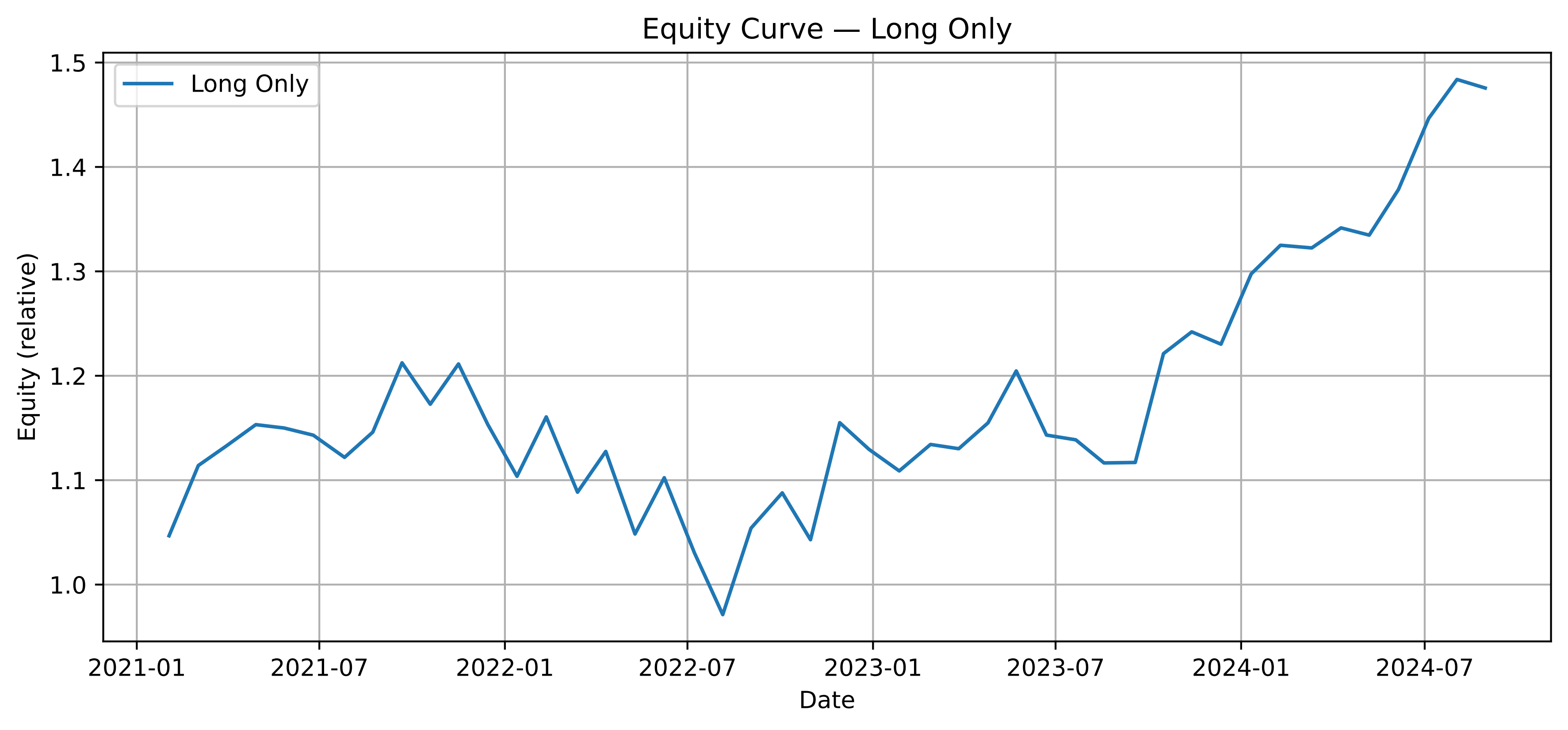
I (image): 5d | R (response/hold): 20d | Levered: False

Annualization uses step = R = 20 trading days (periods/year = 252/20).

