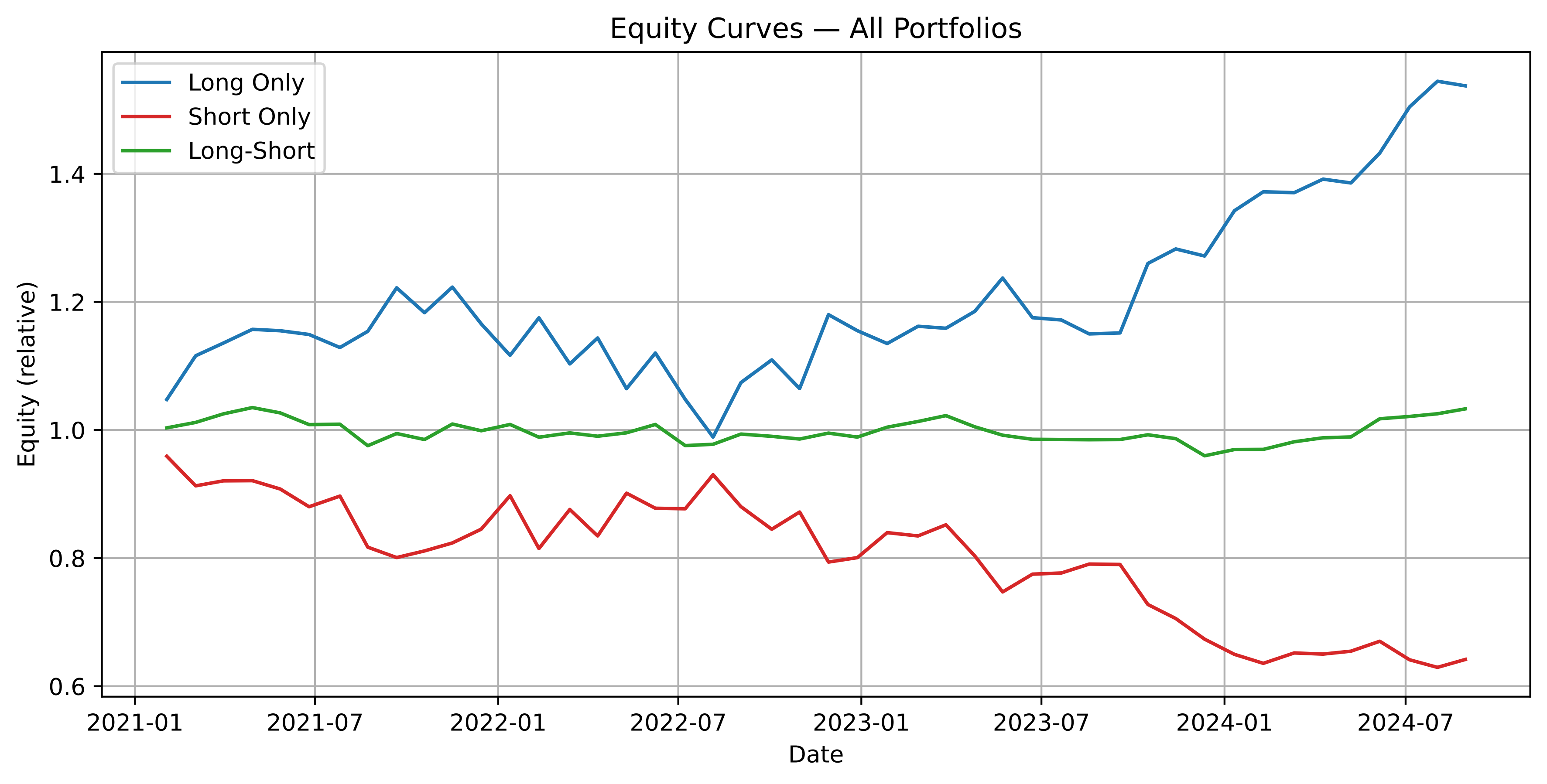
# Backtest Report — I5-R20

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

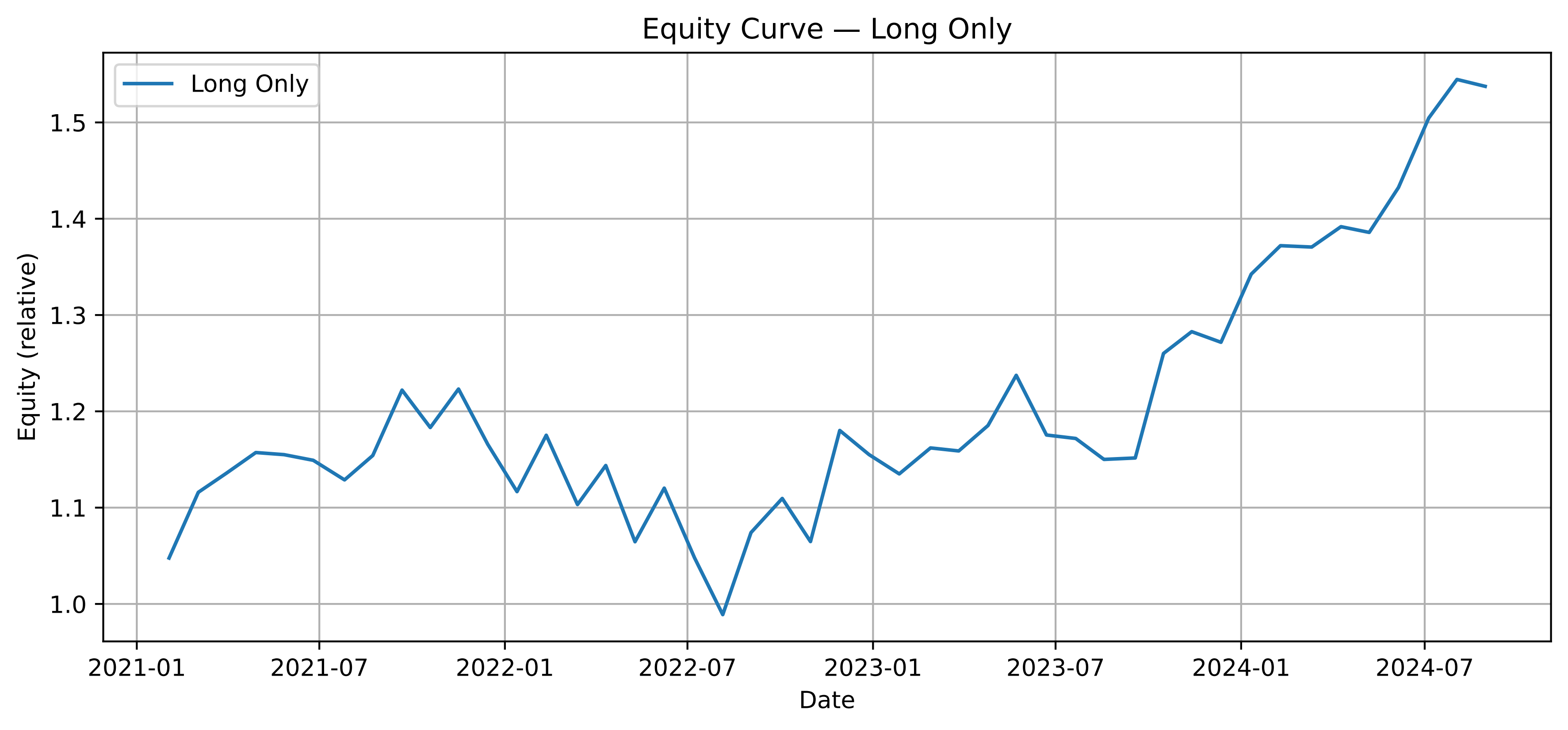
Annualization uses step = R = 20 trading days (periods/year = 252/20).

