

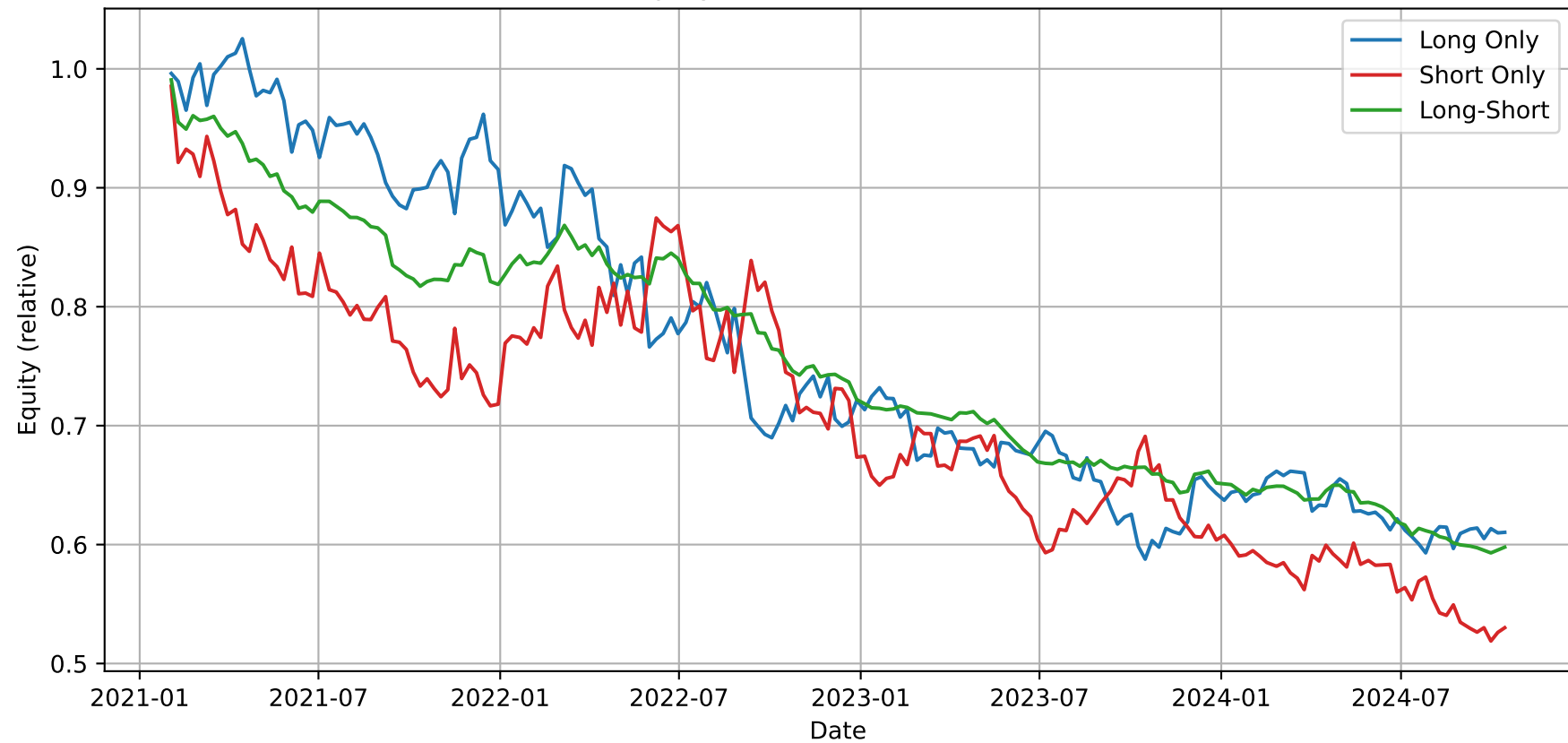
# Backtest Report — I20-R5

Image window (I): 20 trading days | Response window (R): 5 trading days

## Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	-38.97%	-12.46%	-0.76	-42.68%	9350	86	101	45.99%	-0.00	0.02
Short Only	-46.99%	-15.72%	-0.82	-47.34%	9350	75	112	40.11%	-0.00	0.03
Long-Short	-40.22%	-12.95%	-2.36	-40.15%	18700	61	126	32.62%	-0.00	0.01