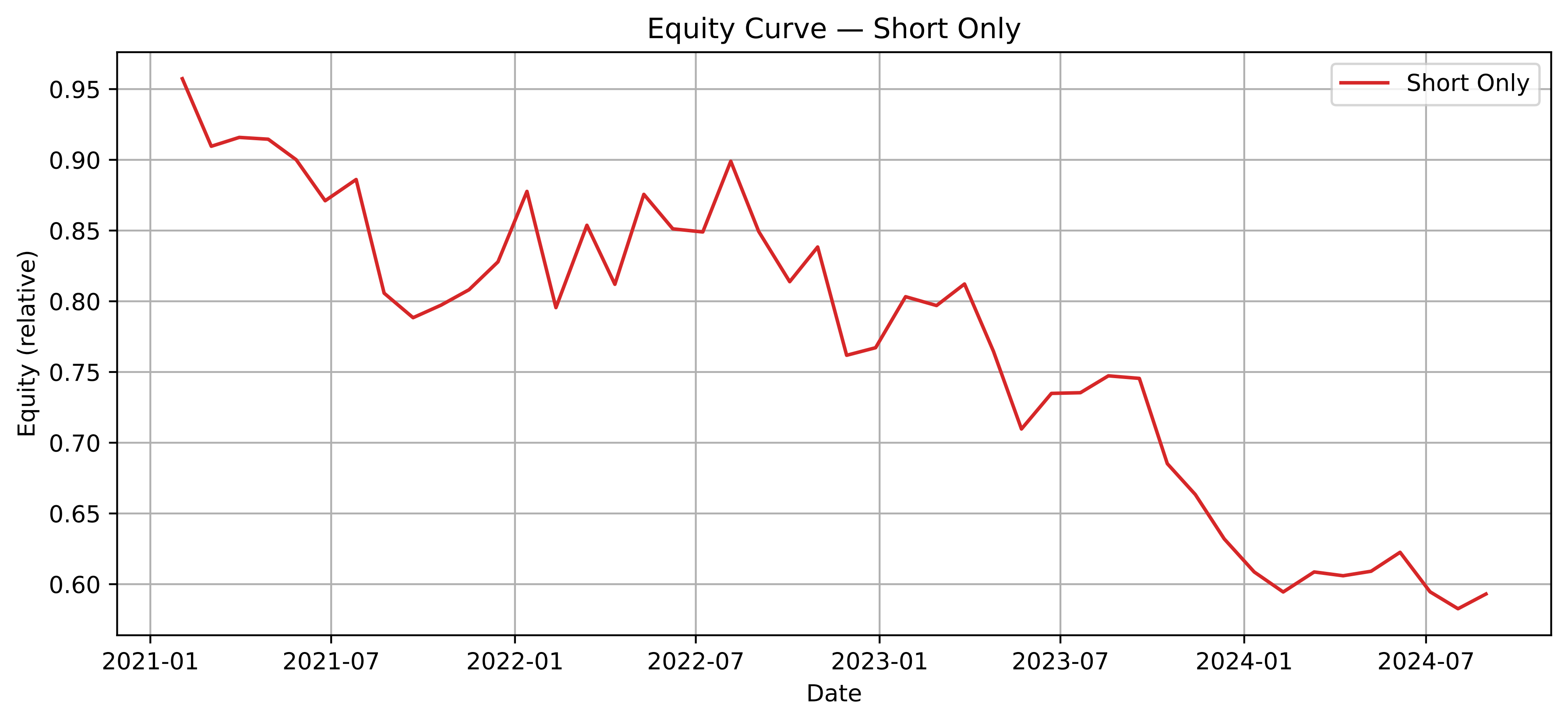
Backtest Summary

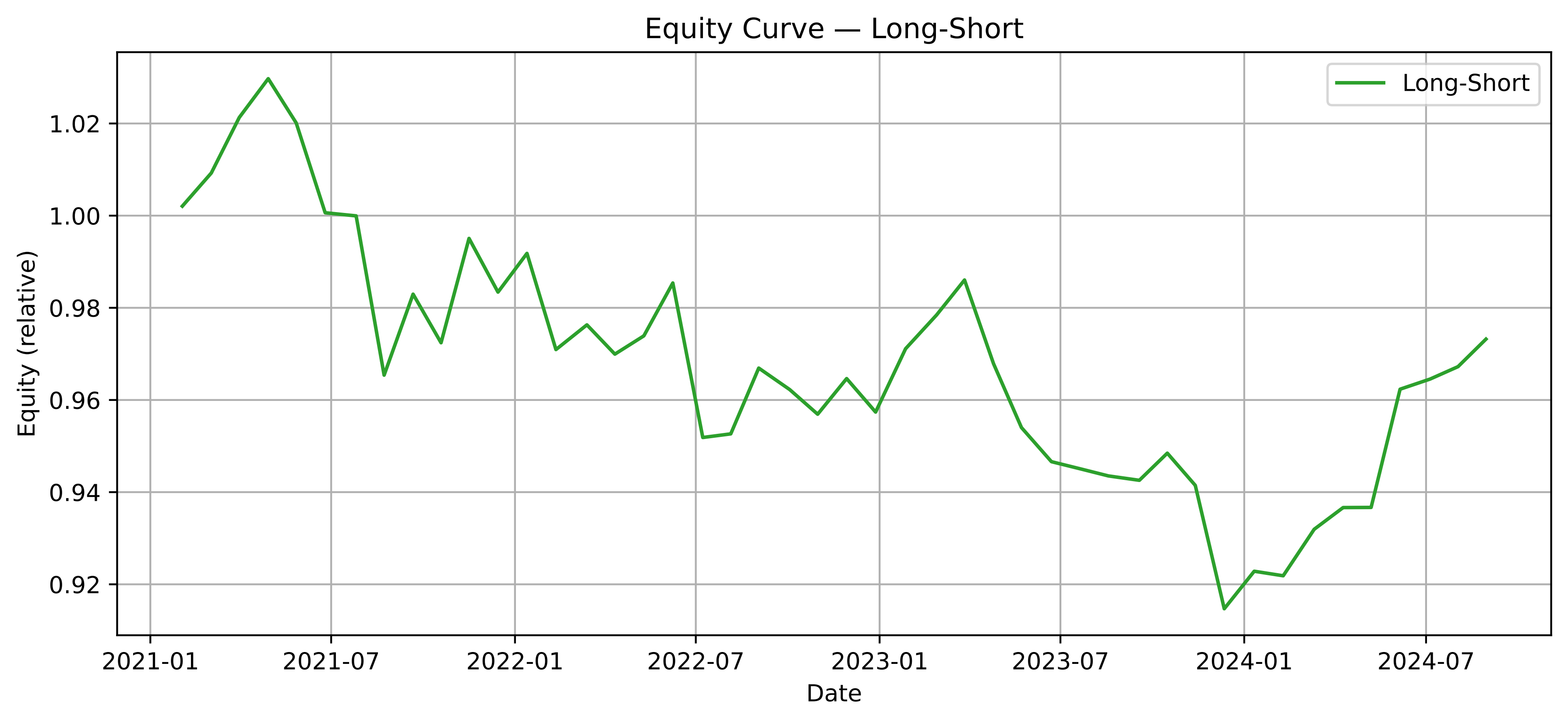
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	47.56%	11.25%	0.79	-19.89%	2300	25	21	54.35%	0.01	0.04
Short Only	-40.69%	-13.33%	-0.86	-39.14%	2300	20	26	43.48%	-0.01	0.04
Long-Short	-2.68%	-0.74%	-0.13	-11.17%	4600	25	21	54.35%	-0.00	0.01

