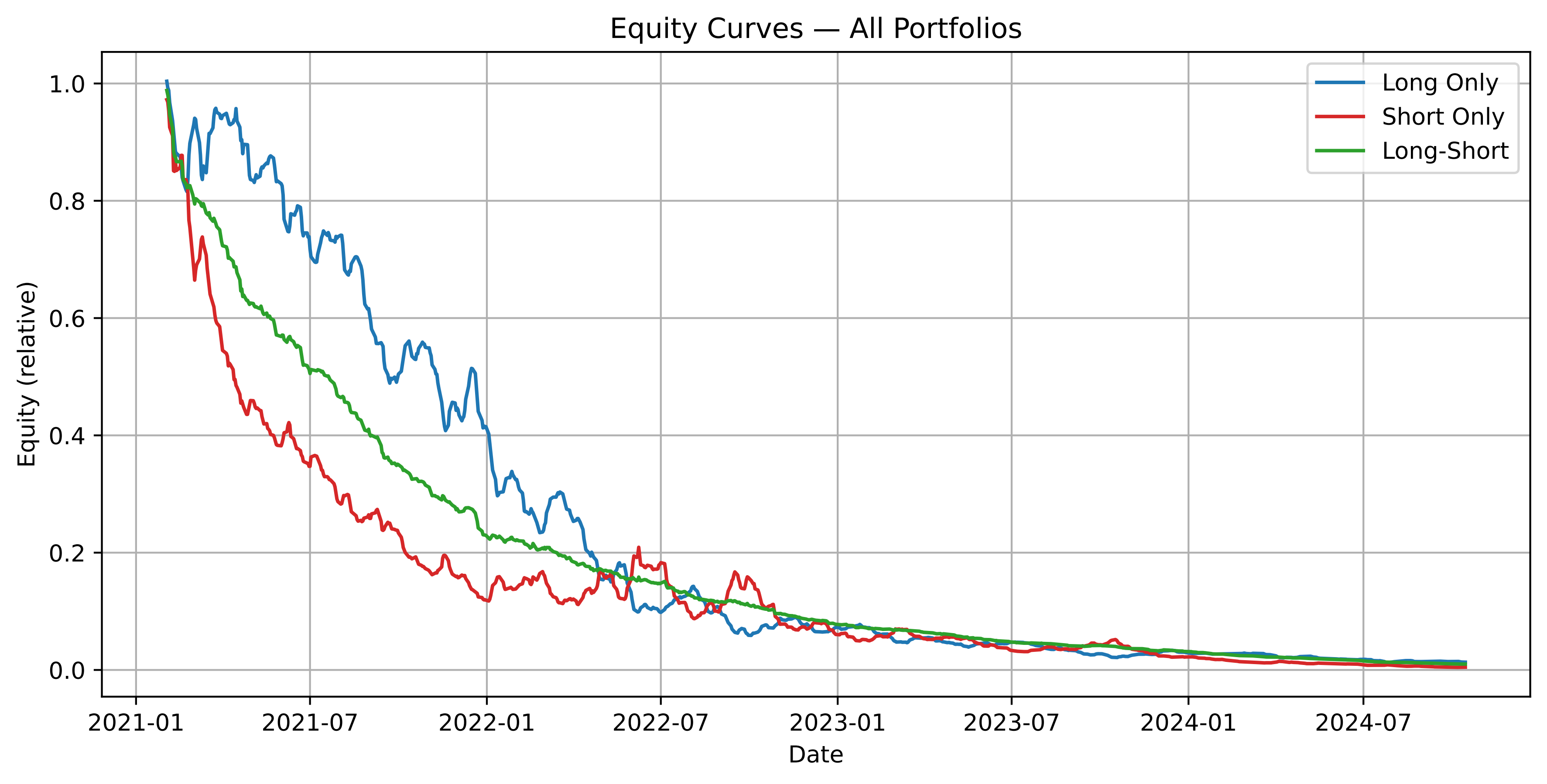
Backtest Report — I20-R5

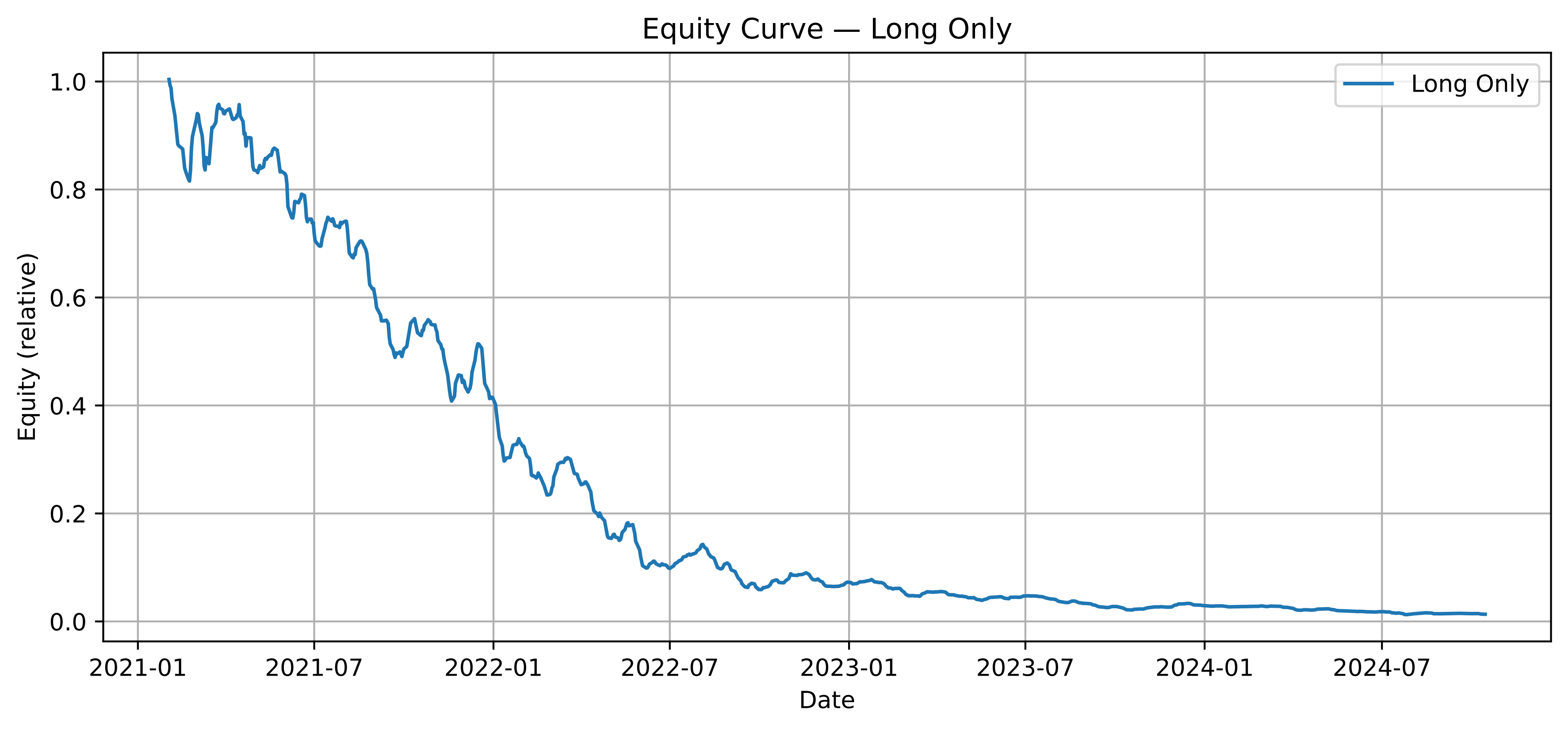
I (image): 20d | R (response/hold): 5d | Levered: True

