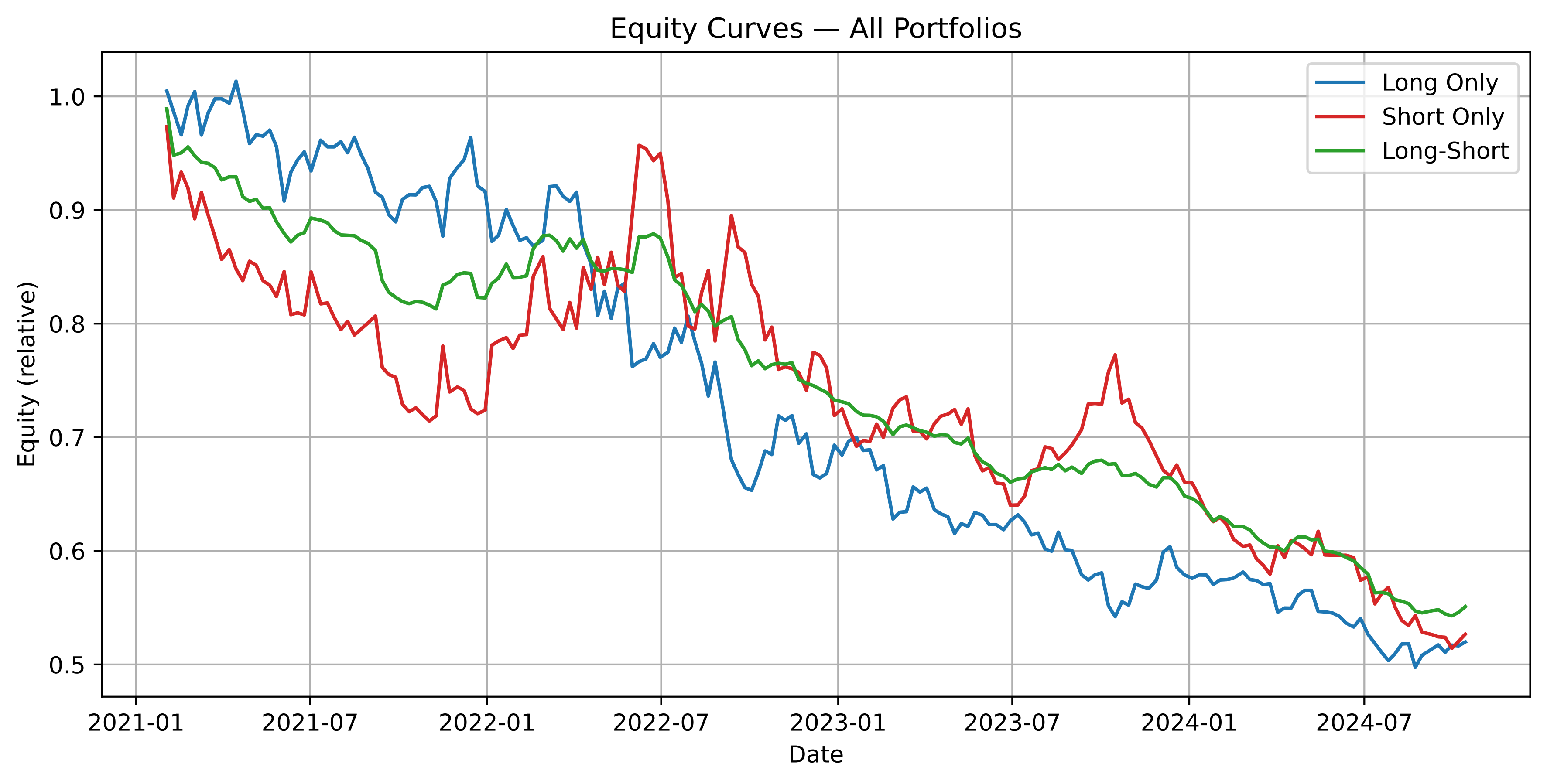
Backtest Report — I20-R5

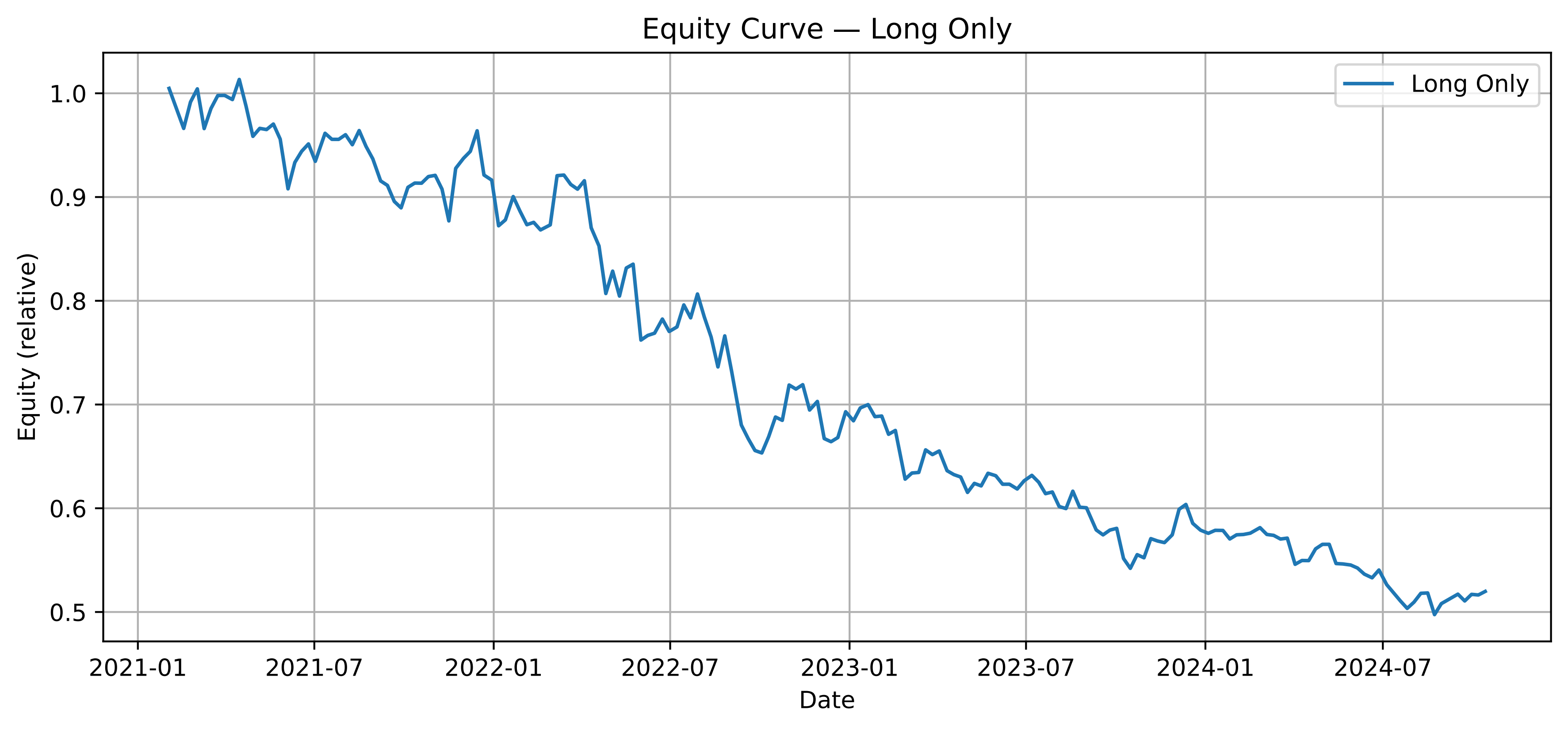
I (image): 20d | R (response/hold): 