

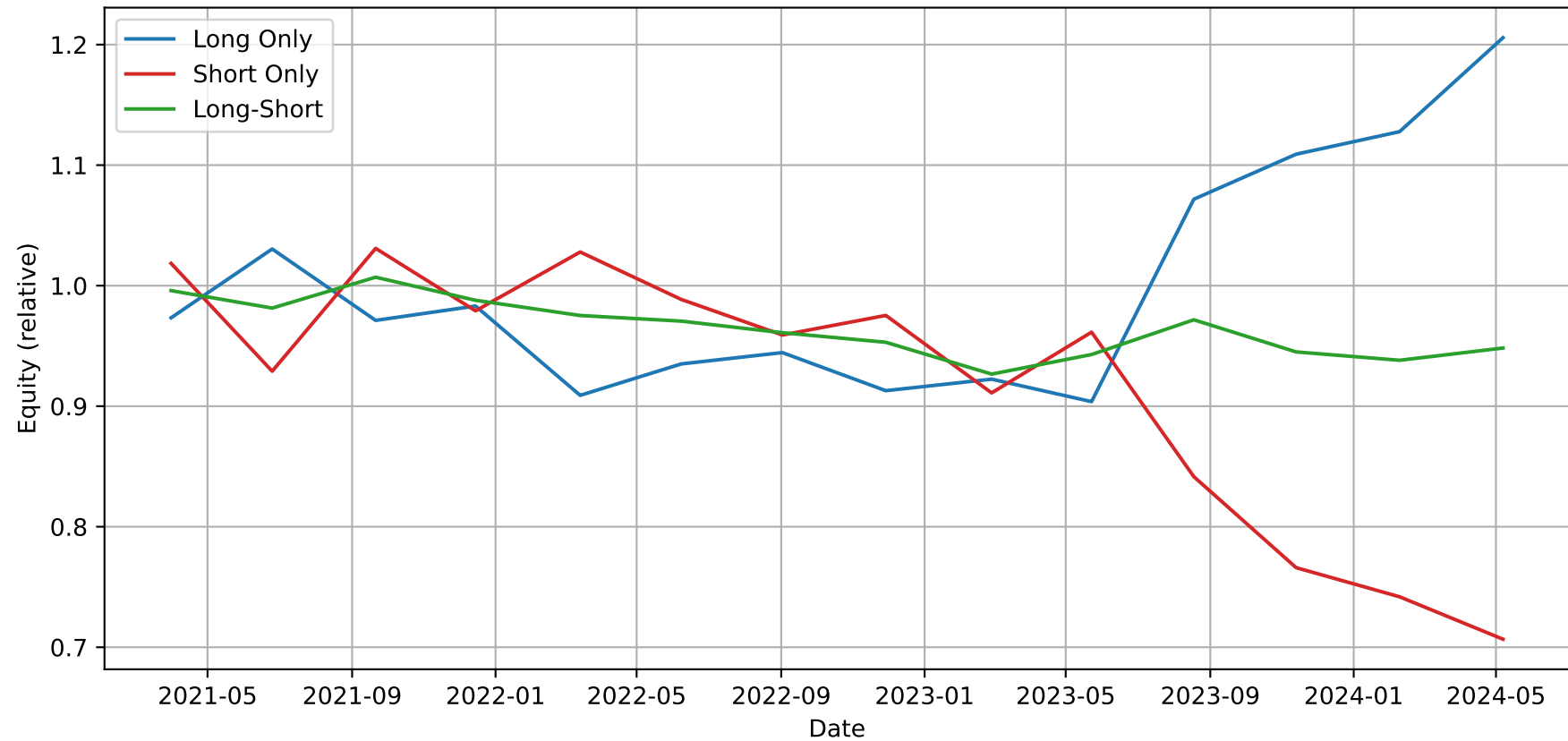
Backtest Report — I5-R60

Image window (I): 5 trading days | Response window (R): 60 trading days

