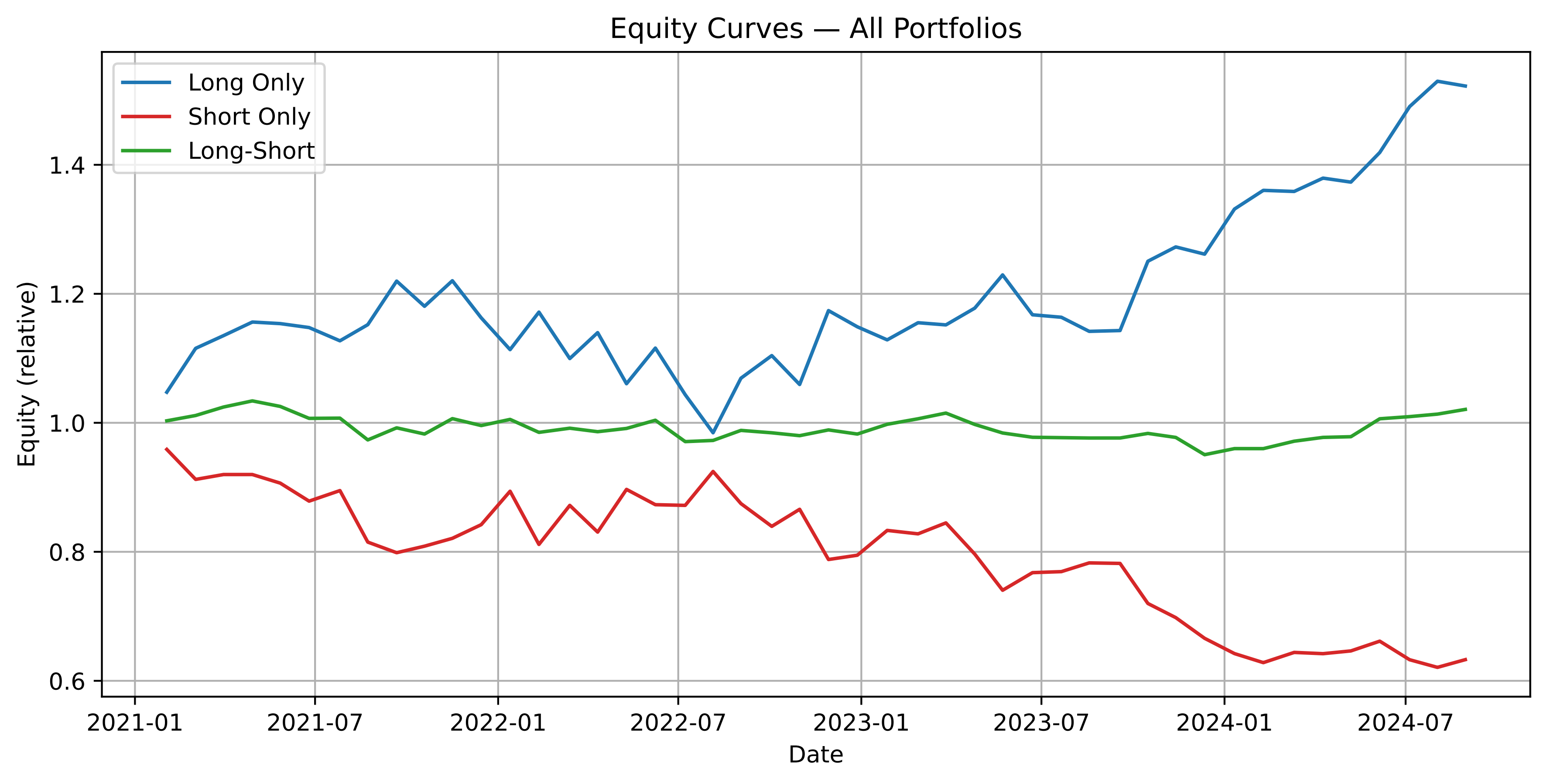
Backtest Report — I5-R20

