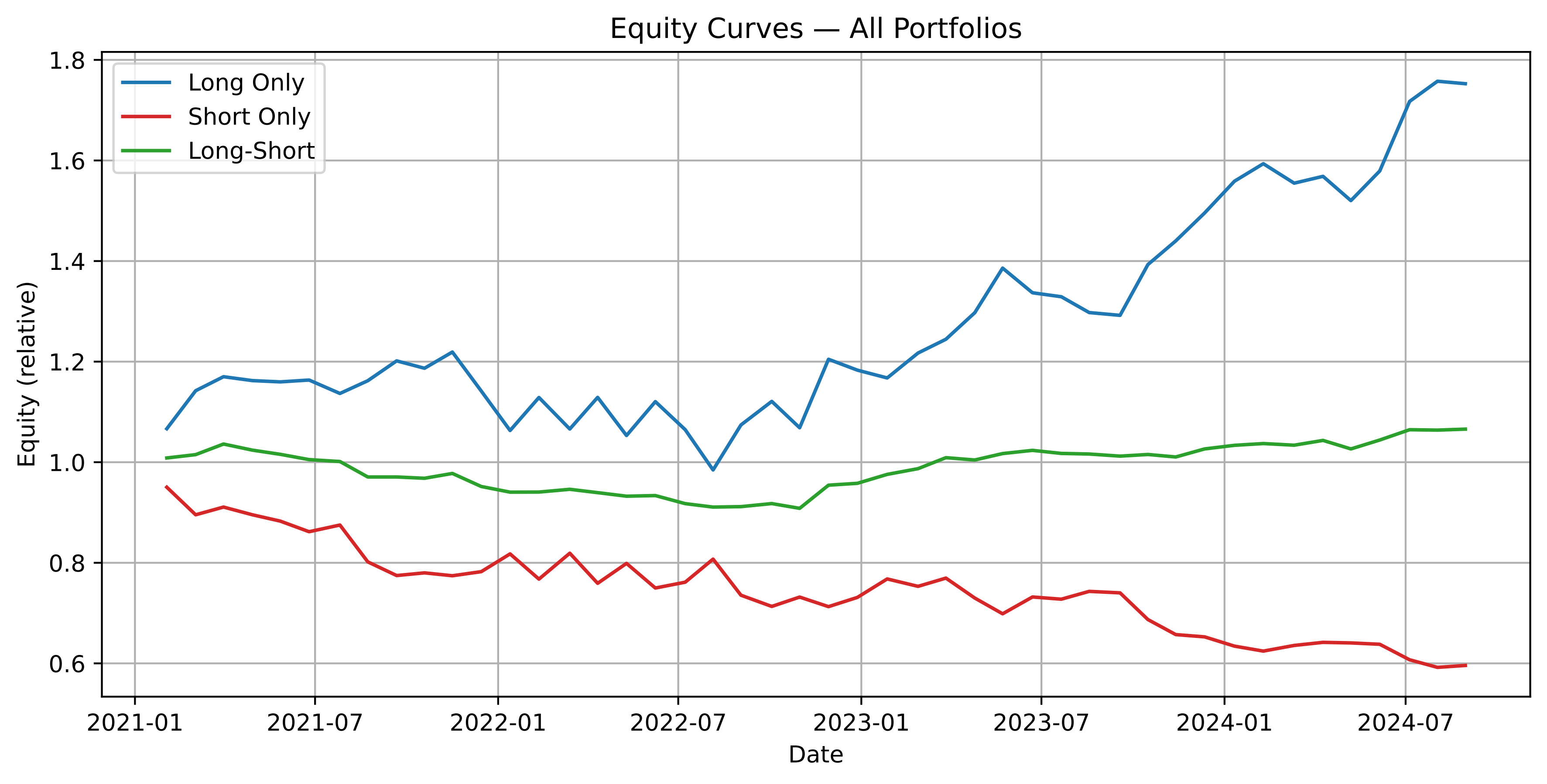
Backtest Report — I20-R20

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

