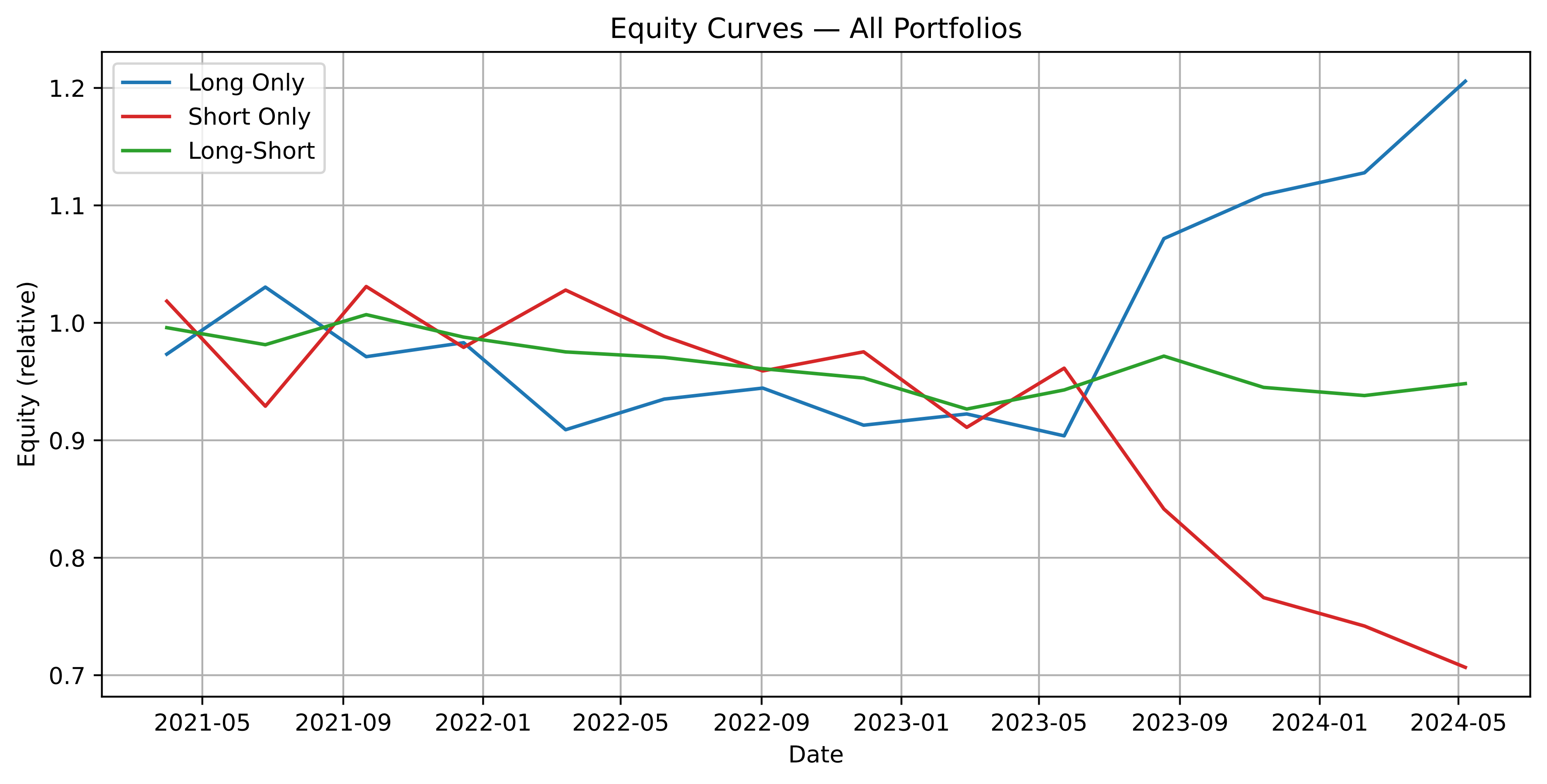
Backtest Report — I5-R60

I (image): 5d | R (response/hold): 60d | Levered: False

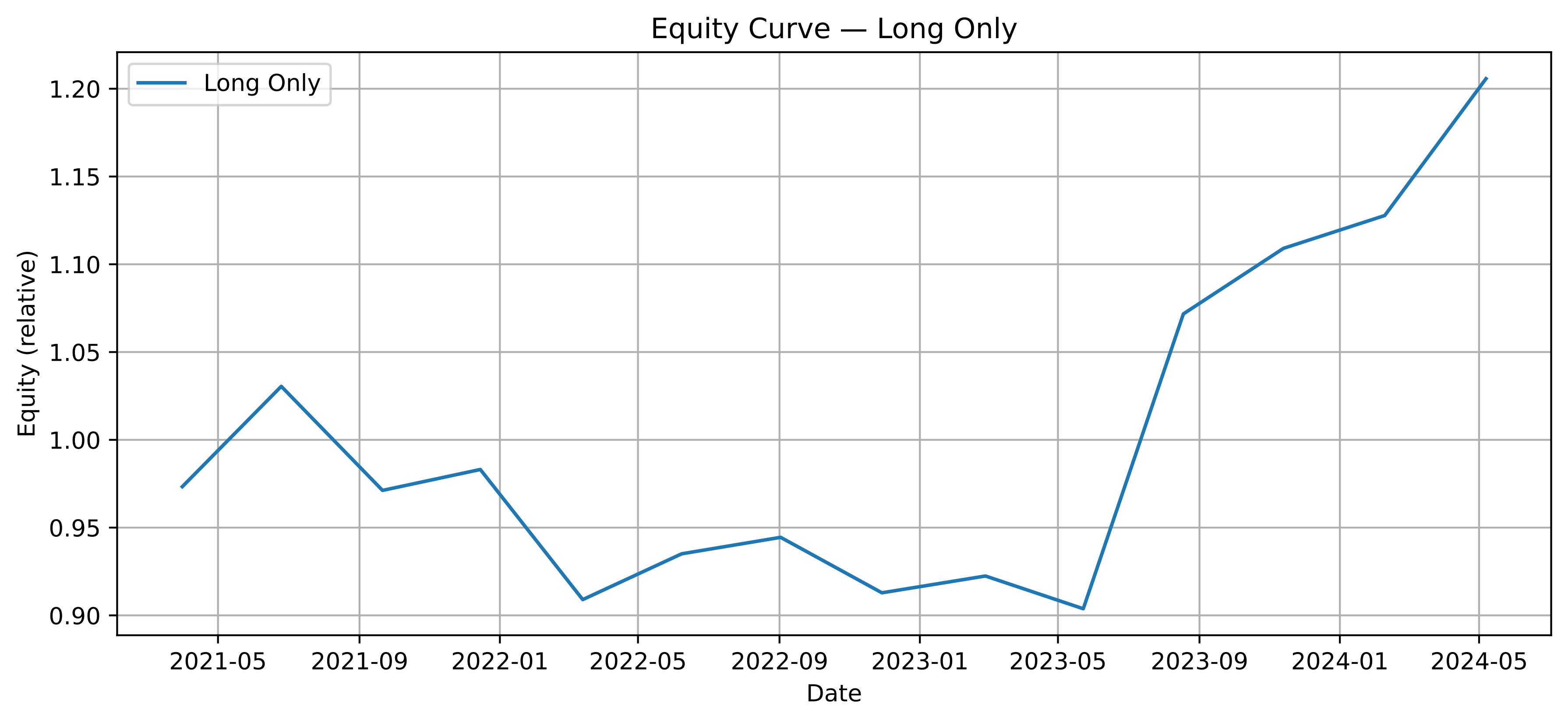
Annualization uses step = R = 60 trading days (periods/year = 252/60).

Backtest Summary