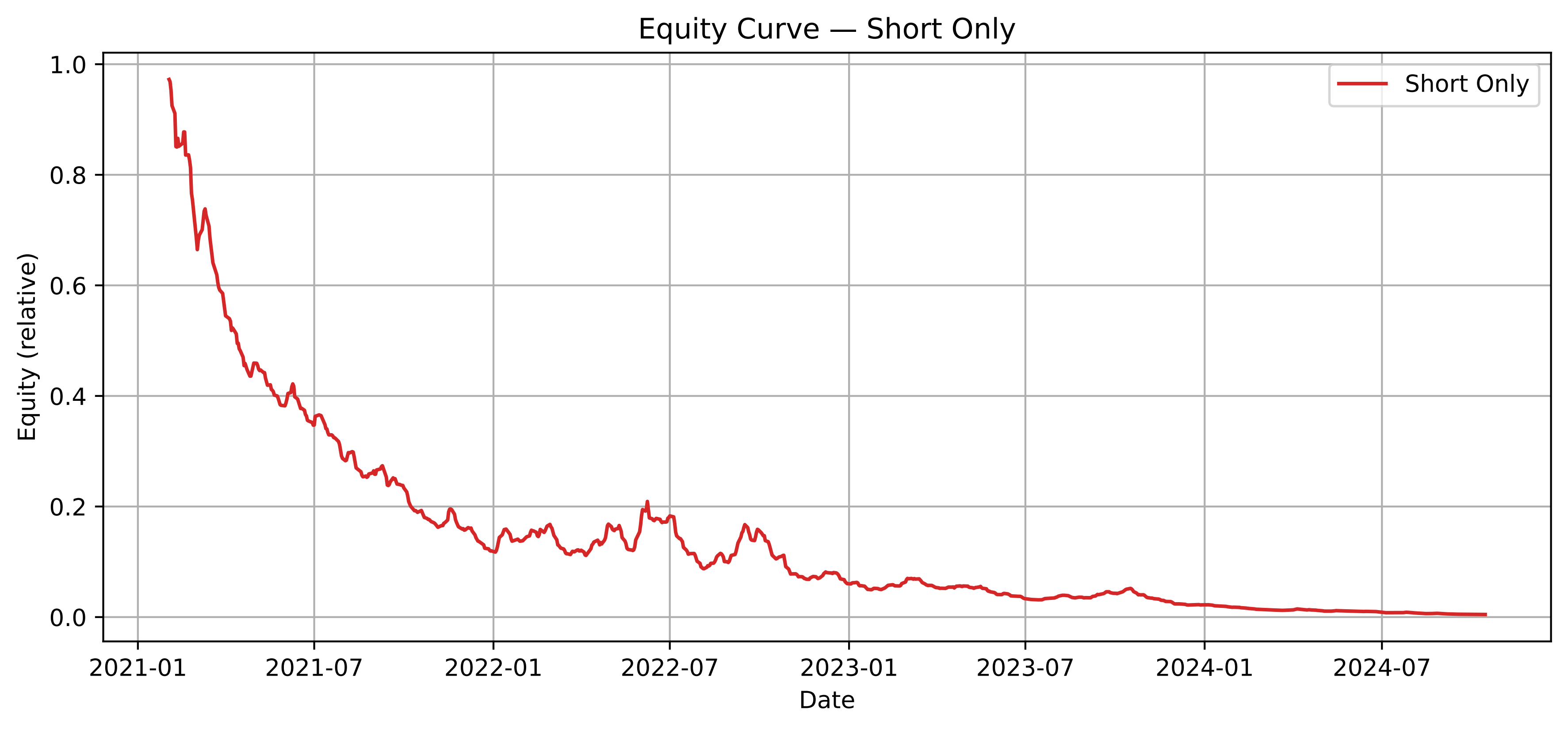
Implicit leverage via overlapping cohorts: 5× frequency → effective step = R/5 = 1.00 trading days (Annualization uses 252/1.00).