Equity Curves — All Portfolios



Equity Curve — Long Only



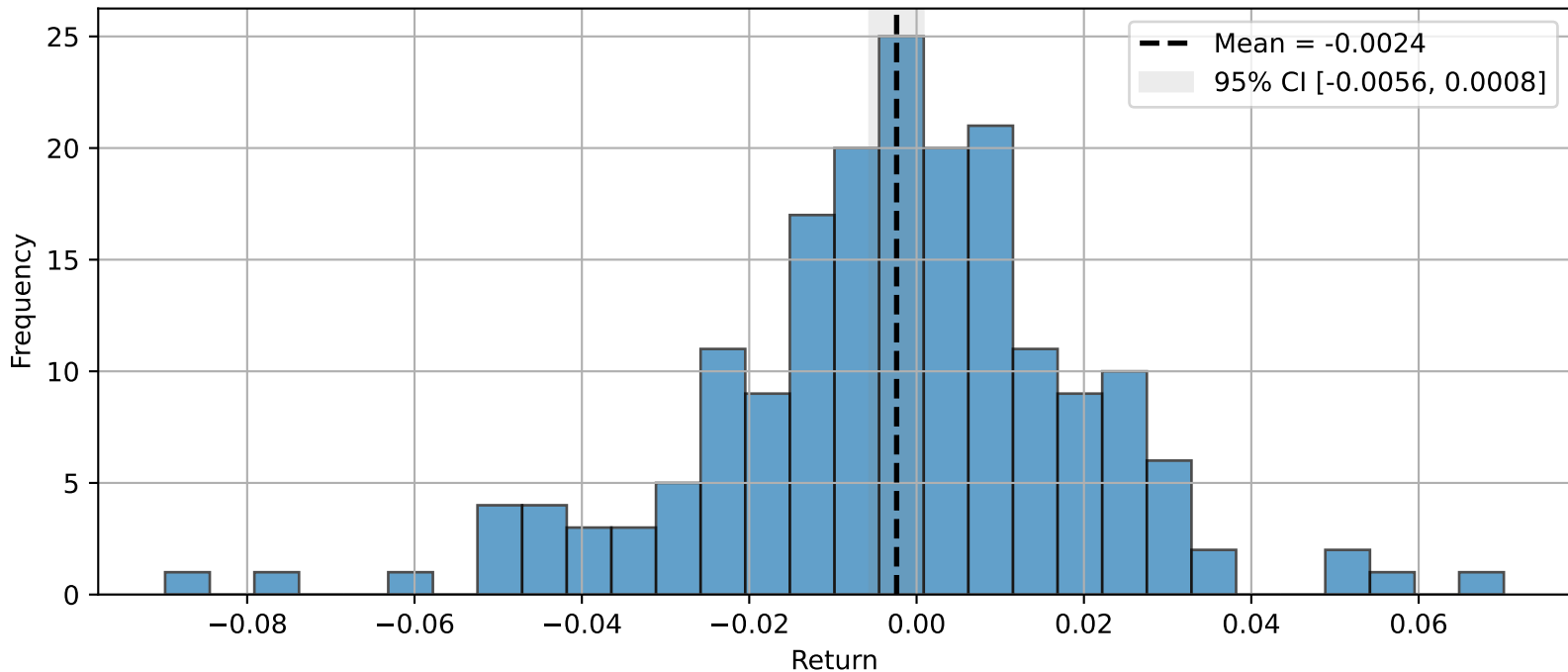
Equity Curve — Short Only



