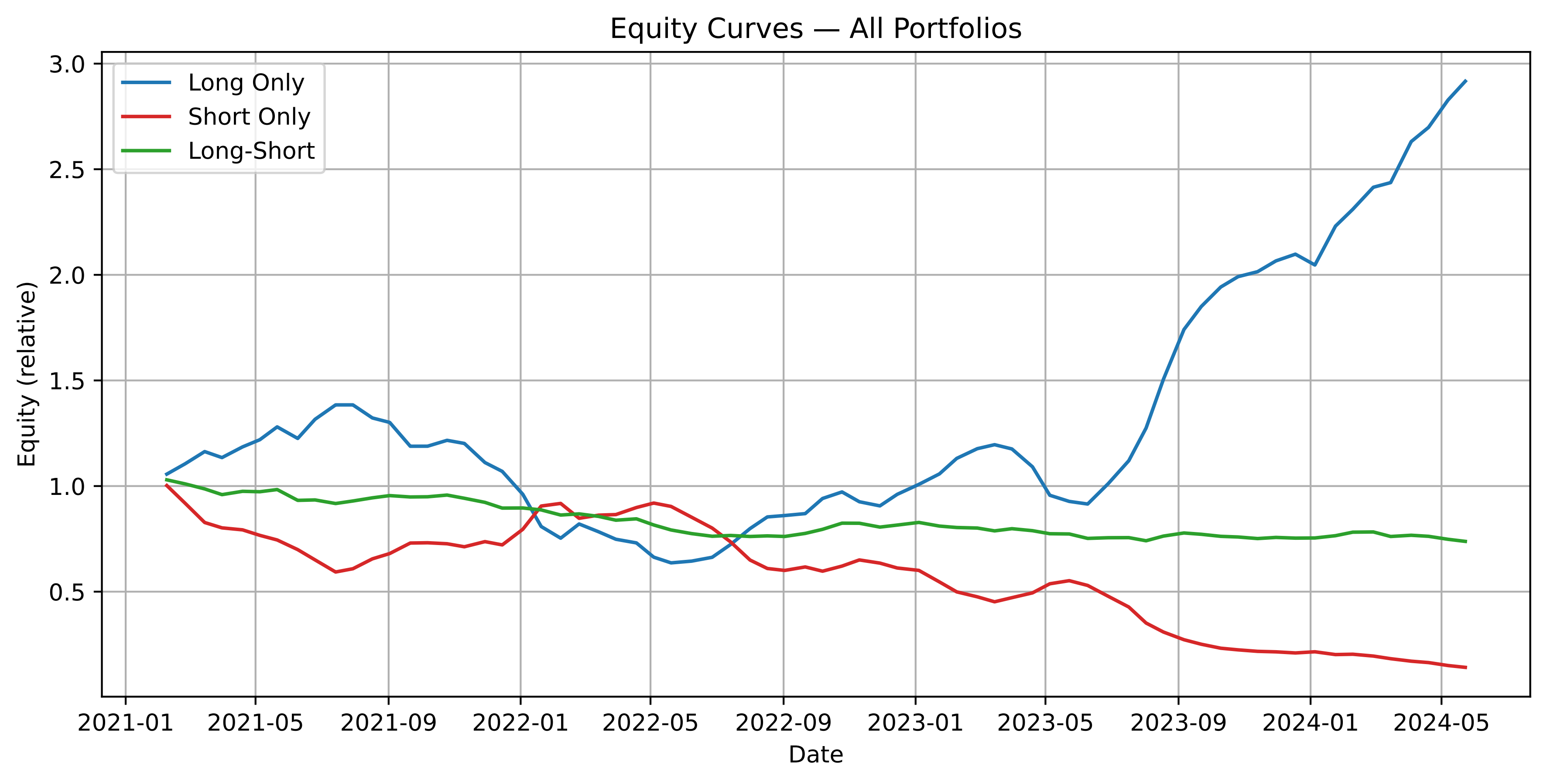
Backtest Report — I20-R60

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

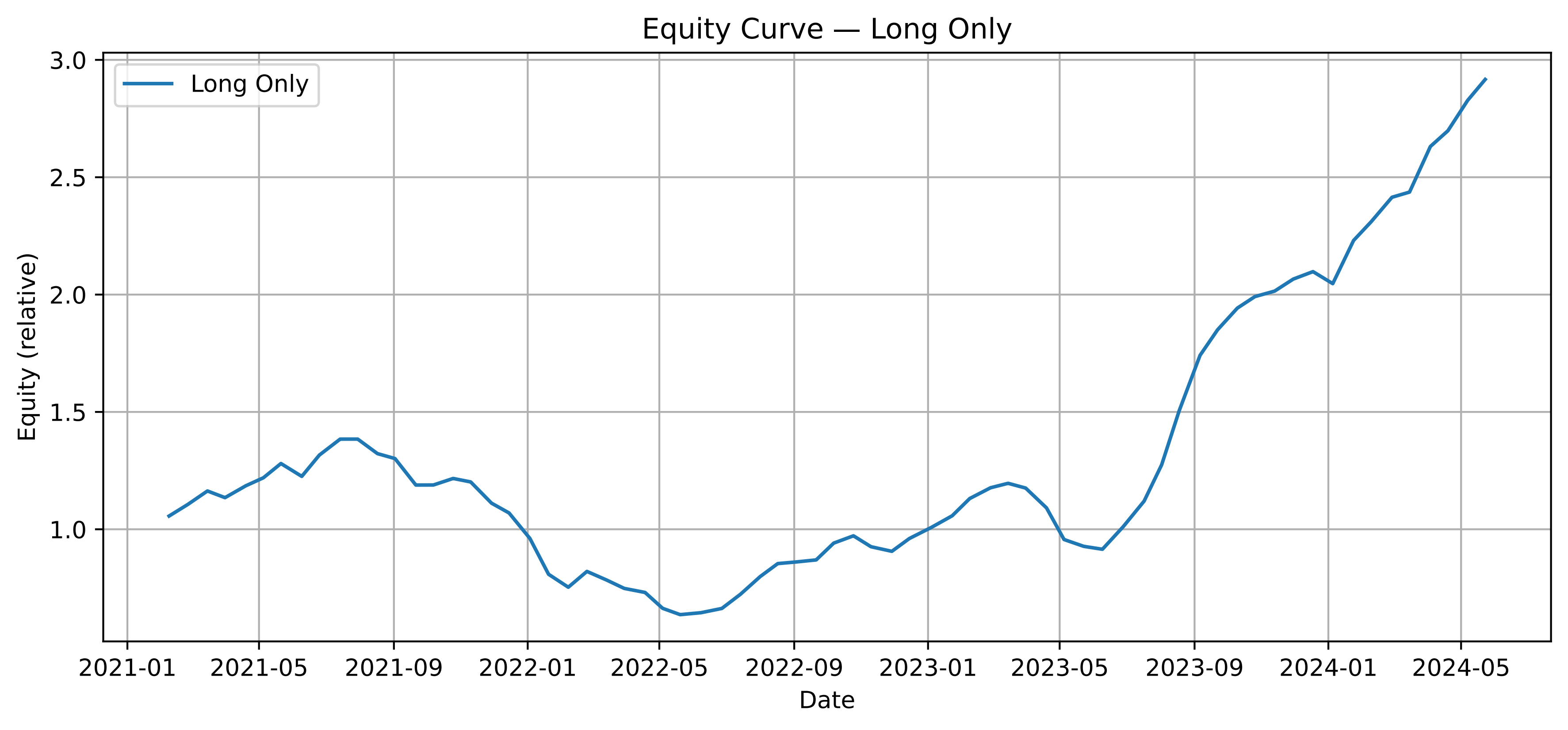
Implicit leverage via overlapping cohorts: 5× frequency → effective step = R/5 = 12.00 trading days (Annualization uses 252/12.00).