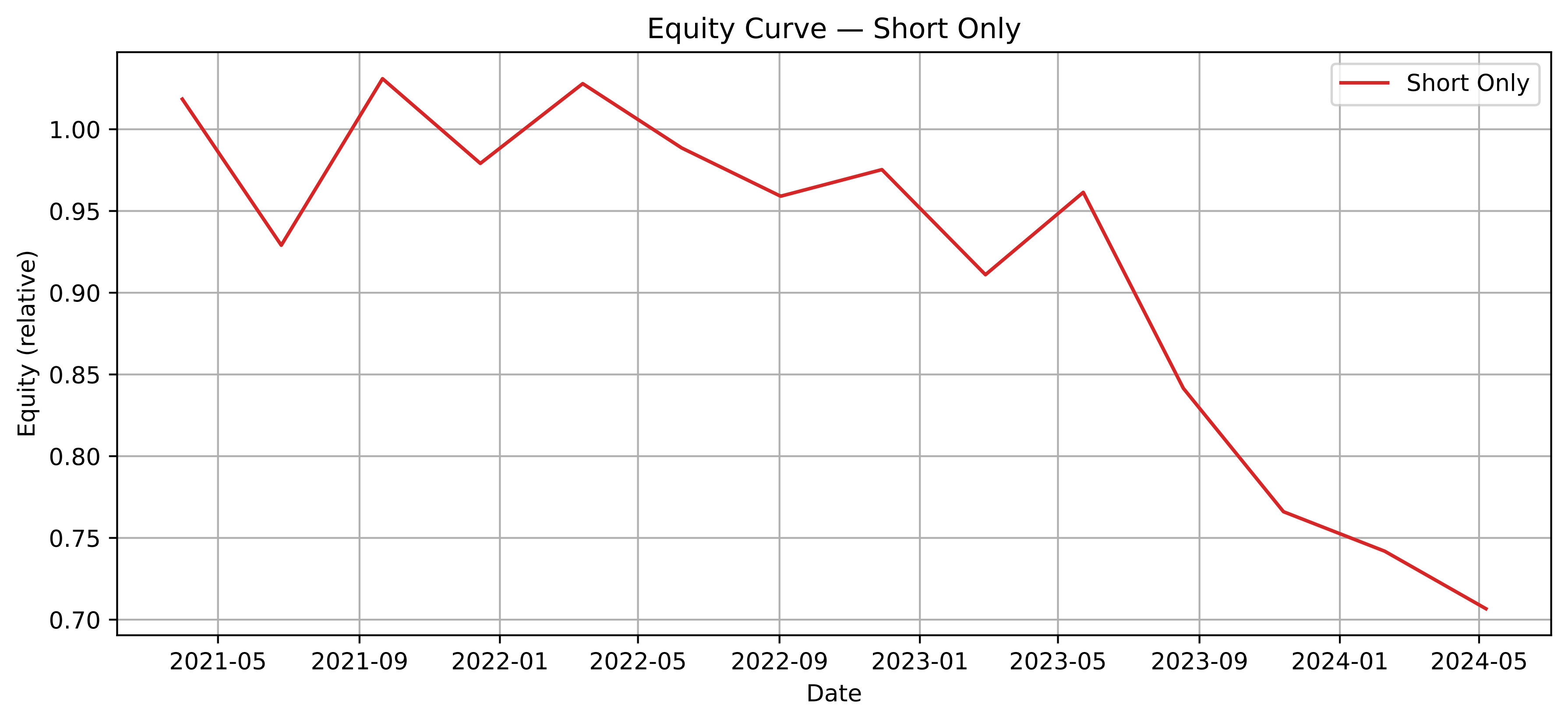
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	20.57%	5.77%	0.51	-12.29%	700	9	5	64.29%	0.02	0.06
Short Only	-29.33%	-9.89%	-0.74	-31.45%	700	5	9	35.71%	-0.02	0.06
Long-Short	-5.17%	-1.58%	-0.42	-7.98%	1400	4	10	28.57%	-0.00	0.02