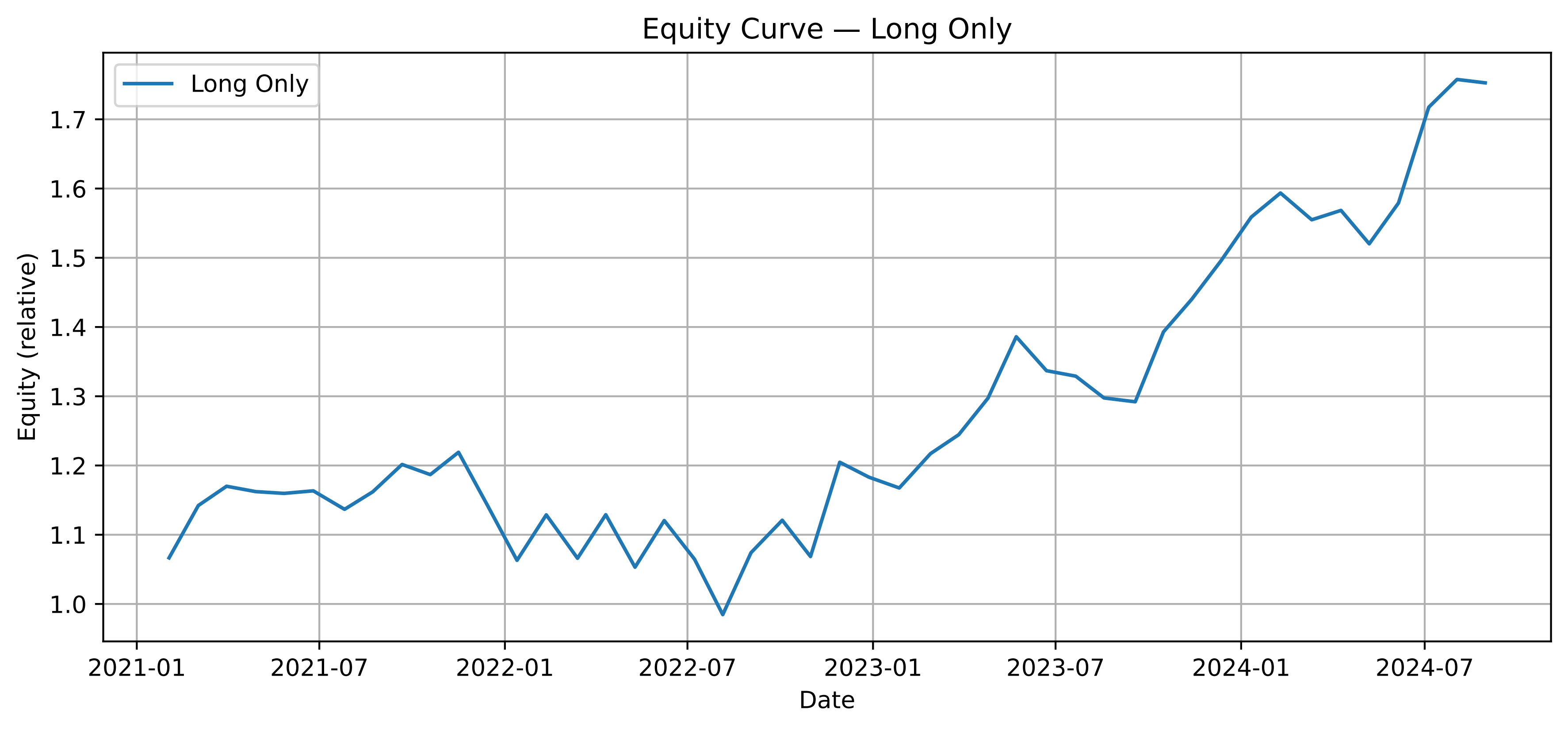
Annualization uses step = R = 20 trading days (periods/year = 252/20).