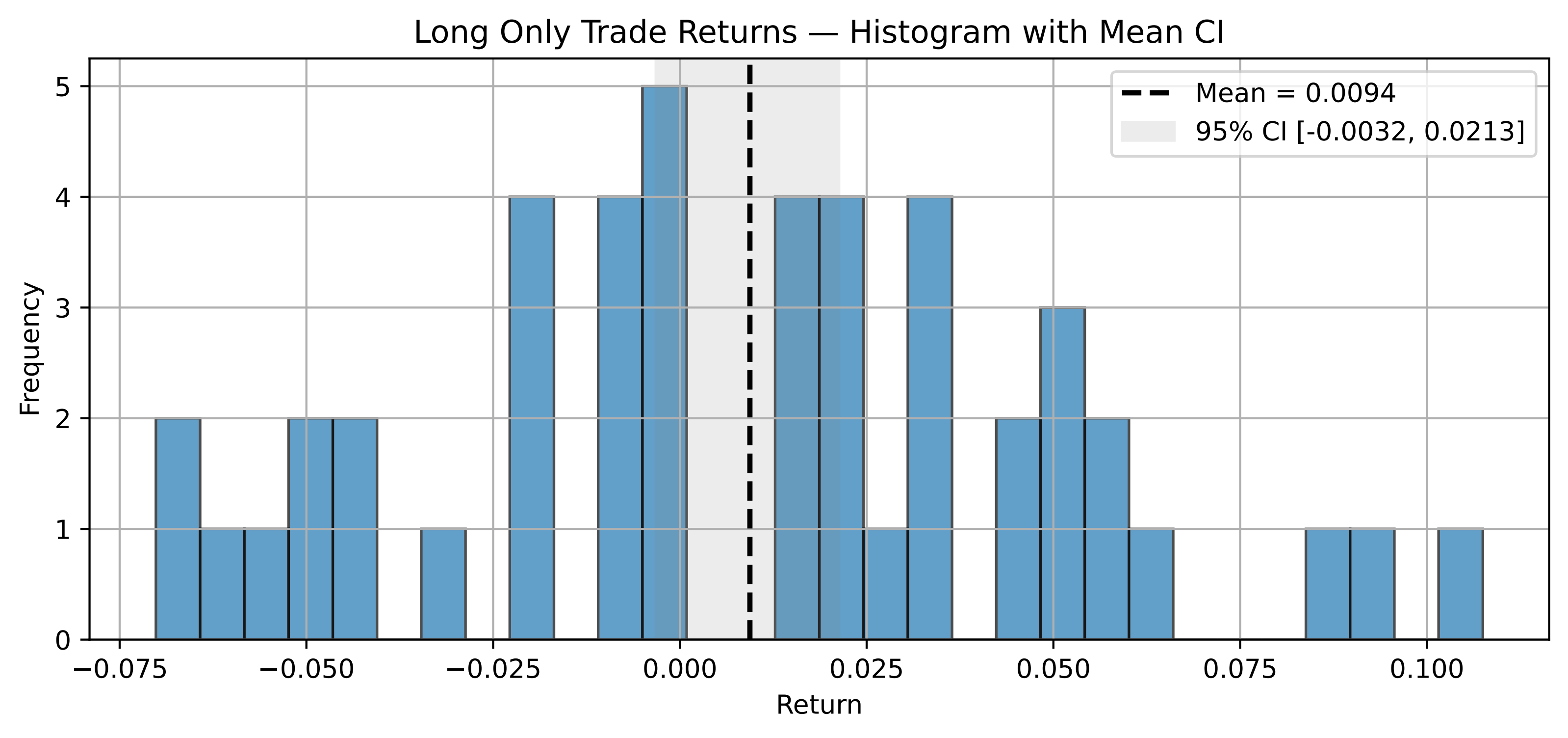

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.4
1.2
1.0
0.8
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date



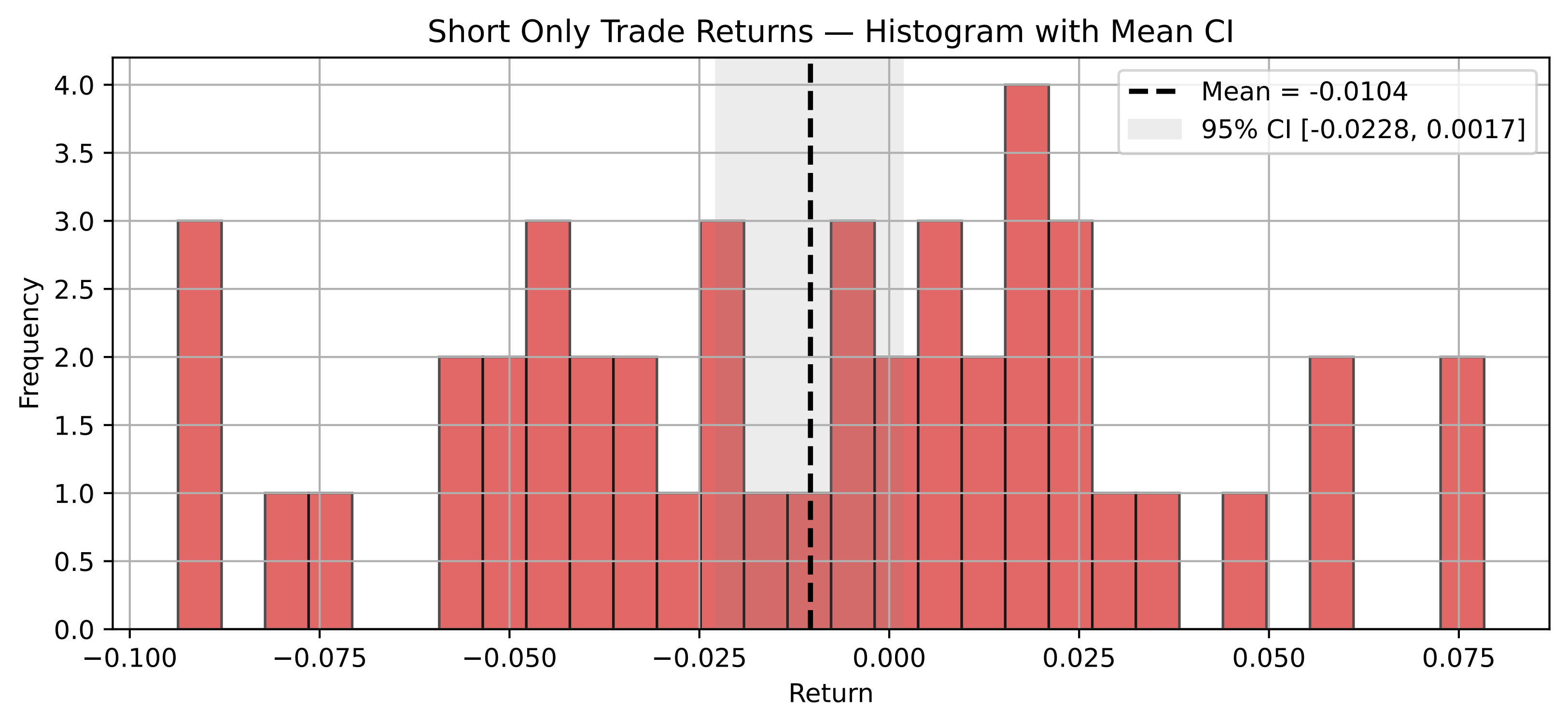
Equity Curve — Long Only
Long Only
Equity (relative)
Date
1.0
1.1
1.2
1.3
1.4
1.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07


Equity Curve — Short Only
Short Only
Equity (relative)
0.95
0.90
0.85
0.80
0.75
0.70
0.65
0.60
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