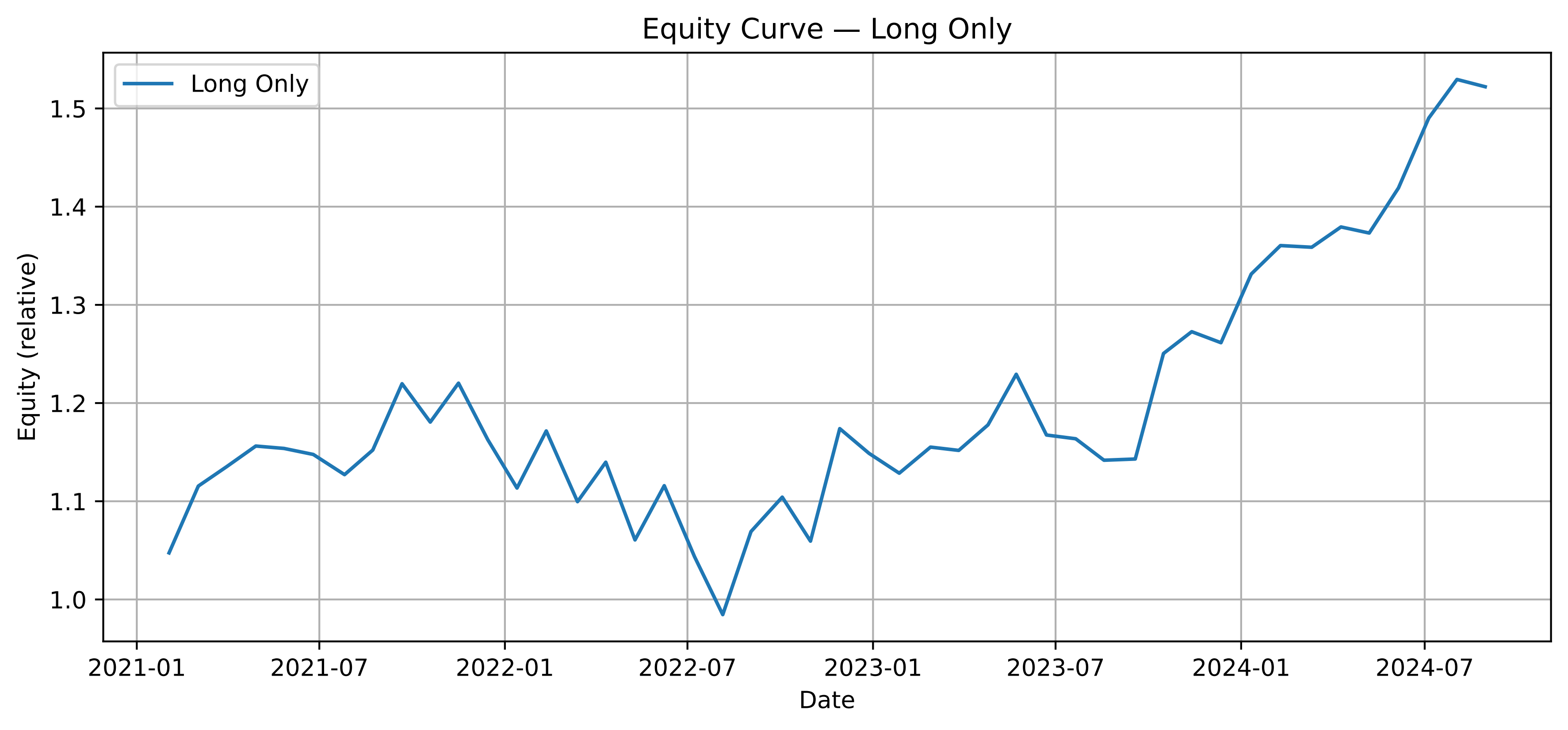
I (image): 5d | R (response/hold): 20d | Levered: False