Backtest Summary

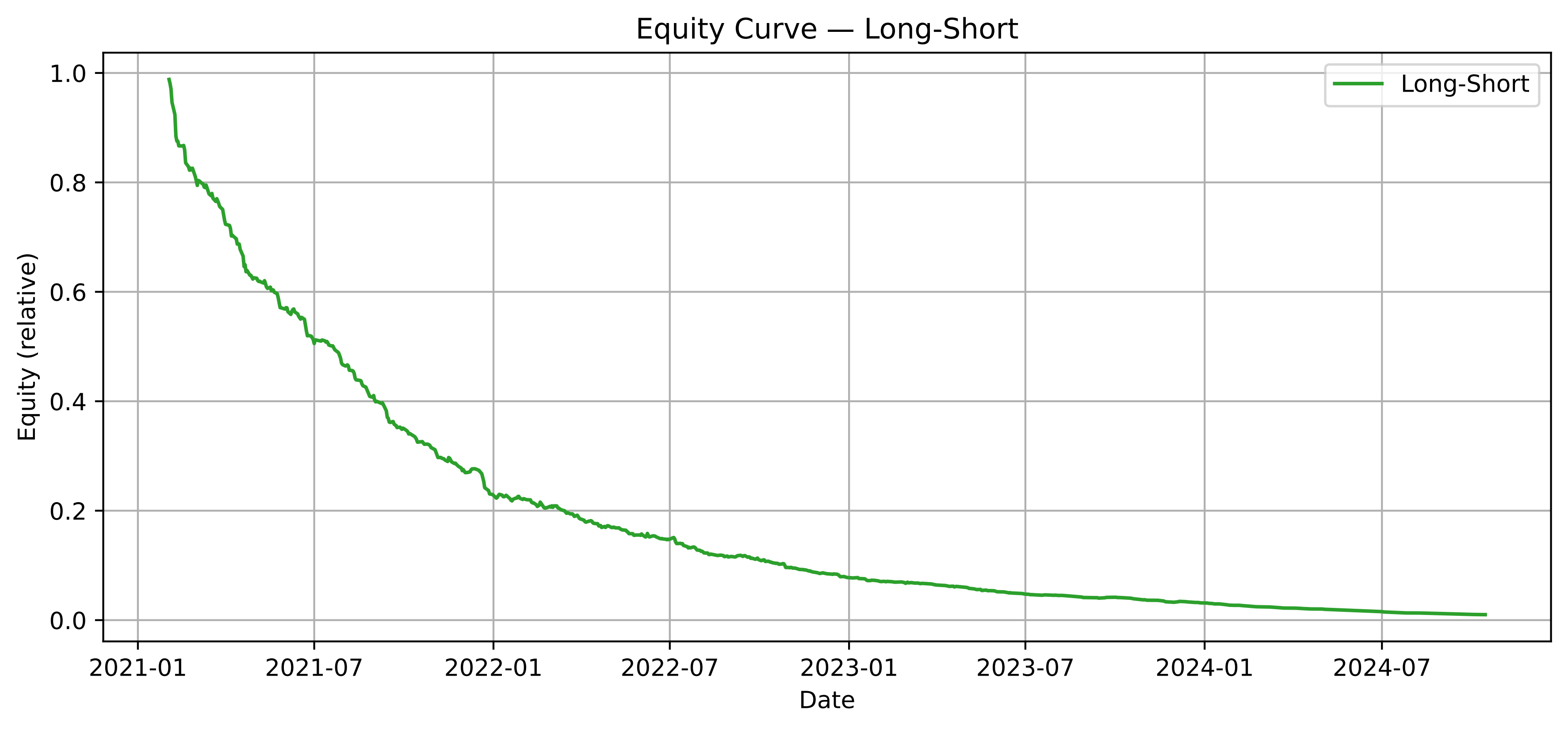
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	-98.67%	-68.91%	-3.17	-98.75%	46600	392	540	42.06%	-0.00	0.02
Short Only	-99.53%	-76.48%	-3.31	-99.55%	46600	350	582	37.55%	-0.01	0.03
Long-Short	-99.00%	-71.20%	-8.61	-98.99%	93200	248	684	26.61%	-0.00	0.01