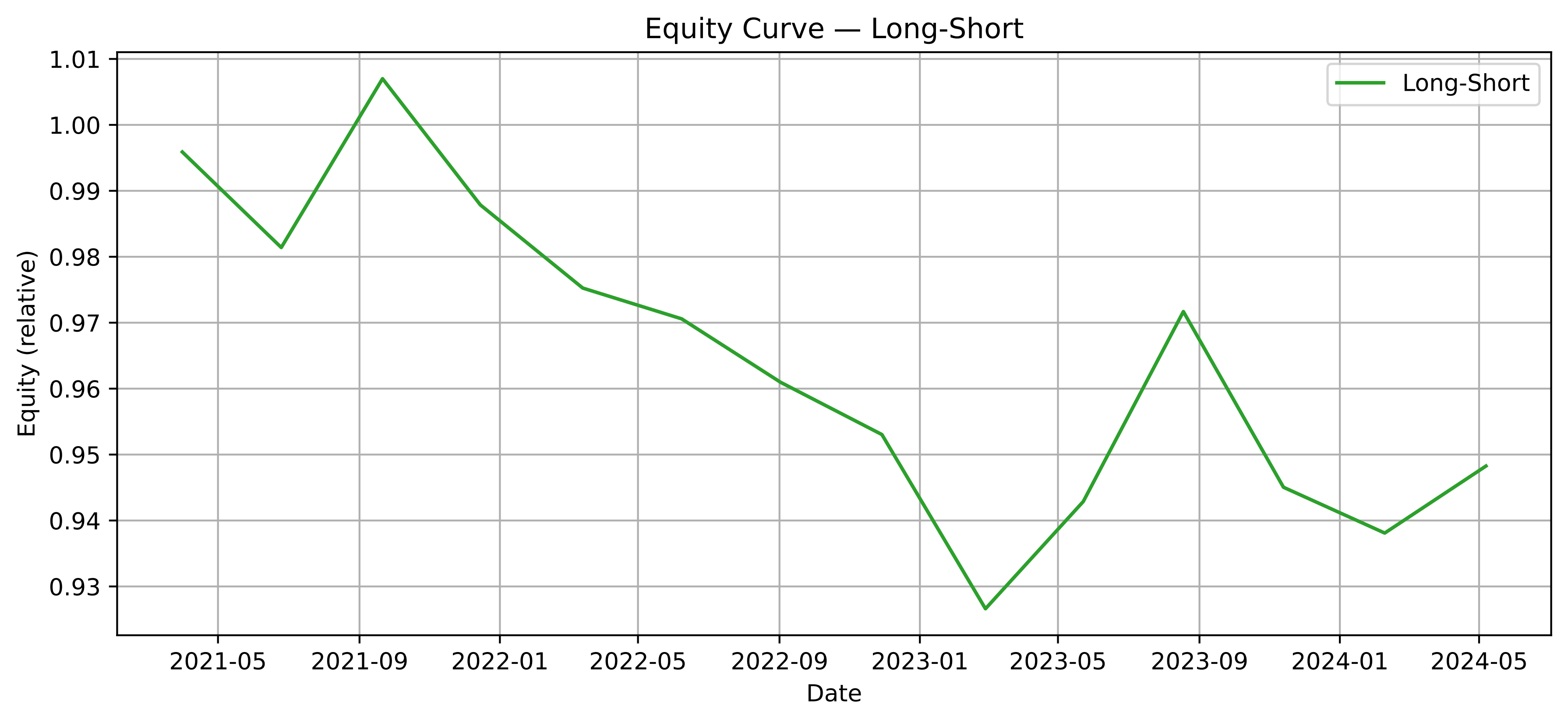
Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.2
1.1
1.0
0.9
0.8
0.7
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date