Backtest Summary

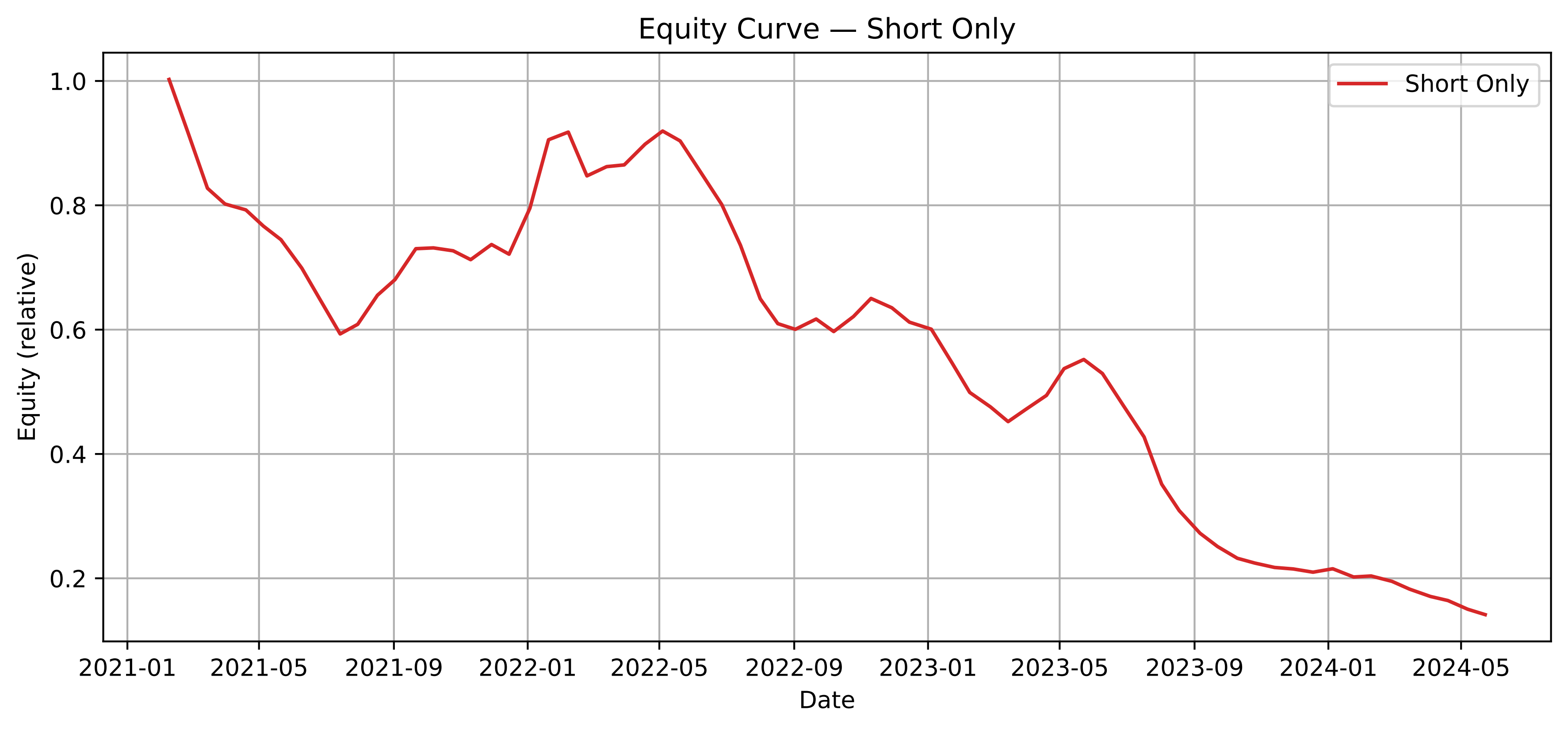
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	191.66%	37.87%	1.25	-54.03%	3500	46	24	65.71%	0.02	0.06
Short Only	-85.84%	-44.37%	-2.02	-85.88%	3500	23	47	32.86%	-0.03	0.06
Long-Short	-26.20%	-8.71%	-1.11	-28.31%	7000	30	40	42.86%	-0.00	0.02