5d | Levered: False

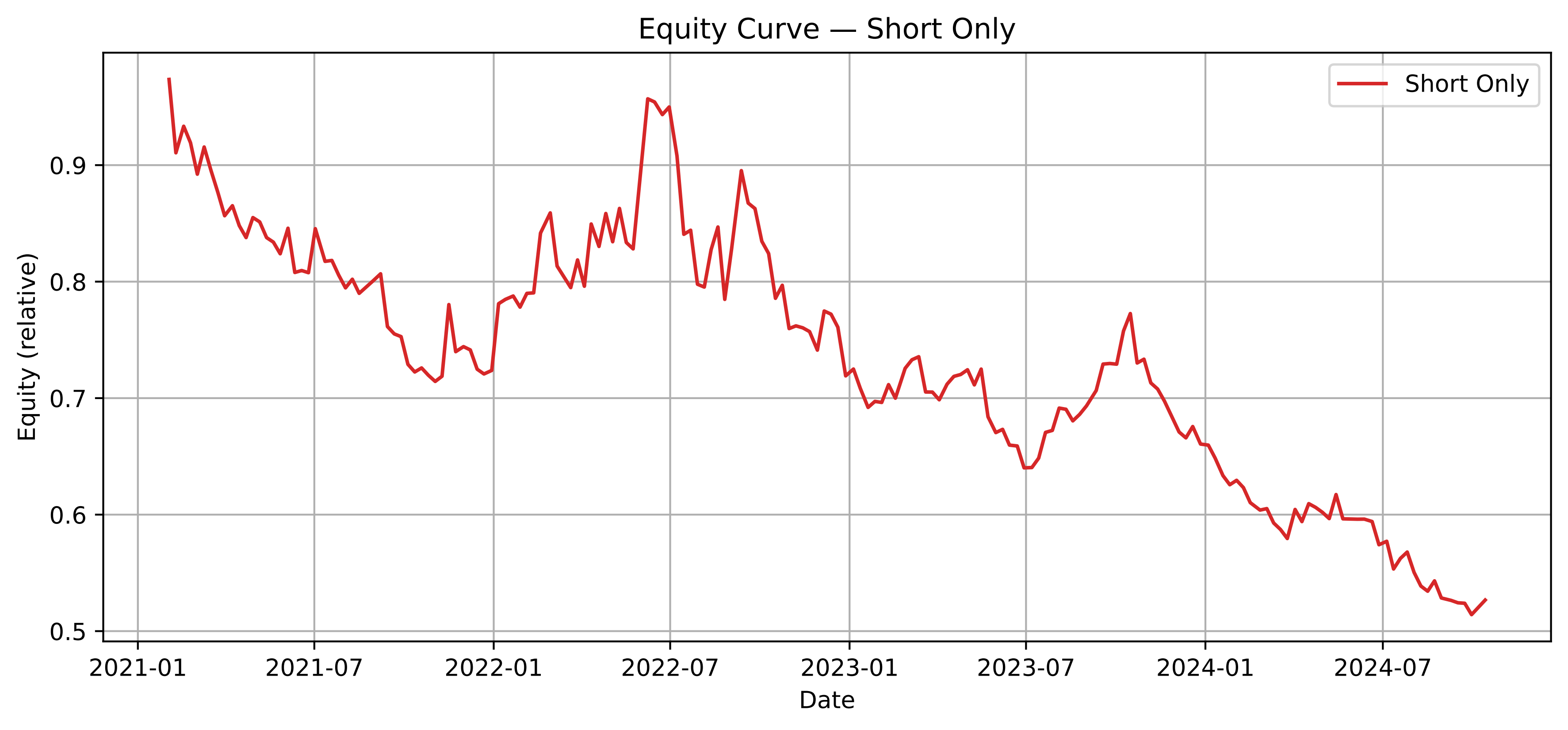
Annualization uses step = R = 5 trading days (periods/year = 252/5).