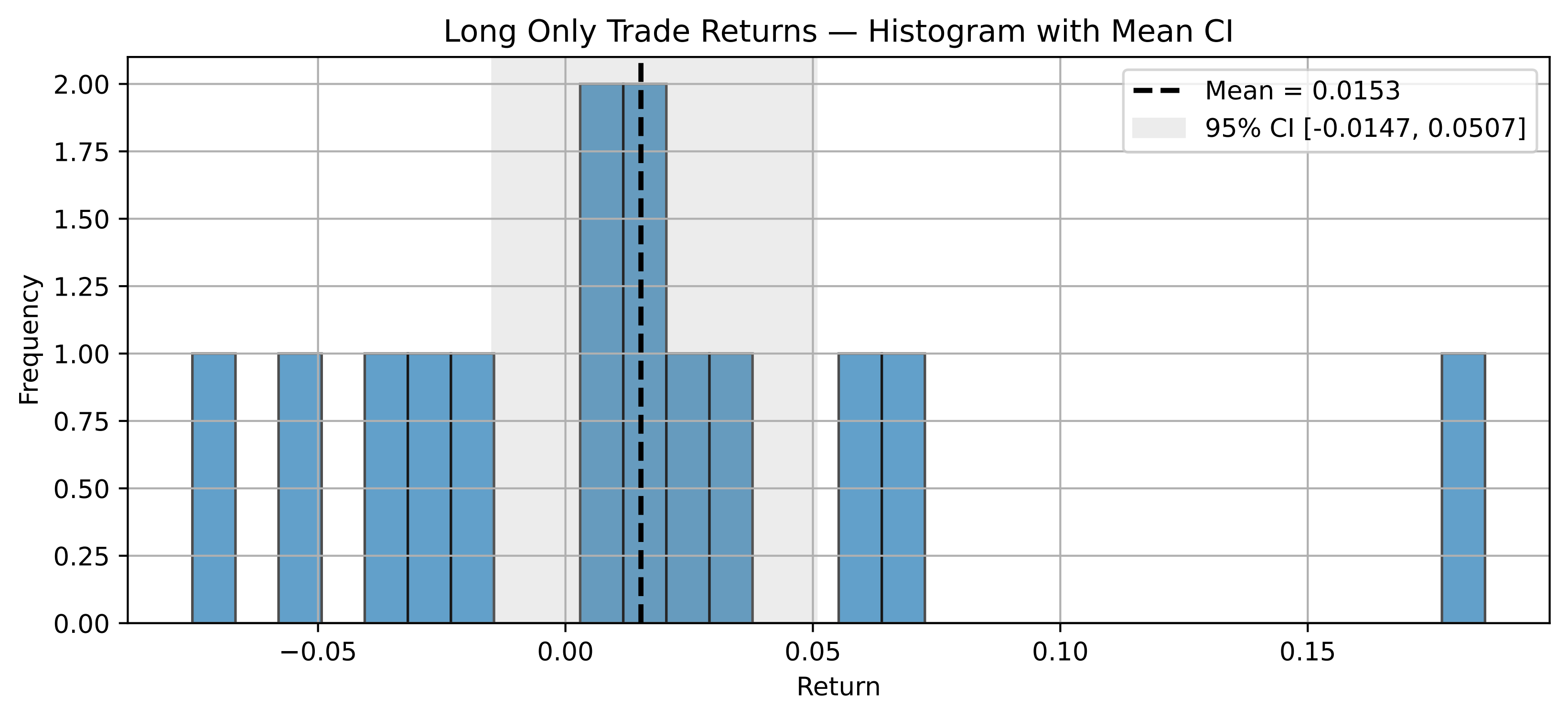
Equity Curve — Long Only
Long Only
Equity (relative)
1.20
1.15
1.10
1.05
1.00
0.95
0.90
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