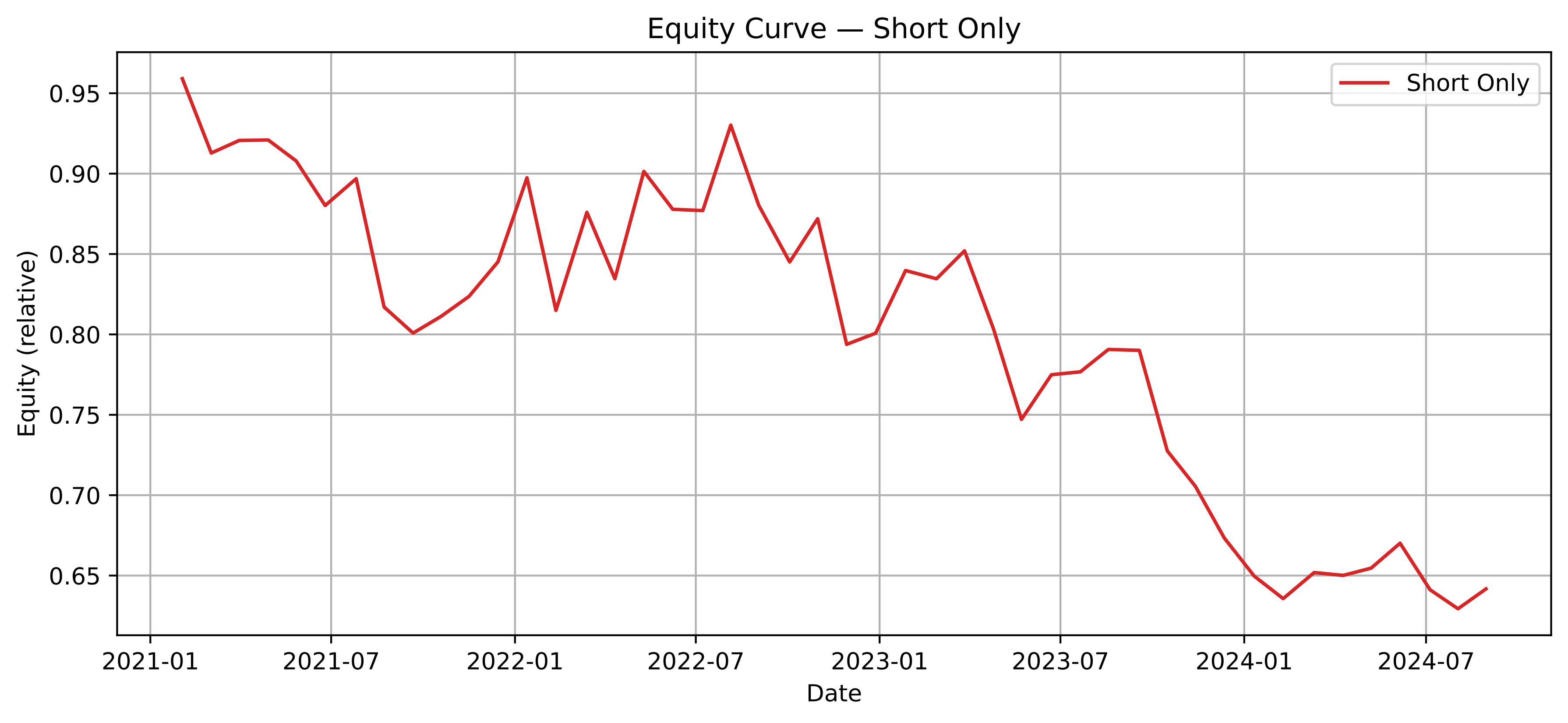
# Backtest Summary

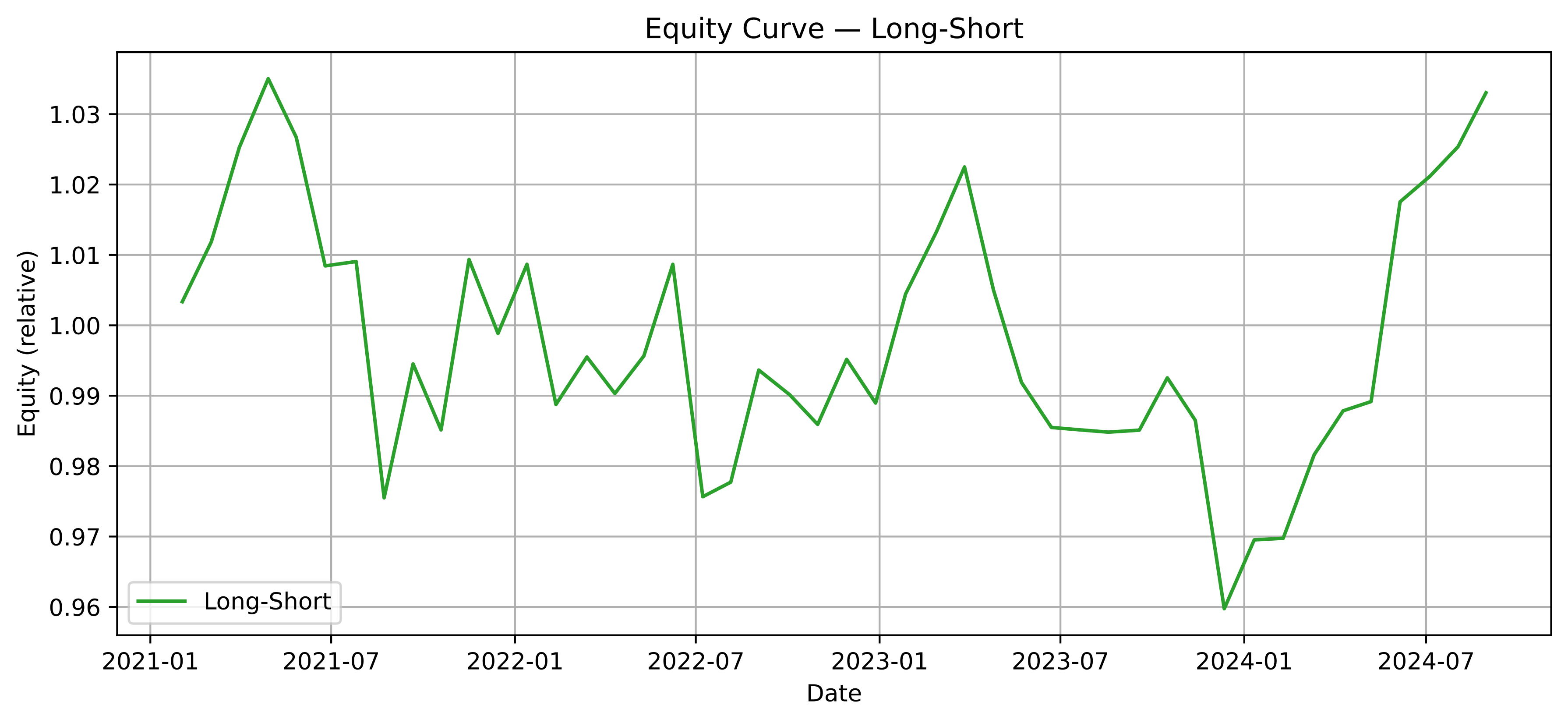
| Portfolio | Overall | Ann. Return | Ann. Sharpe | Max DD | Trades | Wins | Losses | Win % | Mean | Std |
|---|---|---|---|---|---|---|---|---|---|---|
| Long Only | 53.75% | 12.50% | 0.87 | -19.15% | 2300 | 25 | 21 | 54.35% | 0.01 | 0.04 |
| Short Only | -35.83% | -11.44% | -0.72 | -34.38% | 2300 | 21 | 25 | 45.65% | -0.01 | 0.04 |
| Long-Short | 3.30% | 0.89% | 0.21 | -7.27% | 4600 | 28 | 18 | 60.87% | 0.00 | 0.01 |