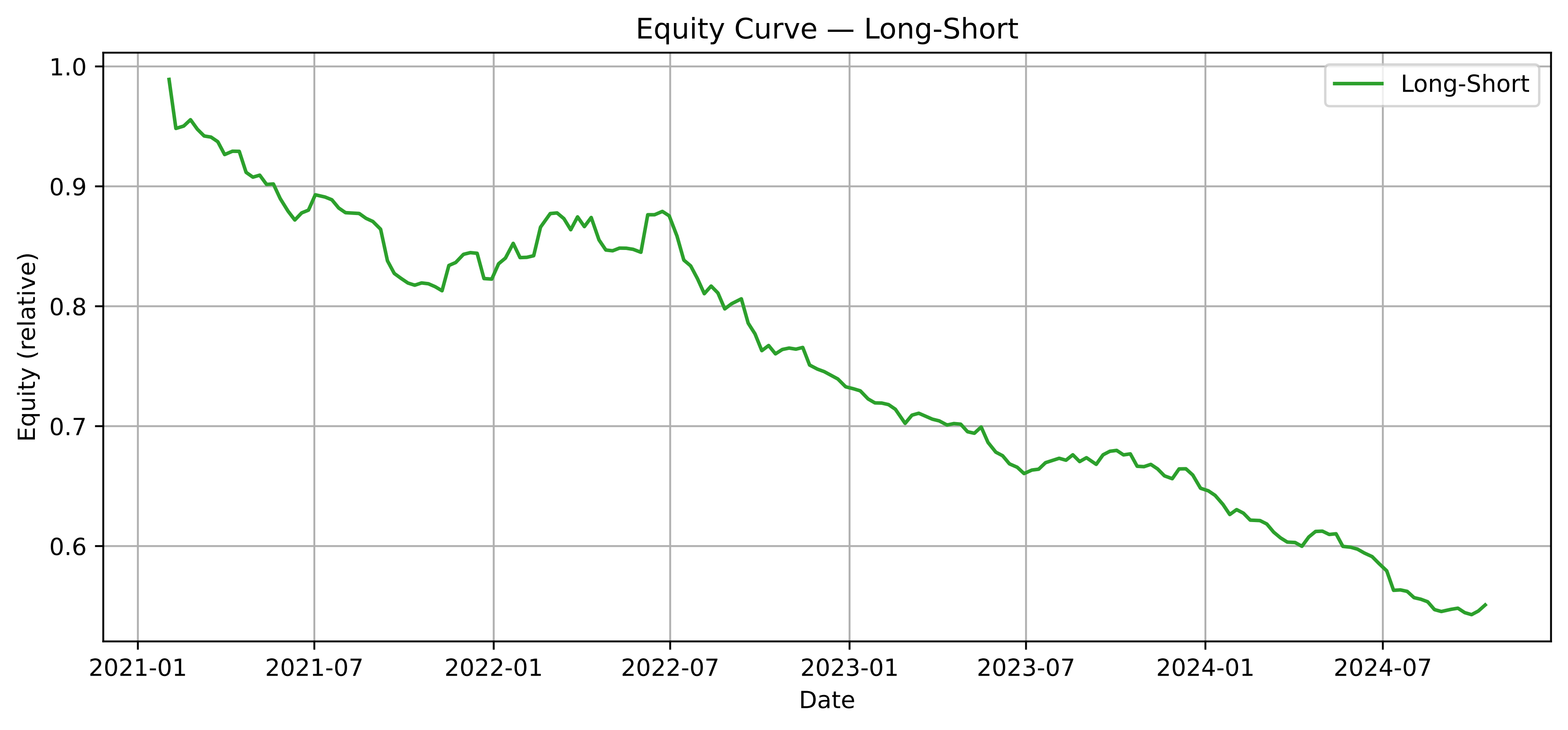
Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	-48.02%	-16.17%	-1.02	-50.91%	9350	88	99	47.06%	-0.00	0.02
Short Only	-47.33%	-15.87%	-0.78	-47.19%	9350	77	110	41.18%	-0.00	0.03
Long-Short	-44.91%	-14.84%	-2.31	-45.12%	18700	61	126	32.62%	-0.00	0.01

