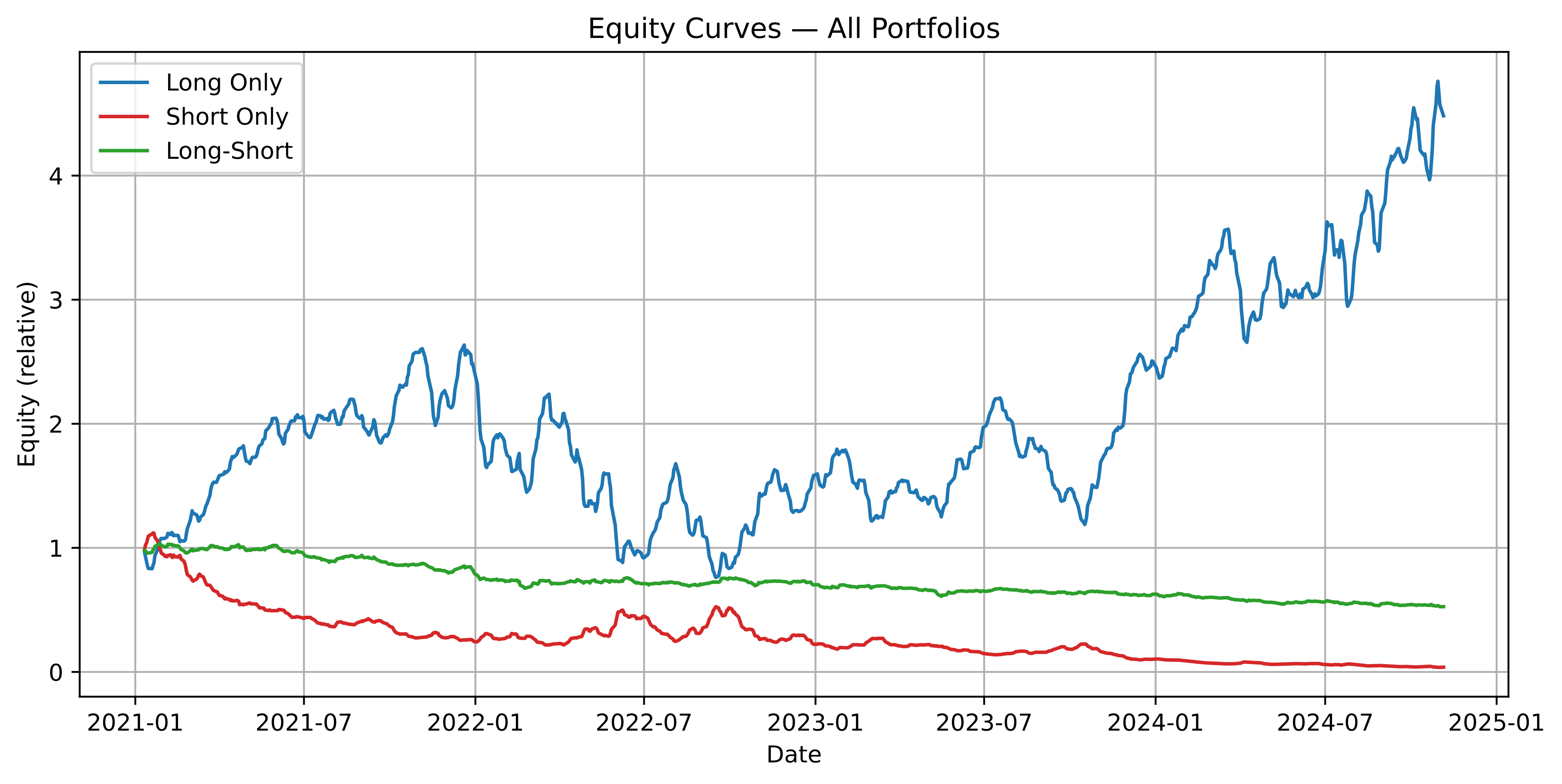
Backtest Report — I5-R5

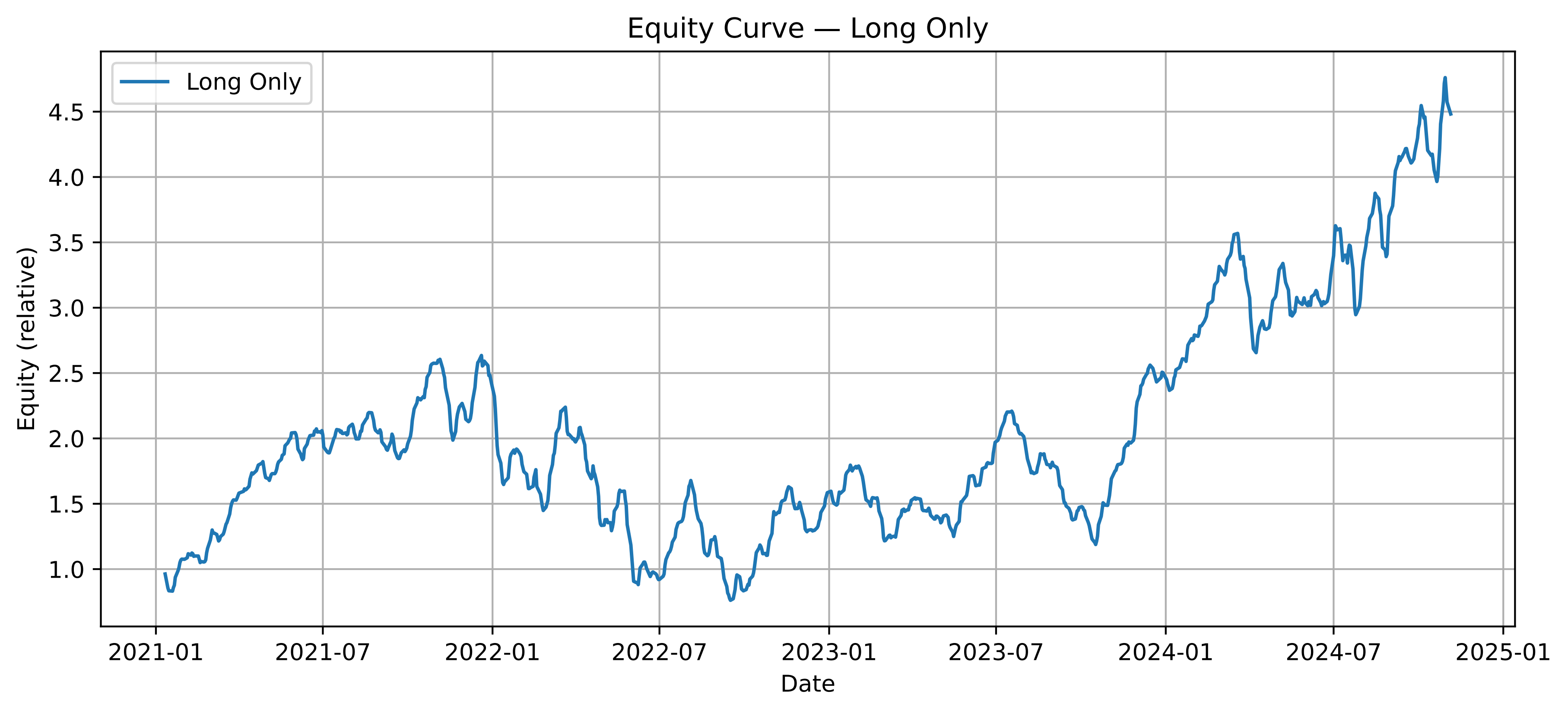
I (image): 5d | R (response/hold): 5d | Levered: True

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

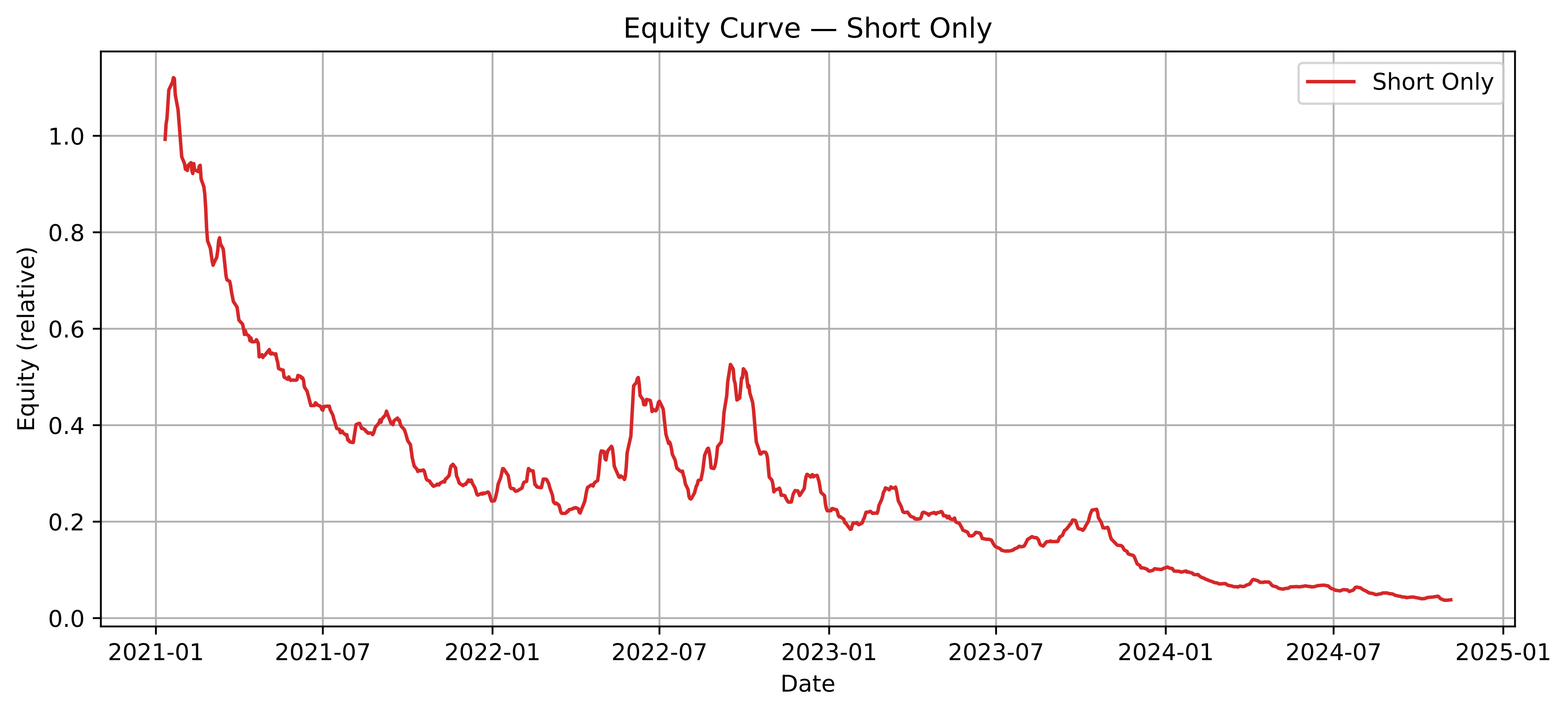
Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	348.19%	48.13%	1.21	-71.11%	48100	558	404	58.00%	0.00	0.02
Short Only	-96.20%	-57.55%	-2.22	-96.71%	48100	400	562	41.58%	-0.00	0.02
Long-Short	-47.38%	-15.48%	-1.39	-49.28%	96200	426	536	44.28%	-0.00	0.01