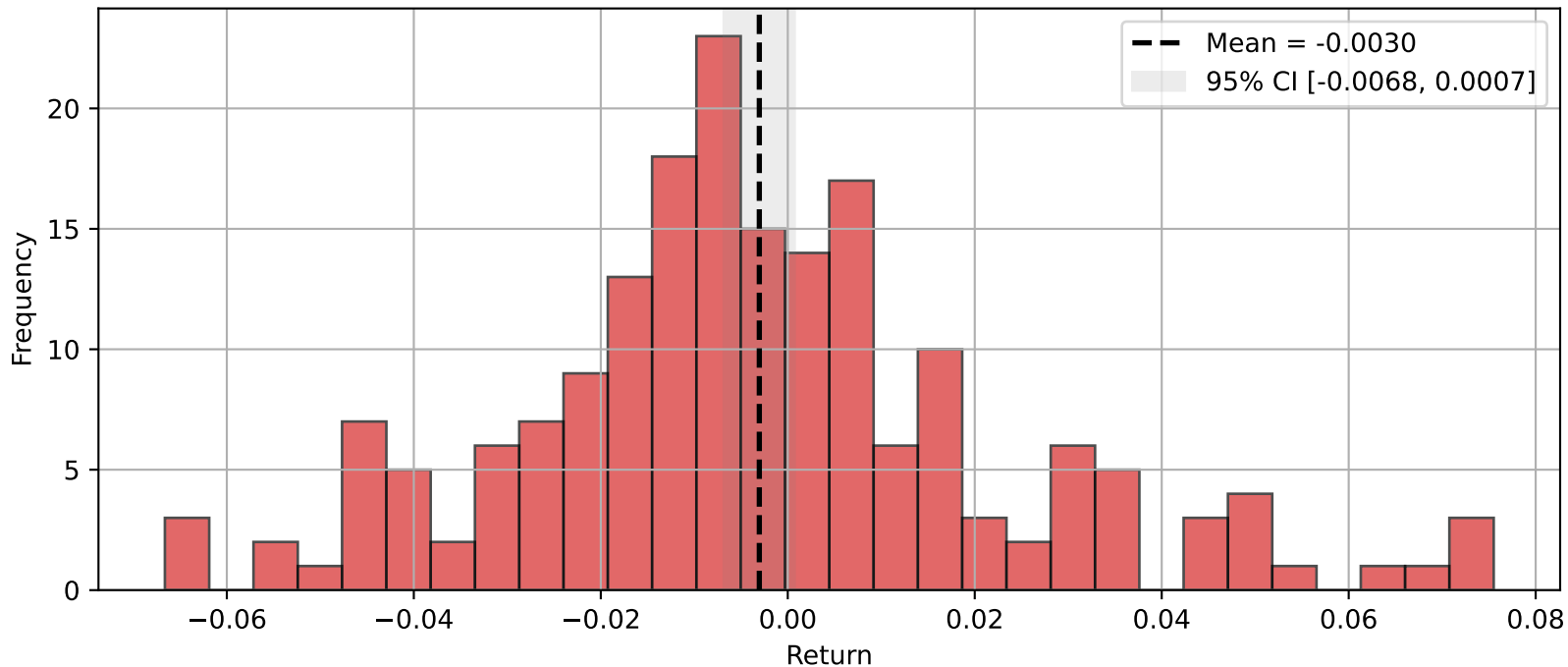
Equity Curve — Long-Short



Long Only Trade Returns — Histogram with Mean CI

