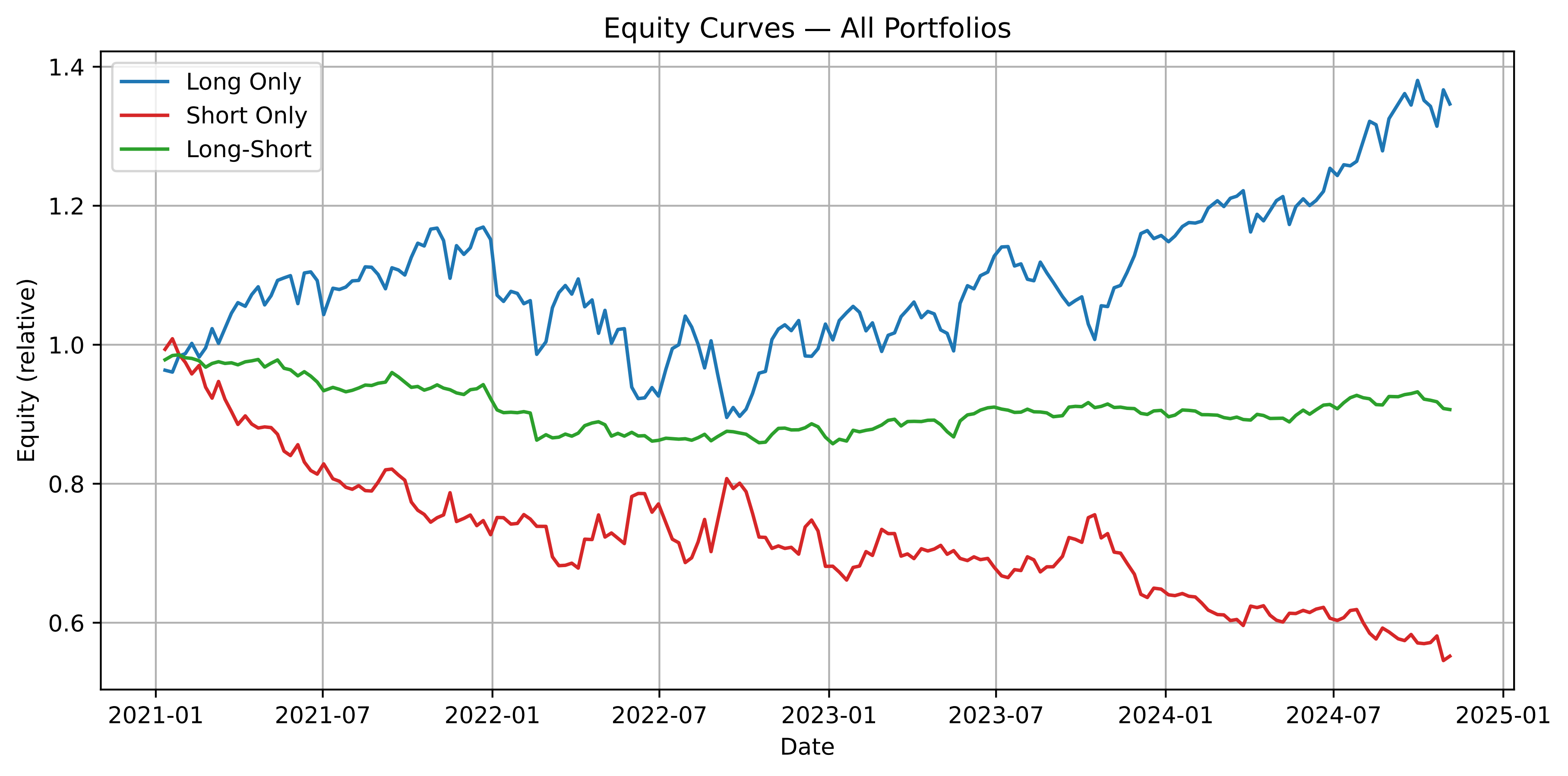
Backtest Report — I5-R5

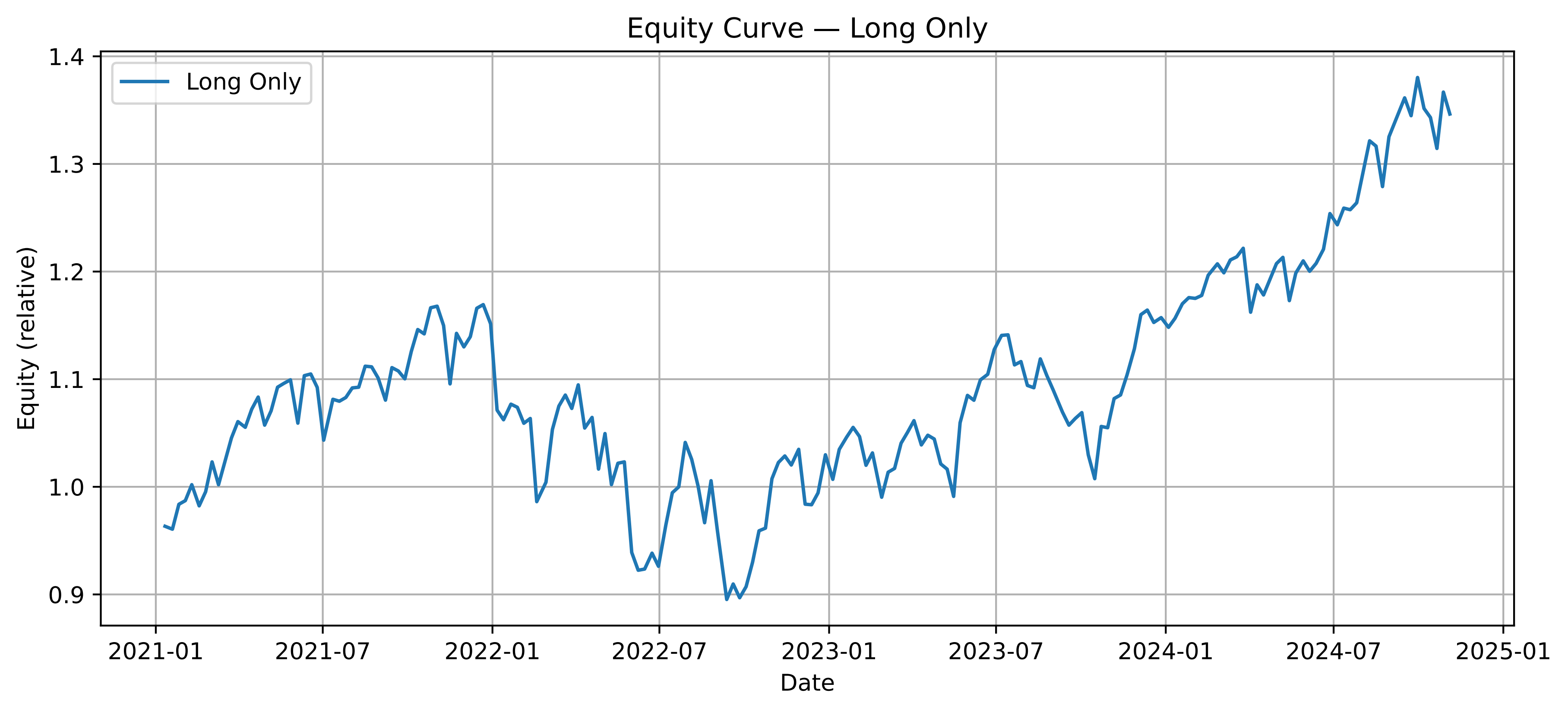
I (image): 5d | R (response/hold): 5d | Levered: False

Annualization uses step = R = 5 trading days (periods/year = 252/5).