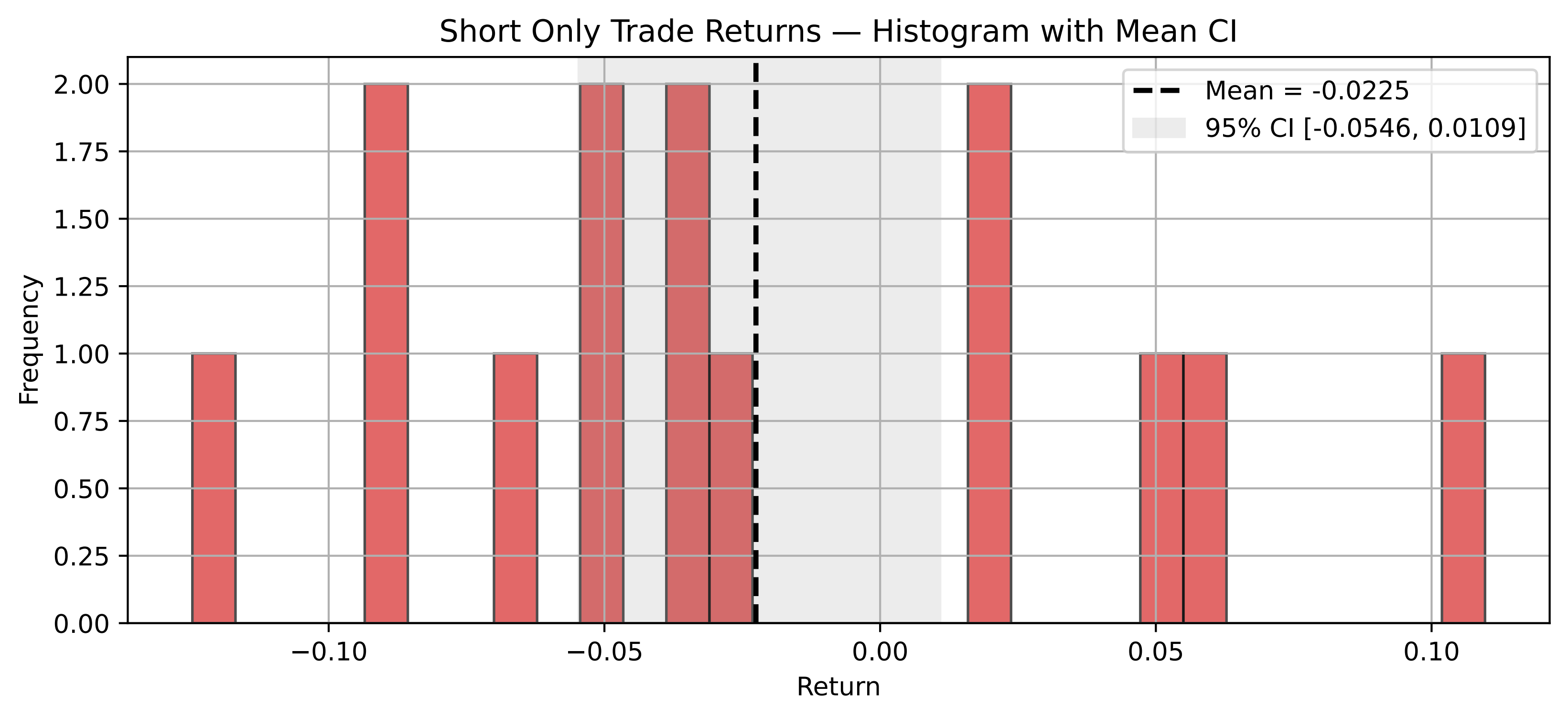


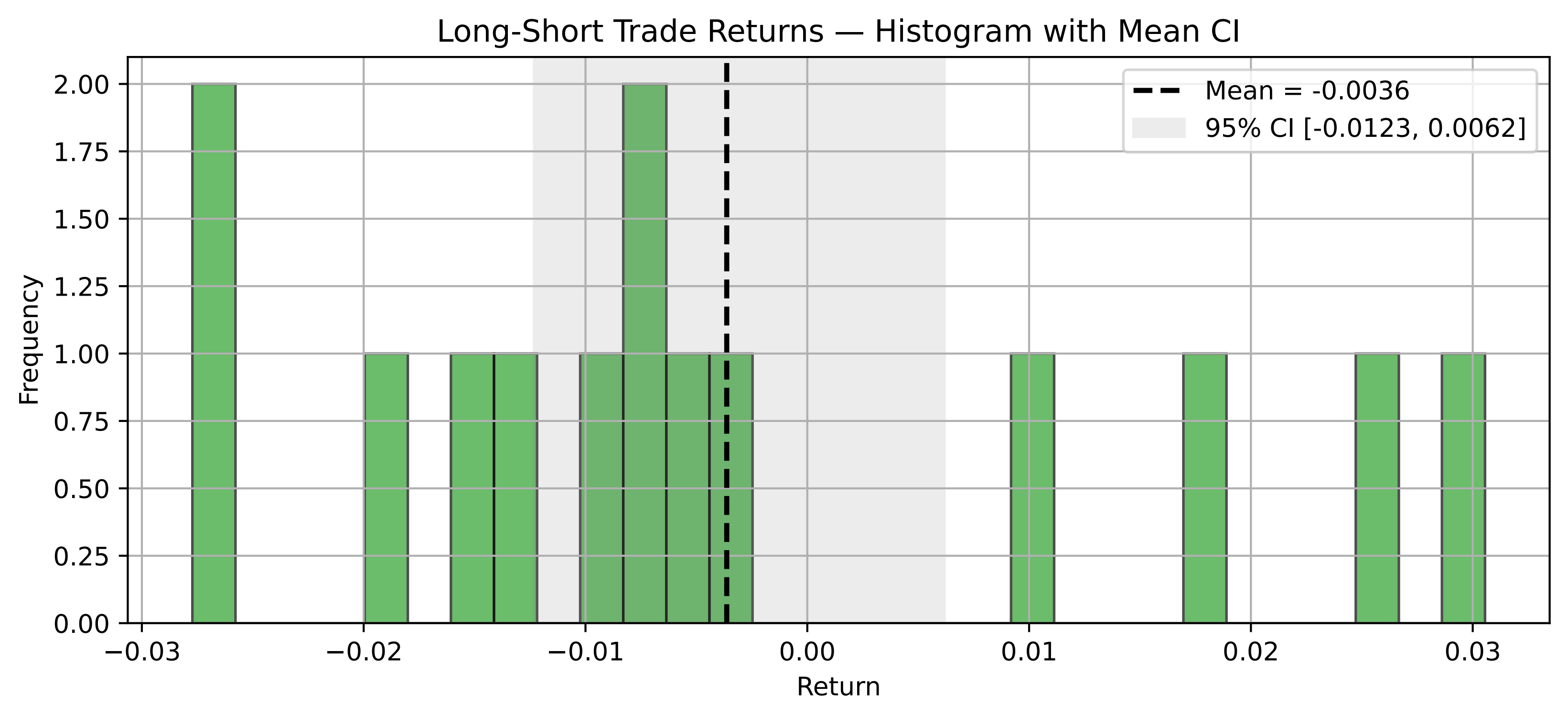
Equity Curve — Short Only
Short Only
Equity (relative)
1.00
0.95
0.90
0.85
0.80
0.75
0.70
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