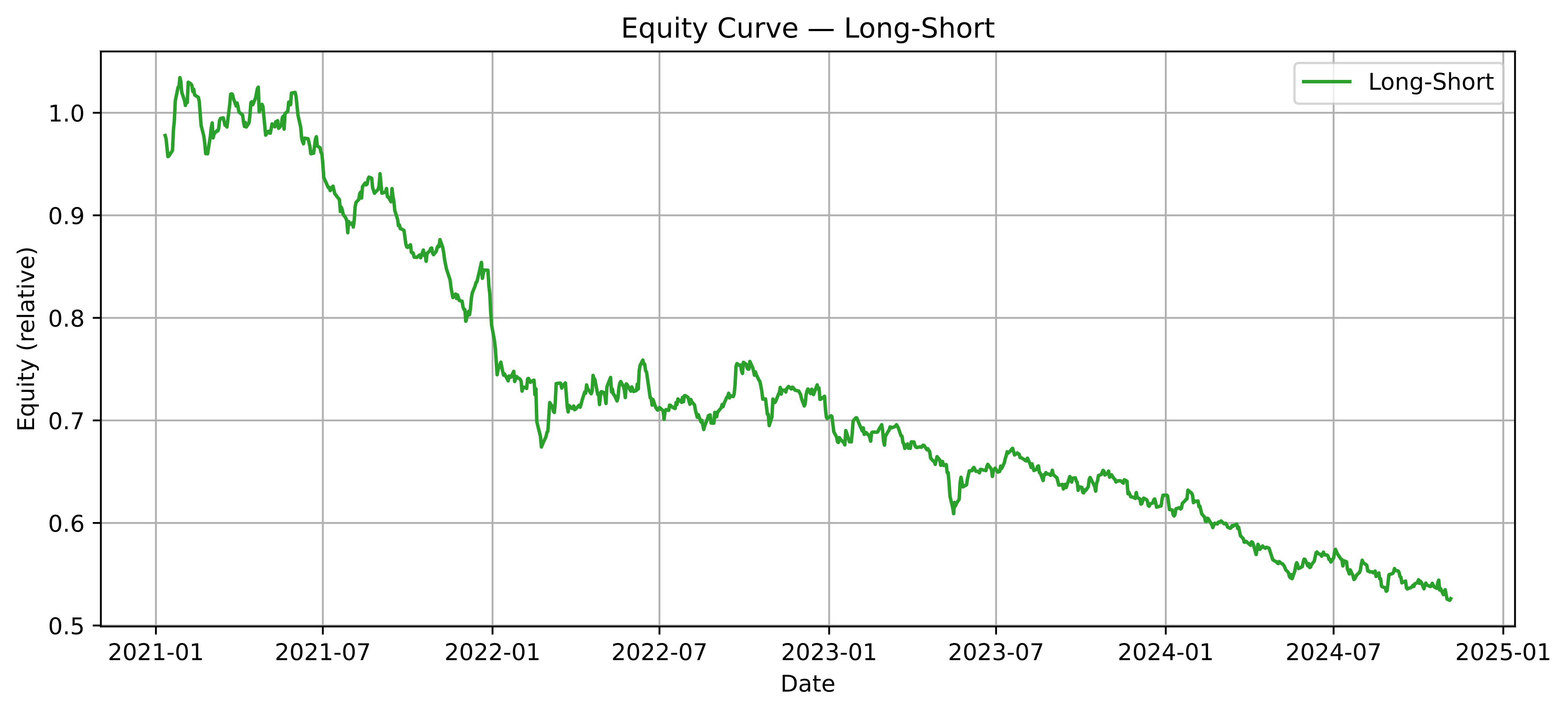

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
0
1
2
3
4
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