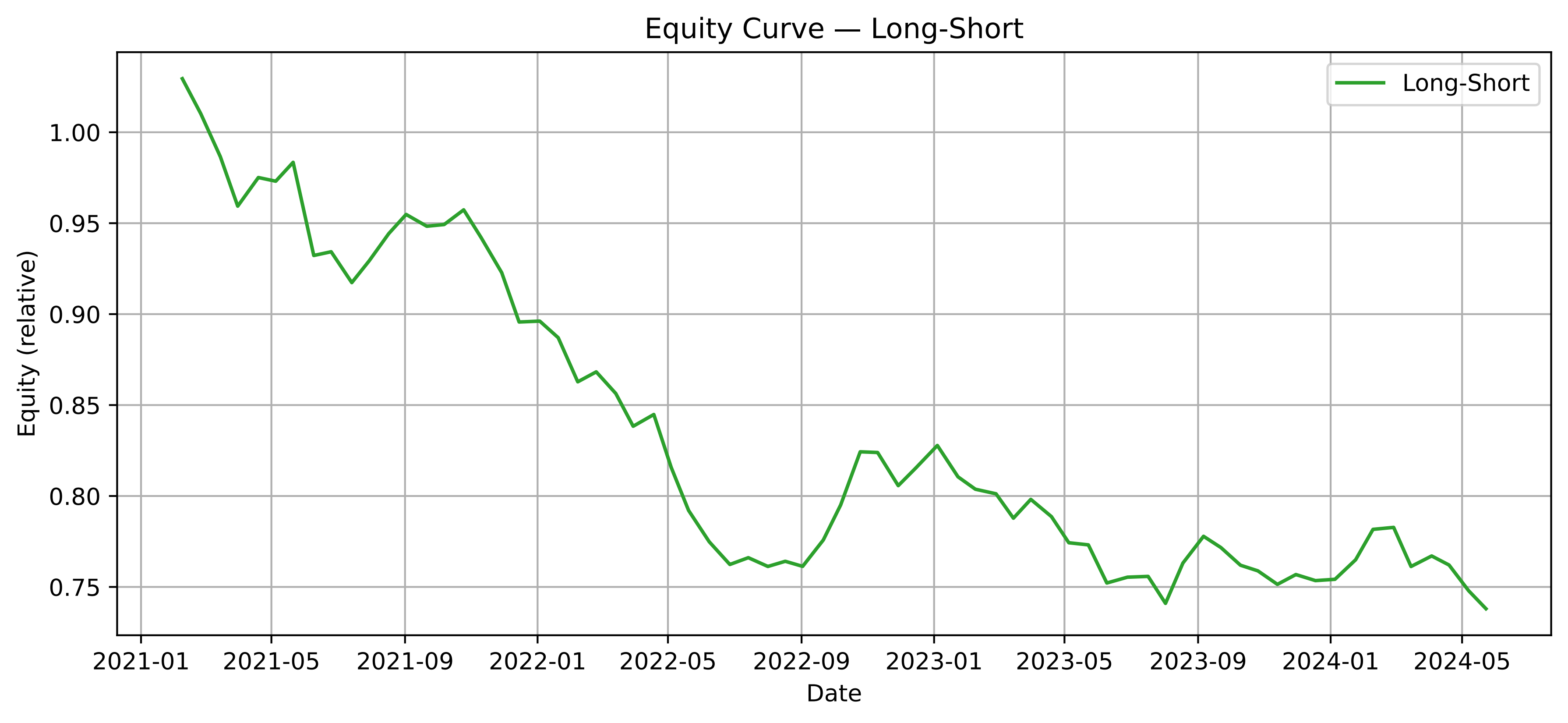


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
Date
3.0
2.5
2.0
1.5
1.0
0.5
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05