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

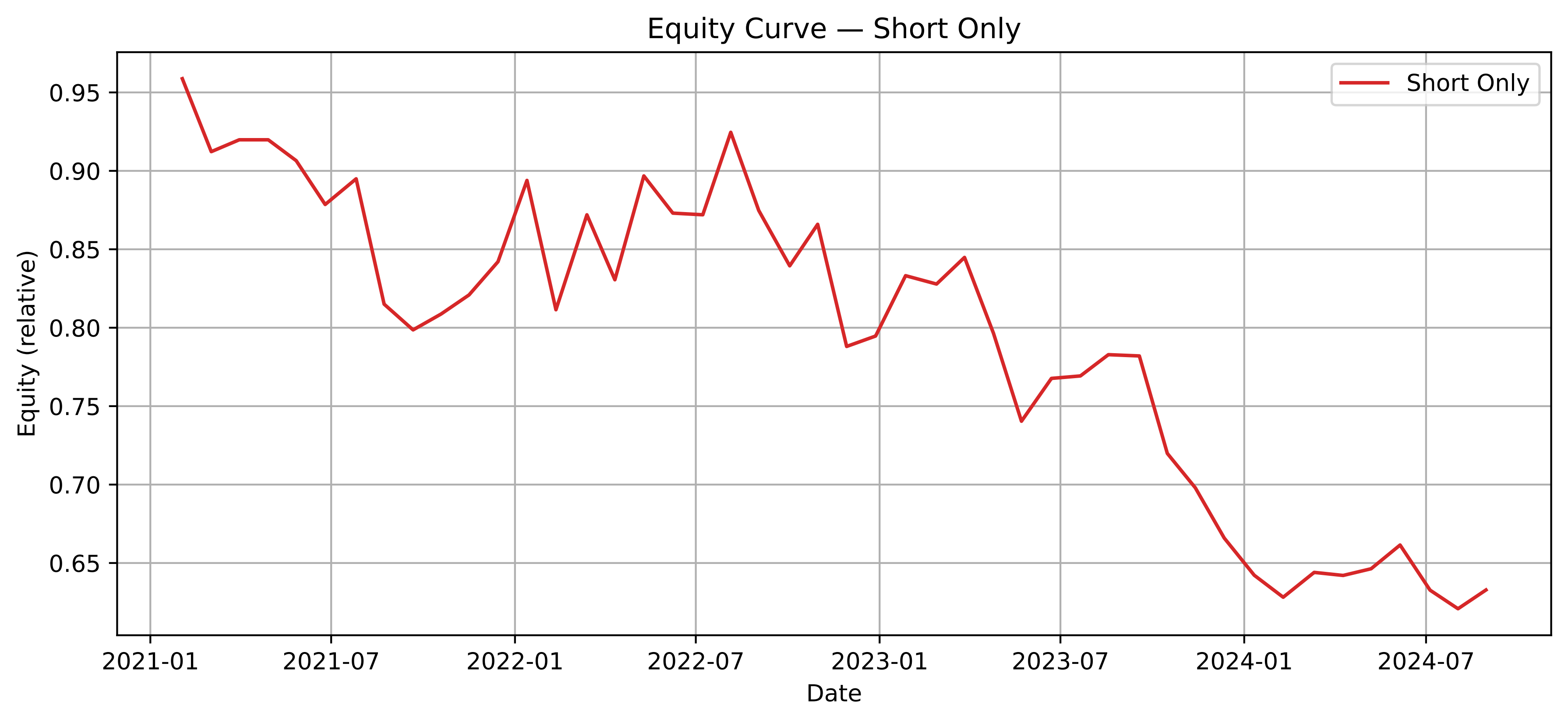
Backtest Summary

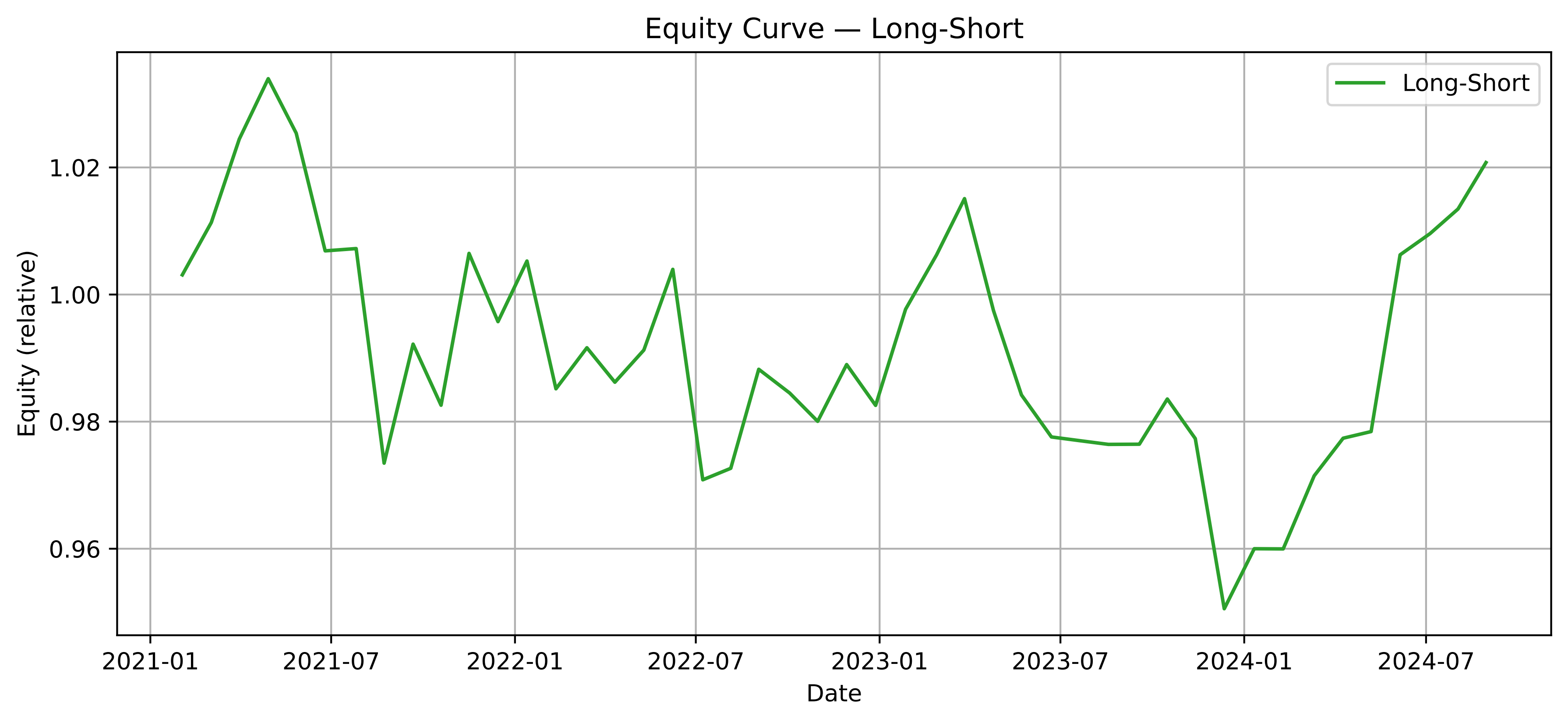
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	52.21%	12.20%	0.85	-19.32%	2300	25	21	54.35%	0.01	0.04
Short Only	-36.72%	-11.78%	-0.75	-35.24%	2300	20	26	43.48%	-0.01	0.04
Long-Short	2.08%	0.56%	0.14	-8.07%	4600	27	19	58.70%	0.00	0.01