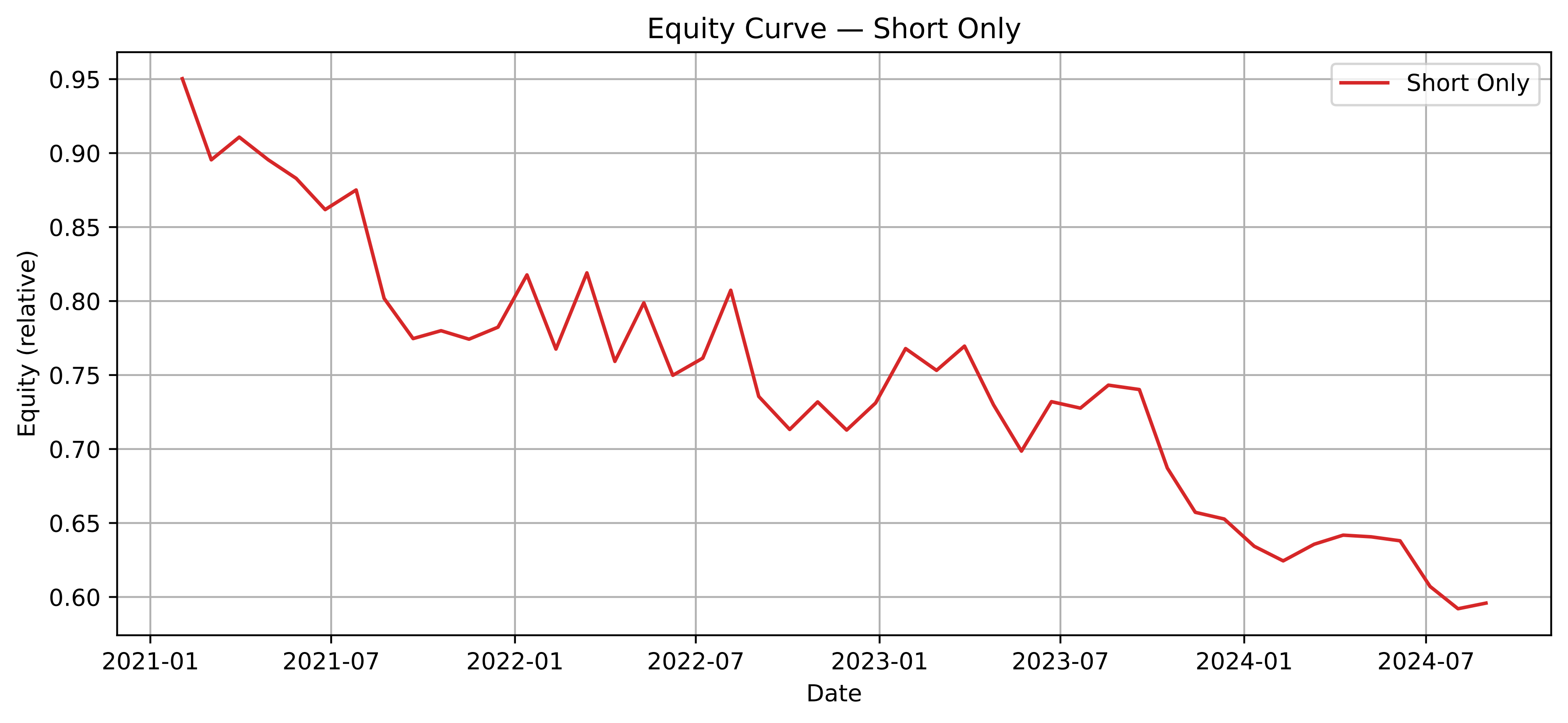
Backtest Summary

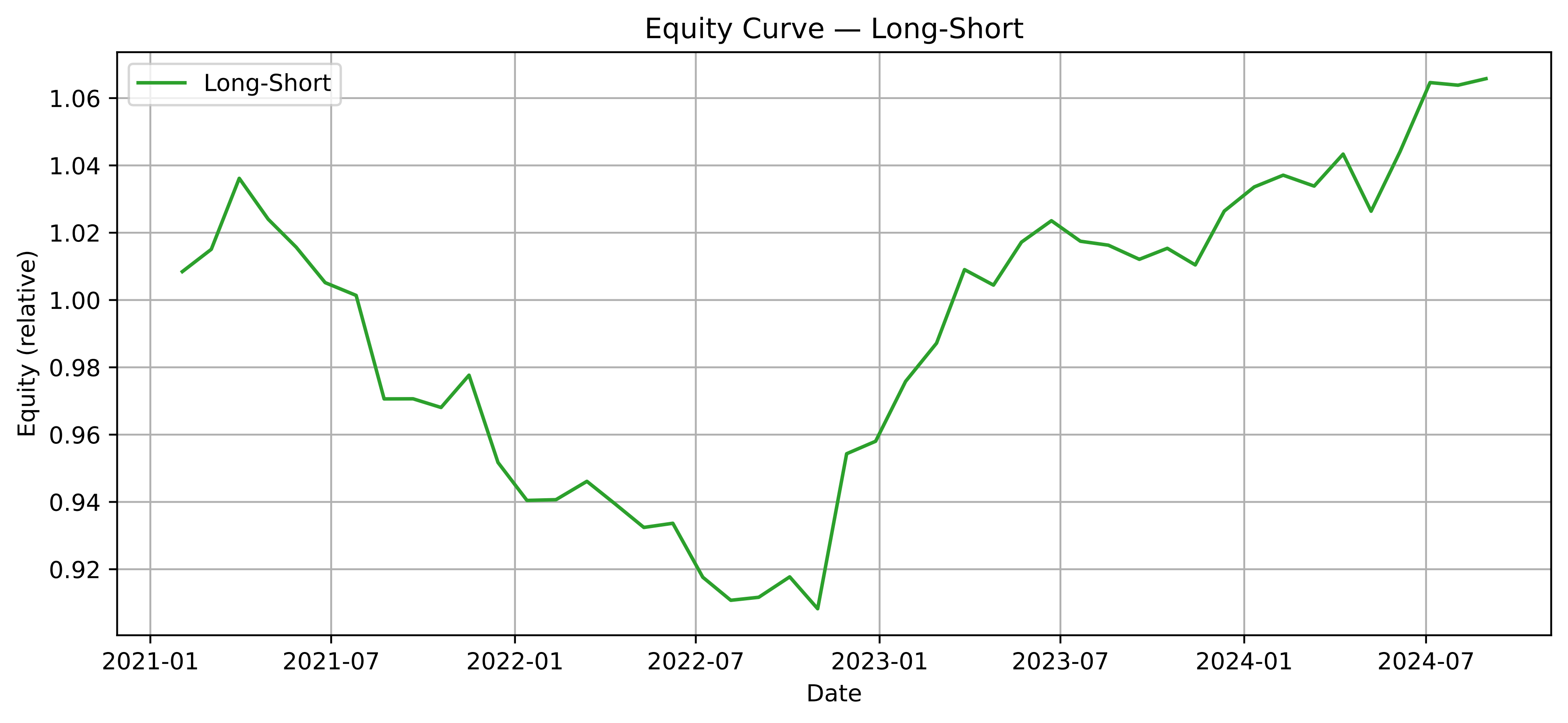
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	75.26%	16.61%	1.00	-19.24%	2300	26	20	56.52%	0.01	0.05
Short Only	-40.41%	-13.22%	-0.95	-37.70%	2300	18	28	39.13%	-0.01	0.04
Long-Short	6.58%	1.76%	0.39	-12.34%	4600	25	21	54.35%	0.00	0.01