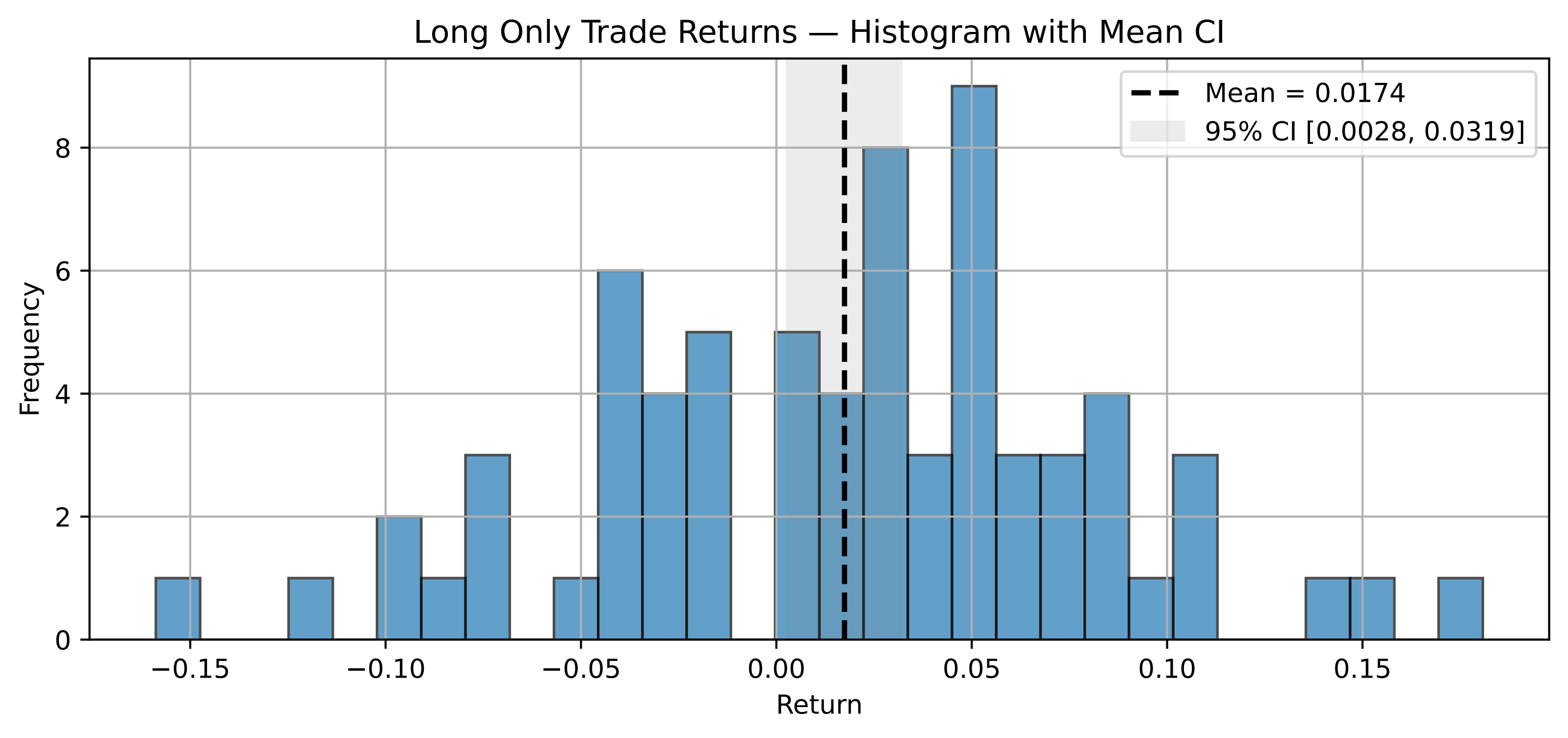


Equity Curve — Long Only
Long Only
Equity (relative)
3.0
2.5
2.0
1.5
1.0
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