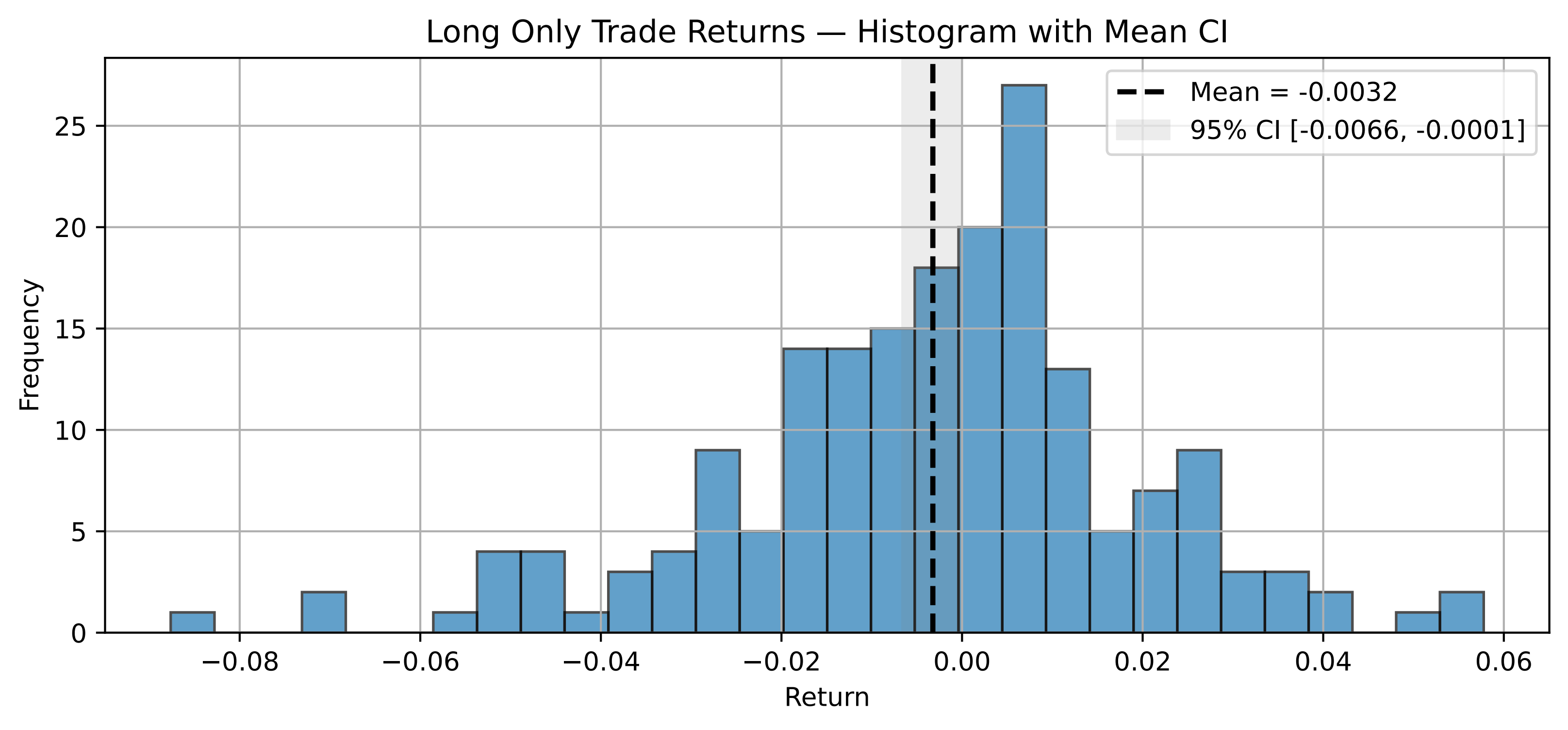

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
1.0
0.9
0.8
0.7
0.6
0.5
Equity (relative)
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