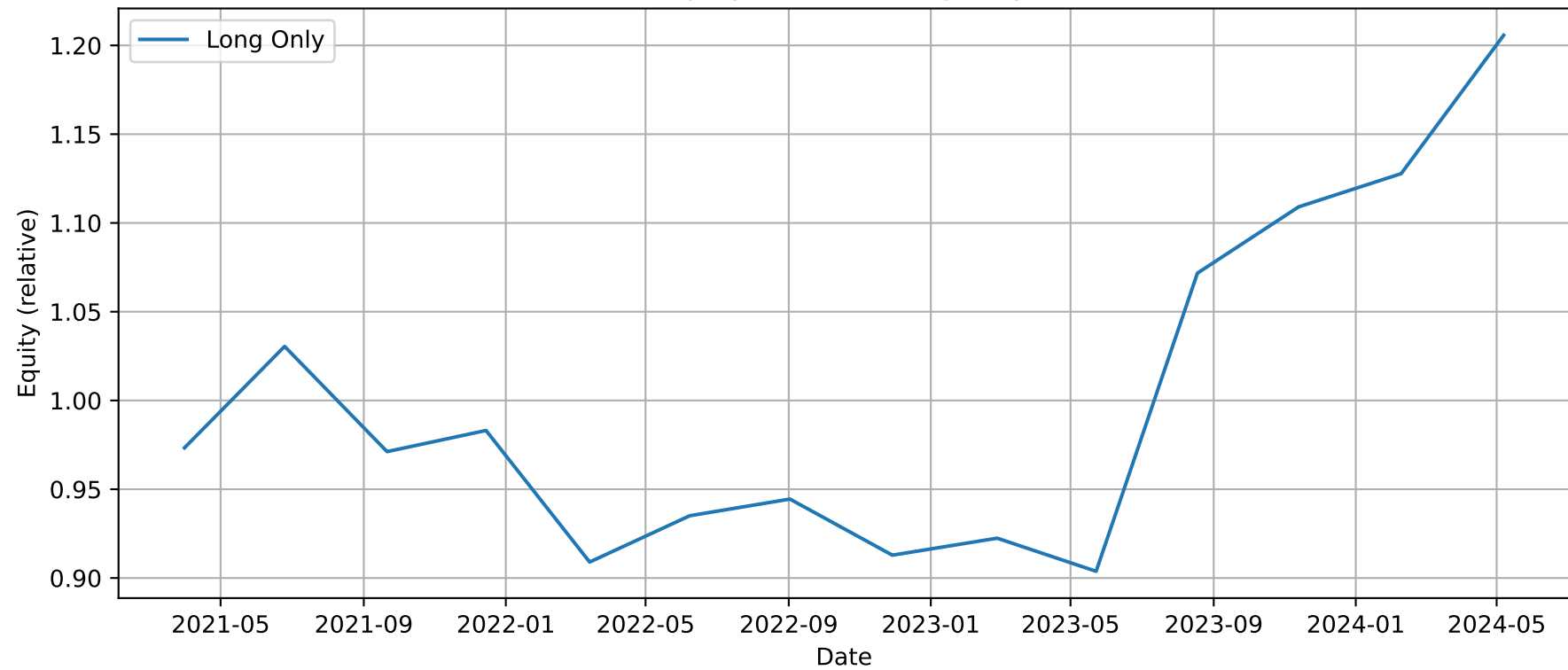
Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	20.57%	5.77%	0.51	-12.29%	700	9	5	64.29%	0.02	0.06