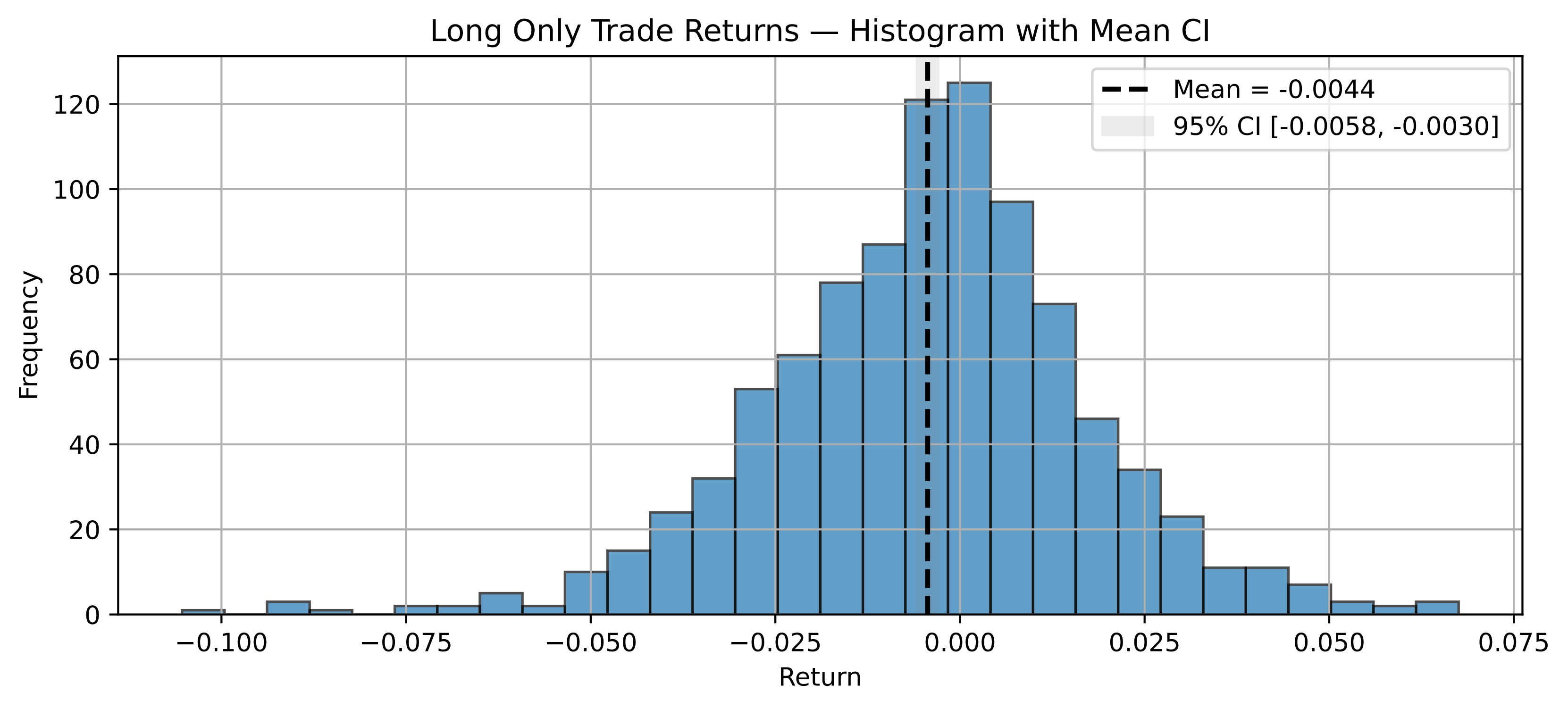

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

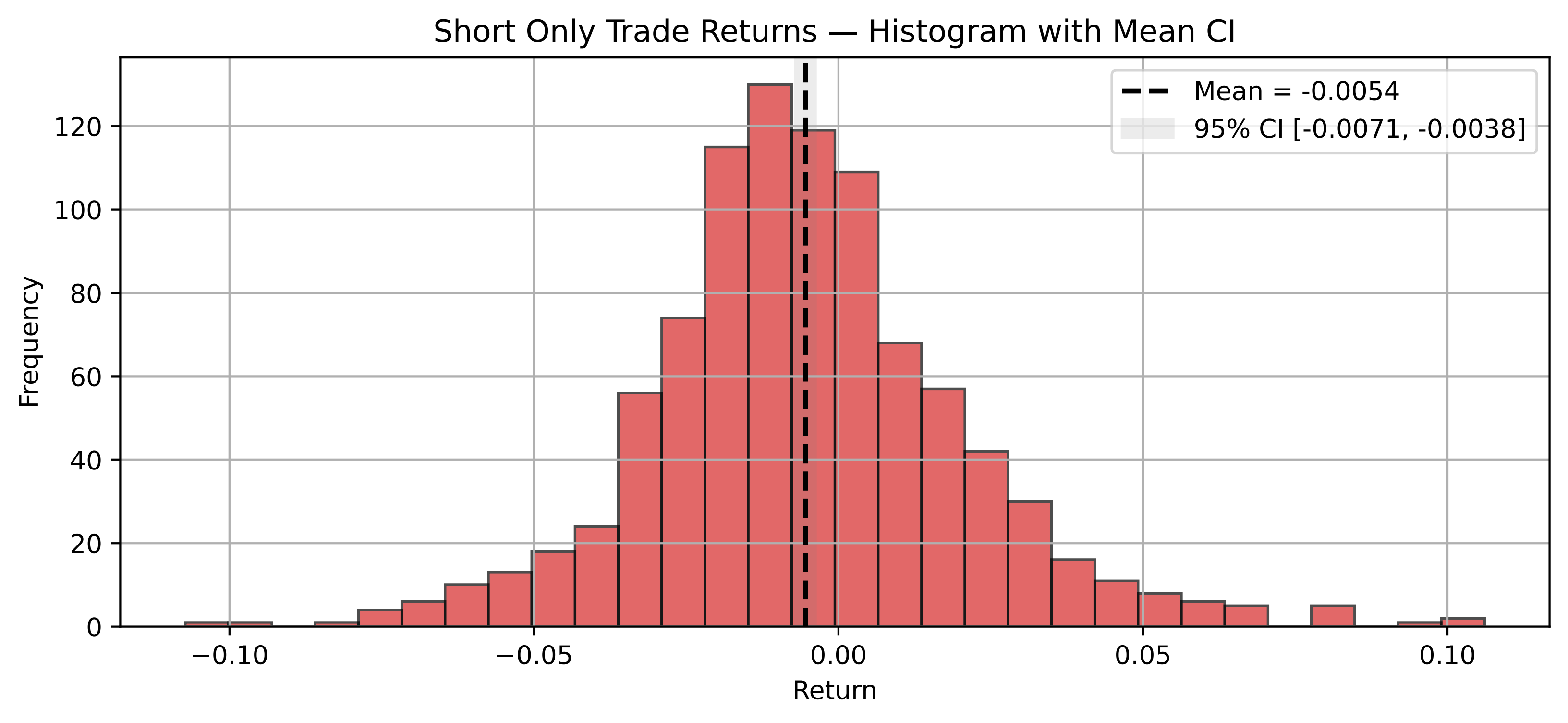

Equity Curve — Long Only
Long Only
Equity (relative)