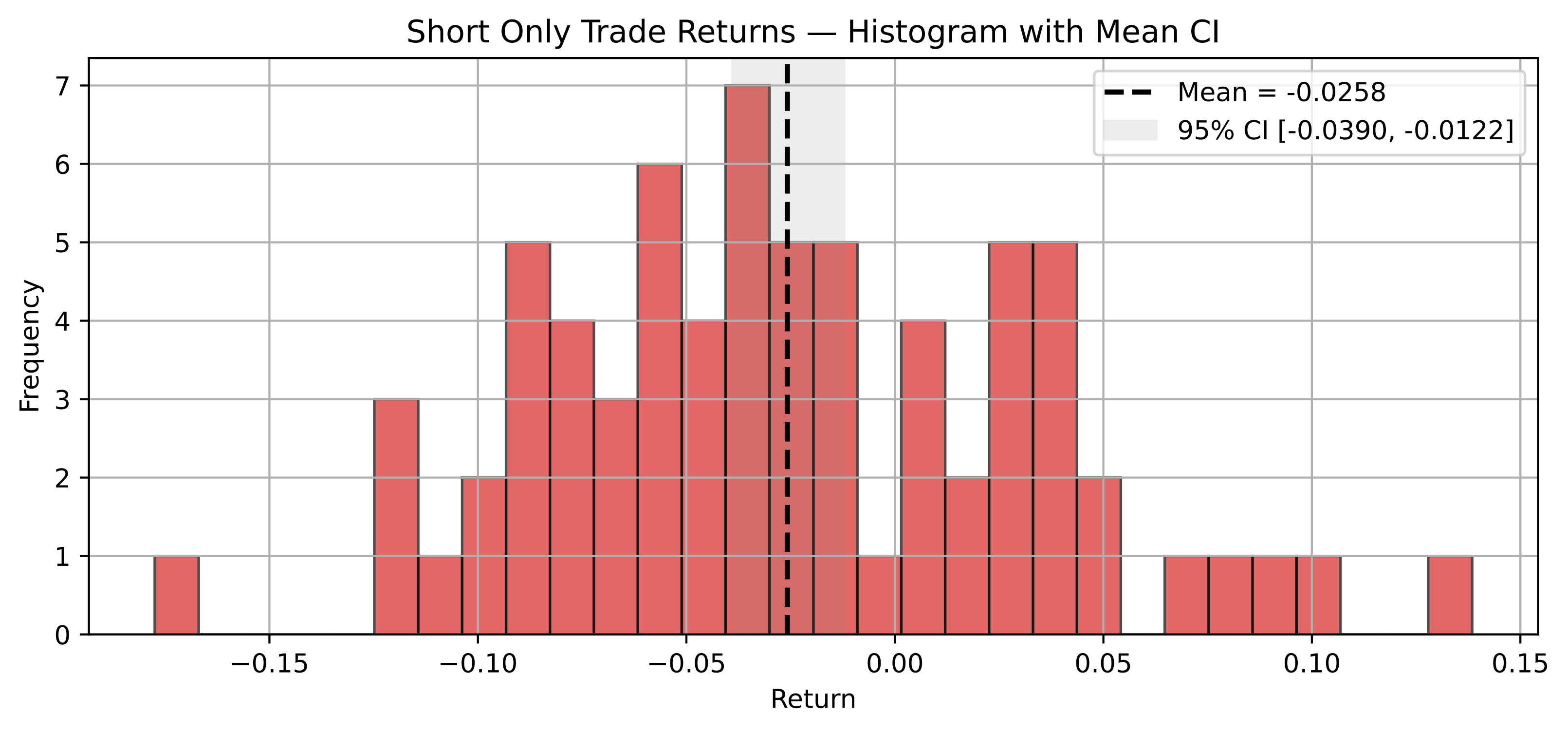

Equity Curve — Short Only
Short Only
Equity (relative)
1.0
0.8
0.6
0.4
0.2
Date
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05



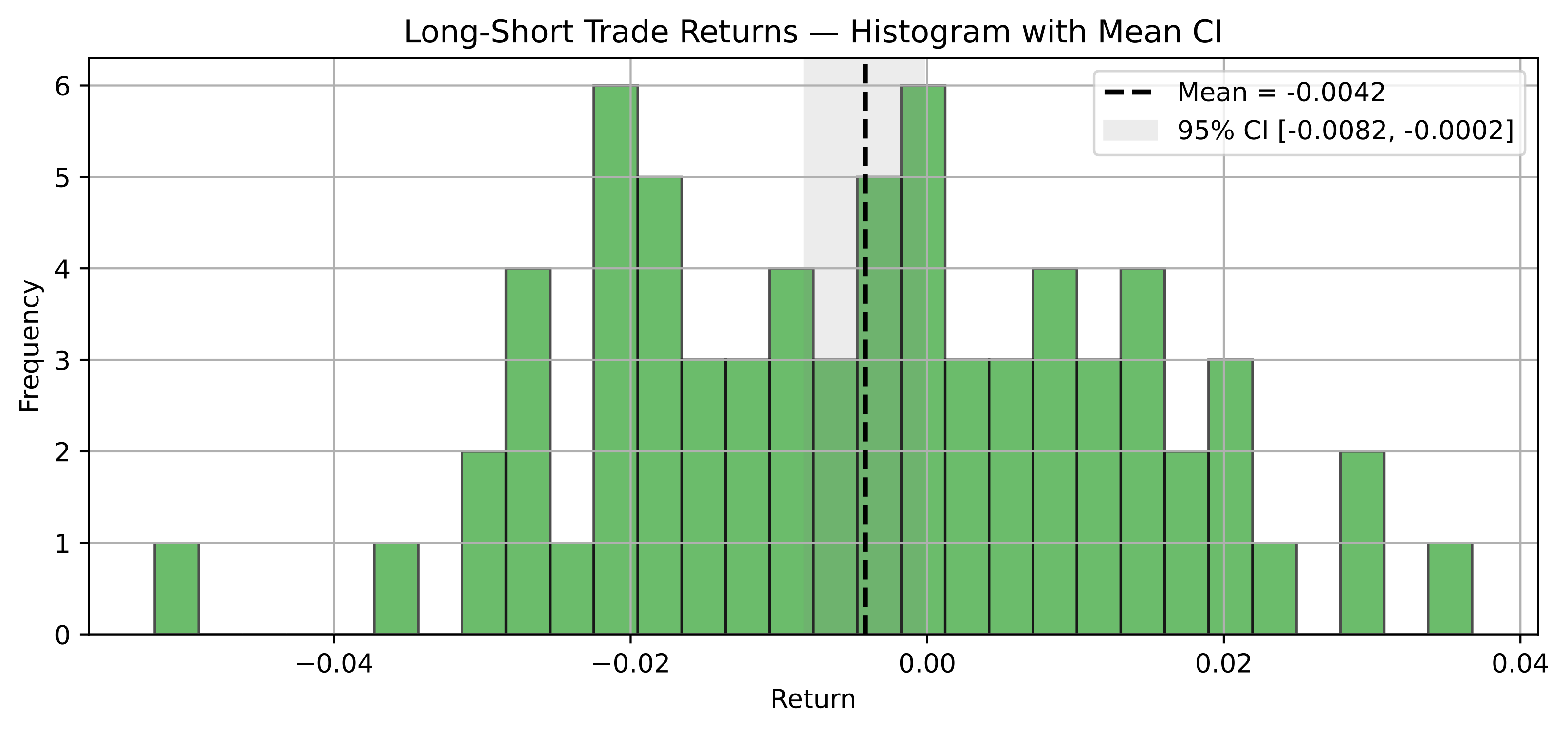
Equity Curve — Long-Short
Long-Short
Equity (relative)
1.00
0.95
0.90
0.85
0.80
0.75
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