Short Only	-29.33%	-9.89%	-0.74	-31.45%	700	5	9	35.71%	-0.02	0.06
Long-Short	-5.17%	-1.58%	-0.42	-7.98%	1400	4	10	28.57%	-0.00	0.02

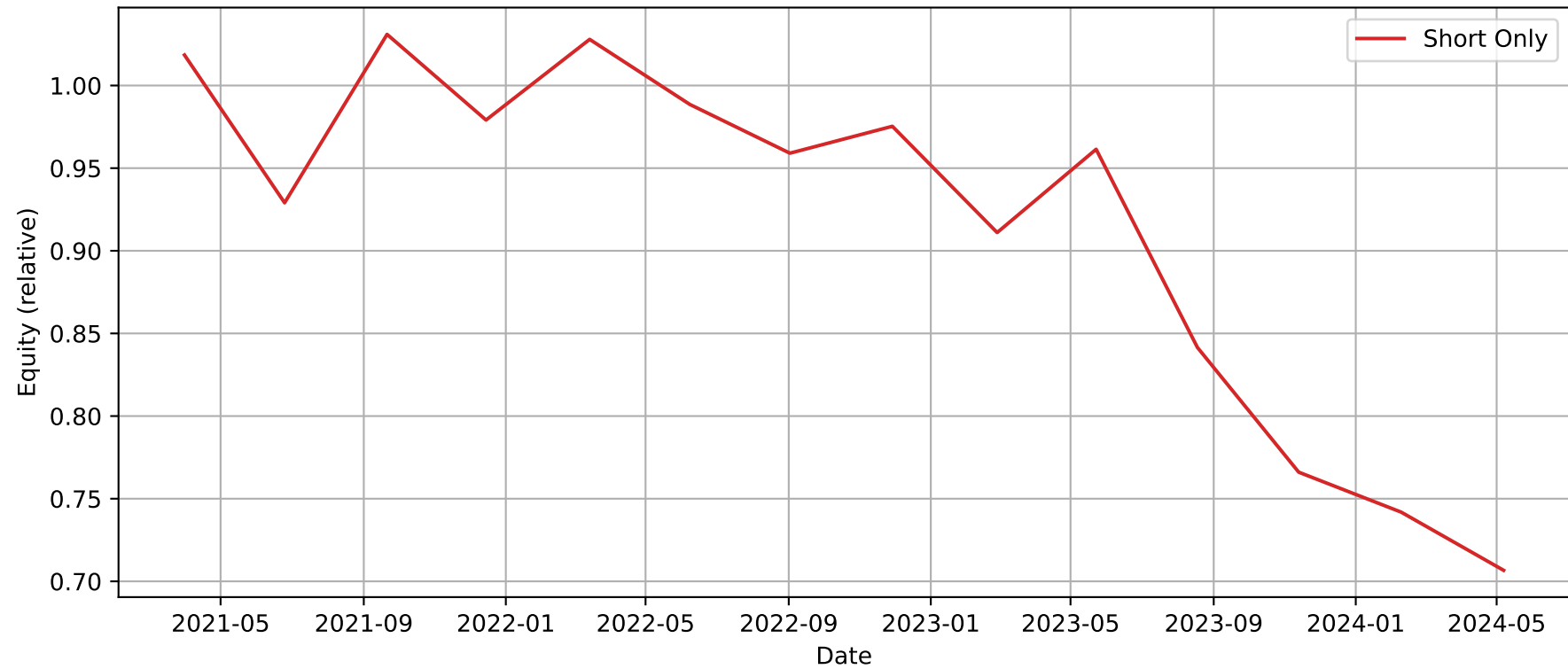