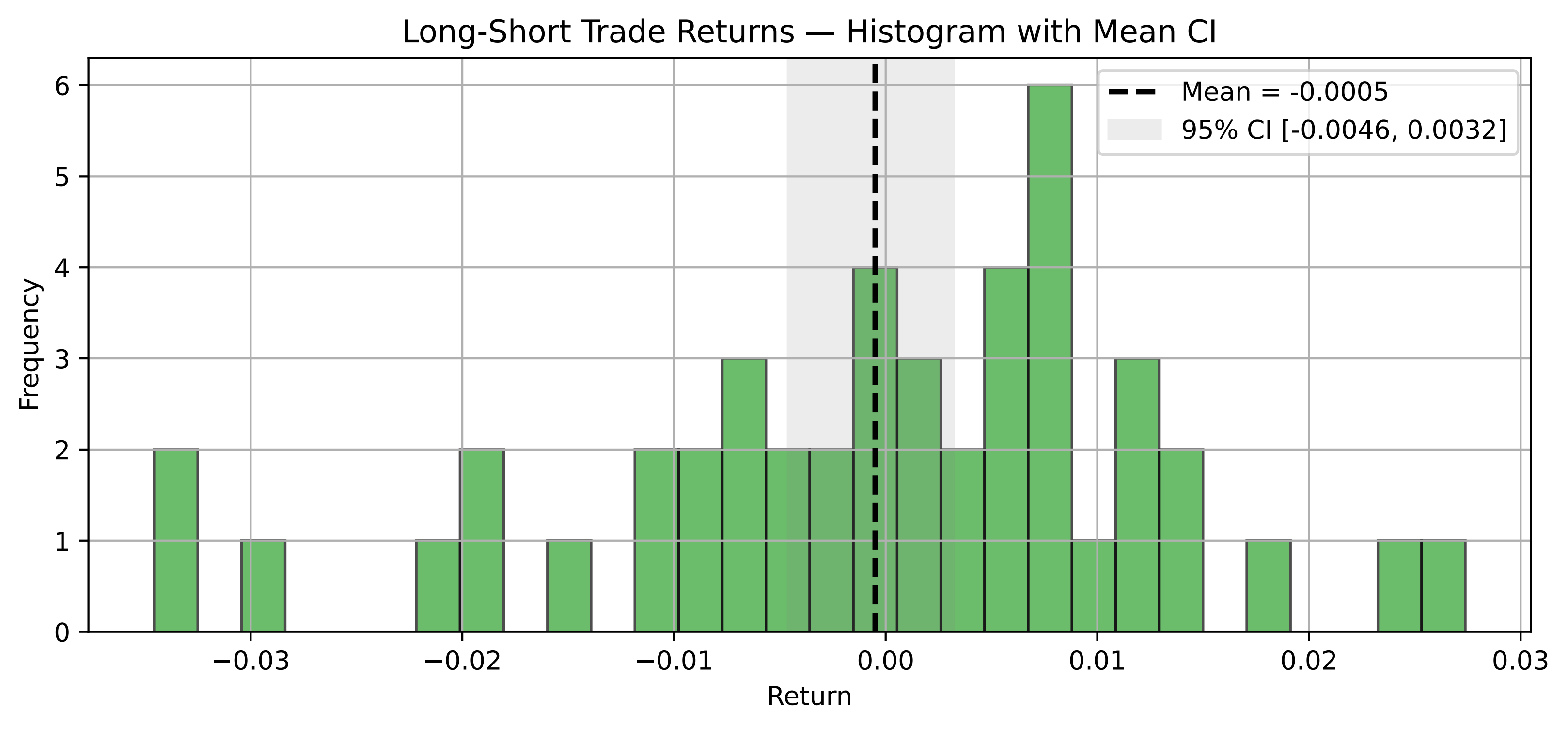

Equity Curve — Long-Short
Long-Short
Equity (relative)
1.02
1.00
0.98
0.96
0.94
0.92
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date