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

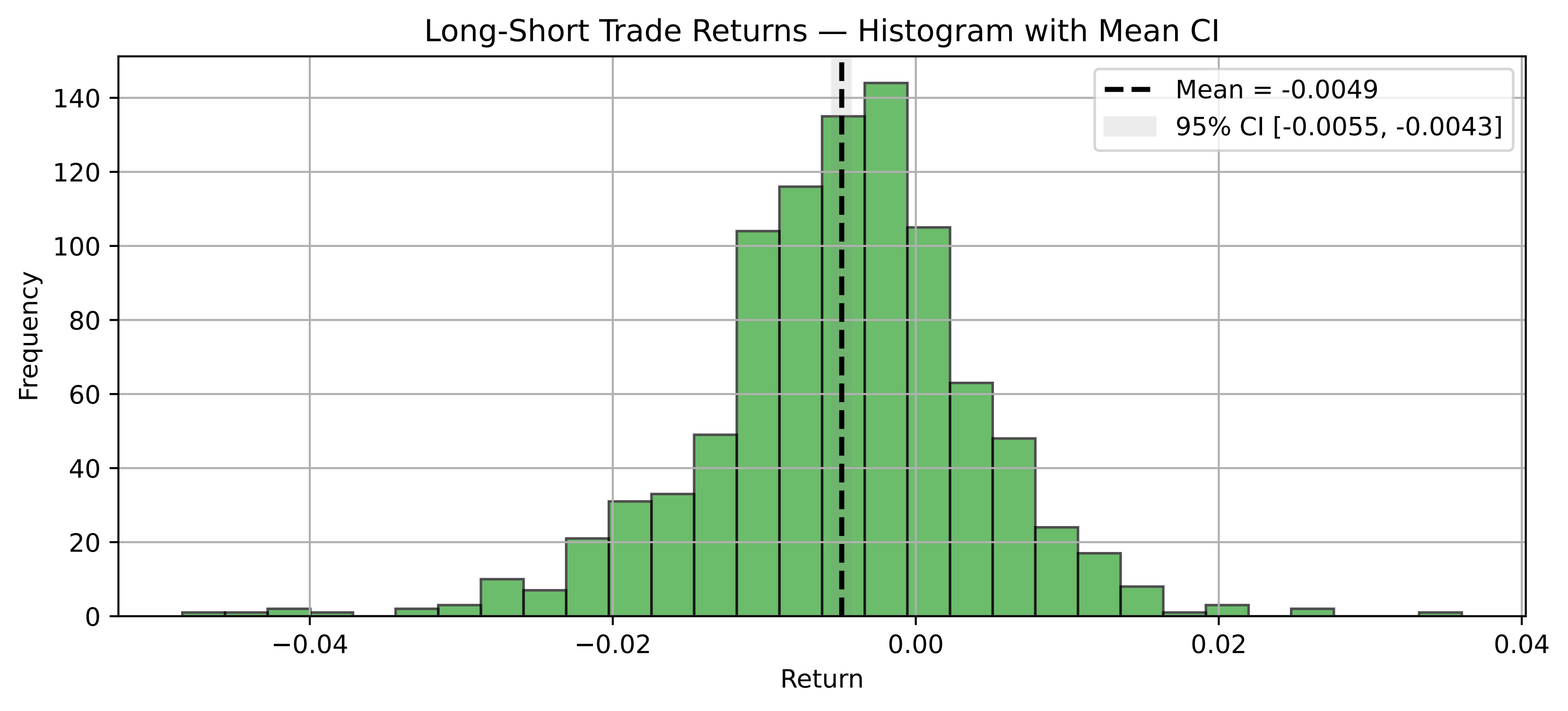


Equity Curve — Short Only
Short Only
Equity (relative)
0.0
0.2
0.4
0.6
0.8
1.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