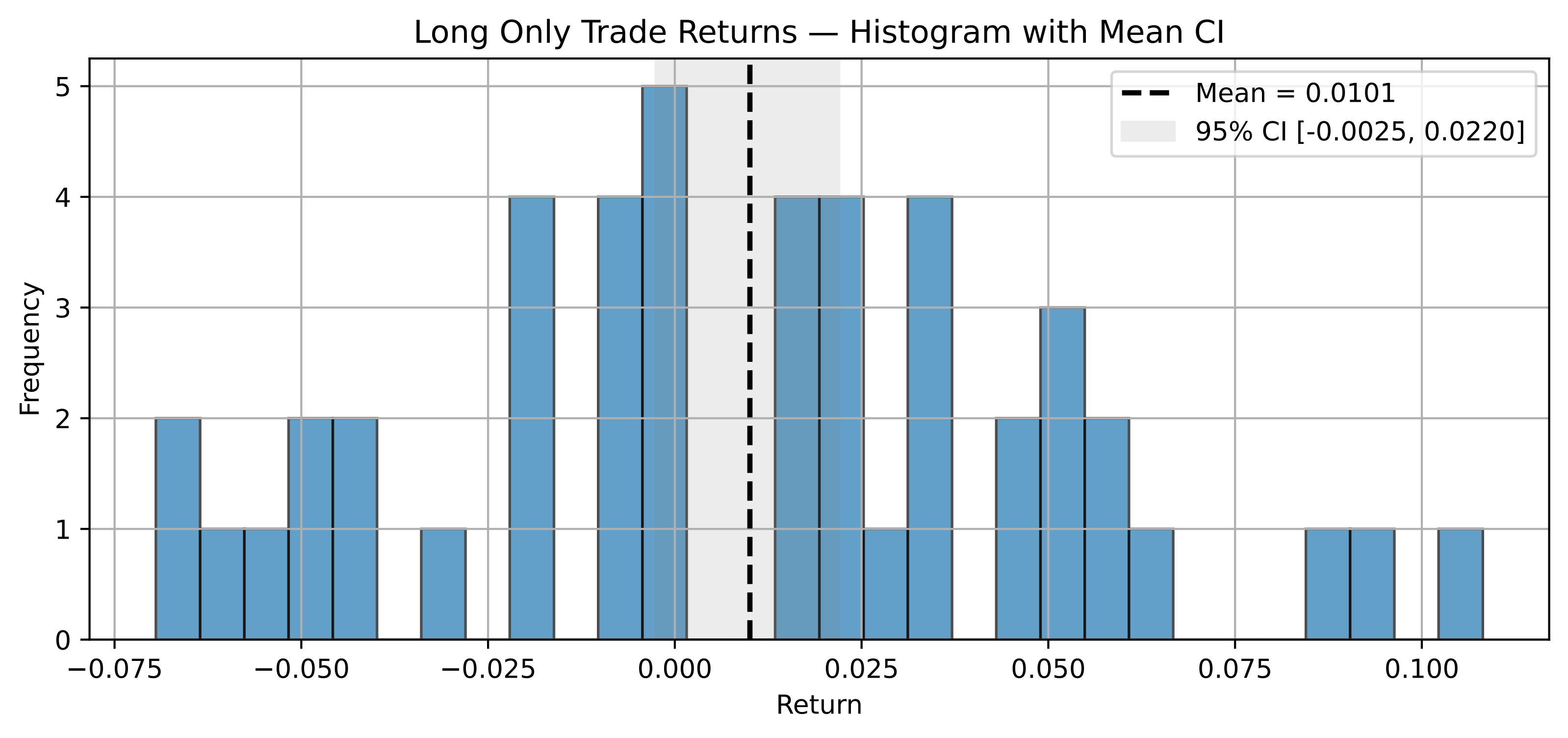

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
Equity (relative)
1.4
1.2
1.0
0.8
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date



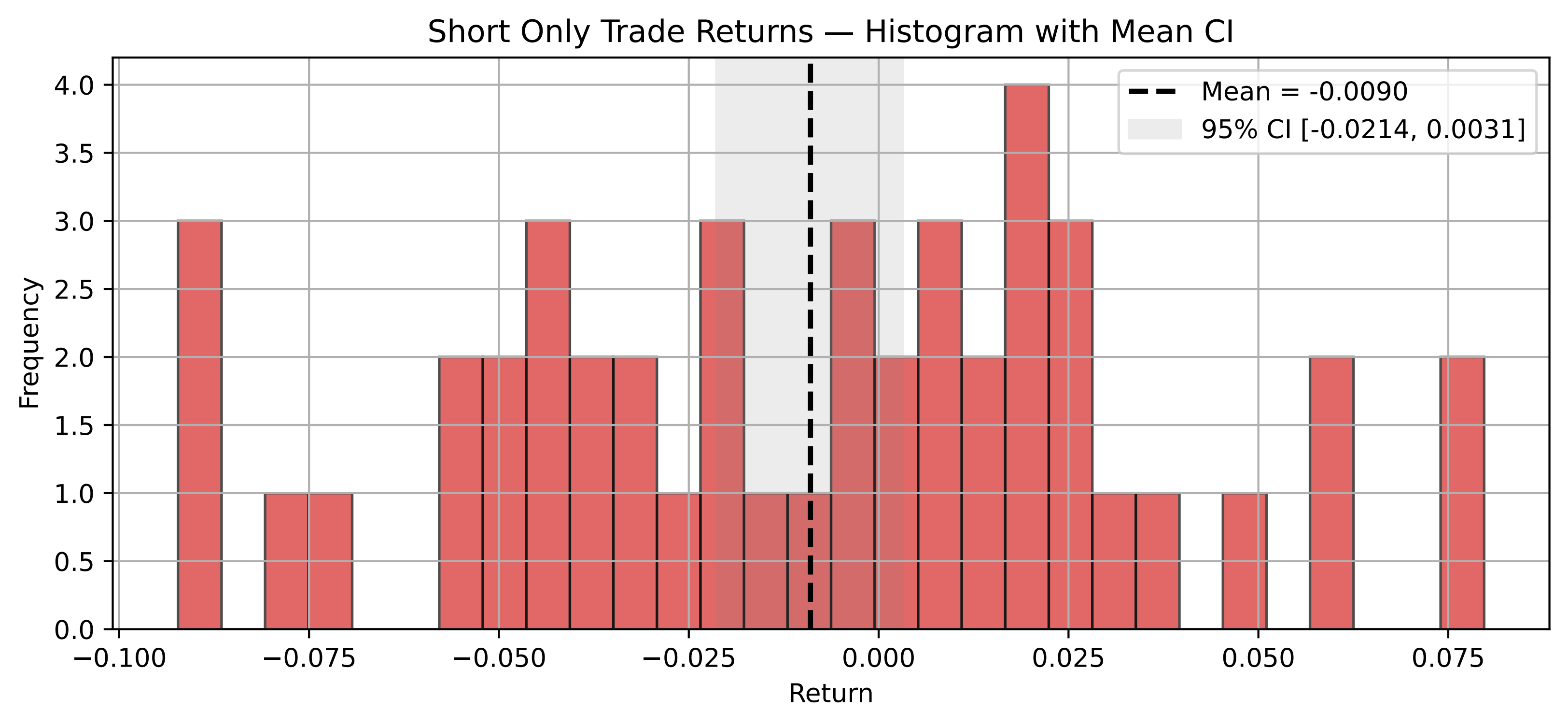
Equity Curve — Long Only
Long Only
1.5
1.4
1.3
1.2
1.1
1.0
Equity (relative)
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date