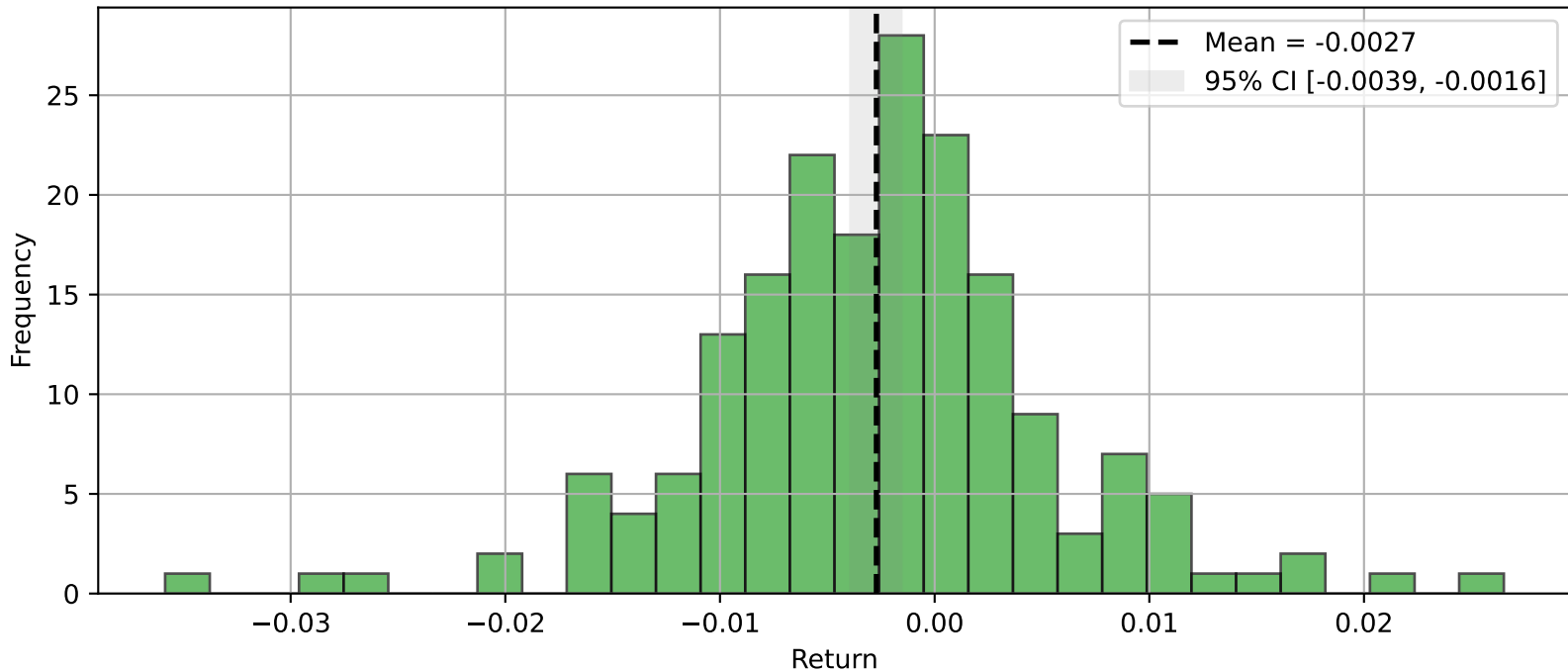


Short Only Trade Returns — Histogram with Mean CI