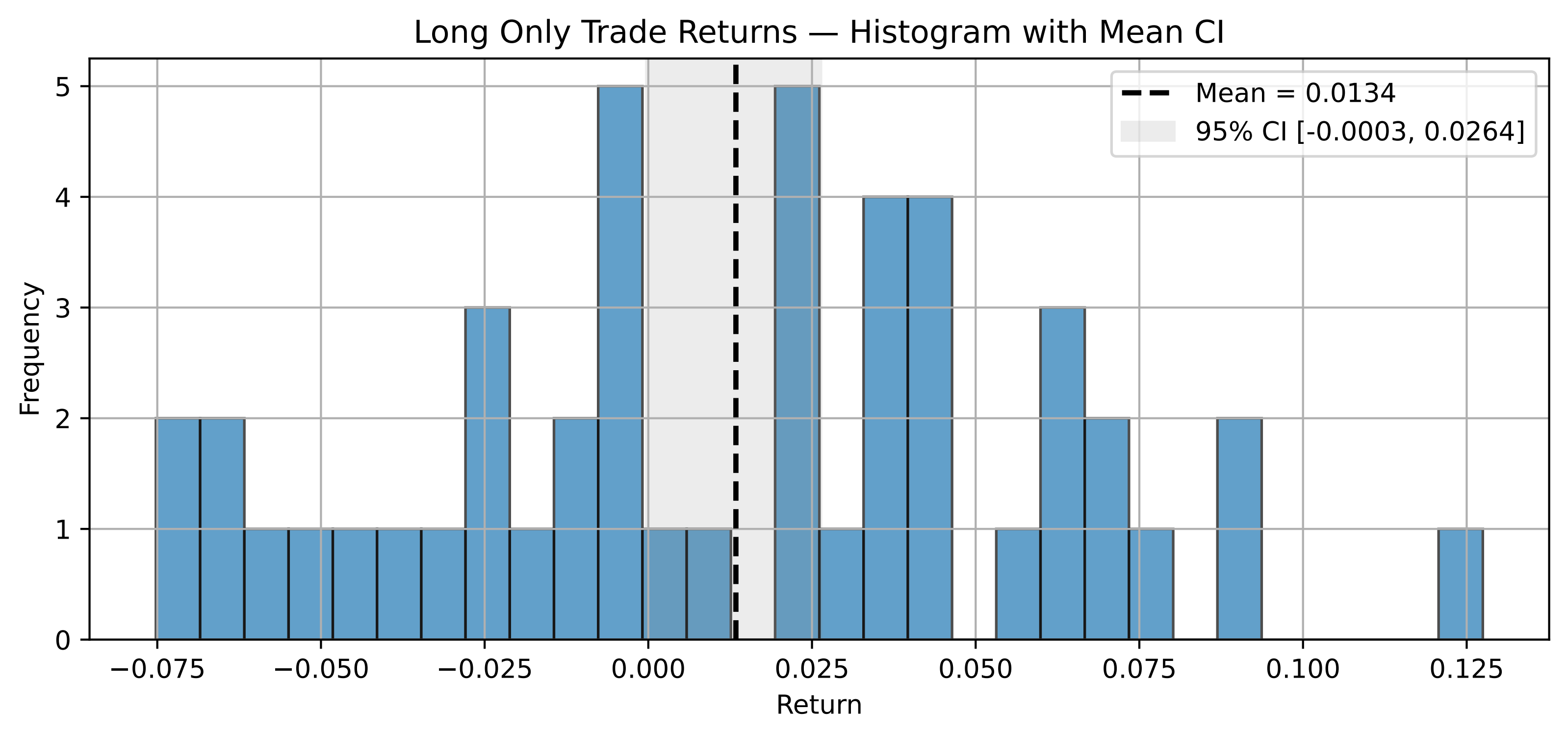


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
Date
1.8
1.6
1.4
1.2
1.0
0.8
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07