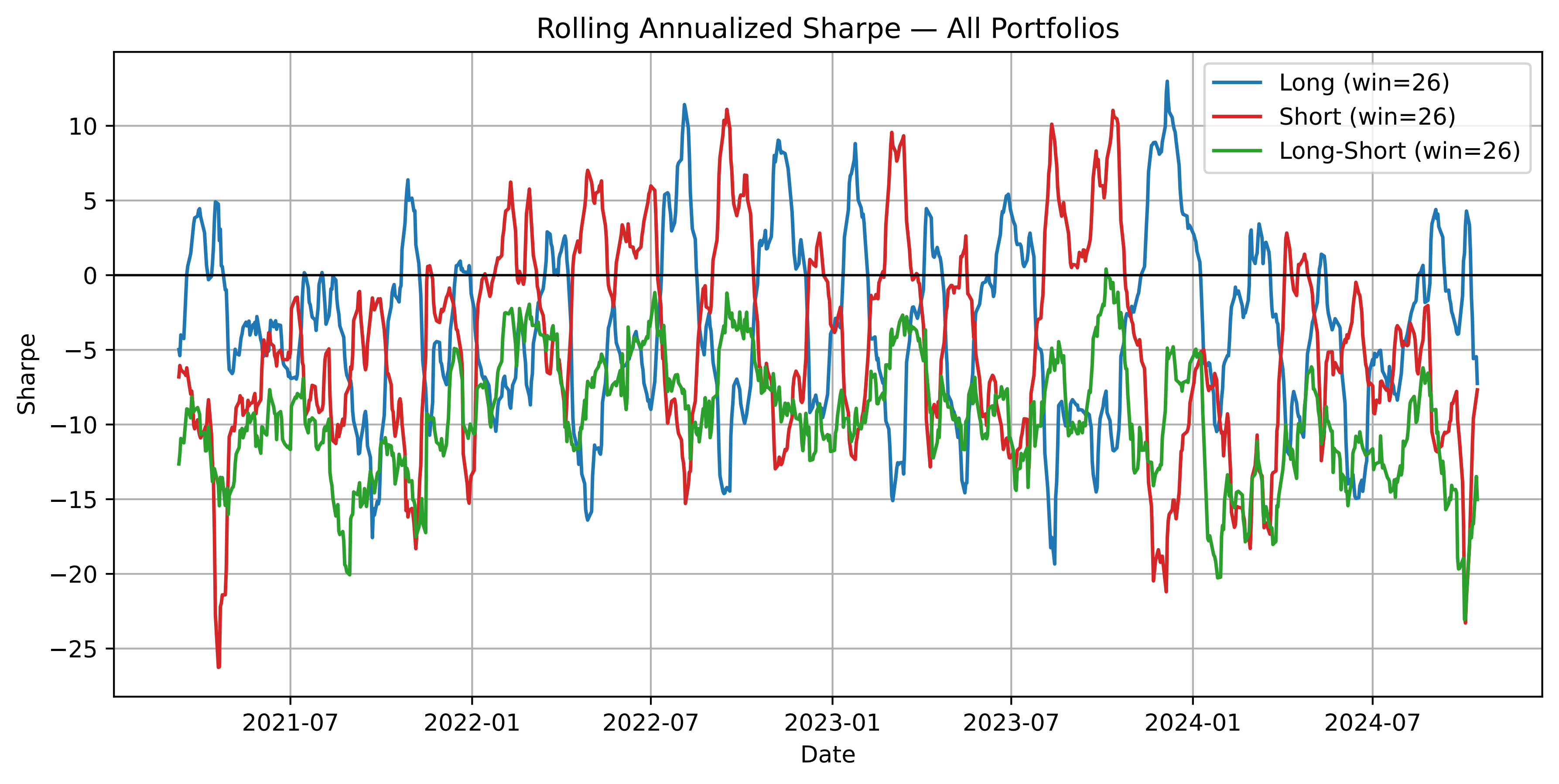

Equity Curve — Long-Short
Long-Short
Equity (relative)
Date
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07