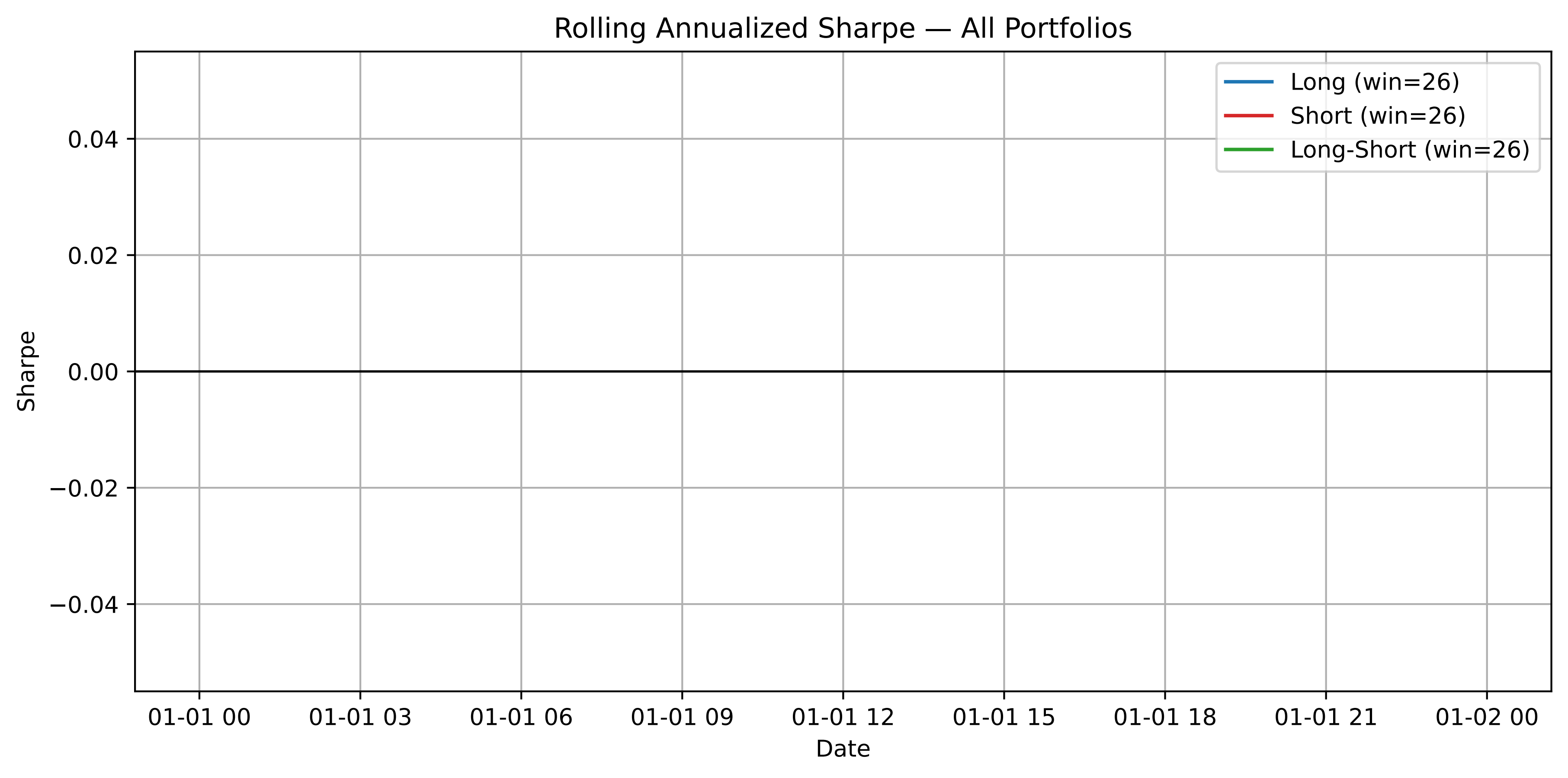


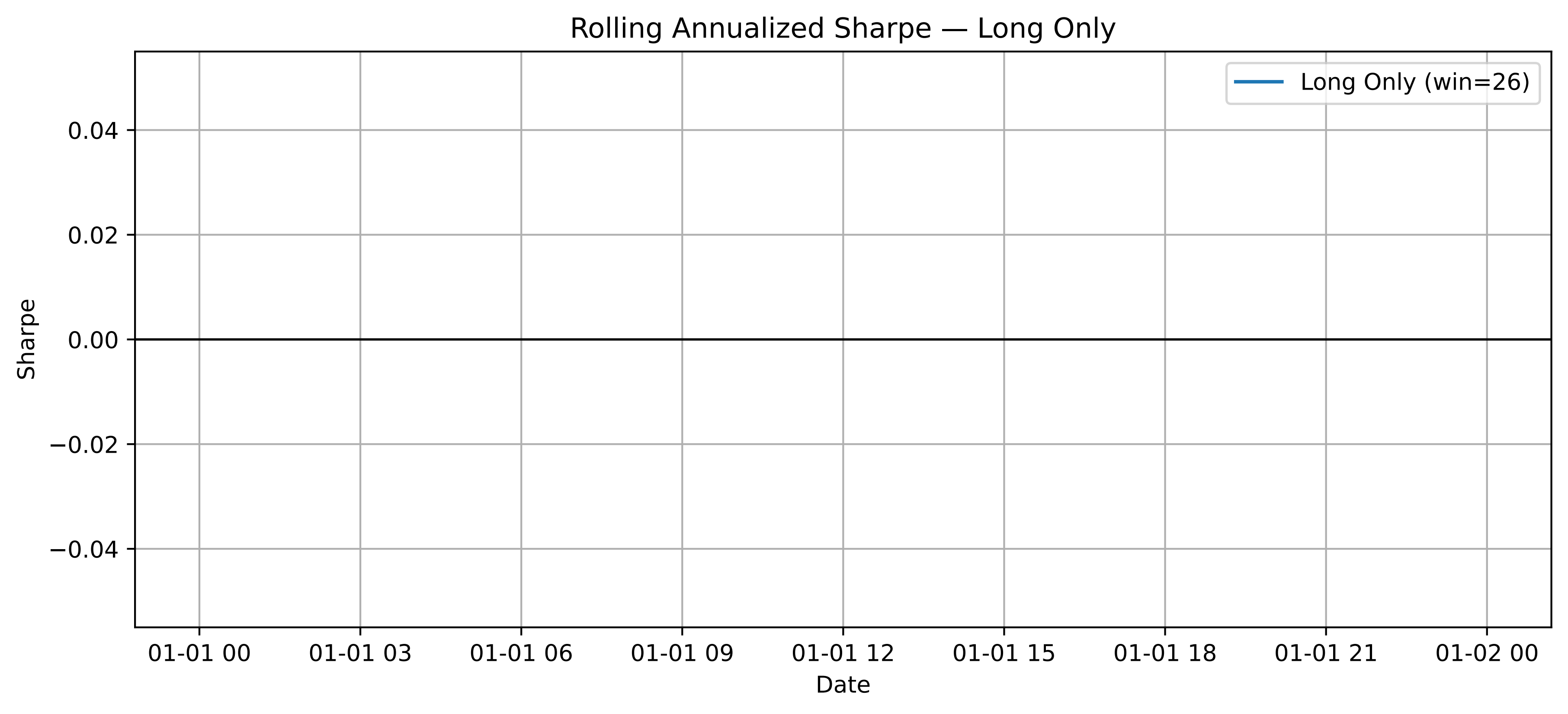
Equity Curve — Long-Short
Long-Short
1.01
1.00
0.99
0.98
0.97
0.96
0.95
0.94
0.93
Equity (relative)
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