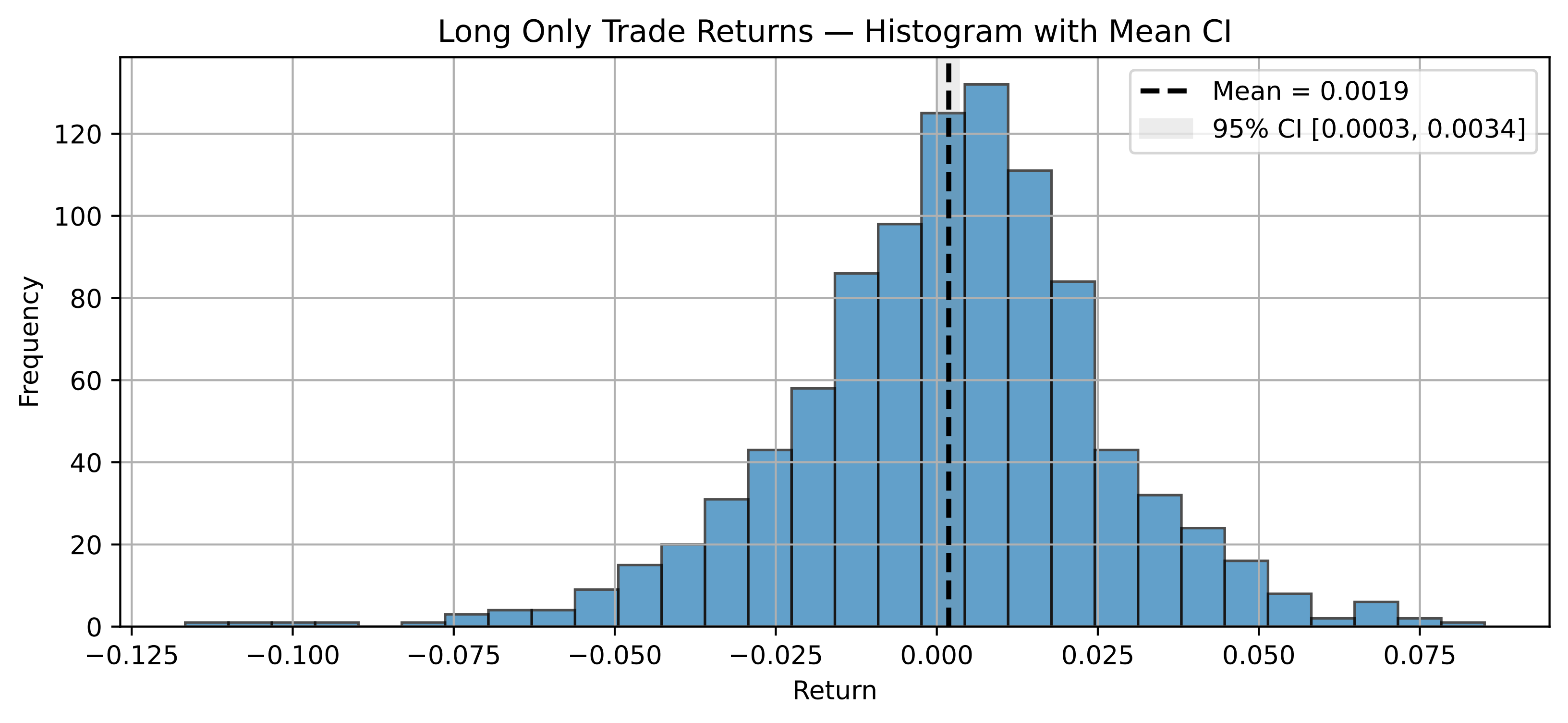


Equity Curve — Long Only
Long Only
Equity (relative)
4.5
4.0
3.5
3.0
2.5
2.0
1.5
1.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