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

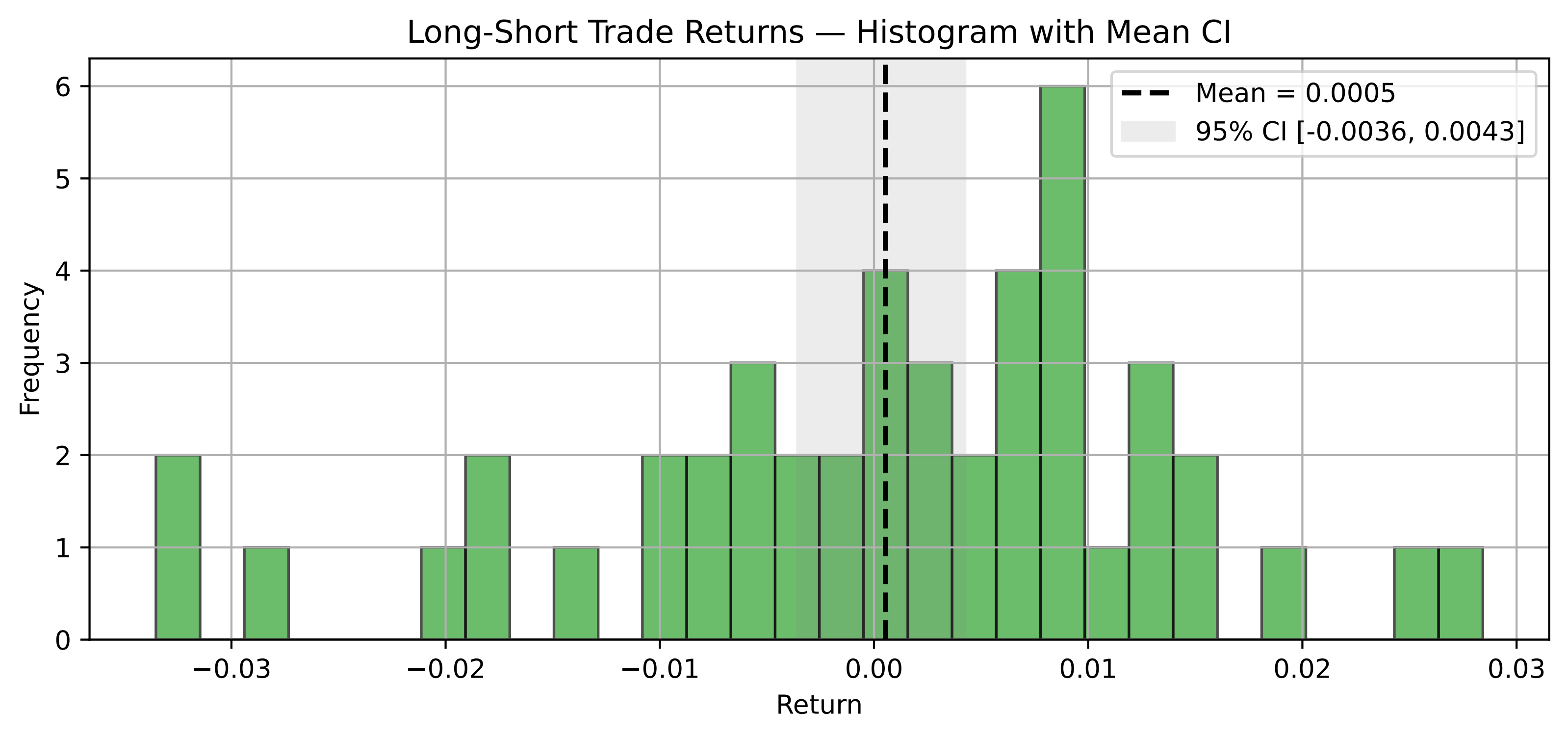

Equity Curve — Long-Short
Long-Short
Equity (relative)
1.02
1.00
0.98
0.96
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
Date