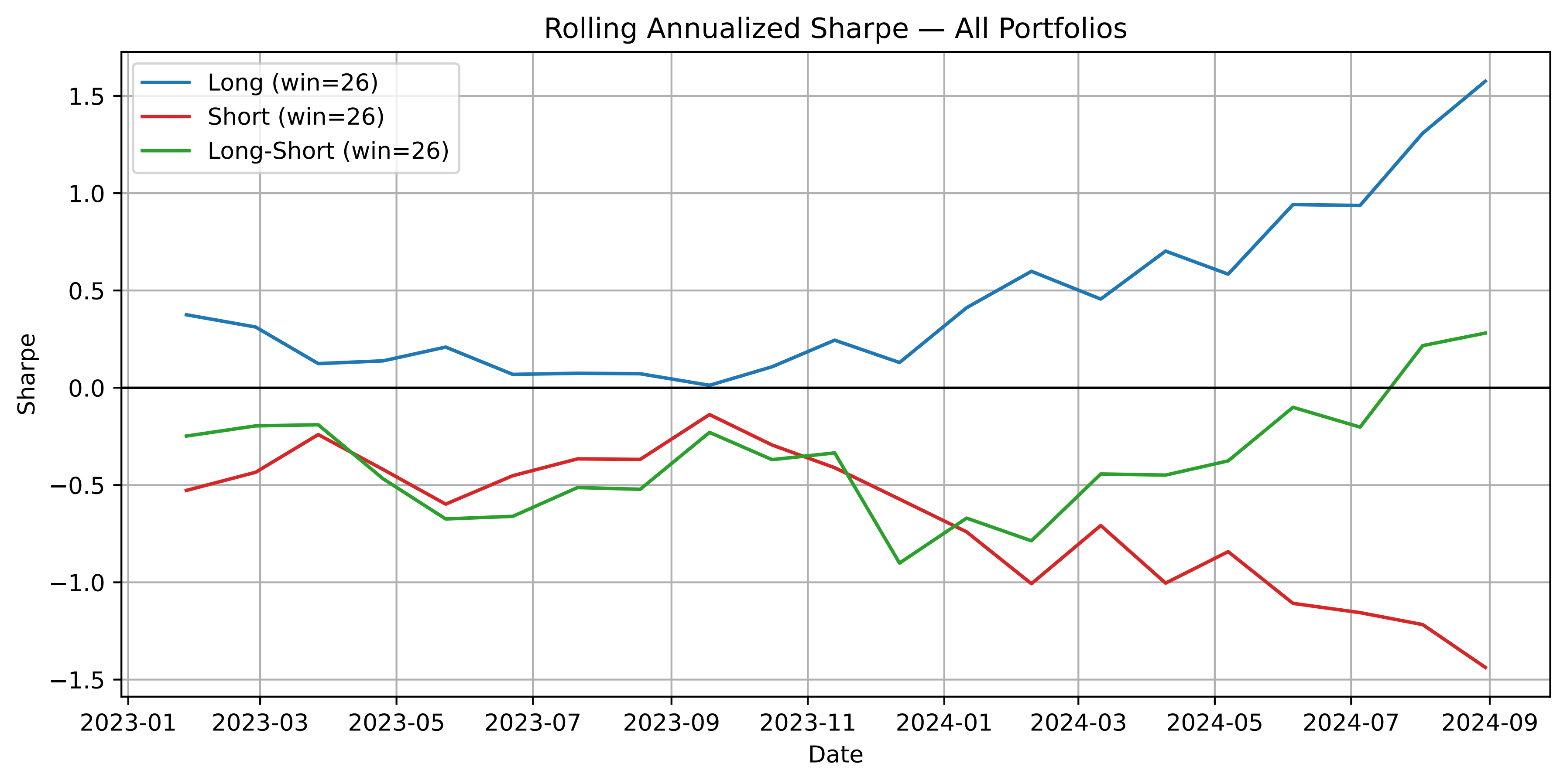
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0094
95% CI [-0.0032, 0.0213]
Frequency
Return
0
1
2
3
4
5
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100