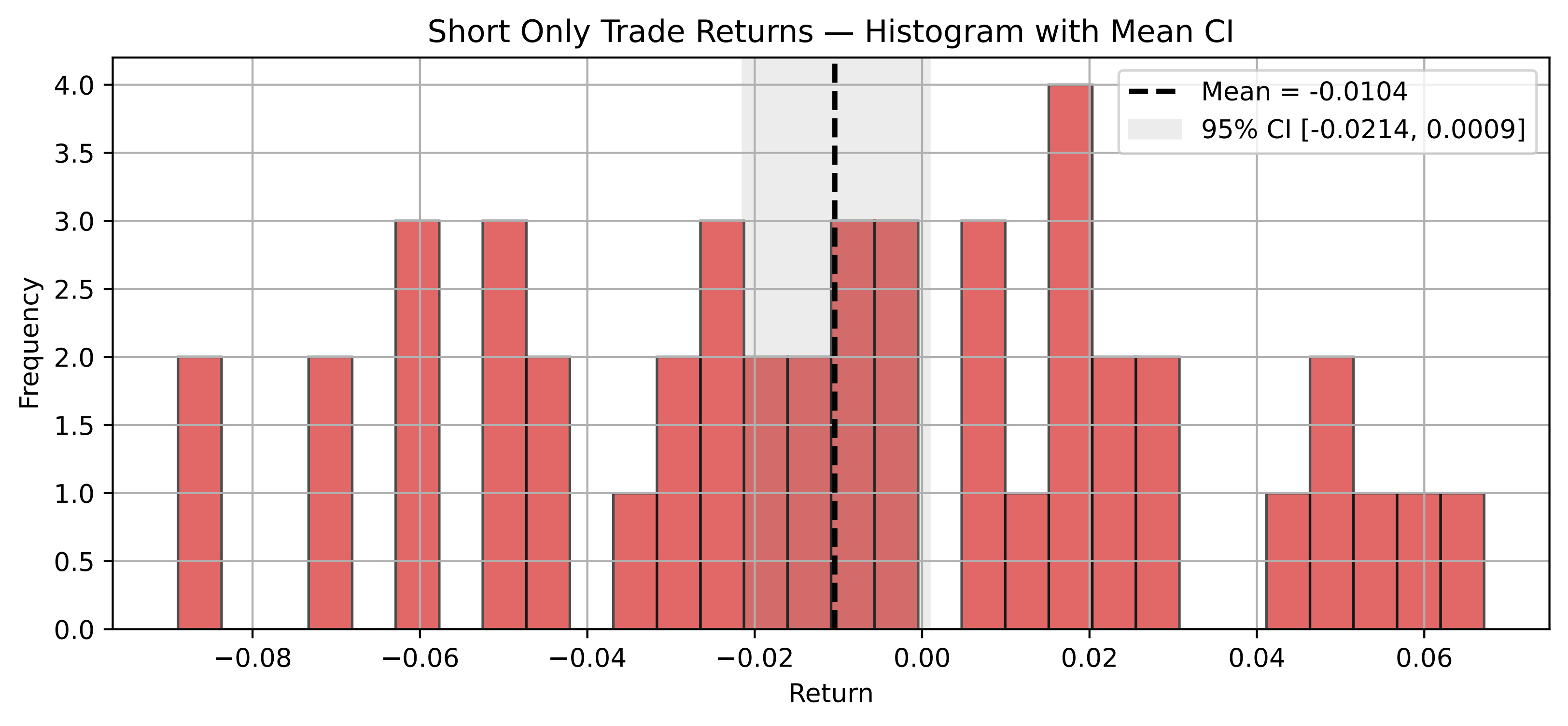

Equity Curve — Long Only
Long Only
Equity (relative)
1.0
1.1
1.2
1.3
1.4
1.5
1.6
1.7
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

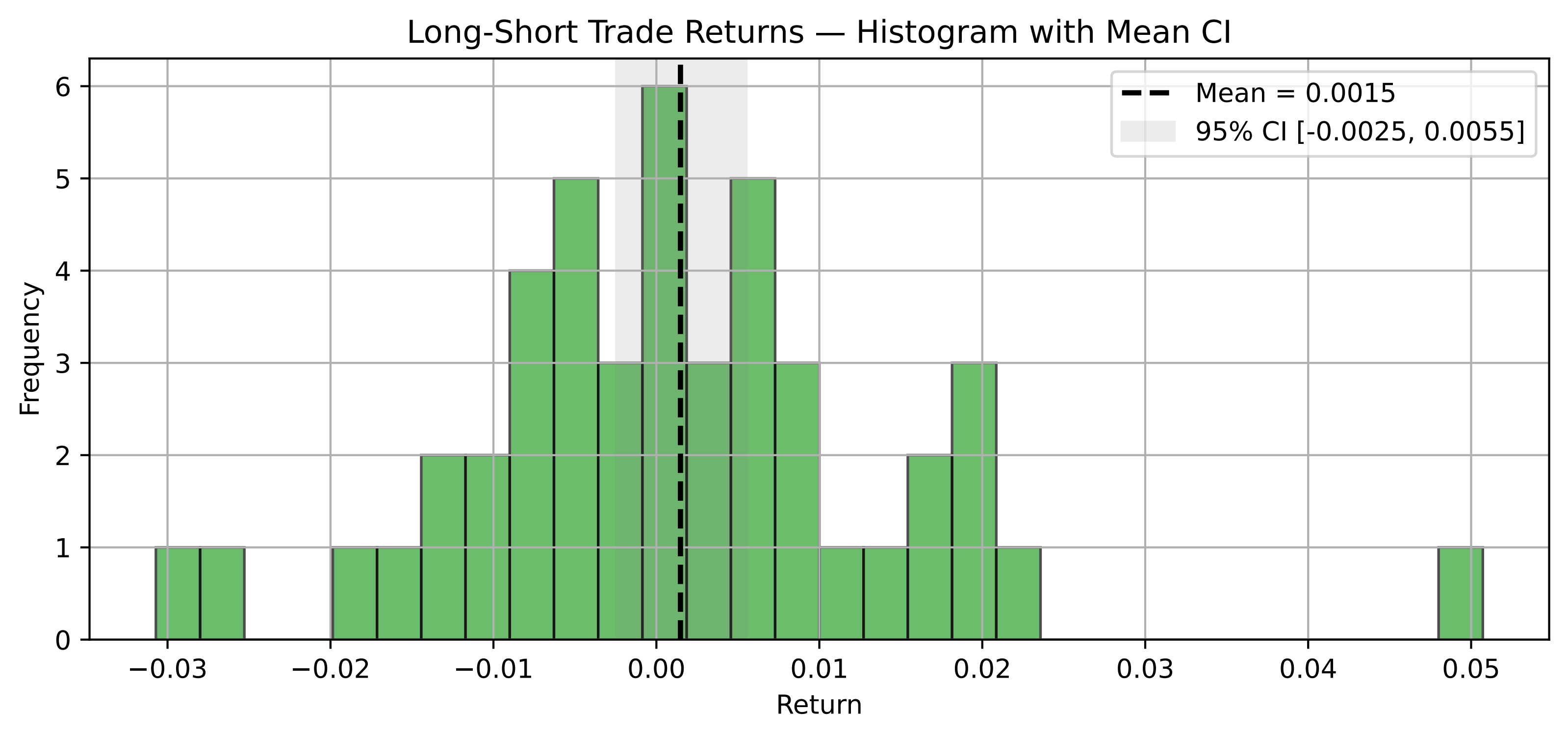

Equity Curve — Short Only
Short Only
Equity (relative)
0.95
0.90
0.85
0.80
0.75
0.70
0.65
0.60
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