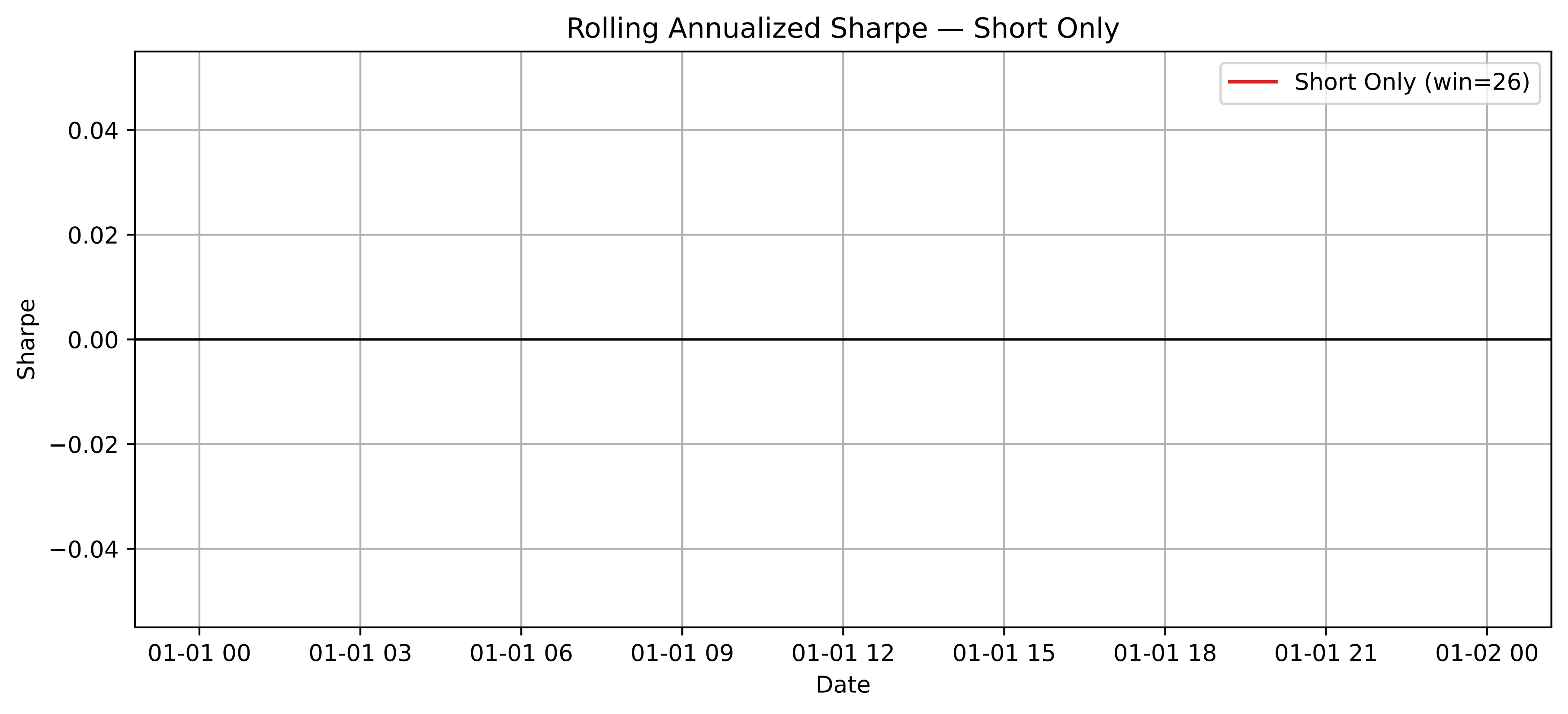

Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0153
95% CI [-0.0147, 0.0507]
Frequency
Return
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
2.00
−0.05
0.00
0.05
0.10
0.15

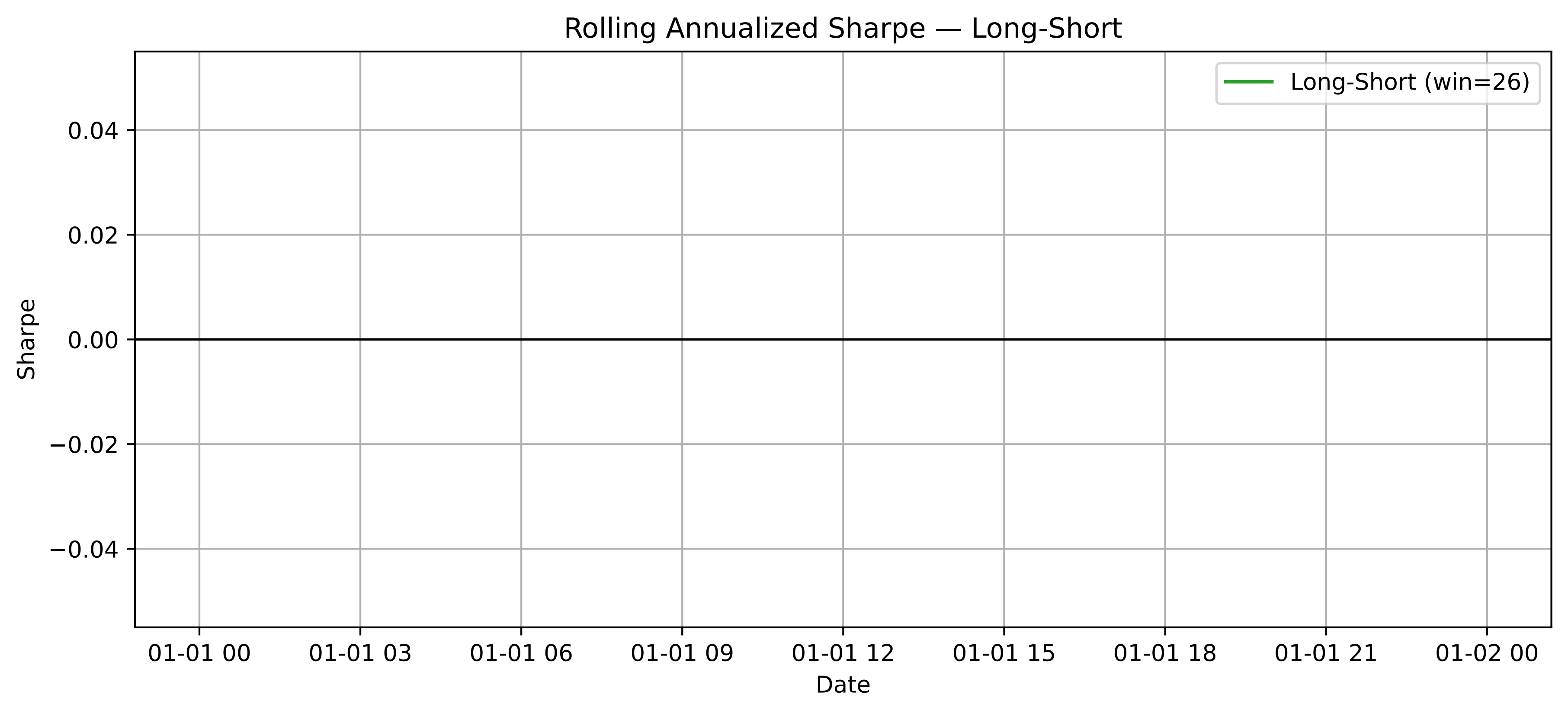

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0225
95% CI [-0.0546, 0.0109]
Frequency
Return
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
2.00
−0.10
−0.05
0.00
0.05
0.10


Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0036
95% CI [-0.0123, 0.0062]
Frequency
Return
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
−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
0.04
0.02
0.00
−0.02
−0.04
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date


Rolling Annualized Sharpe — Long Only
Long Only (win=26)
0.04
0.02
0.00
−0.02
−0.04
Sharpe
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date


Rolling Annualized Sharpe — Short Only
Short Only (win=26)
0.04
0.02
0.00
−0.02
−0.04
Sharpe
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date


Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
0.04
0.02
0.00
−0.02
−0.04
Sharpe
01-01 00
01-01 03
01-01 06
01-01 09
01-01 12
01-01 15
01-01 18
01-01 21
01-02 00
Date