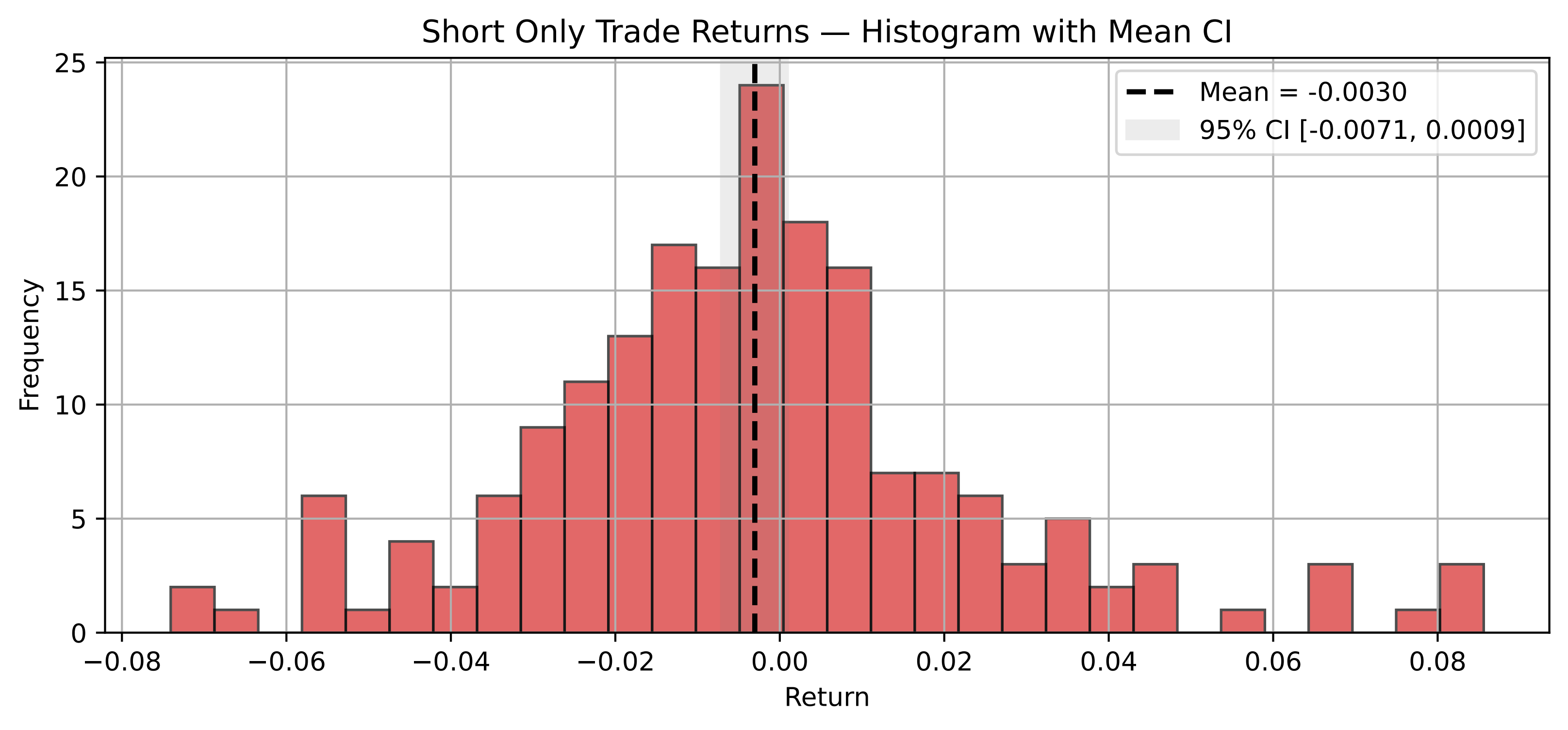

Equity Curve — Long Only
Long Only
Equity (relative)
1.0
0.9
0.8
0.7
0.6
0.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

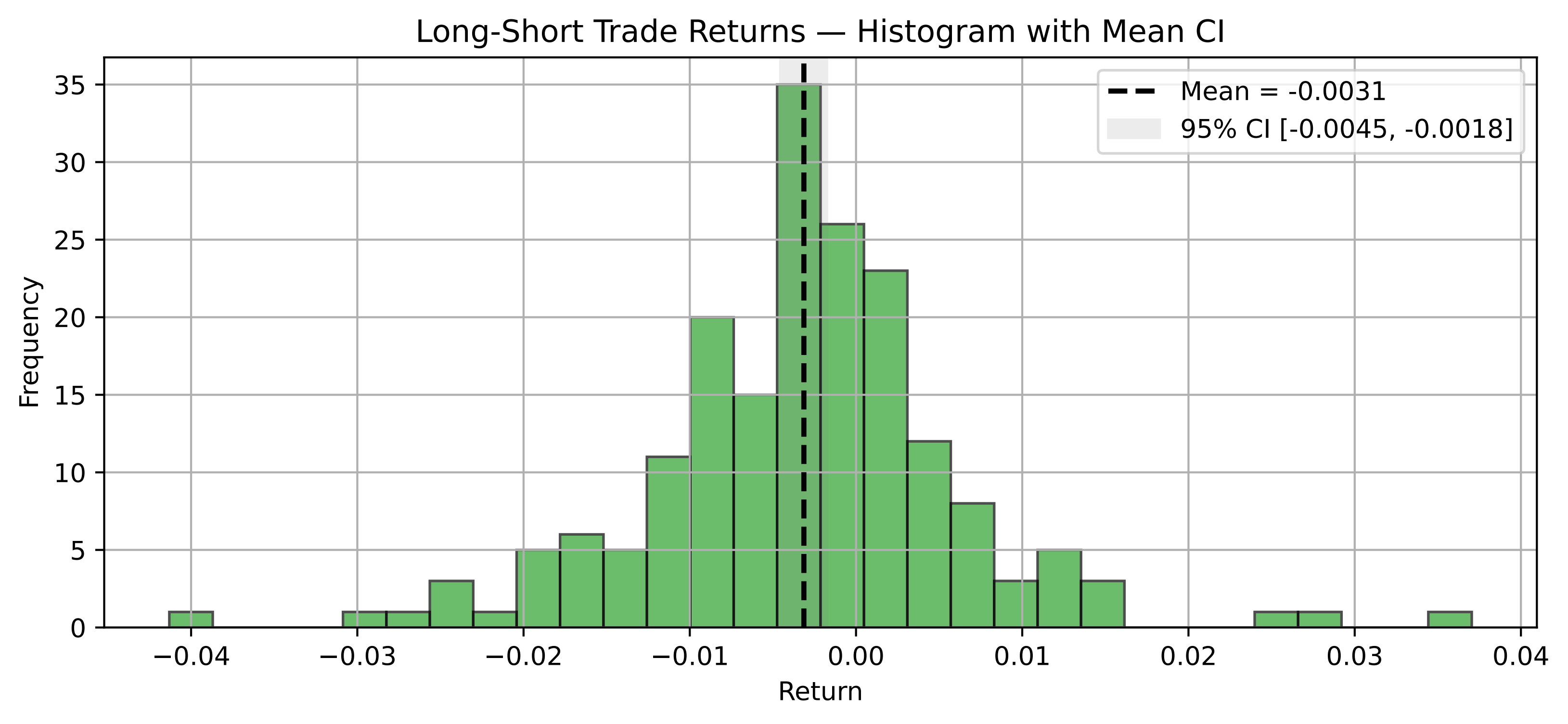

Equity Curve — Short Only
Short Only
Equity (relative)
0.5
0.6
0.7
0.8
0.9
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date