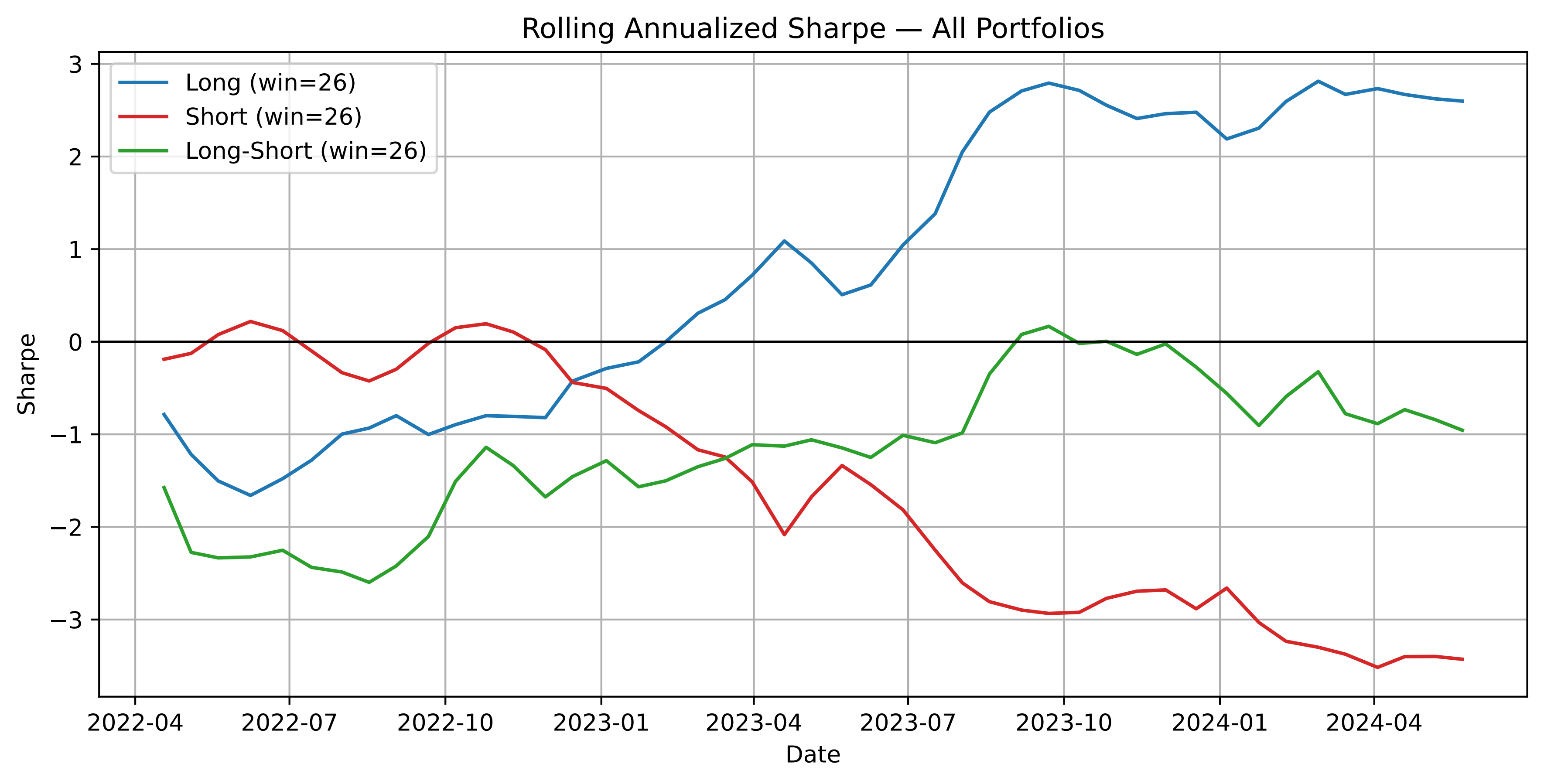


Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0174
95% CI [0.0028, 0.0319]
Frequency
Return
0
2
4
6
8
−0.15
−0.10
−0.05
0.00
0.05
0.10
0.15