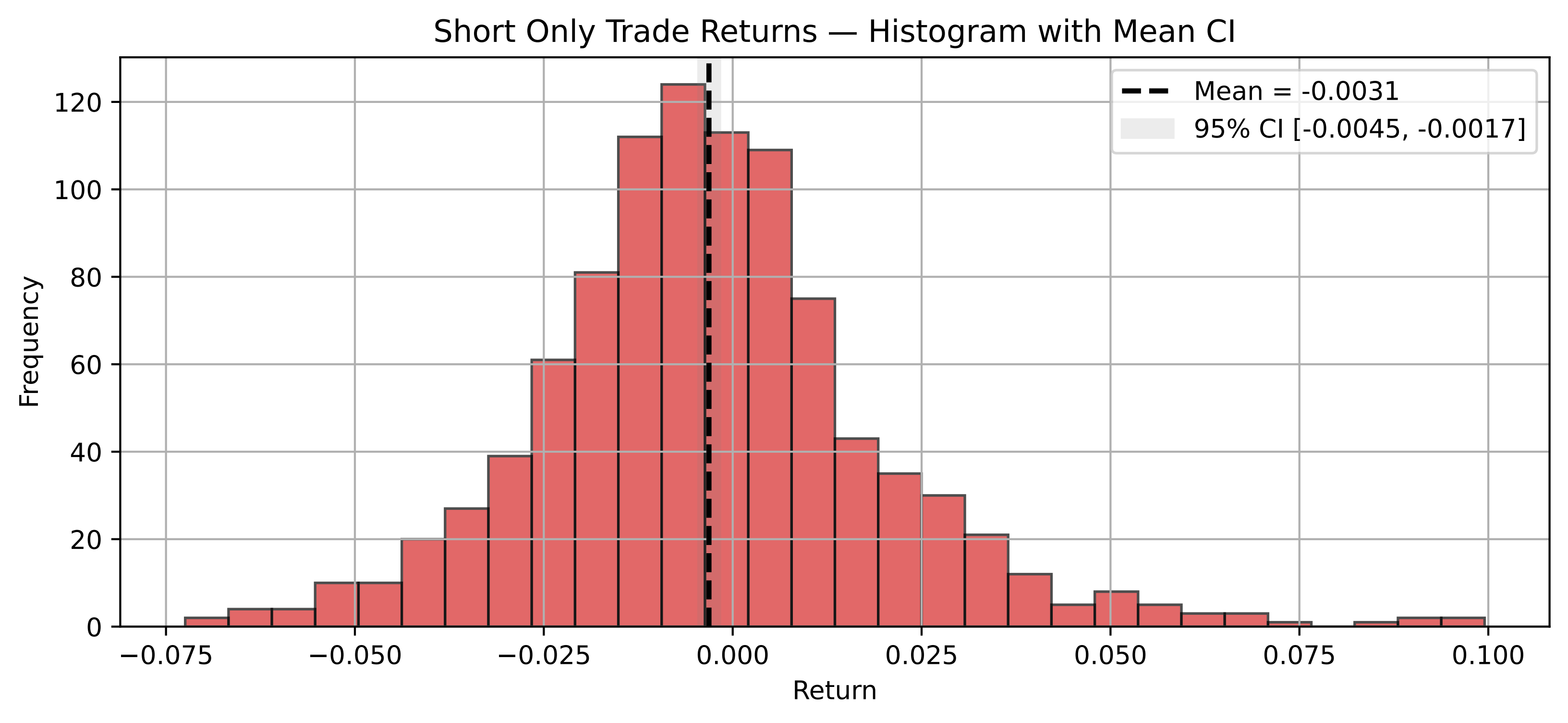


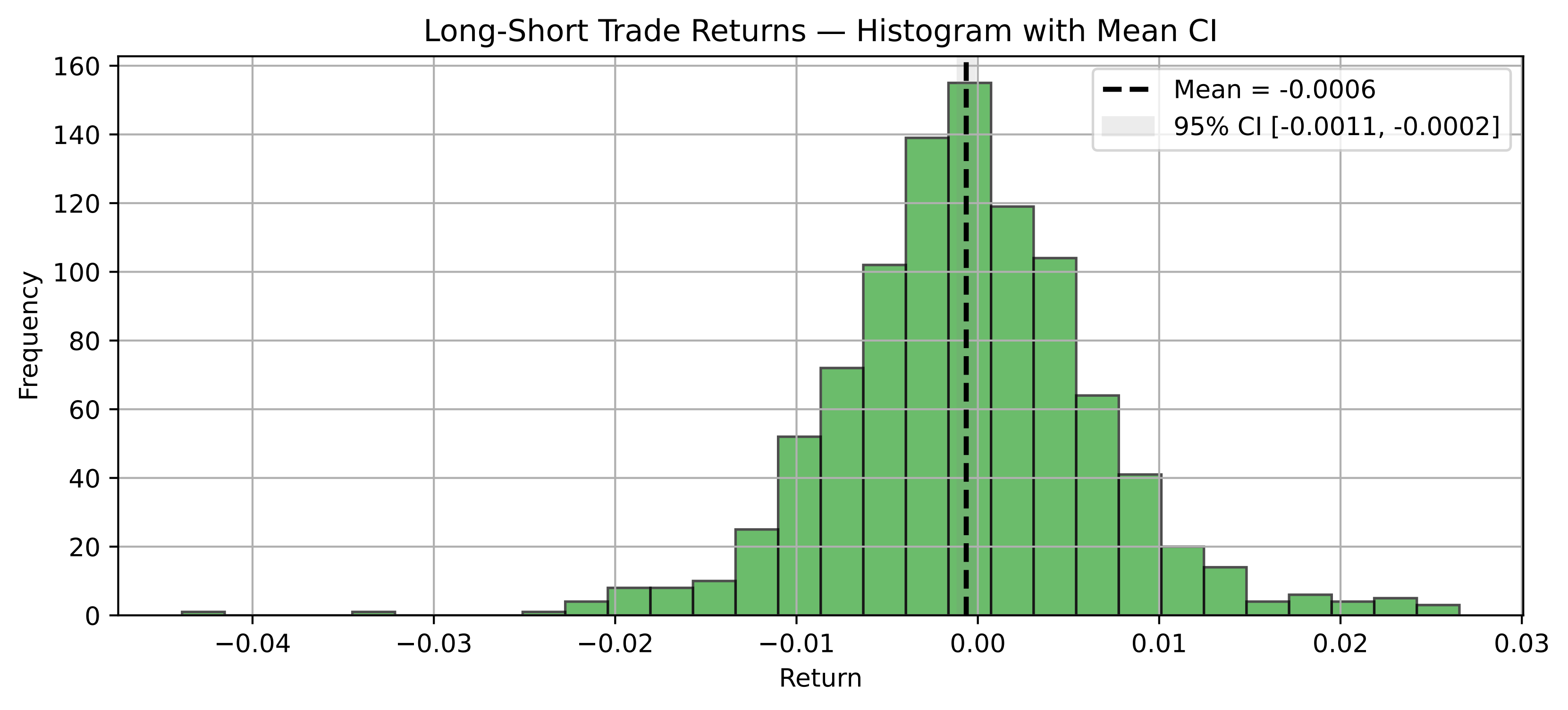
Equity Curve — Short Only
Short Only
Equity (relative)
1.0
0.8
0.6
0.4
0.2
0.0
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date