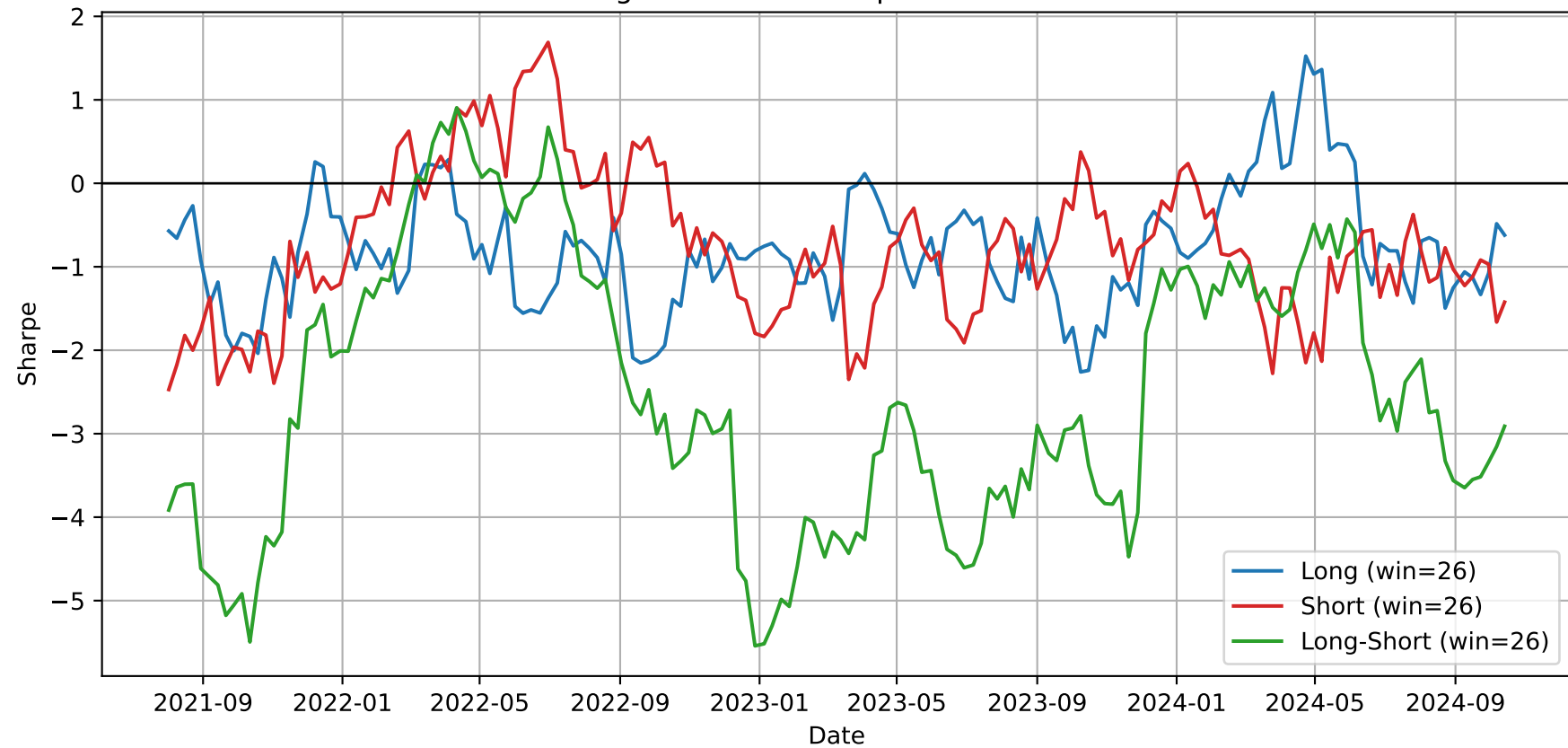




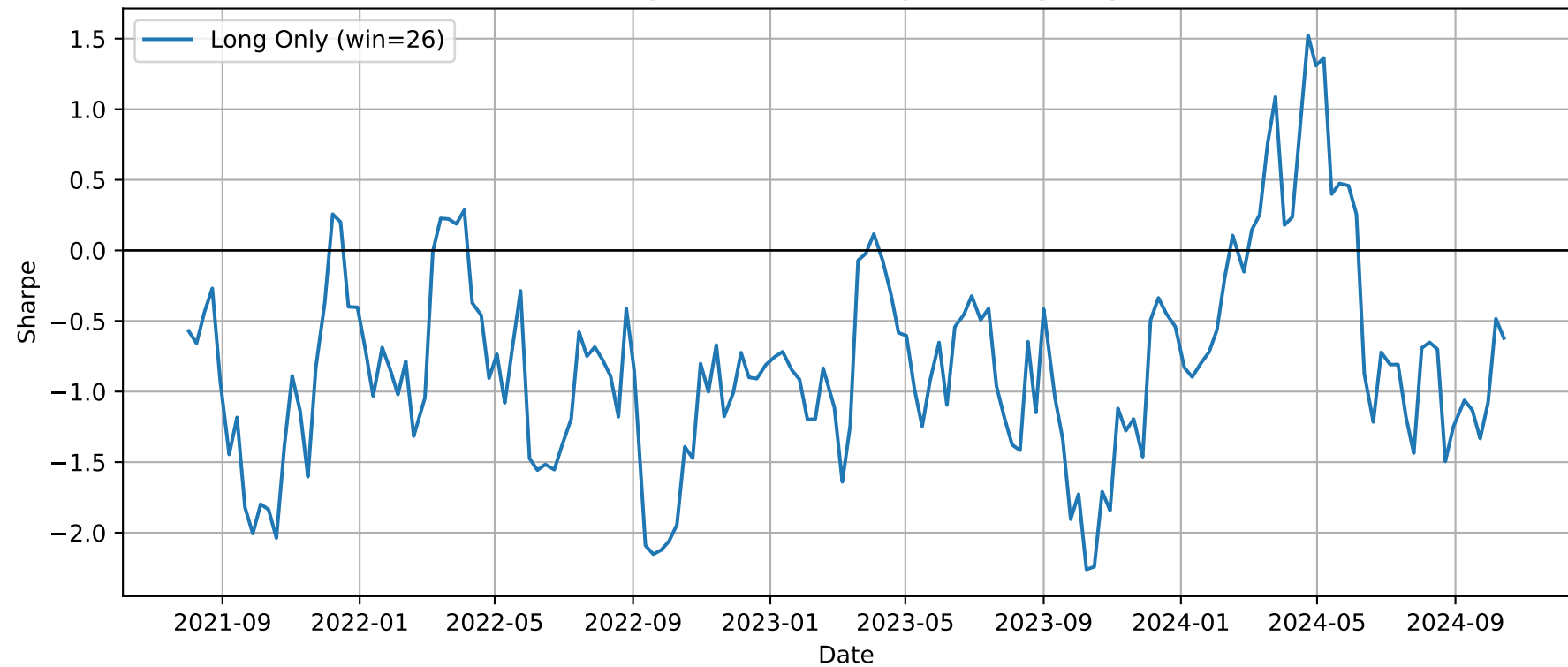
Long-Short Trade Returns — Histogram with Mean CI