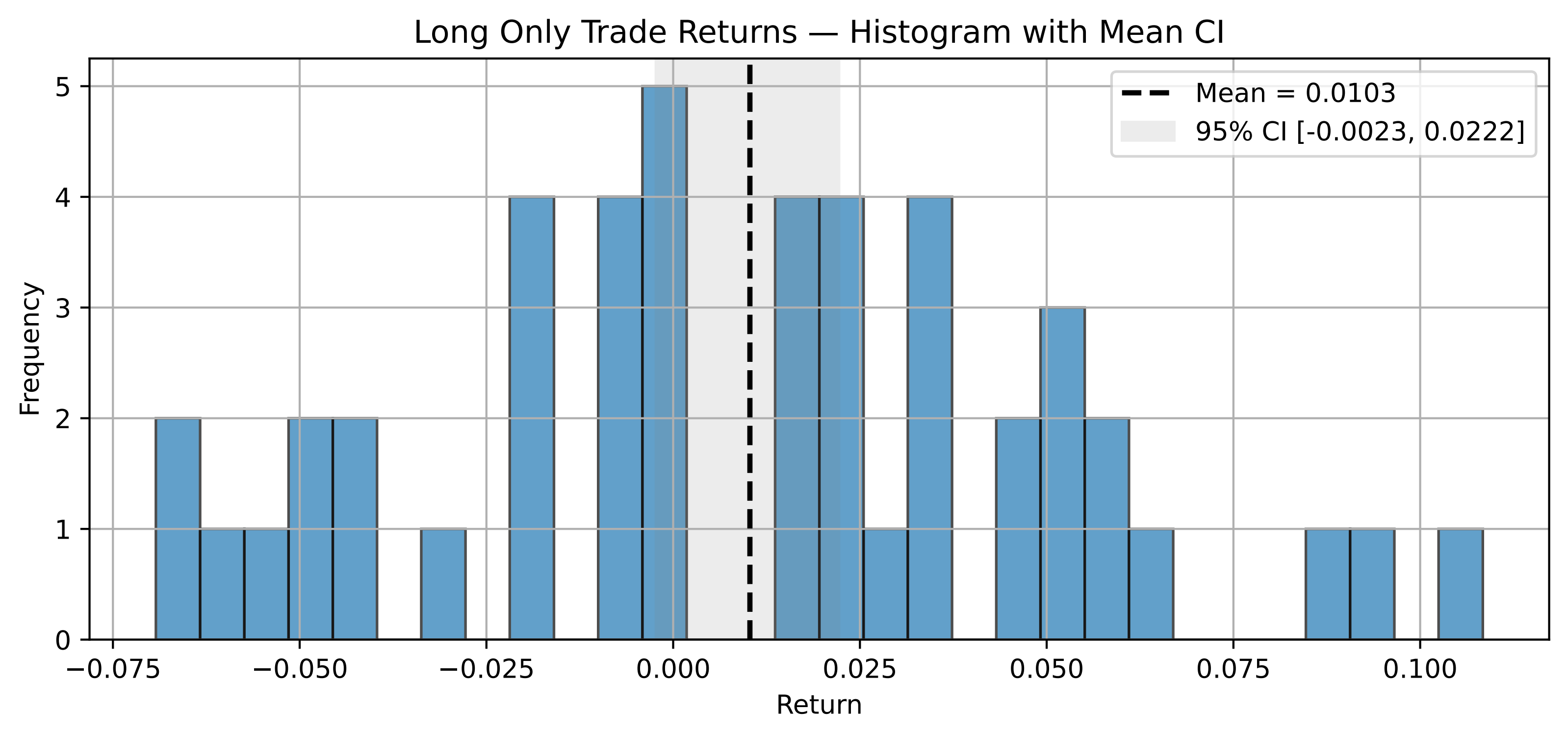


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.4
1.2
1.0
0.8
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