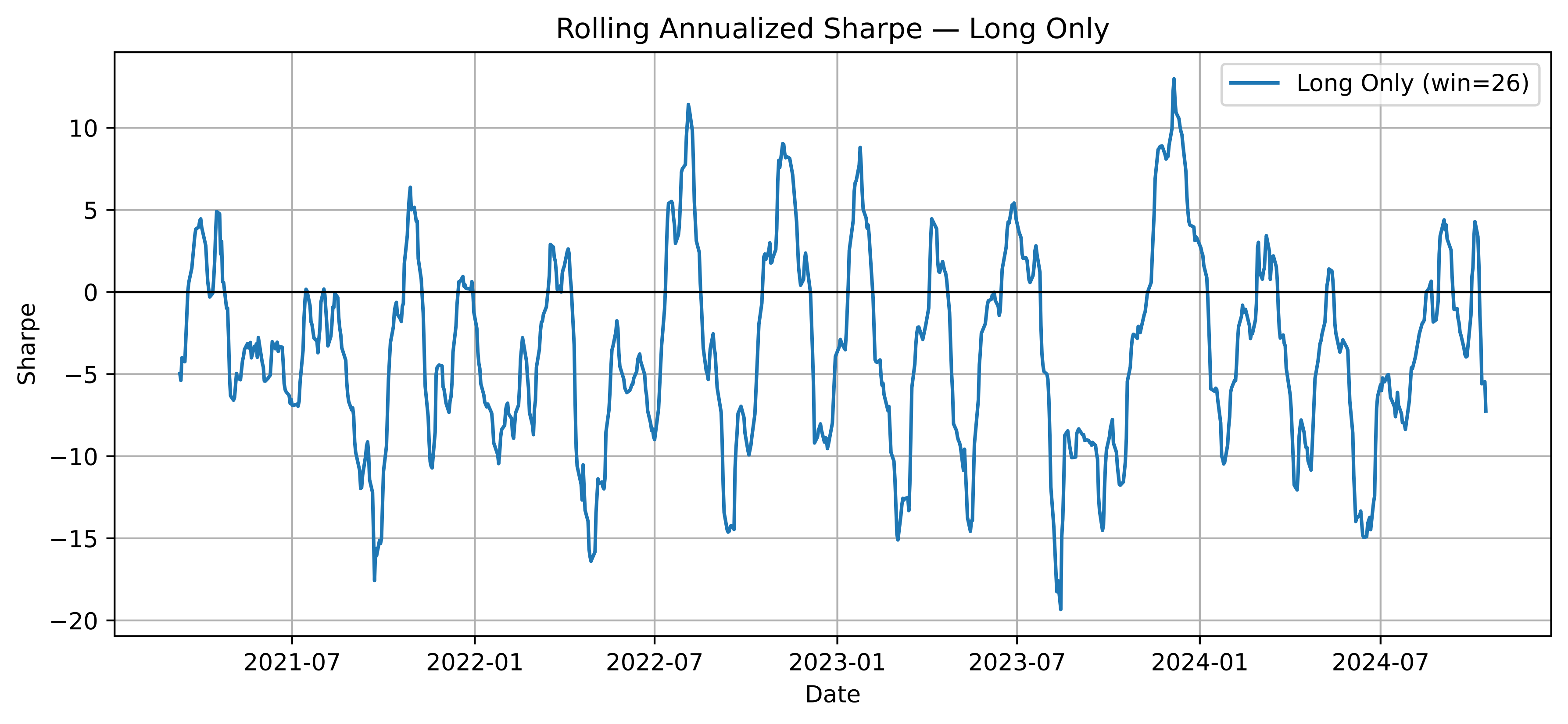

Long Only Trade Returns — Histogram with Mean CI
Mean = -0.0044
95% CI [-0.0058, -0.0030]
Frequency
0
20
40
60
80
100
120
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
Return


Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0054
95% CI [-0.0071, -0.0038]
Frequency
Return
0
20
40
60
80
100
120
−0.10
−0.05
0.00
0.05
0.10