Equity Curve — Long-Short
Long-Short
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
2025-01
Date

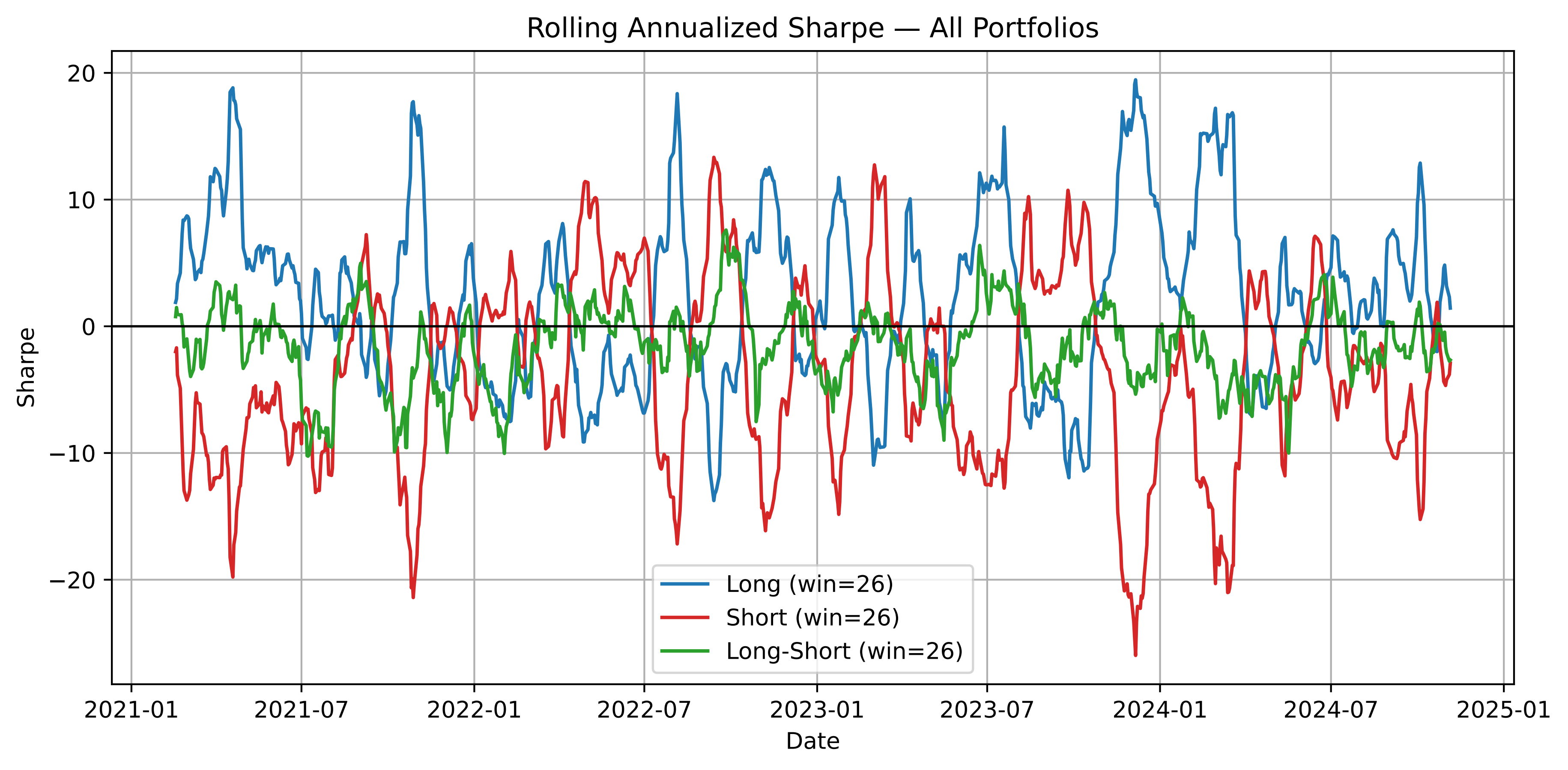


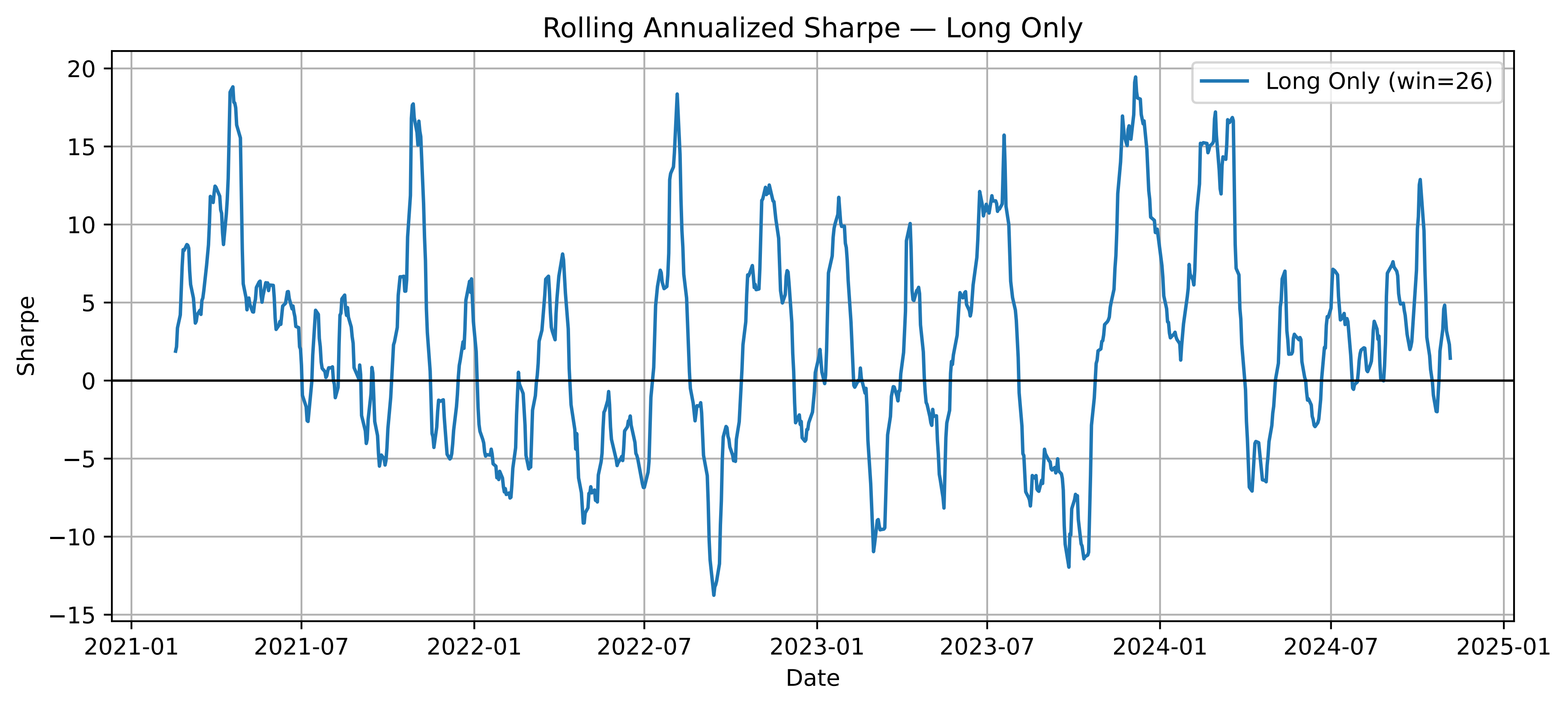
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0019
95% CI [0.0003, 0.0034]
Frequency
0
20
40
60
80
100
120
−0.125
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
Return