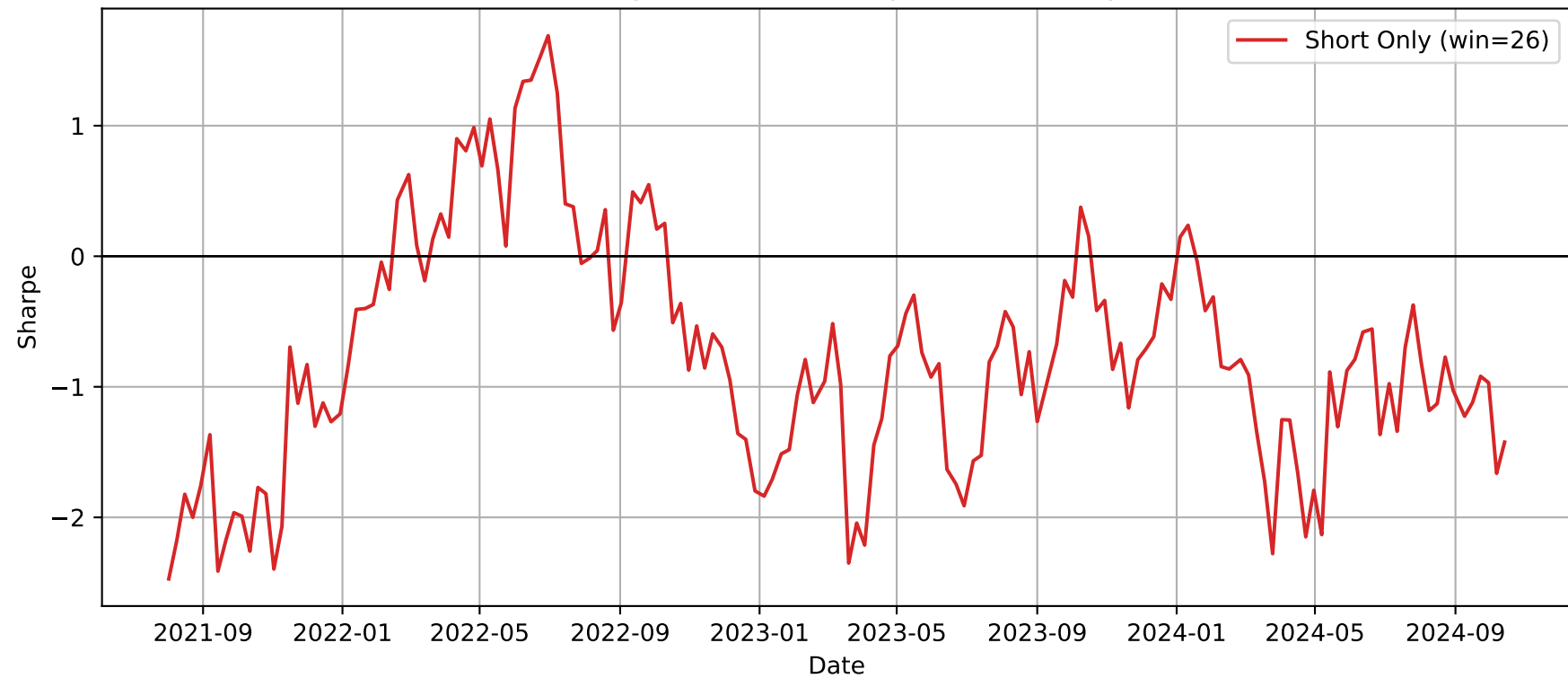
Rolling Annualized Sharpe — All Portfolios



Rolling Annualized Sharpe — Long Only



Rolling Annualized Sharpe — Short Only



Rolling Annualized Sharpe — Long-Short