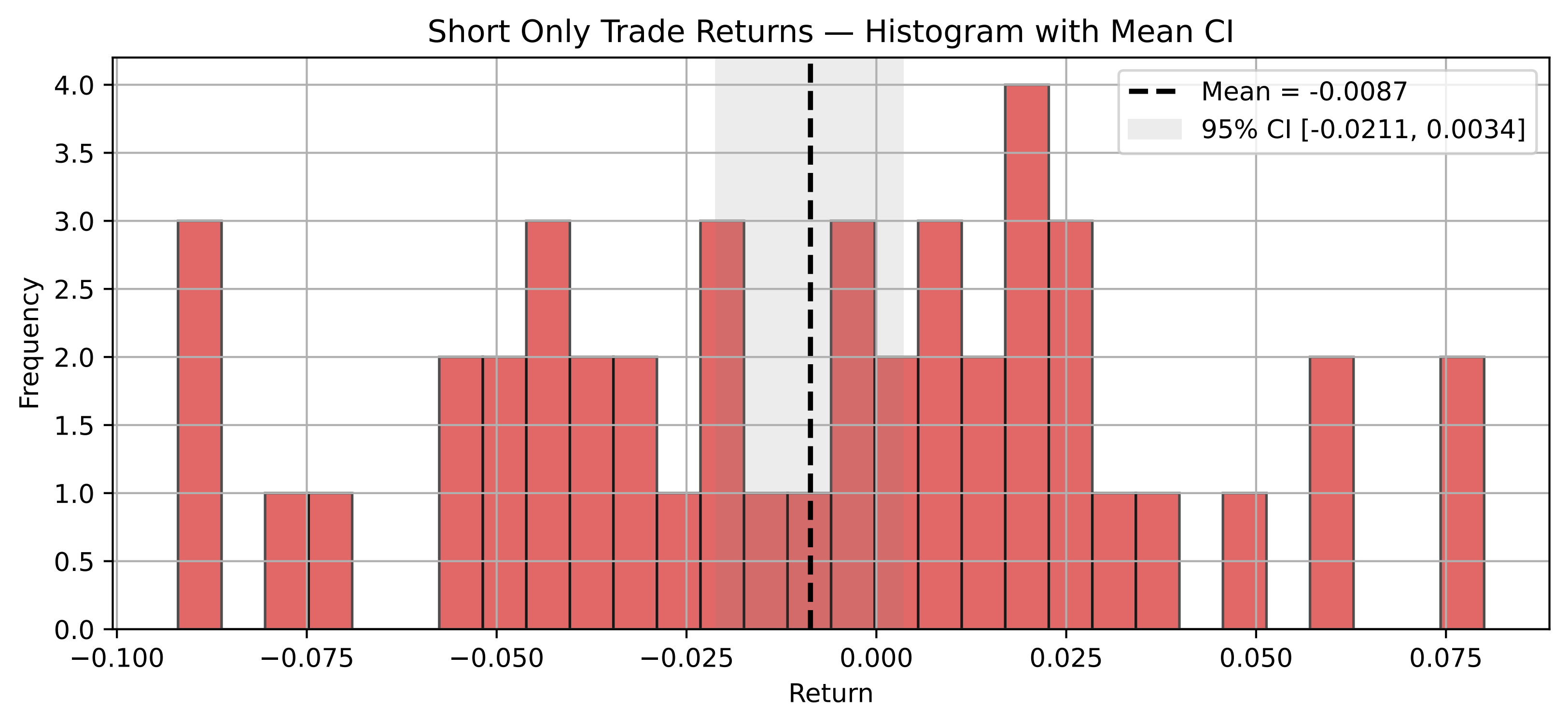

Equity Curve — Long Only
Long Only
Equity (relative)
1.0
1.1
1.2
1.3
1.4
1.5
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date


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

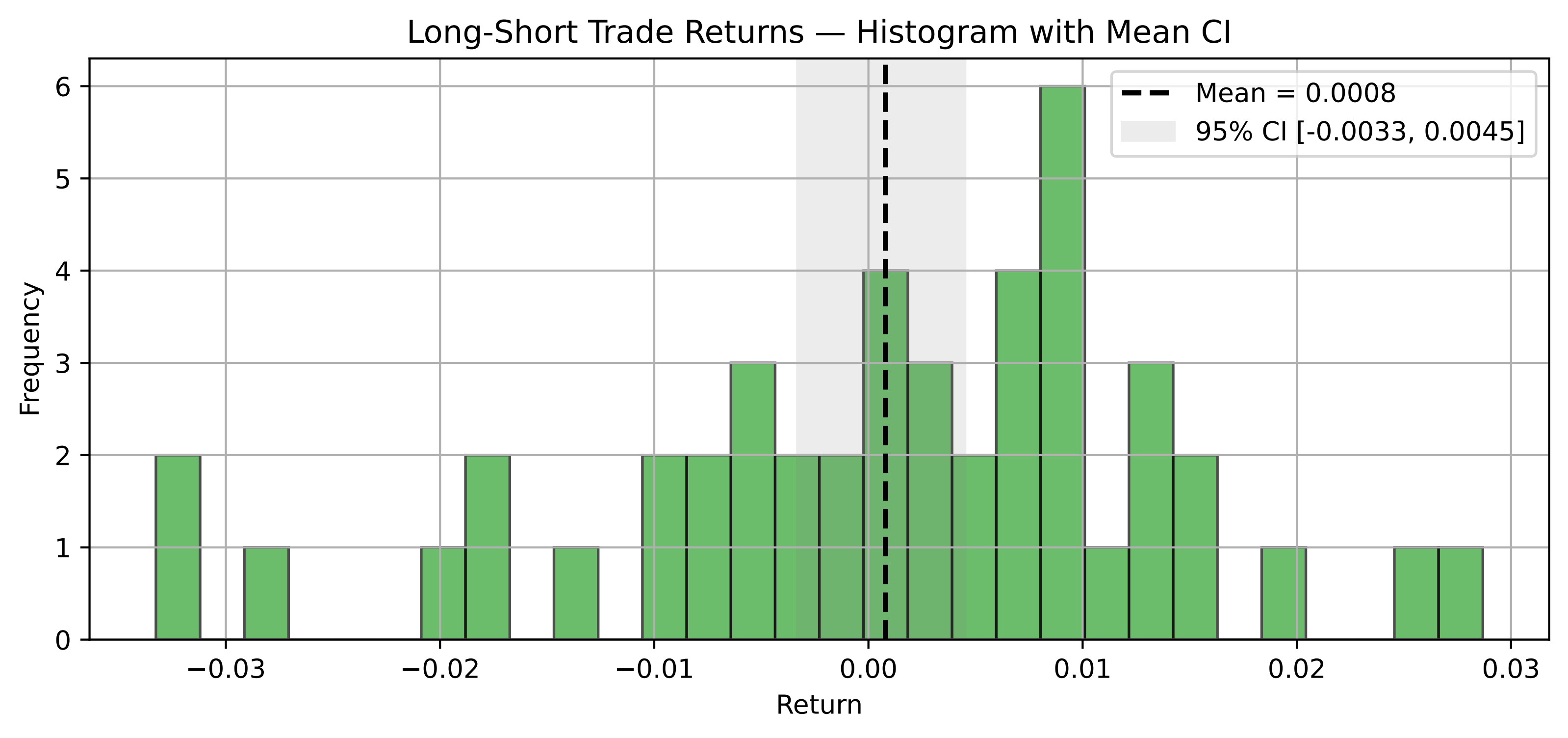

Equity Curve — Long-Short
Equity (relative)
1.03
1.02
1.01
1.00
0.99
0.98
0.97
0.96
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date
Long-Short