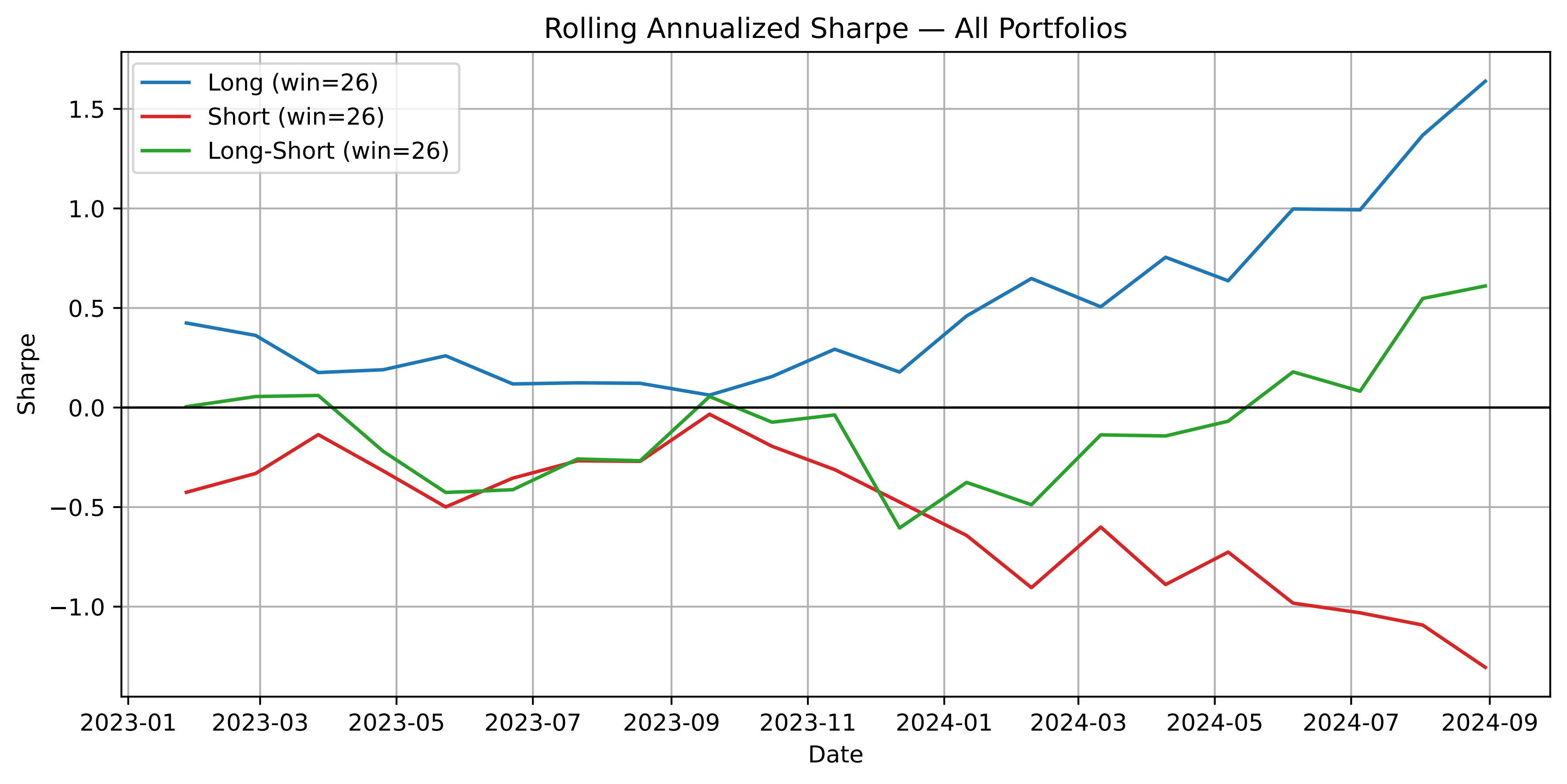


Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0101
95% CI [-0.0025, 0.0220]
Frequency
Return
0
1
2
3
4
5
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100