Equity Curves — All Portfolios



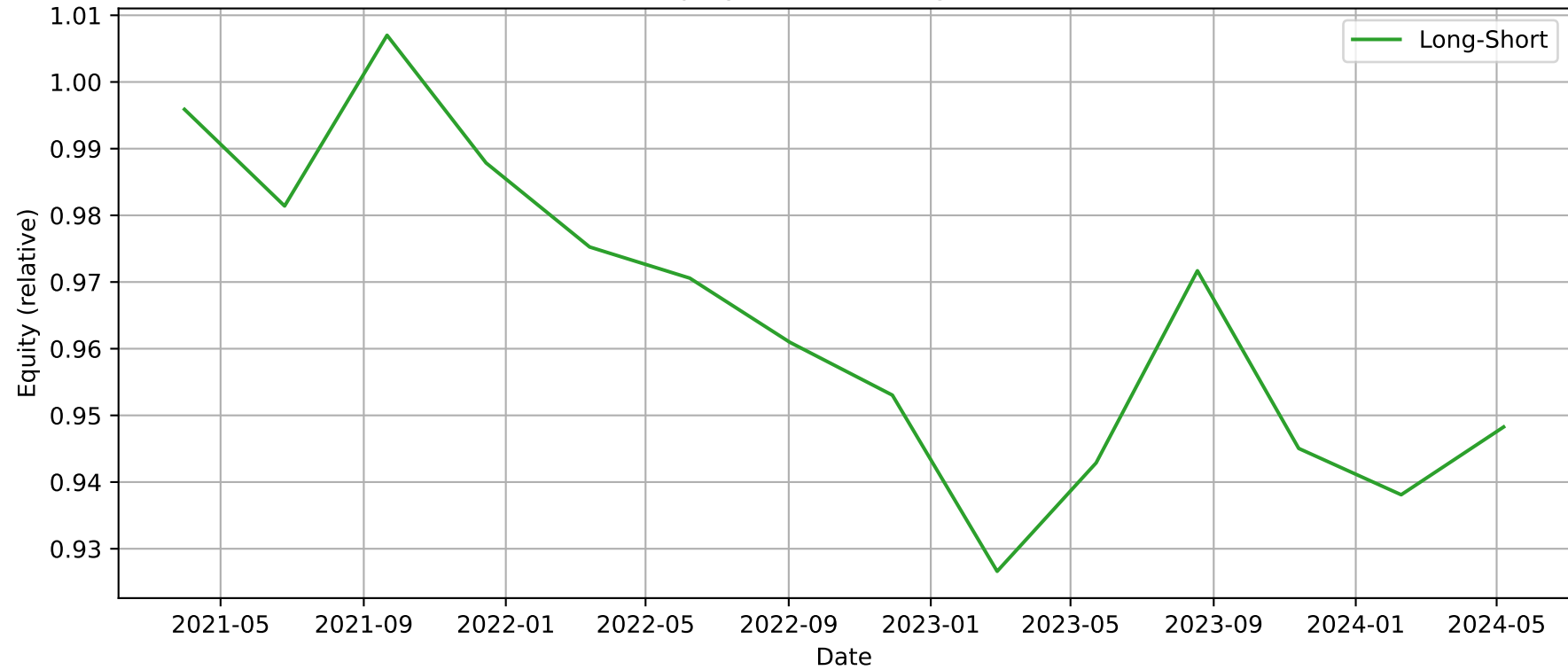
Equity Curve — Long Only



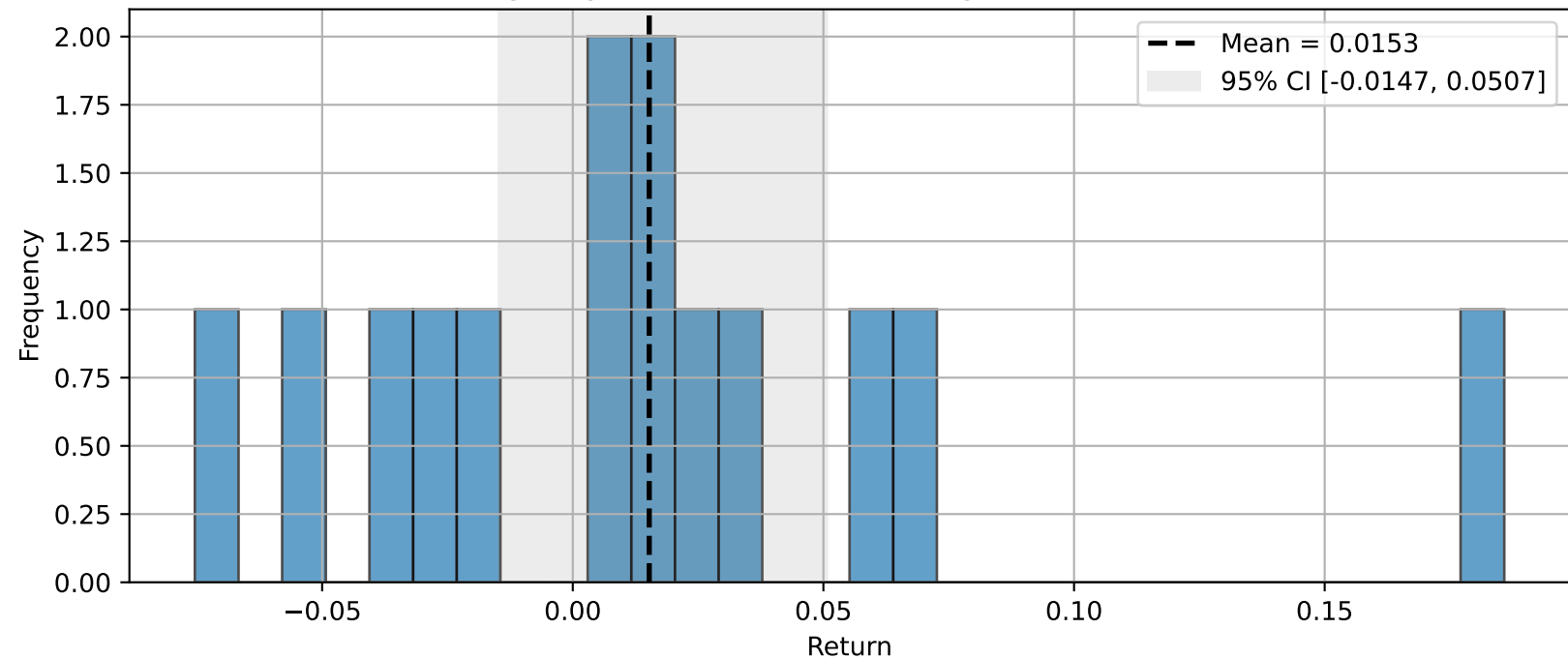