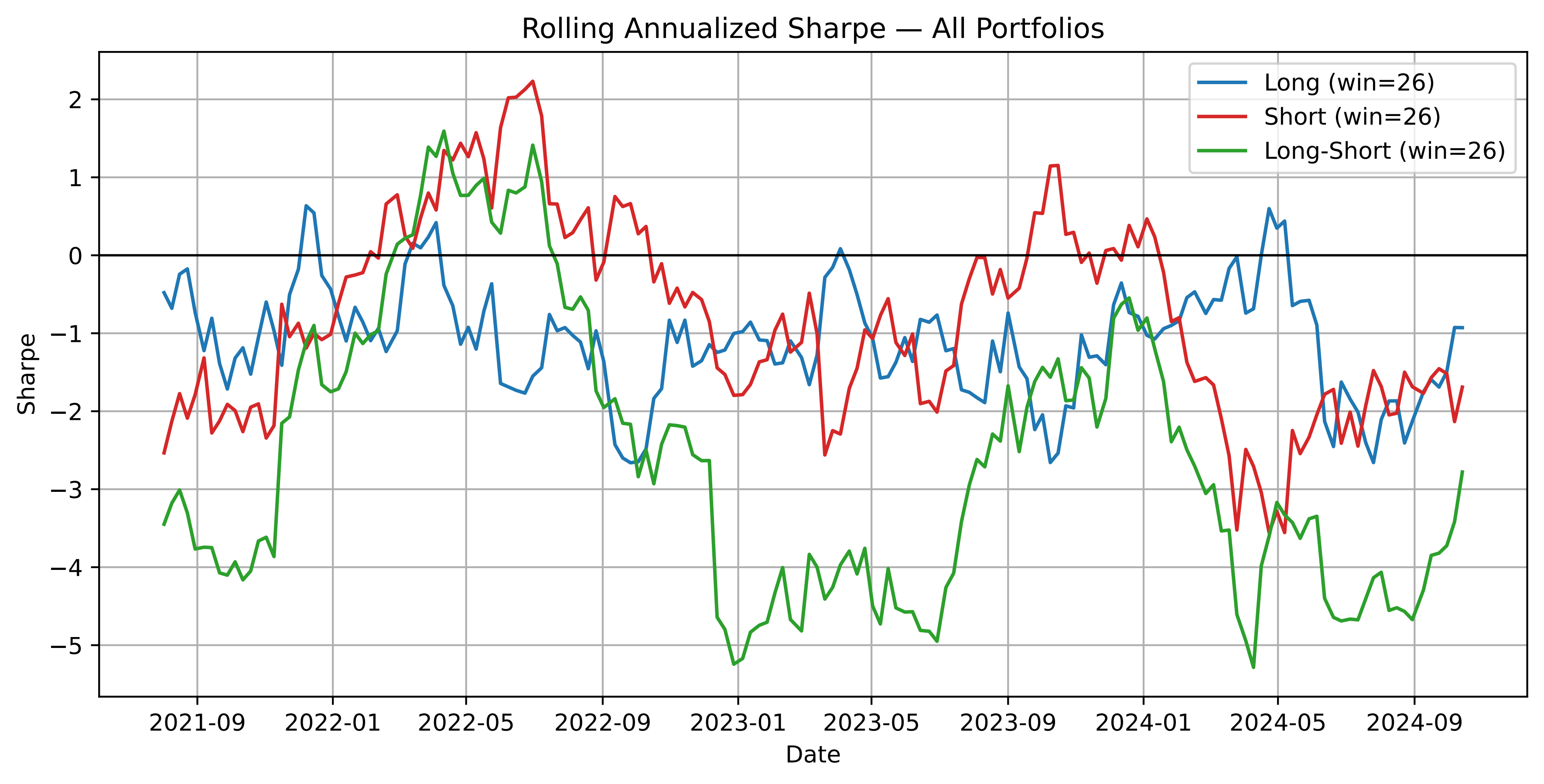
Equity Curve — Long-Short
Long-Short
Equity (relative)
Date
1.0
0.9
0.8
0.7
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07


Long Only Trade Returns — Histogram with Mean CI
Mean = -0.0032
95% CI [-0.0066, -0.0001]
Frequency
Return
0
5
10
15
20
25
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06