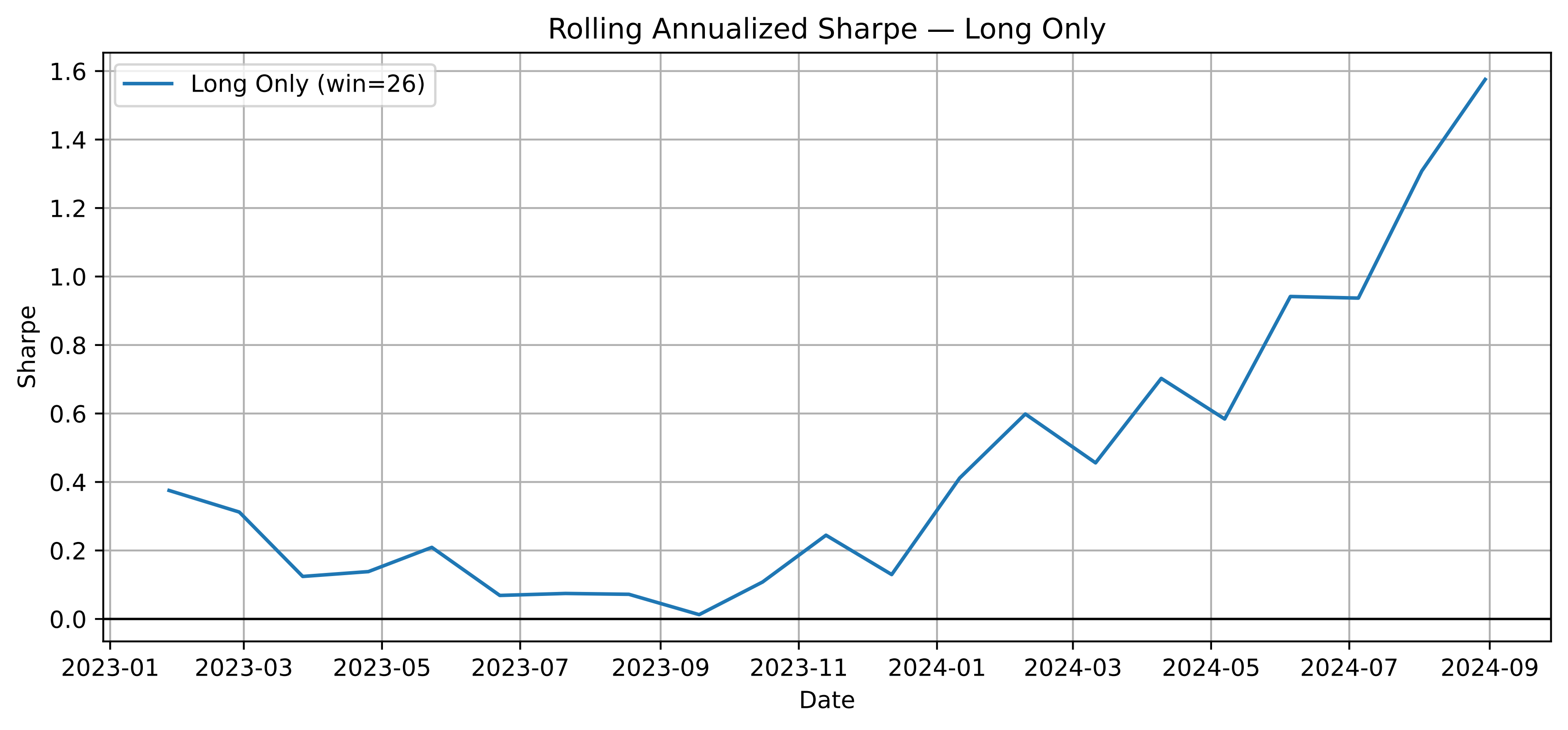
Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0104
95% CI [-0.0228, 0.0017]
Frequency
Return
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075