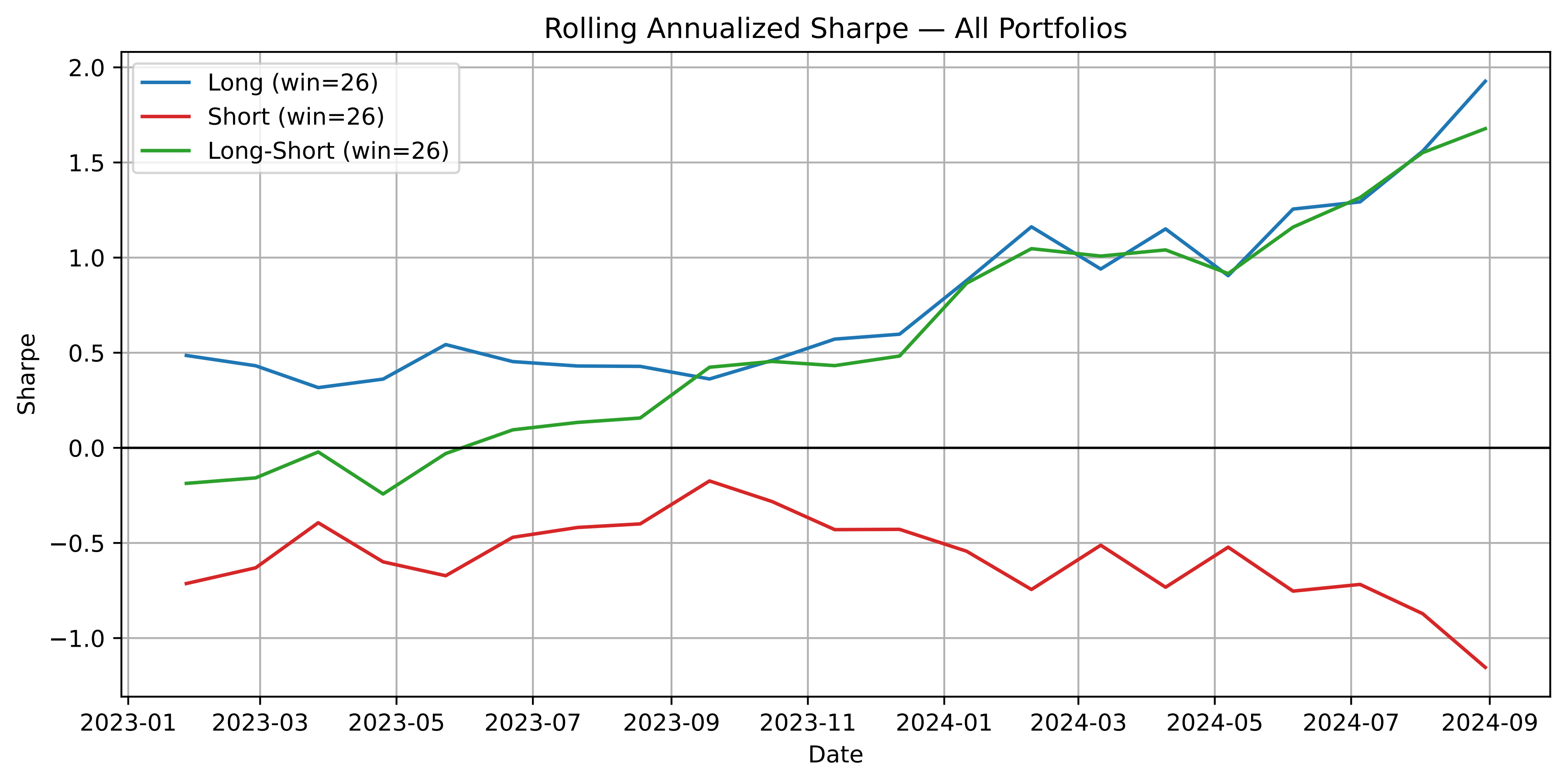

Equity Curve — Long-Short
Long-Short
Equity (relative)
1.06
1.04
1.02
1.00
0.98
0.96
0.94
0.92
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