Equity Curve — Short Only



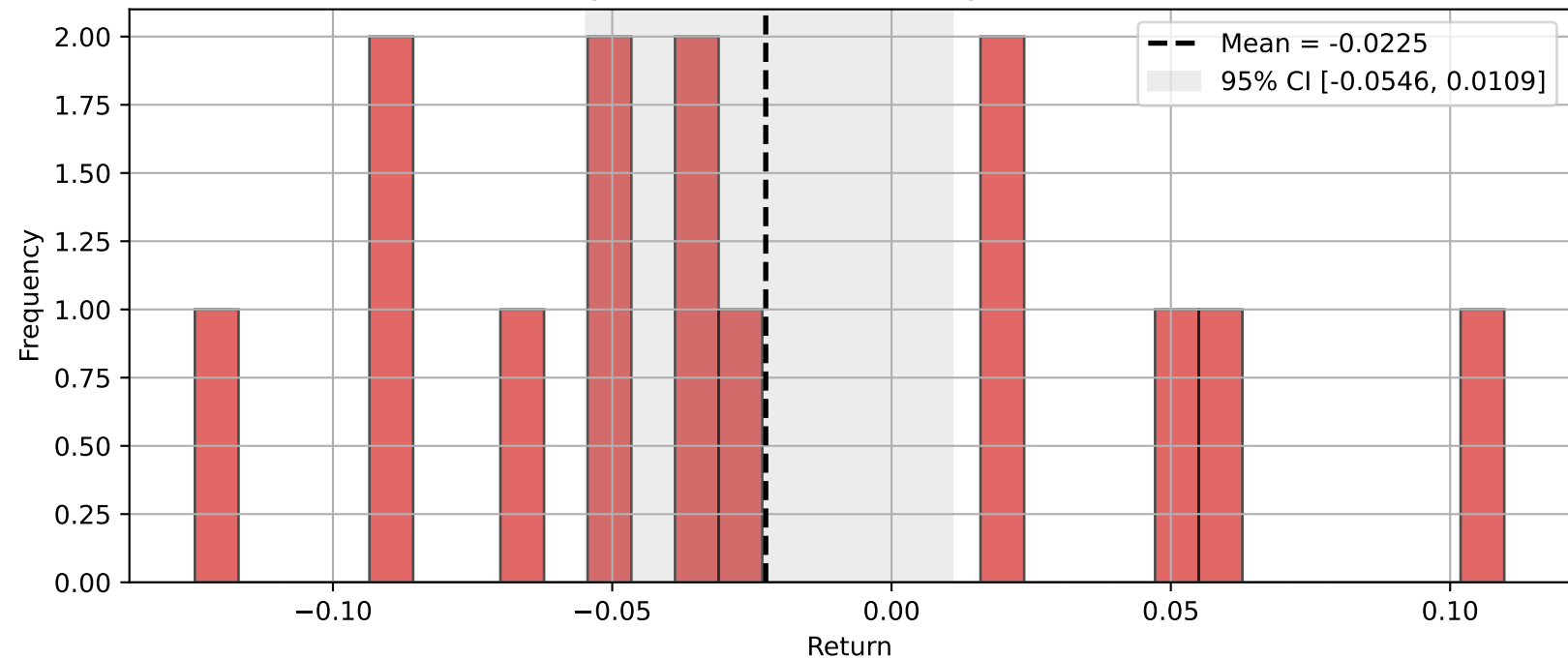
Equity Curve — Long-Short



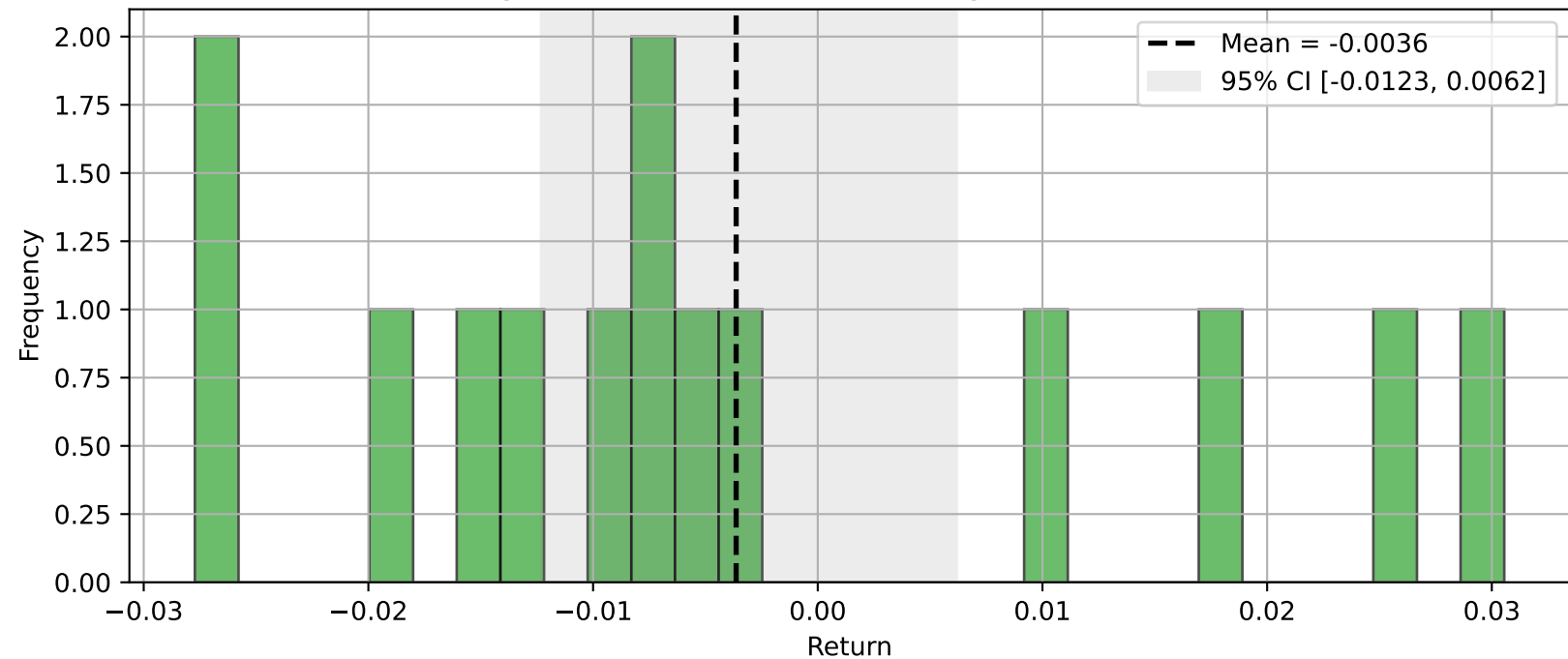