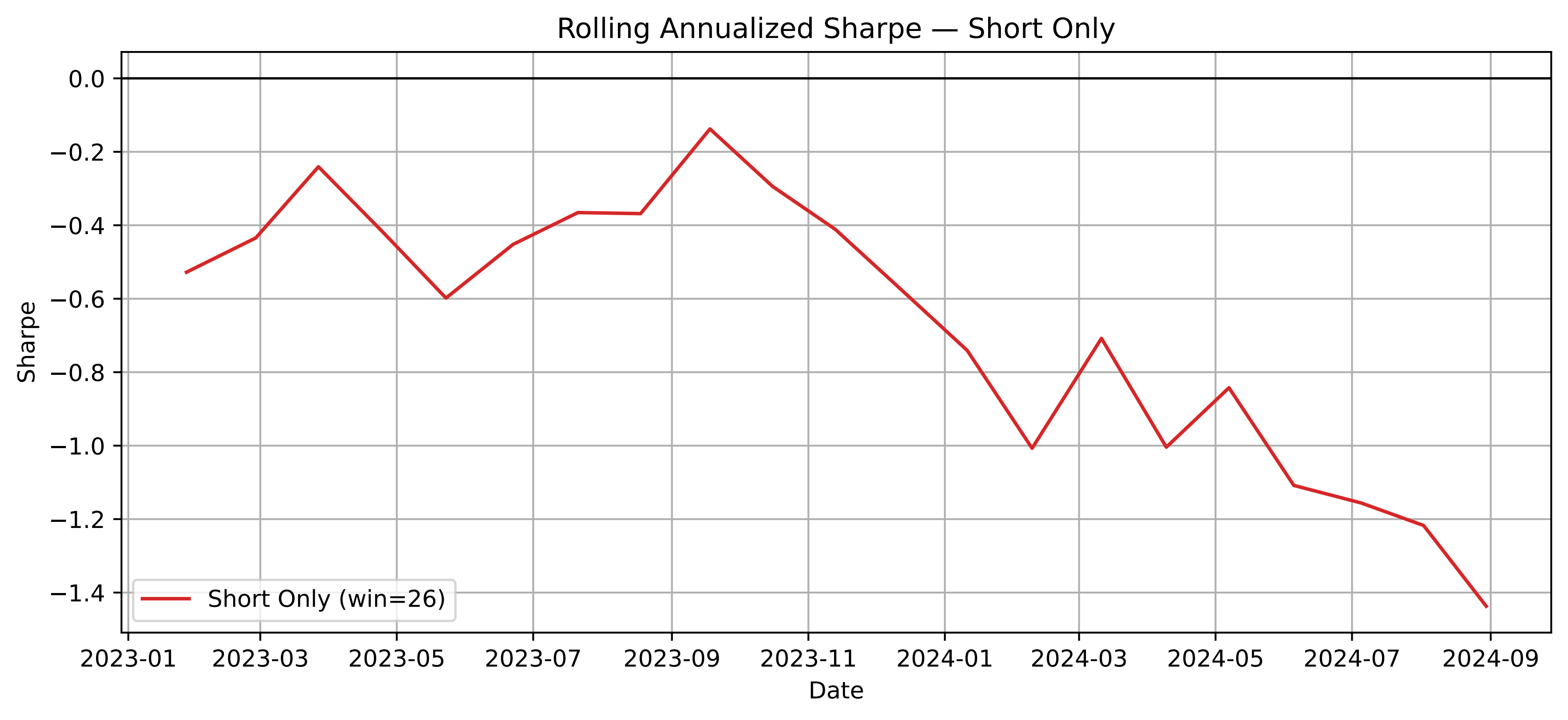
Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0005
95% CI [-0.0046, 0.0032]
Frequency
Return
0
1
2
3
4
5
6
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03