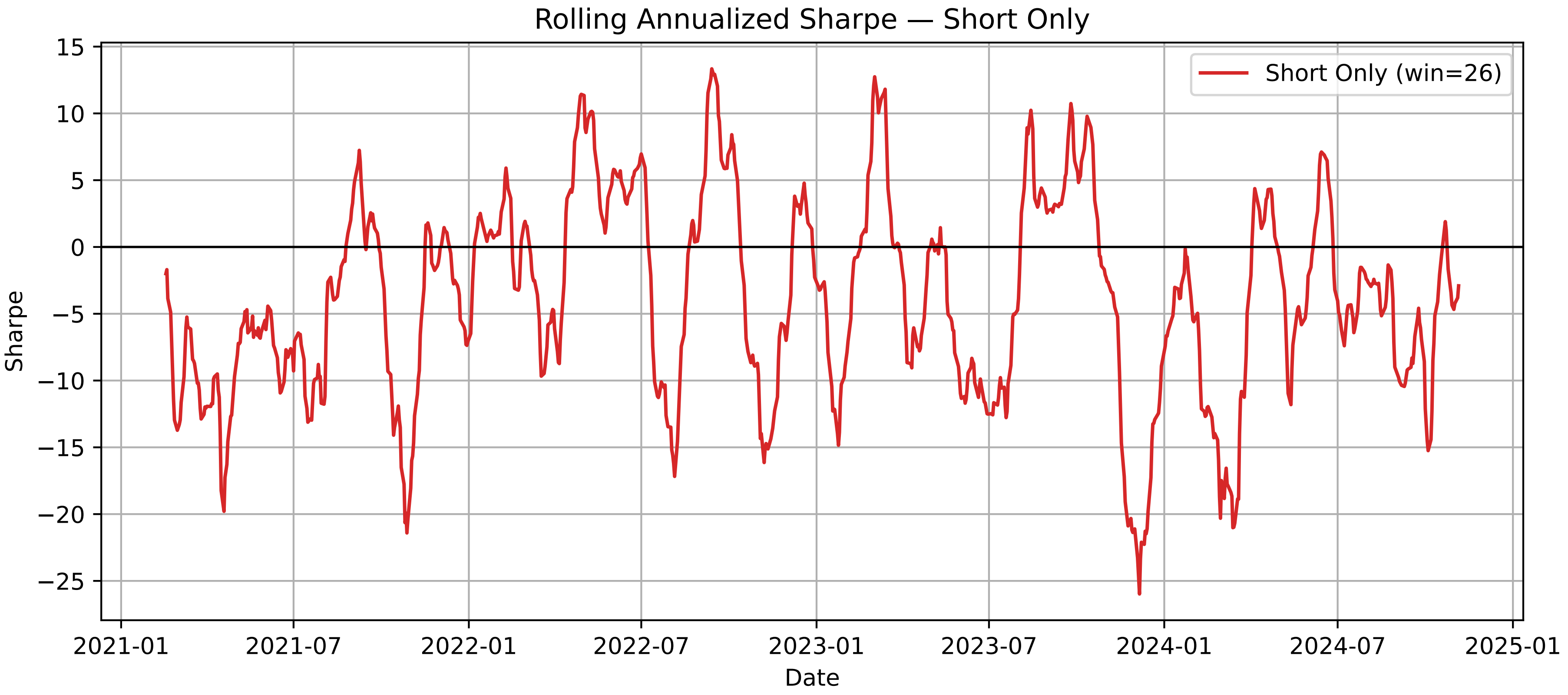

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0031
95% CI [-0.0045, -0.0017]
Frequency
Return
0
20
40
60
80
100
120
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100

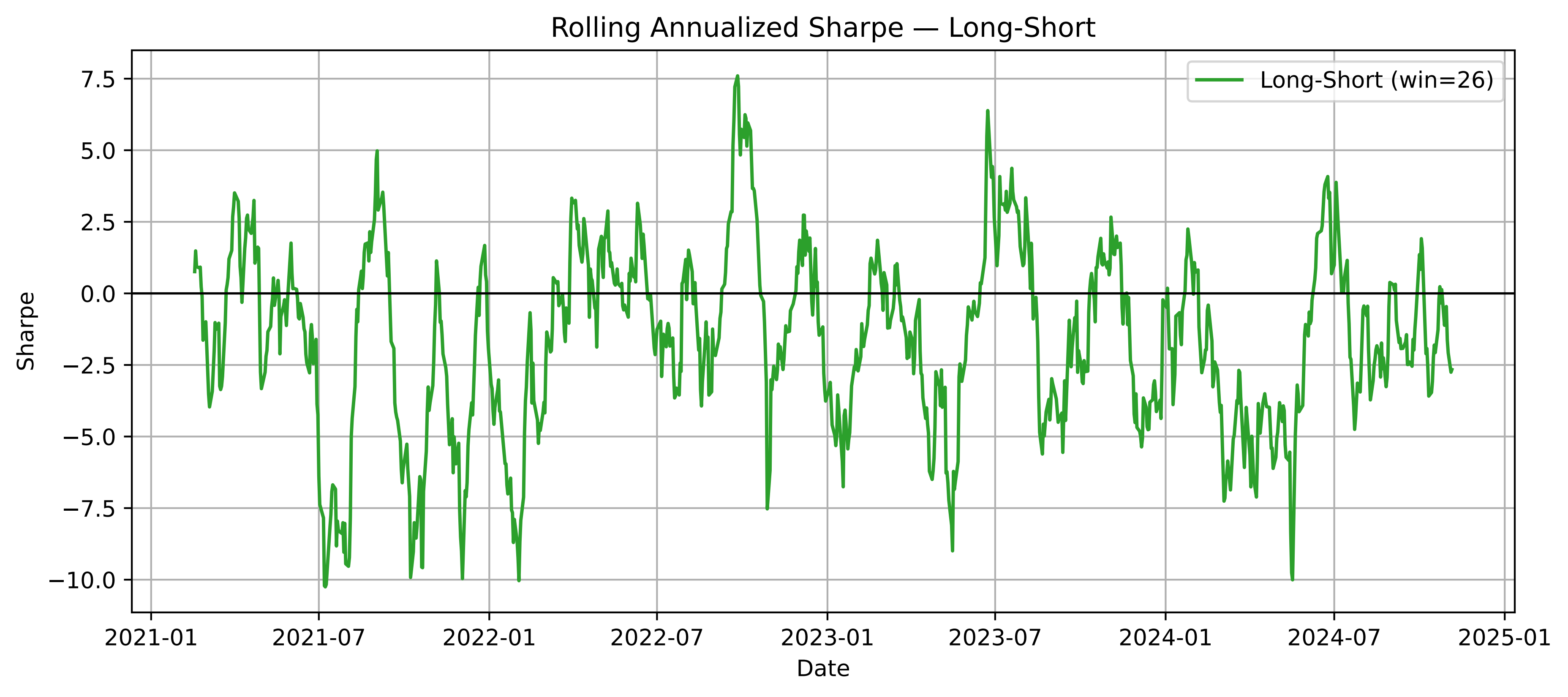


Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0006
95% CI [-0.0011, -0.0002]
Frequency
160
140
120
100
80
60
40
20
0
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
Return


Rolling Annualized Sharpe — All Portfolios
Sharpe
Date
20
10
0
−10
−20
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Long (win=26)
Short (win=26)
Long-Short (win=26)


Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
20
15
10
5
0
−5
−10
−15
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01


Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
15
10
5
0
−5
−10
−15
−20
−25
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01



Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
7.5
5.0
2.5
0.0
−2.5
−5.0
−7.5
−10.0
Sharpe
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date