Long Only Trade Returns — Histogram with Mean CI



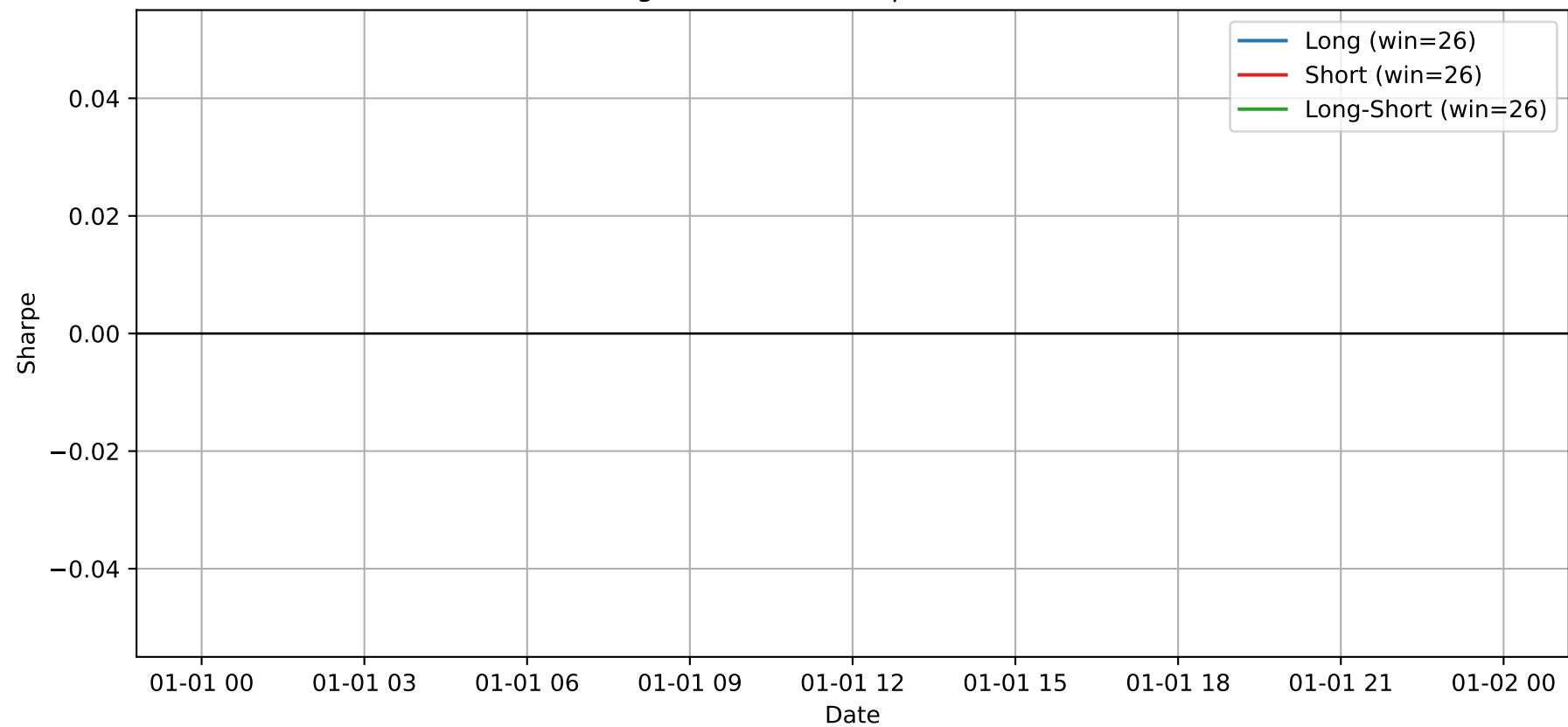
Short Only Trade Returns — Histogram with Mean CI