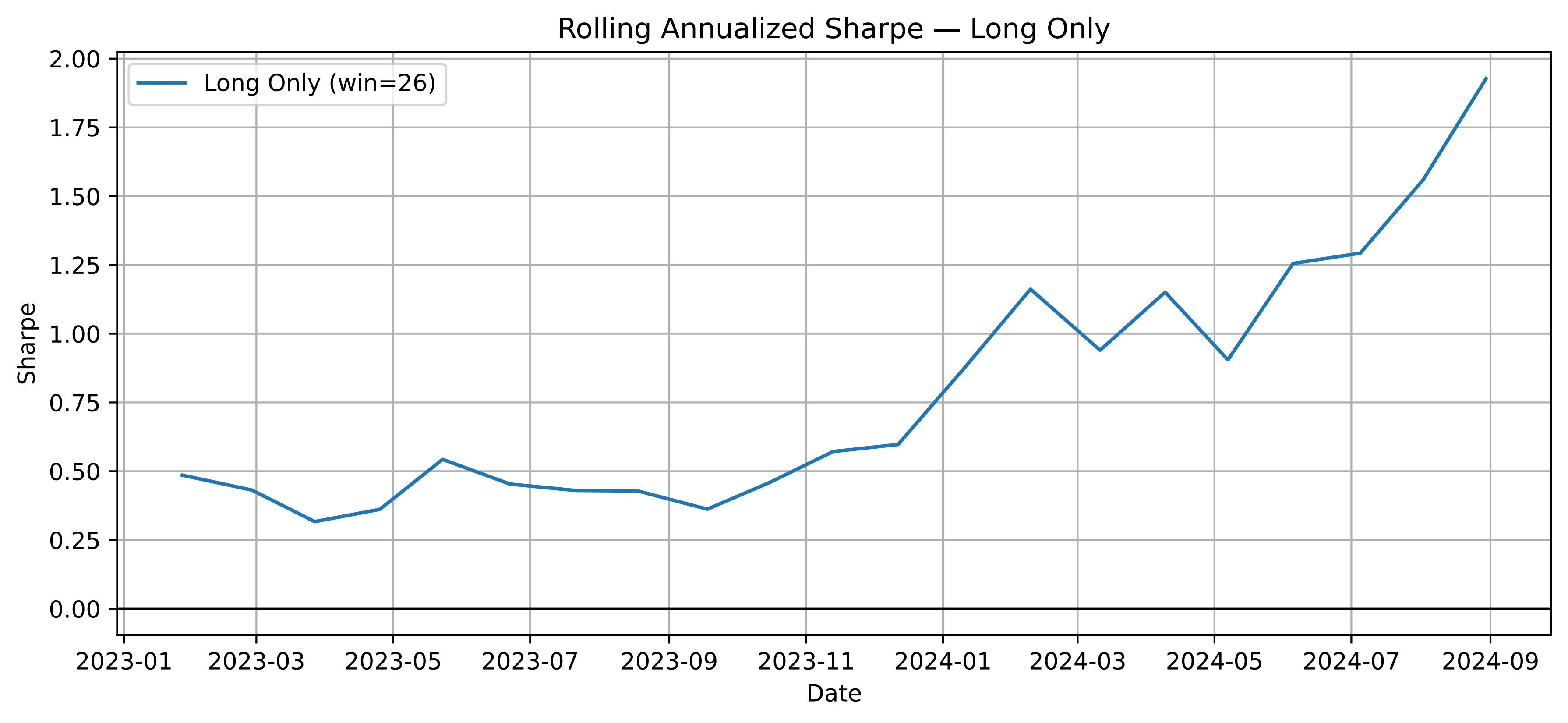


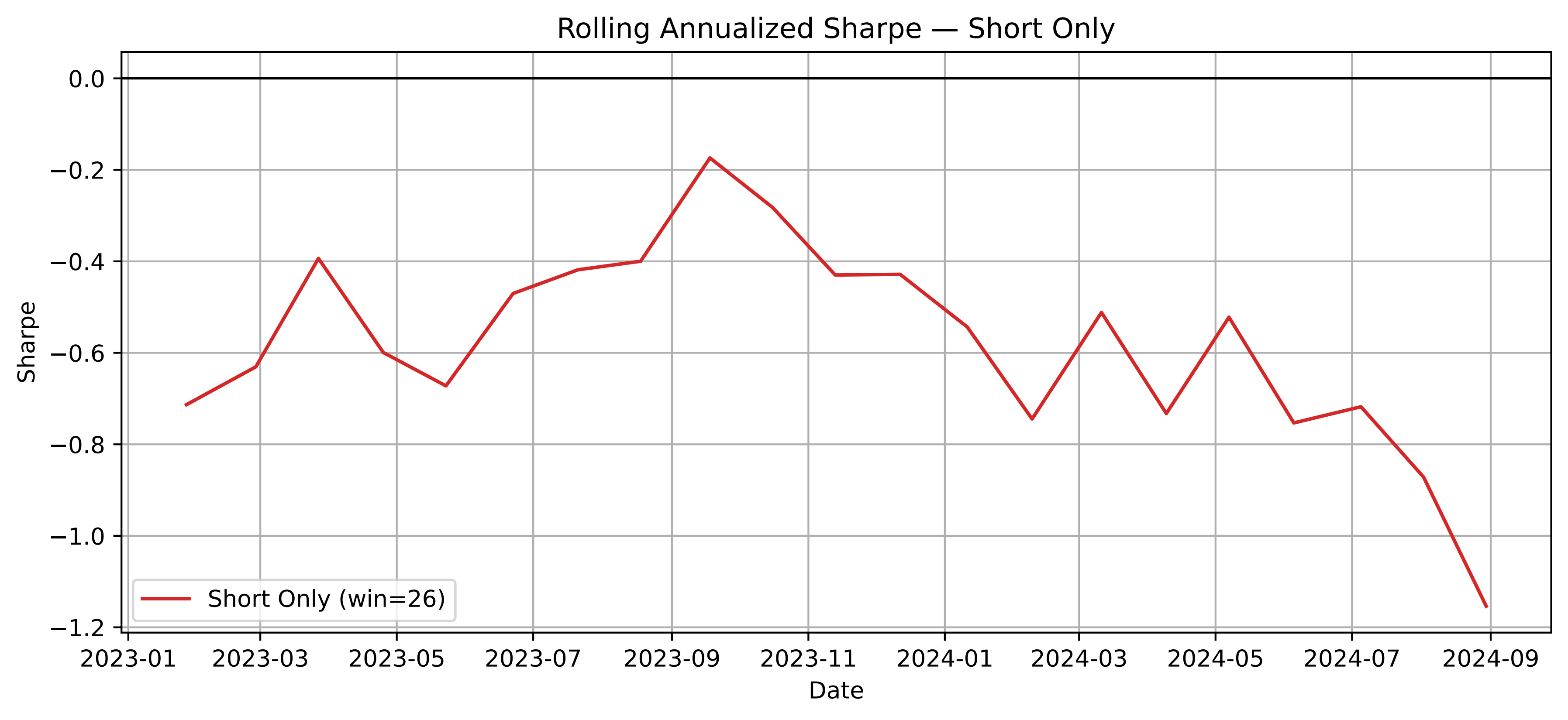
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0134
95% CI [-0.0003, 0.0264]
Frequency
Return
0
1
2
3
4
5
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100
0.125