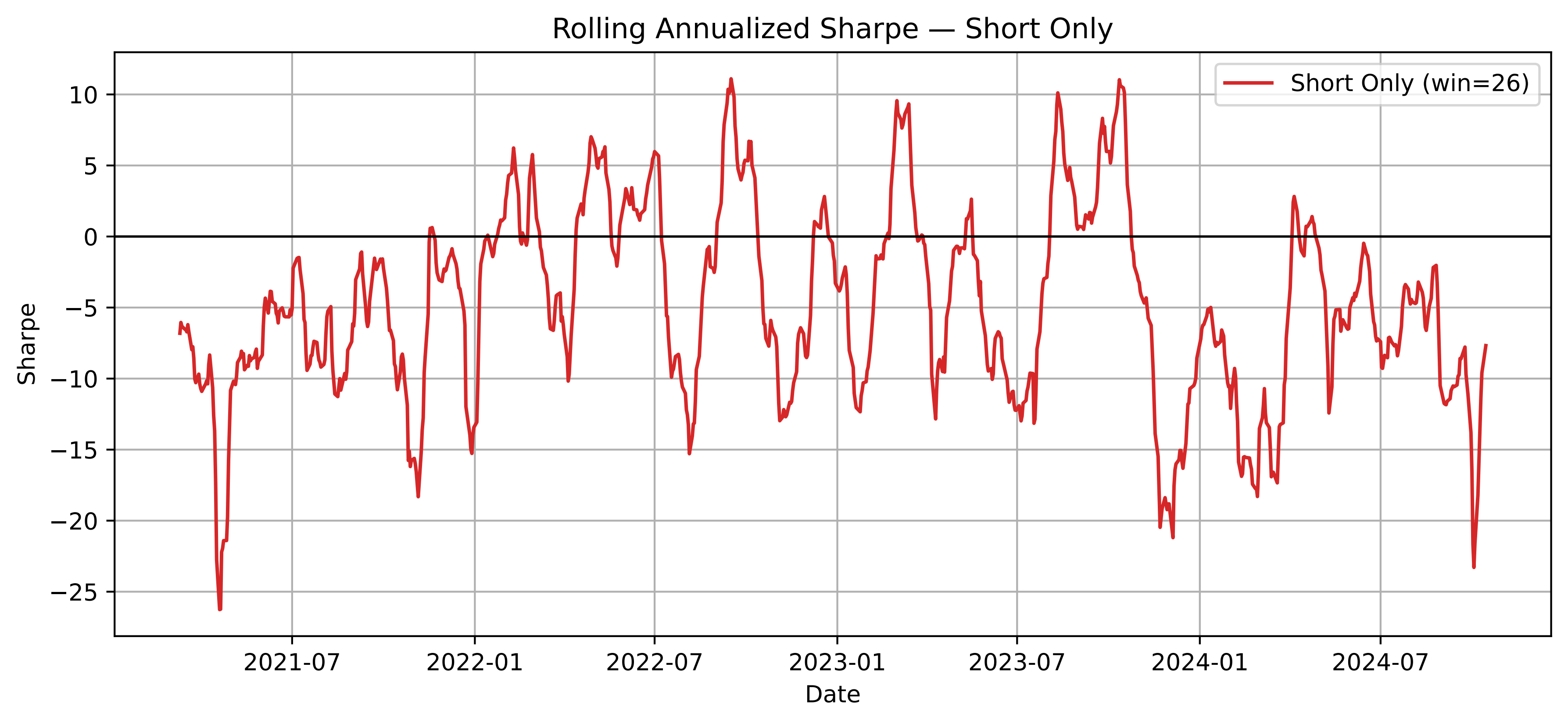


Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0049
95% CI [-0.0055, -0.0043]
Frequency
0
20
40
60
80
100
120
140
−0.04
−0.02
0.00
0.02
0.04
Return

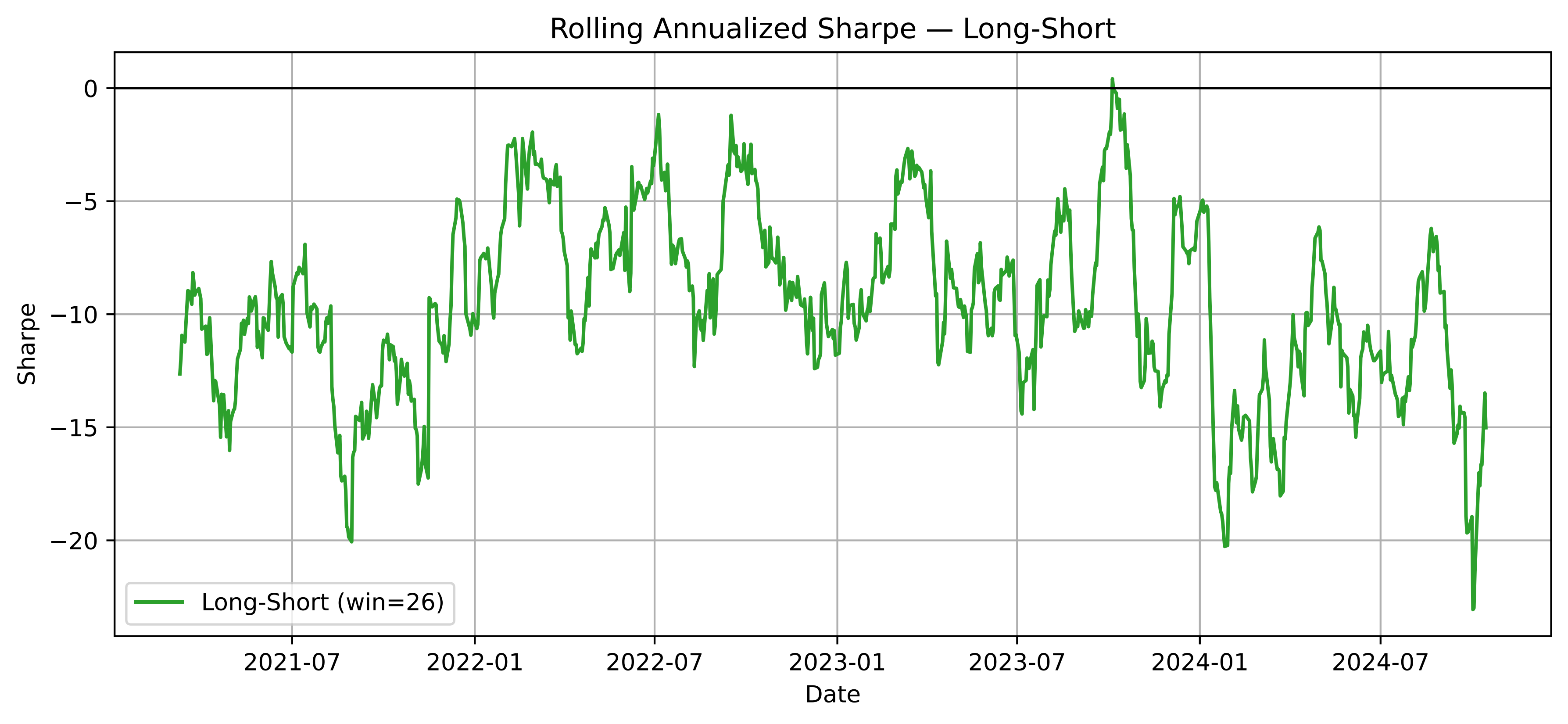

Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
10
5
0
−5
−10
−15
−20
−25
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07



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