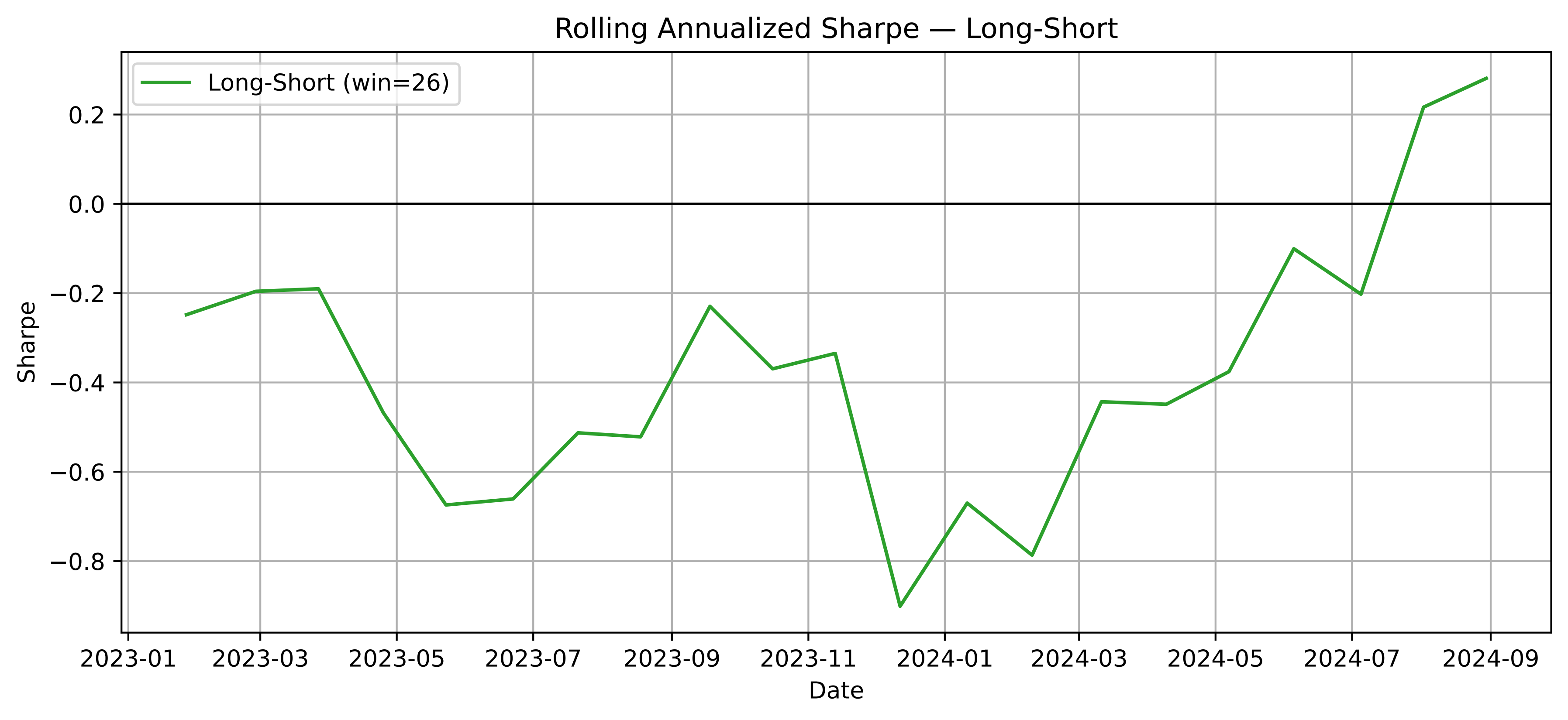


Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
Sharpe
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
1.6
1.4
1.2
1.0
0.8
0.6
0.4
0.2
0.0
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09


Rolling Annualized Sharpe — Short Only
0.0
−0.2
−0.4
−0.6
−0.8
−1.0
−1.2
−1.4
Sharpe
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date
Short Only (win=26)



Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
Date
0.2
0.0
−0.2
−0.4
−0.6
−0.8
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09