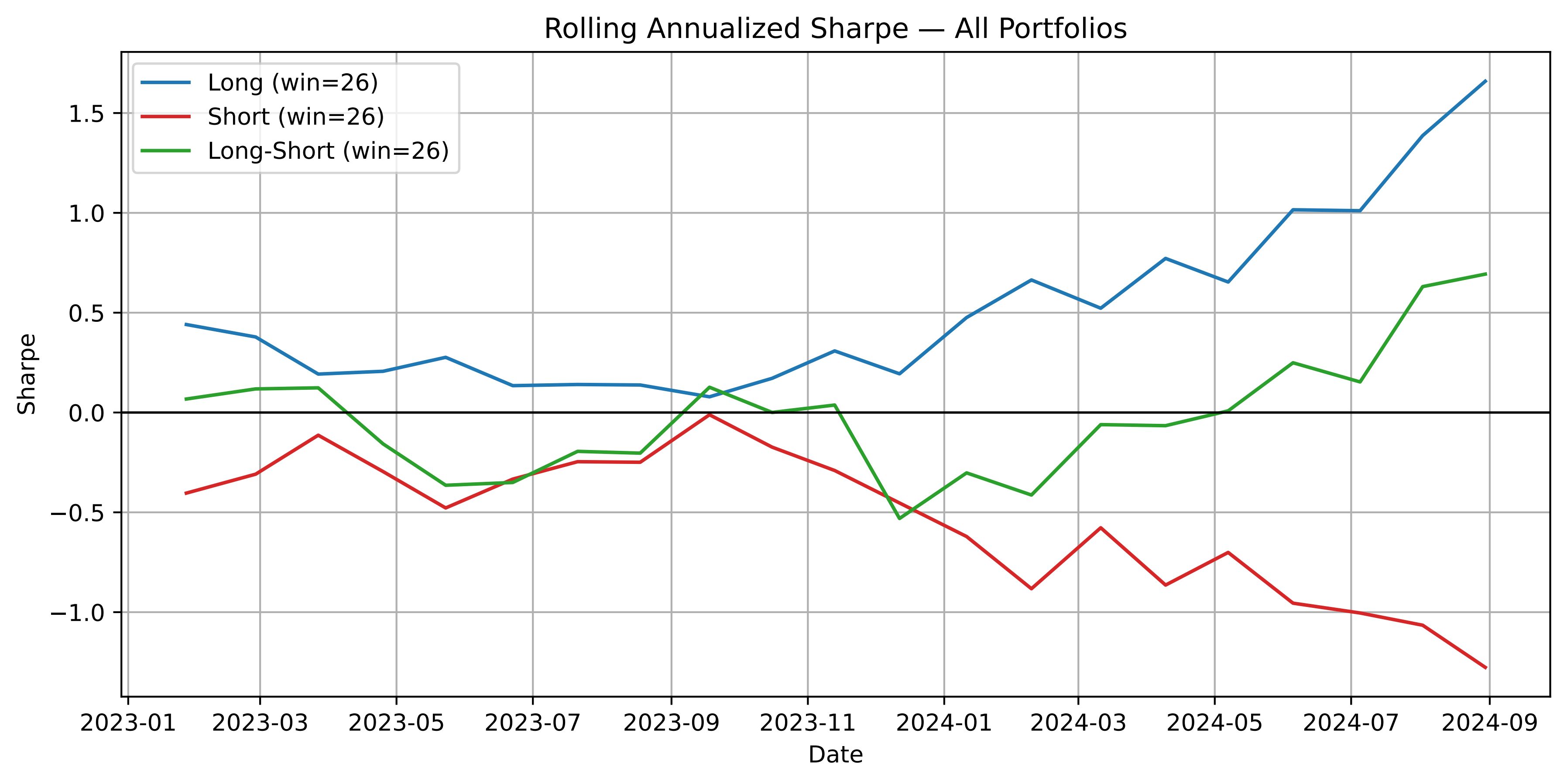
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0103
95% CI [-0.0023, 0.0222]
Frequency
Return
0
1
2
3
4
5
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100