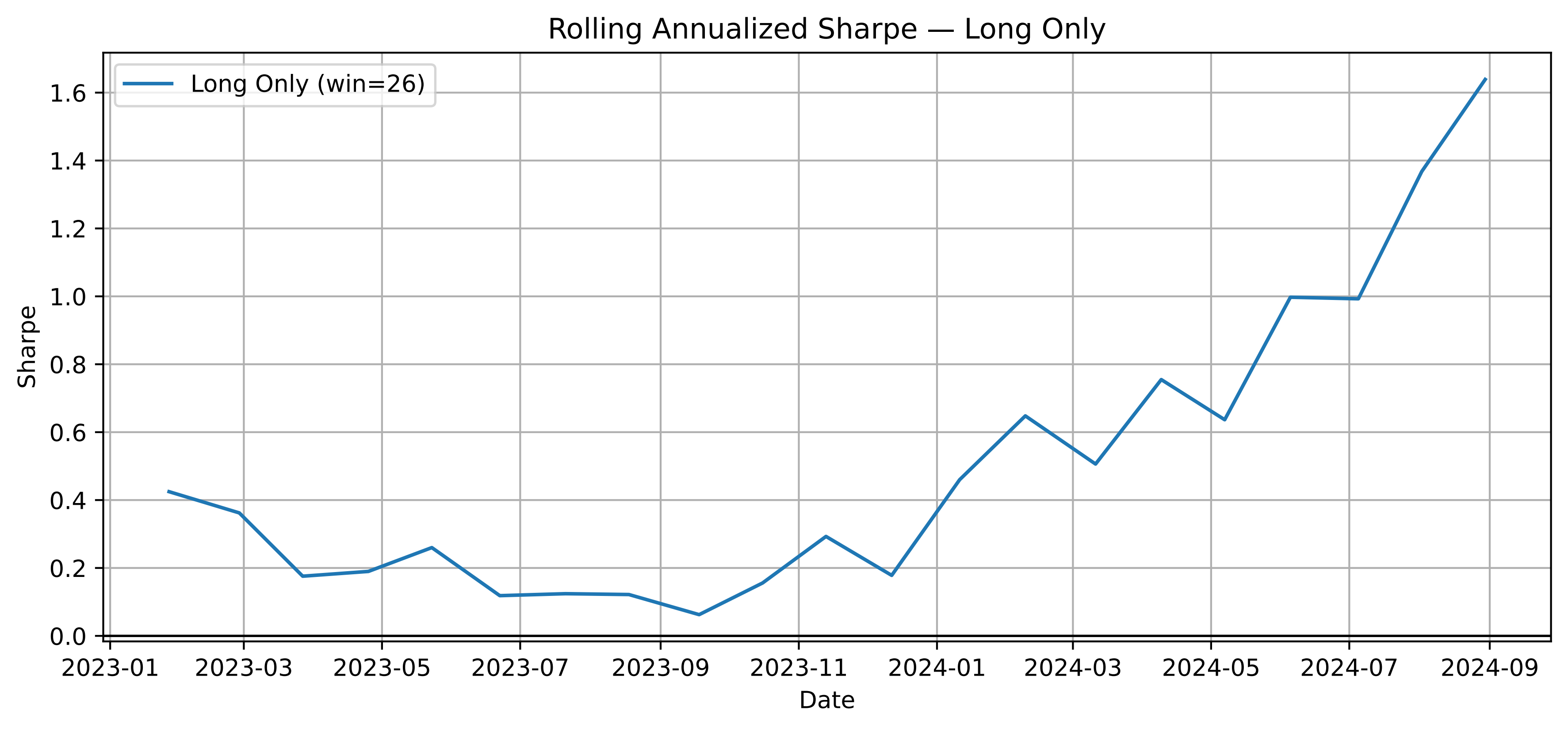


Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0090
95% CI [-0.0214, 0.0031]
Frequency
Return
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075