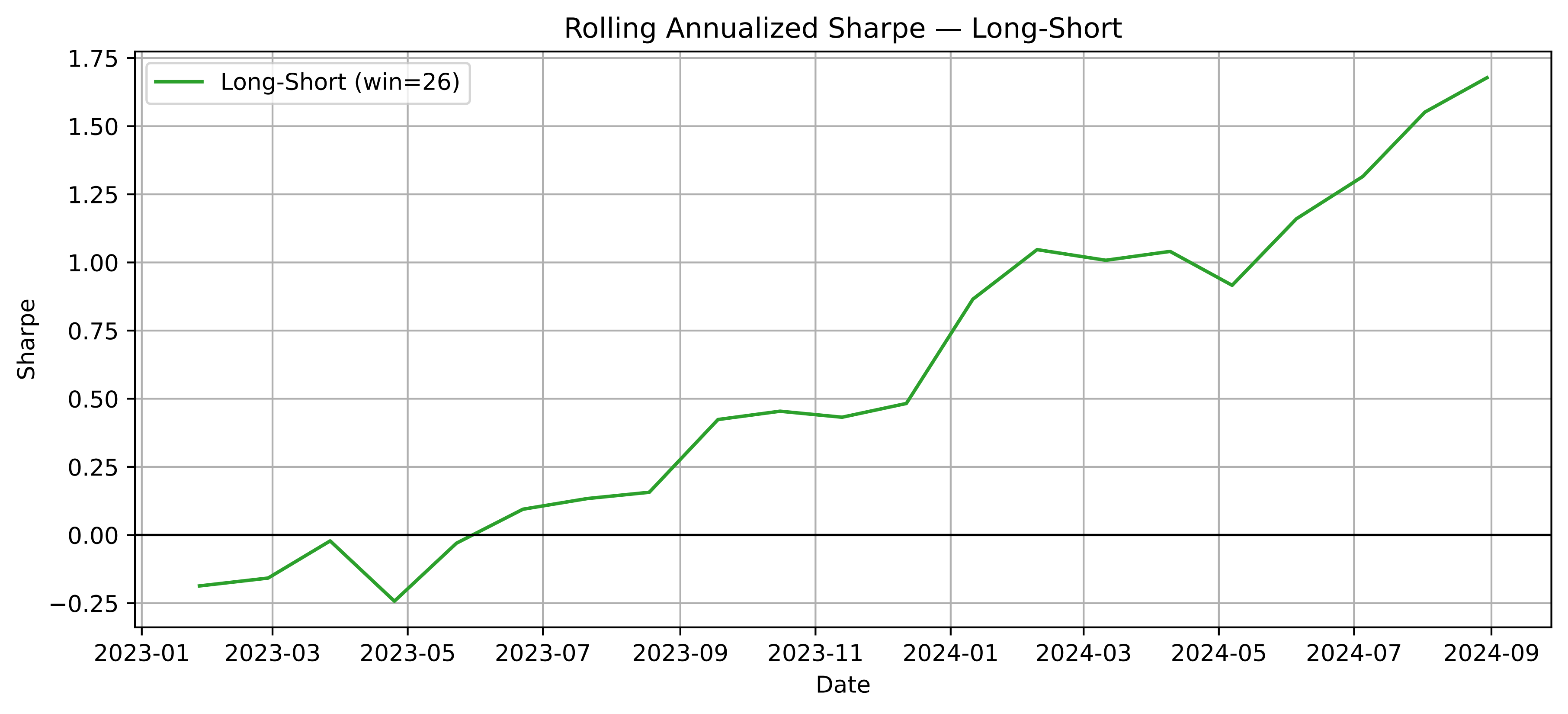

Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0104
95% CI [-0.0214, 0.0009]
Frequency
Return
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06


Long-Short Trade Returns — Histogram with Mean CI
Mean = 0.0015
95% CI [-0.0025, 0.0055]
Frequency
0
1
2
3
4
5
6
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03
0.04
0.05
Return


Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
2.0
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


Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
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
Date
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
−0.25
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09