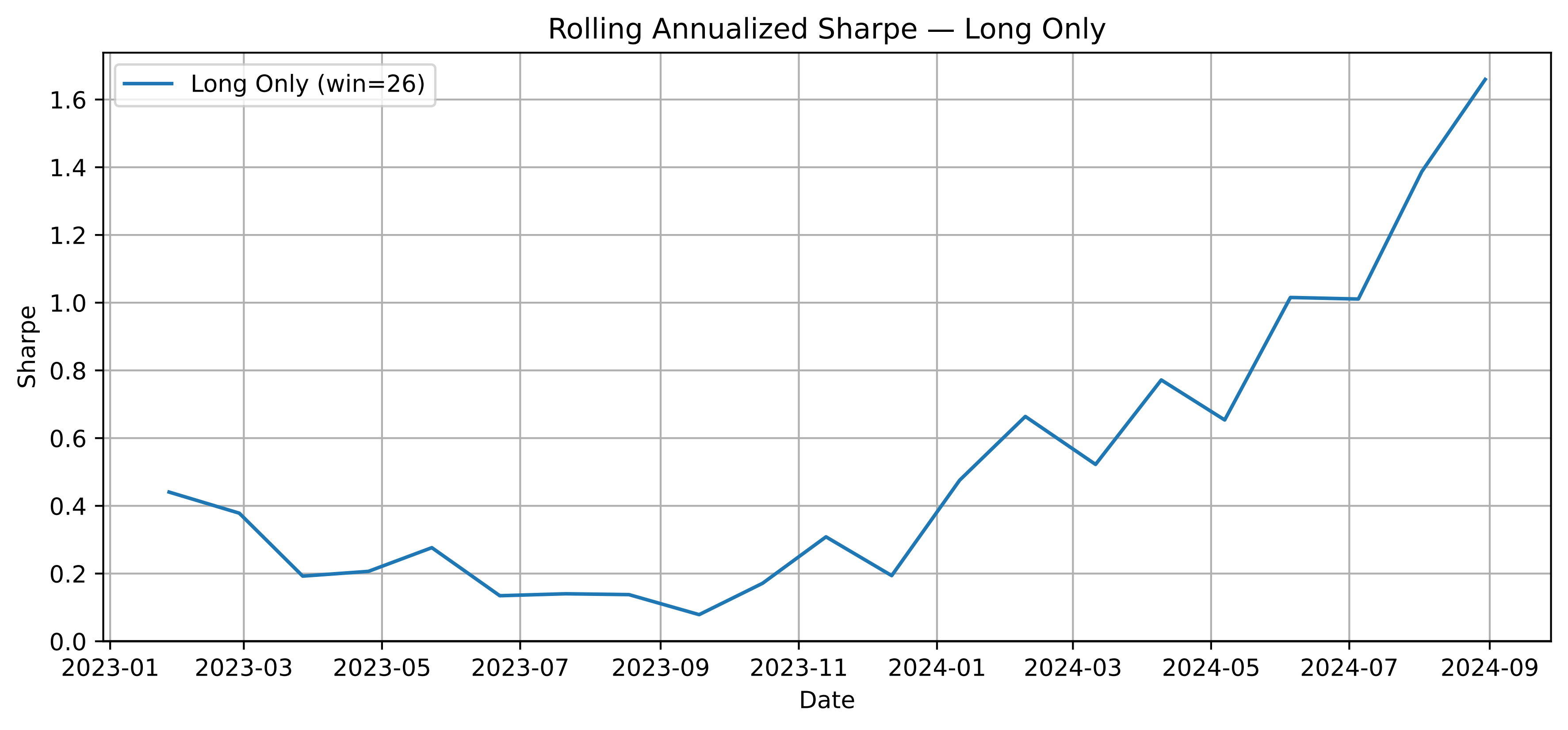
Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0087
95% CI [-0.0211, 0.0034]
Frequency
Return
0.0
0.5
1.0
1.5
2.0
2.5
3.0
3.5
4.0
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075