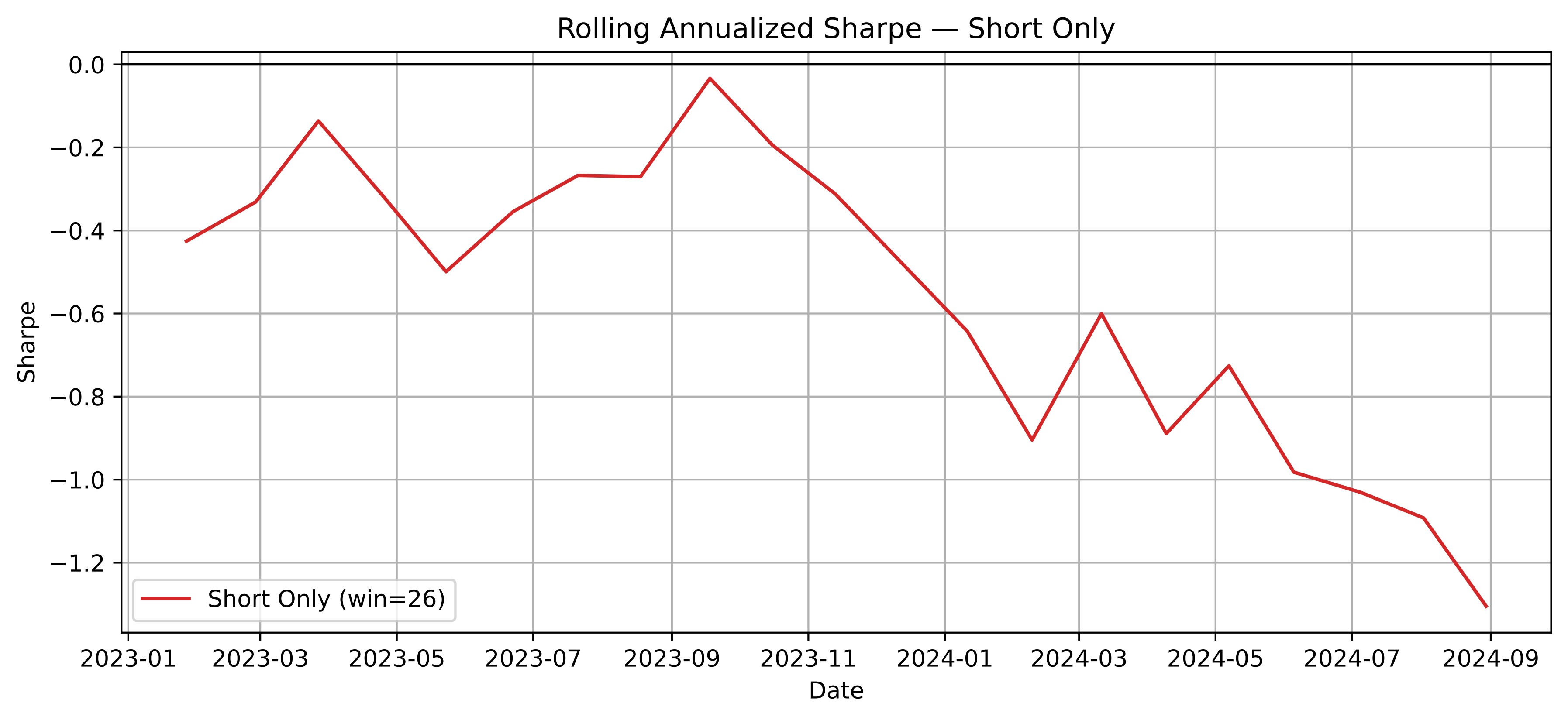

Long-Short Trade Returns — Histogram with Mean CI
Mean = 0.0005
95% CI [-0.0036, 0.0043]
Frequency
Return
0
1
2
3
4
5
6
−0.03
−0.02
−0.01
0.00
0.01
0.02
0.03



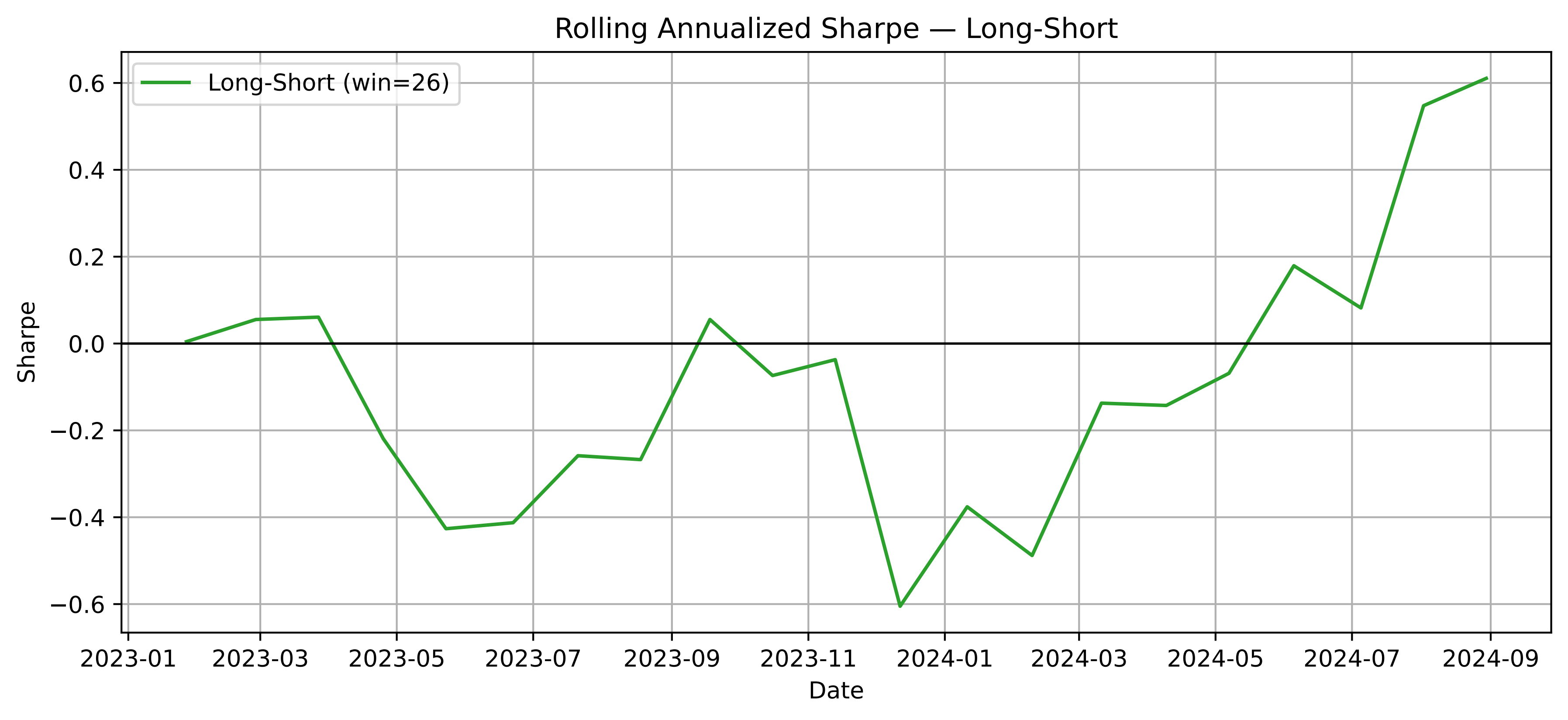
Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
1.5
1.0
0.5
0.0
−0.5
−1.0
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09
Date



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
0.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4
1.6
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
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05
2024-07
2024-09