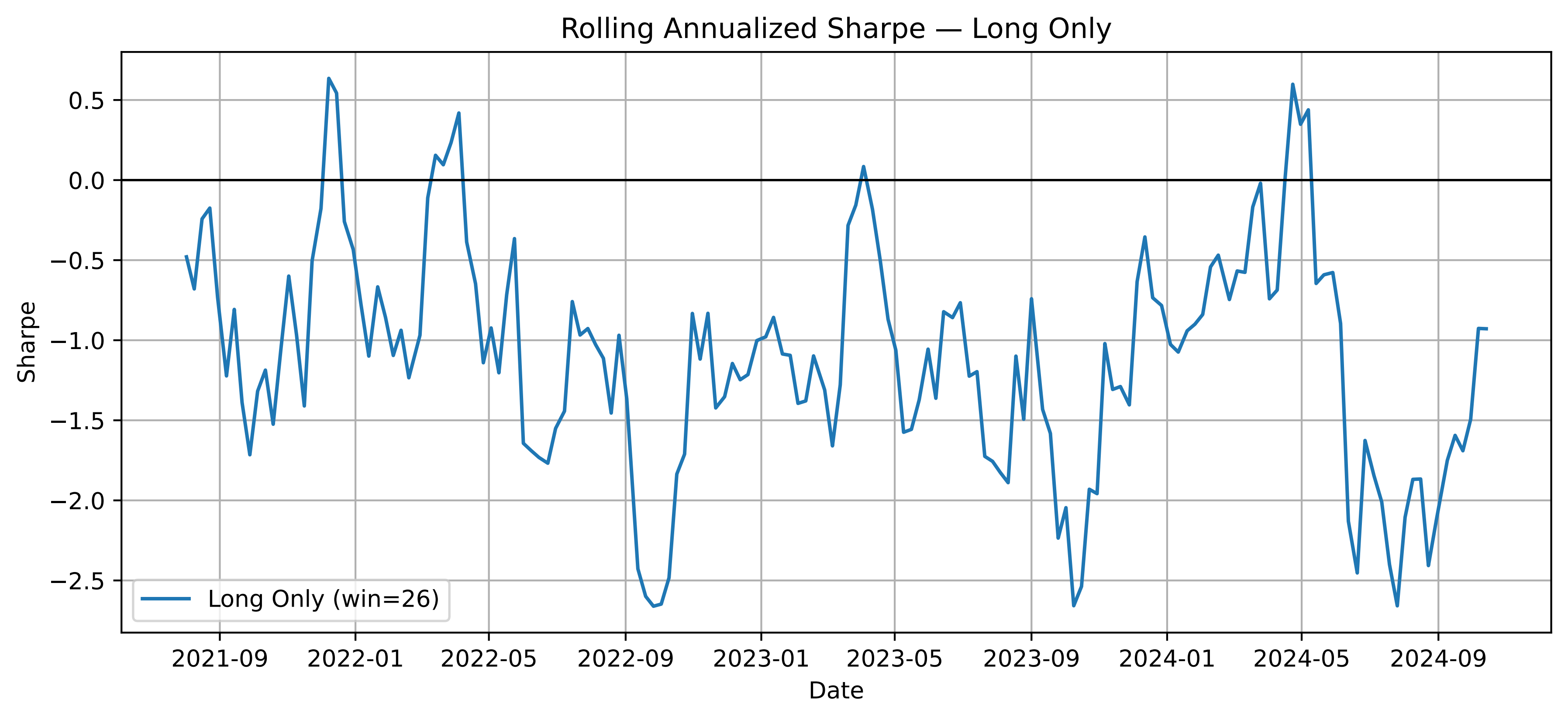

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0030
95% CI [-0.0071, 0.0009]
Frequency
Return
0
5
10
15
20
25
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06
0.08



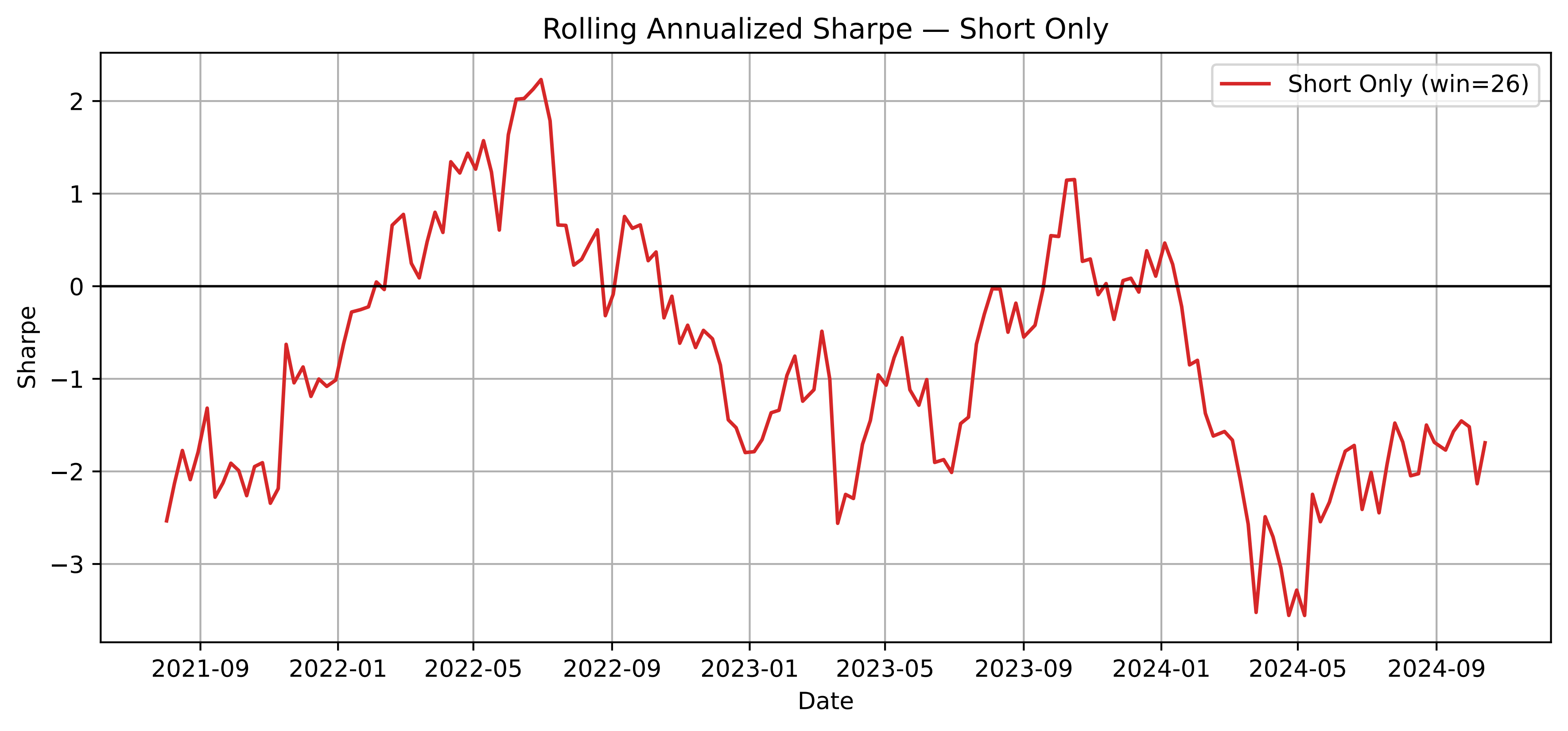
Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0031
95% CI [-0.0045, -0.0018]
Frequency
Return
0
5
10
15
20
25
30
35
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
0.04