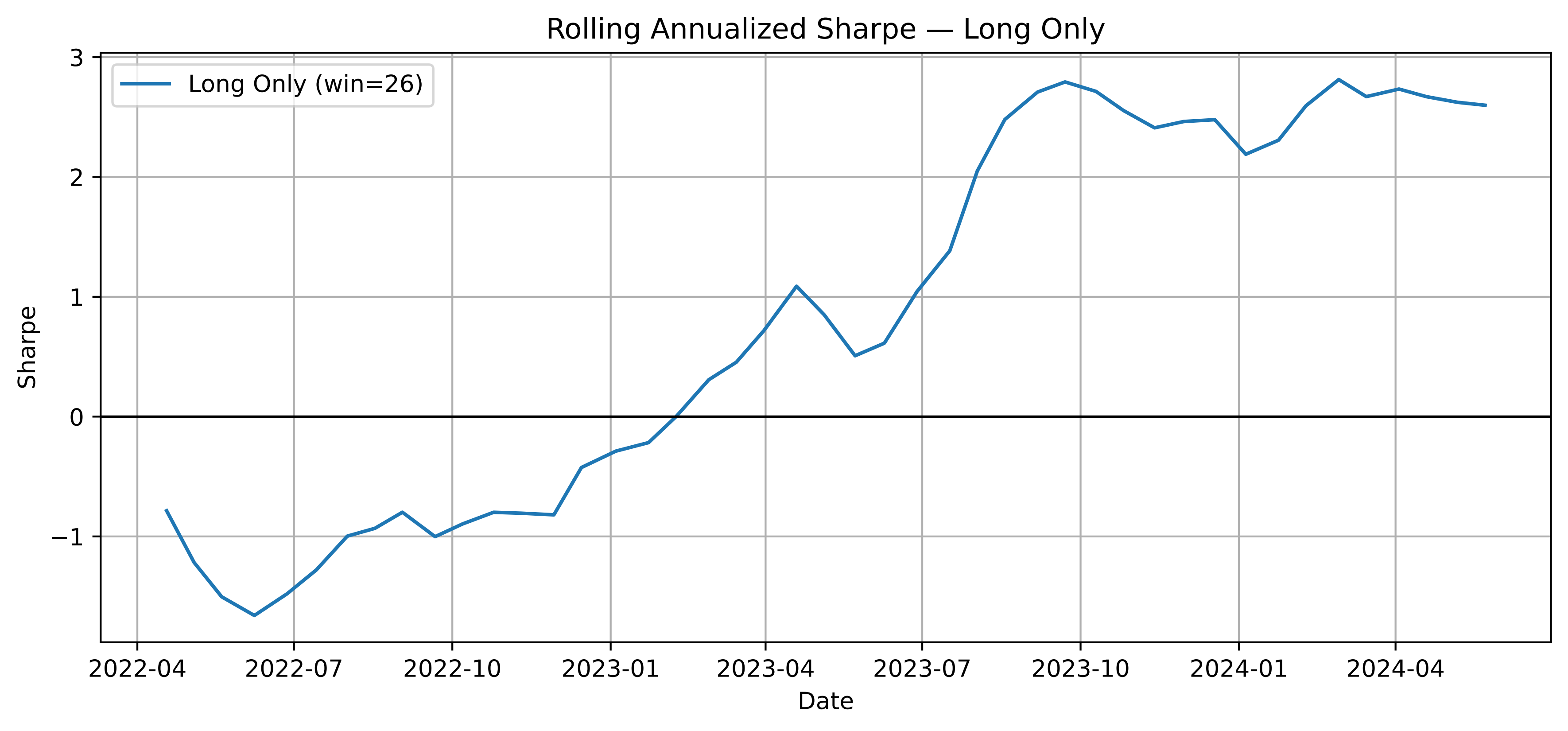


Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0258
95% CI [-0.0390, -0.0122]
Frequency
Return
0
1
2
3
4
5
6
7
−0.15
−0.10
−0.05
0.00
0.05
0.10
0.15