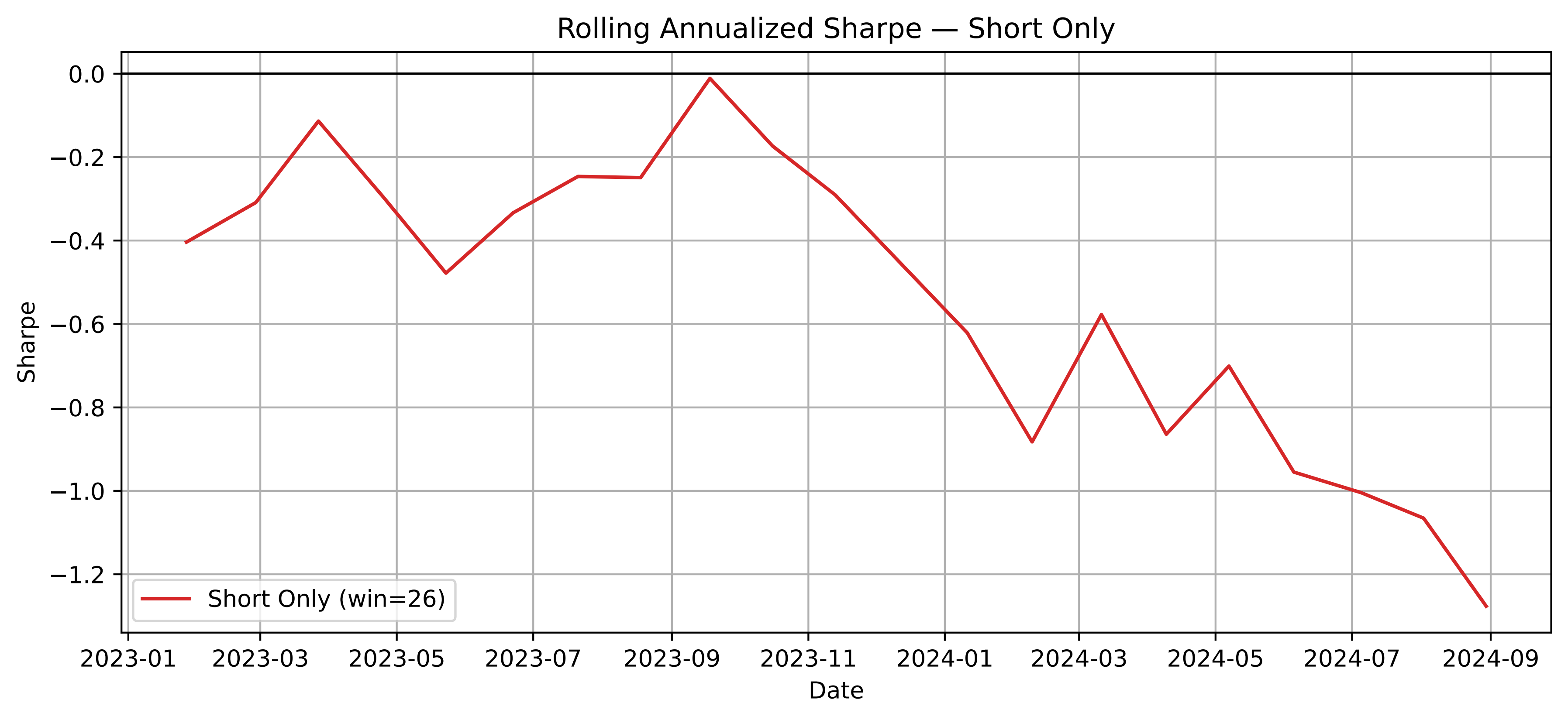


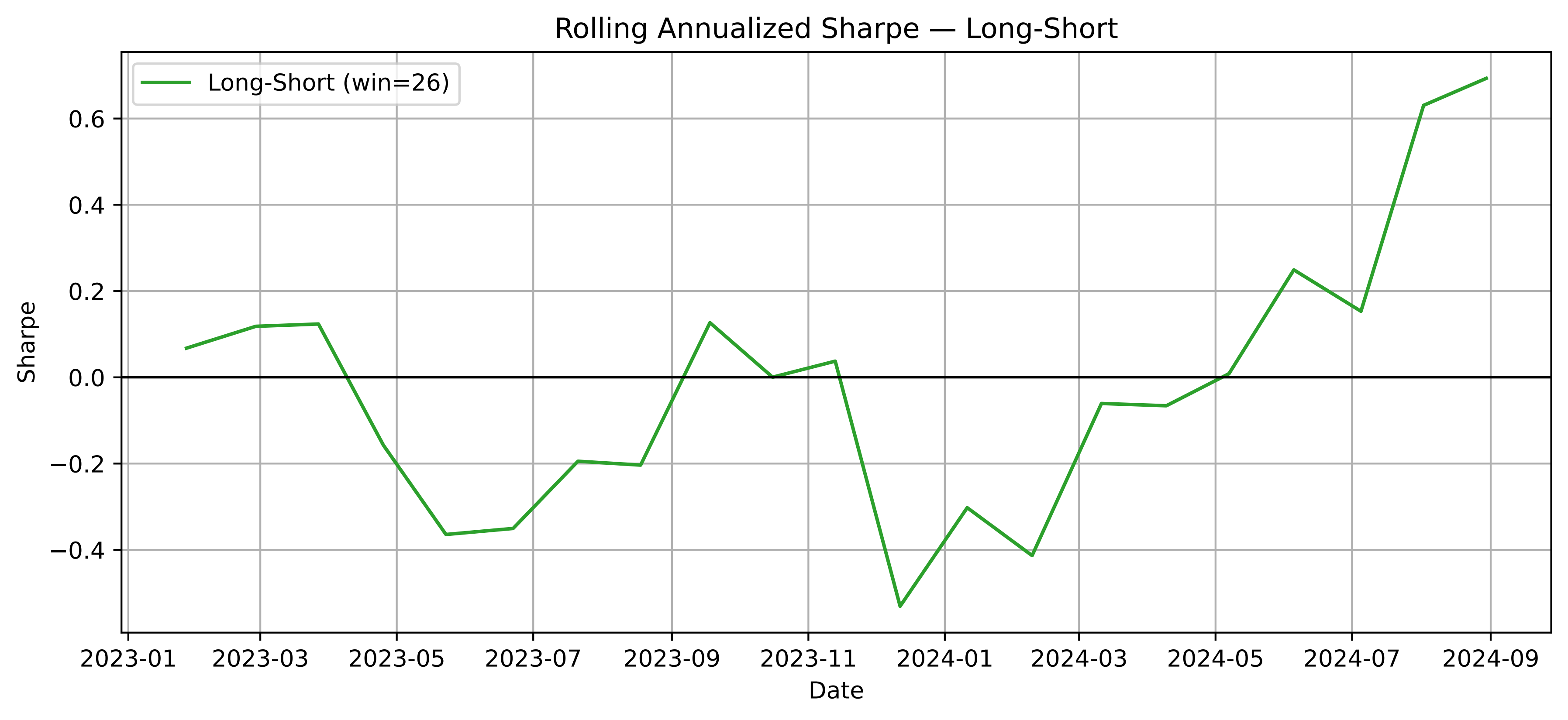
Long-Short Trade Returns — Histogram with Mean CI
Mean = 0.0008
95% CI [-0.0033, 0.0045]
Frequency
Return
0
1
2
3
4
5
6
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03



Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
1.5
1.0
0.5
0.0
−0.5
−1.0
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
0.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4
1.6
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
Sharpe
Short Only (win=26)
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-Short
Long-Short (win=26)
Sharpe
0.6
0.4
0.2
0.0
−0.2
−0.4
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date