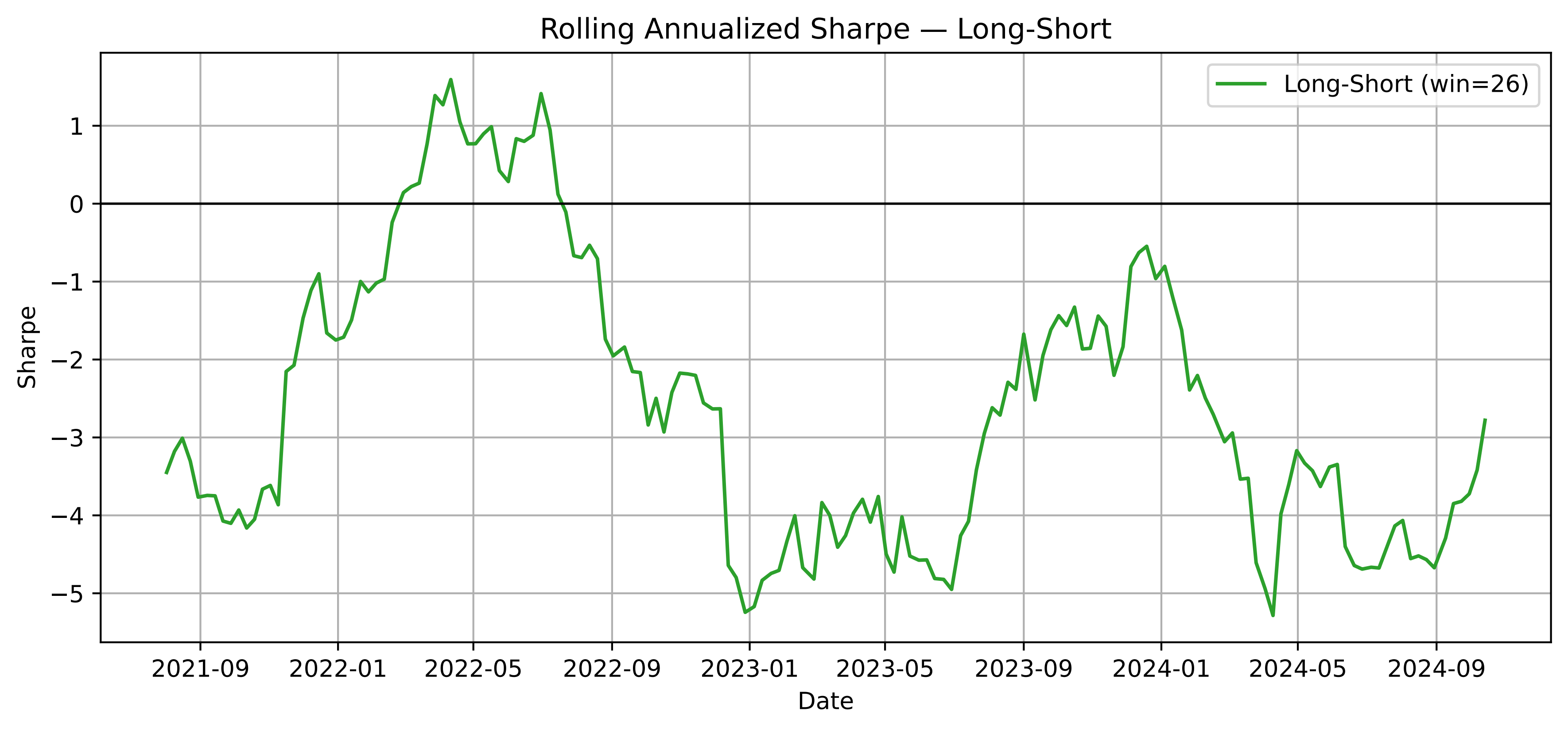


Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
2
1
0
−1
−2
−3
−4
−5
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09



Rolling Annualized Sharpe — Long Only
0.5
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
Sharpe
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
Date
Long Only (win=26)


Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
2
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
Date


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
Date
1
0
−1
−2
−3
−4
−5
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09