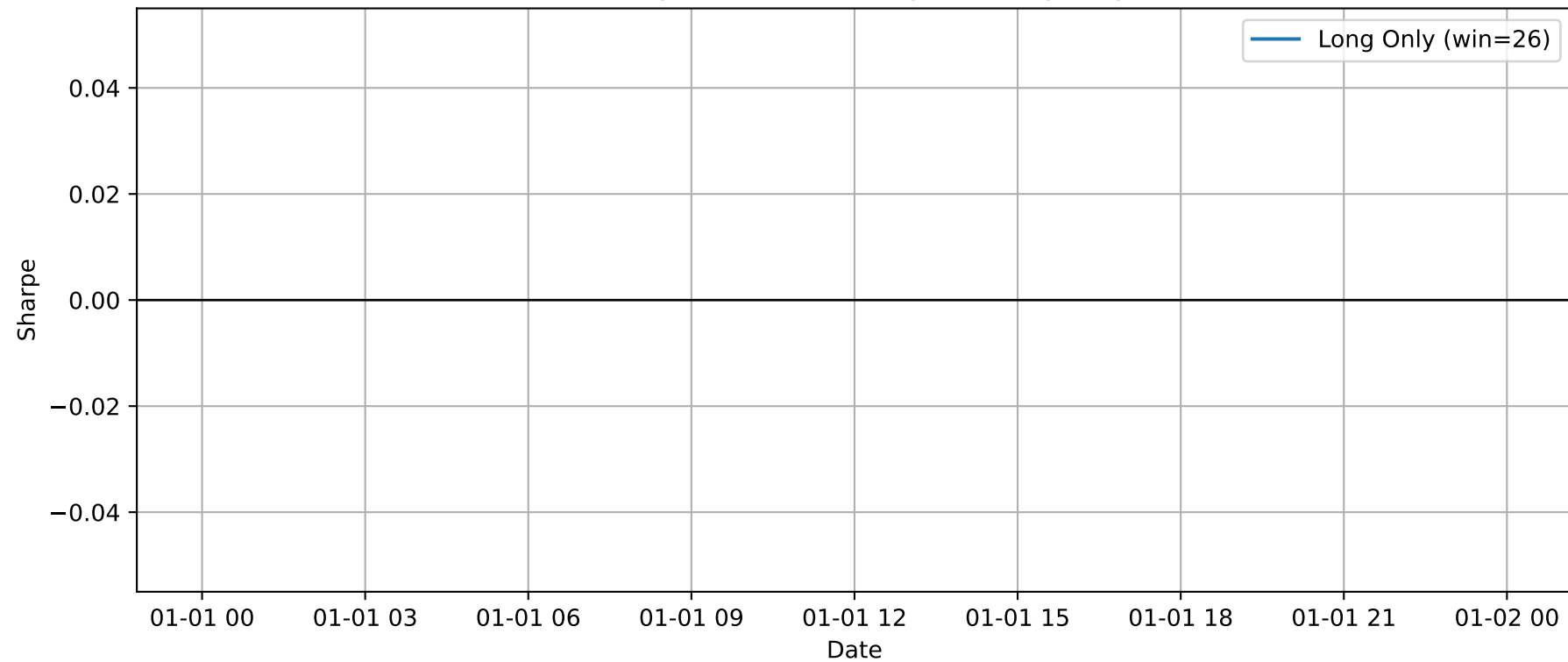
Long-Short Trade Returns — Histogram with Mean CI



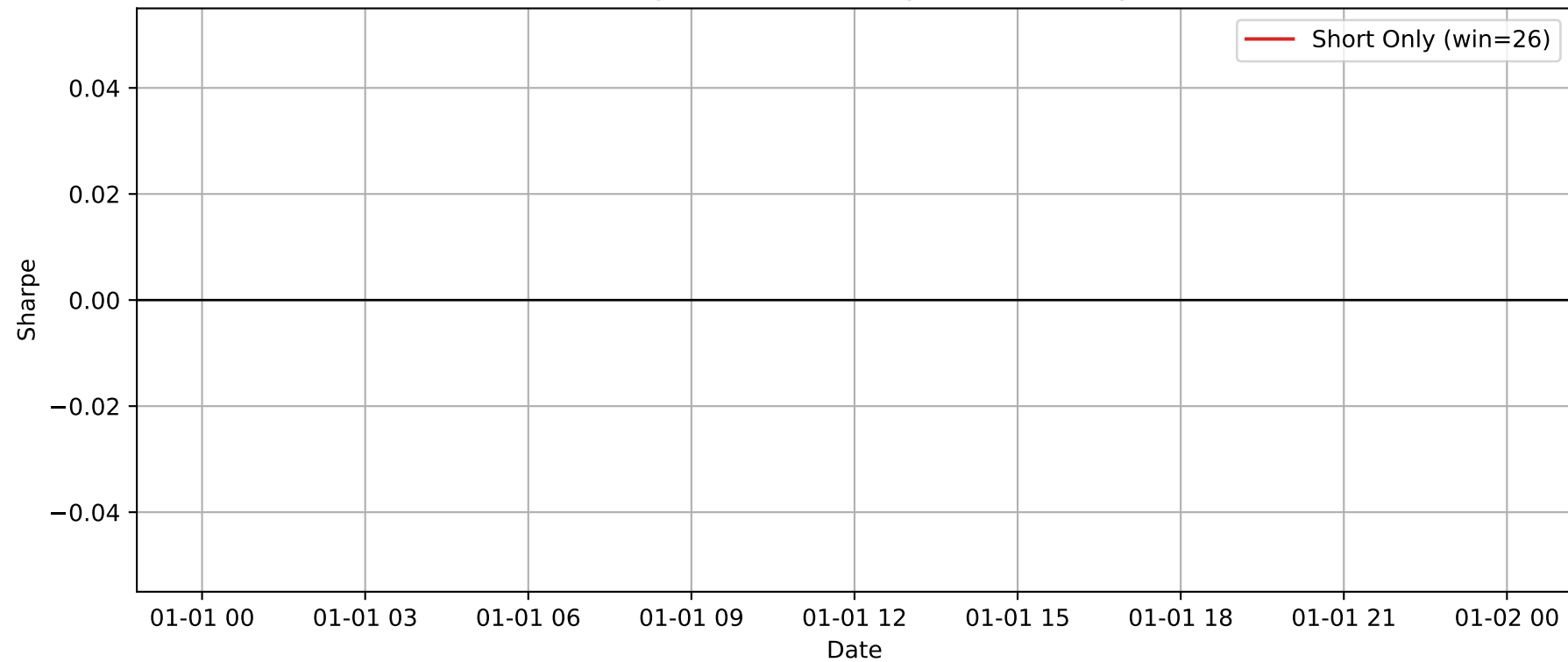
Rolling Annualized Sharpe — All Portfolios



Rolling Annualized Sharpe — Long Only



Rolling Annualized Sharpe — Short Only



Rolling Annualized Sharpe — Long-Short