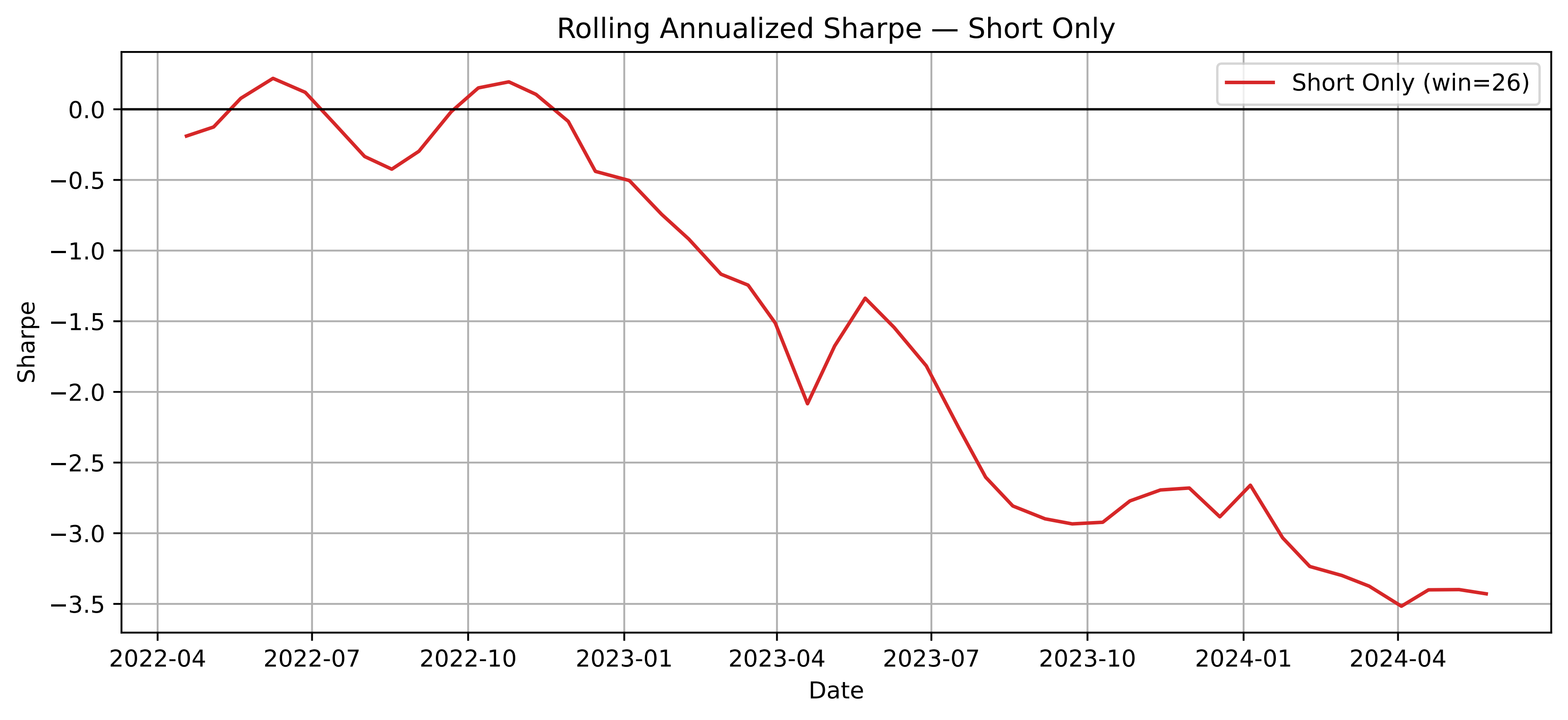

Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0042
95% CI [-0.0082, -0.0002]
Frequency
Return
0
1
2
3
4
5
6
−0.04
−0.02
0.00
0.02
0.04



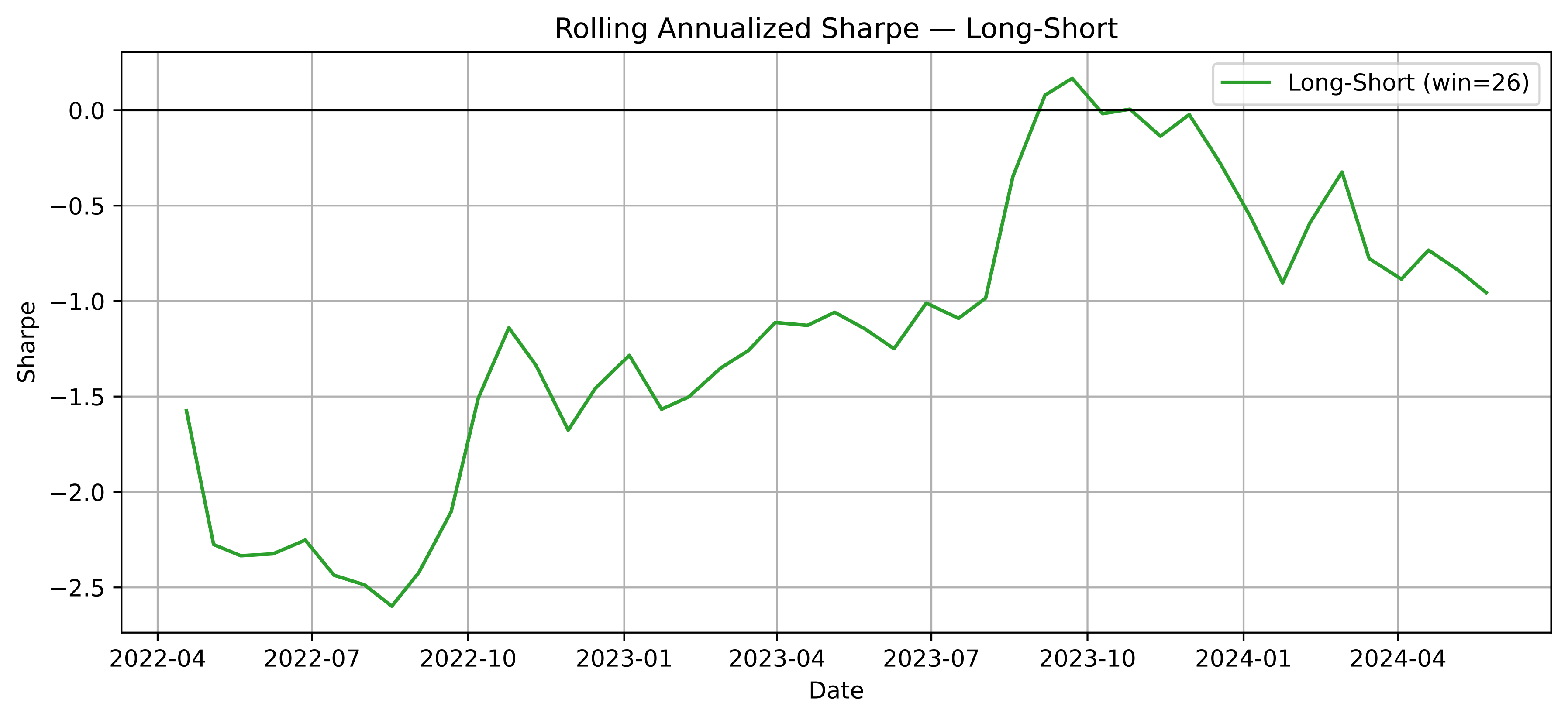
Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
3
2
1
0
−1
−2
−3
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
3
2
1
0
−1
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04



Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
−3.0
−3.5
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
Date
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04