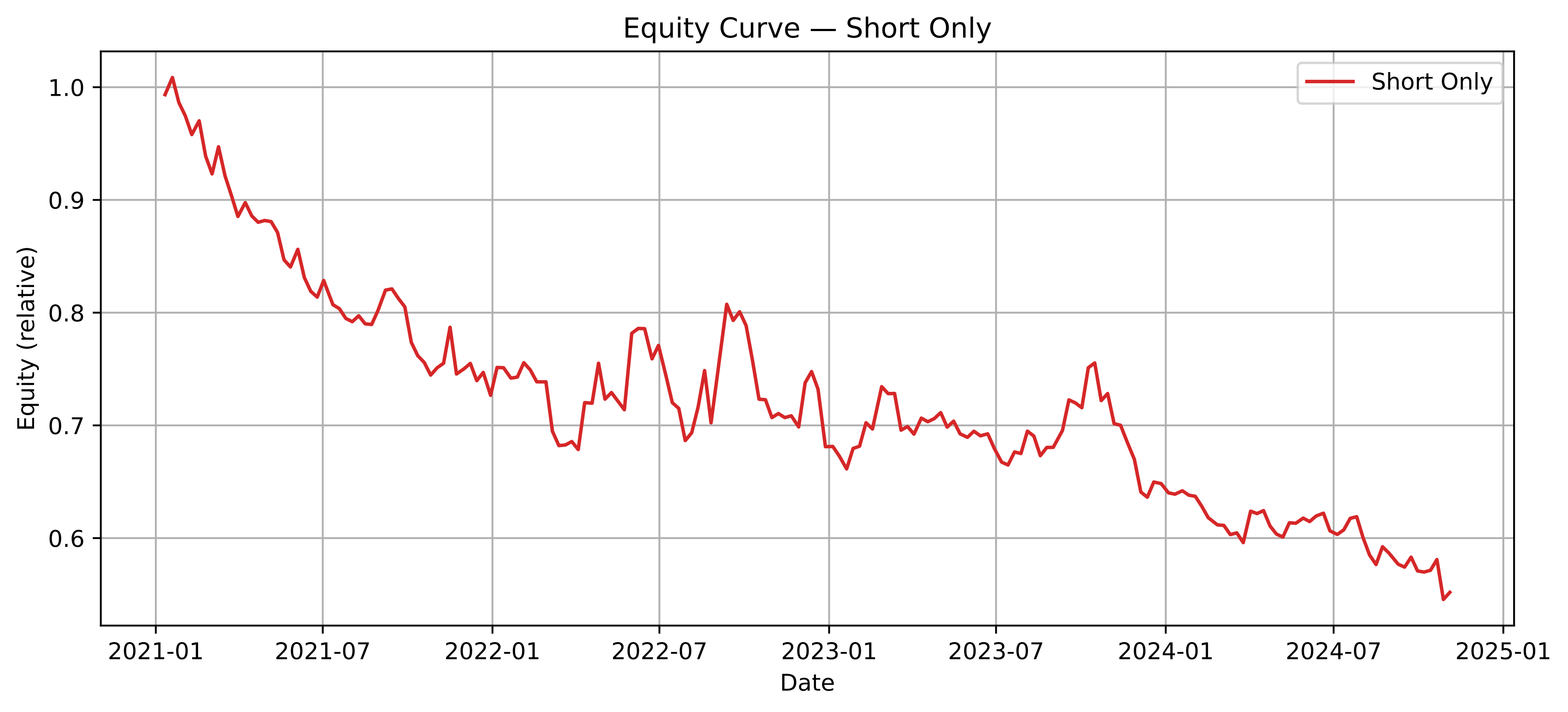
Backtest Summary

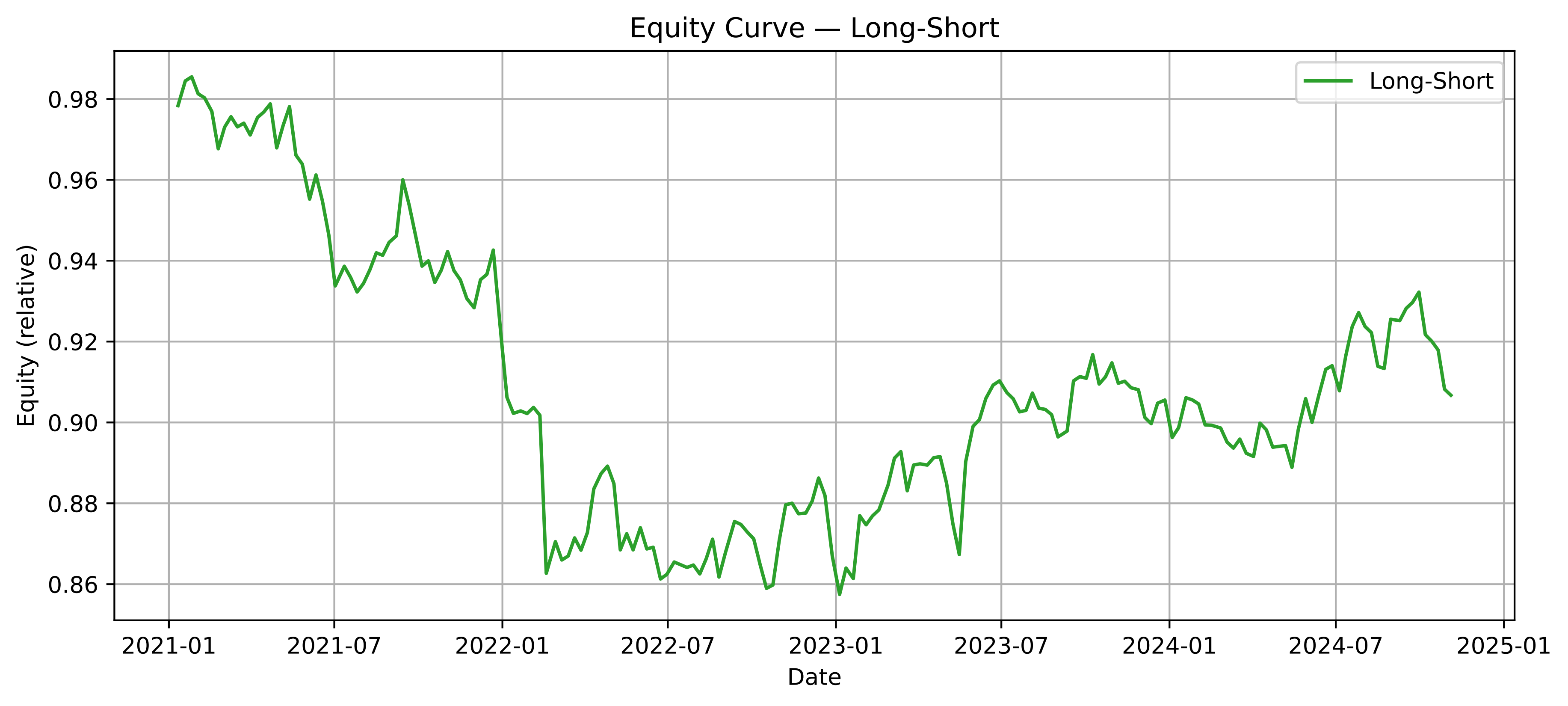
Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	34.63%	8.08%	0.55	-23.43%	9650	115	78	59.59%	0.00	0.02
Short Only	-44.81%	-14.38%	-0.82	-45.91%	9650	77	116	39.90%	-0.00	0.02
Long-Short	-9.33%	-2.52%	-0.46	-12.99%	19300	96	97	49.74%	-0.00	0.01


Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
1.4
1.2
1.0
0.8
0.6
Equity (relative)
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

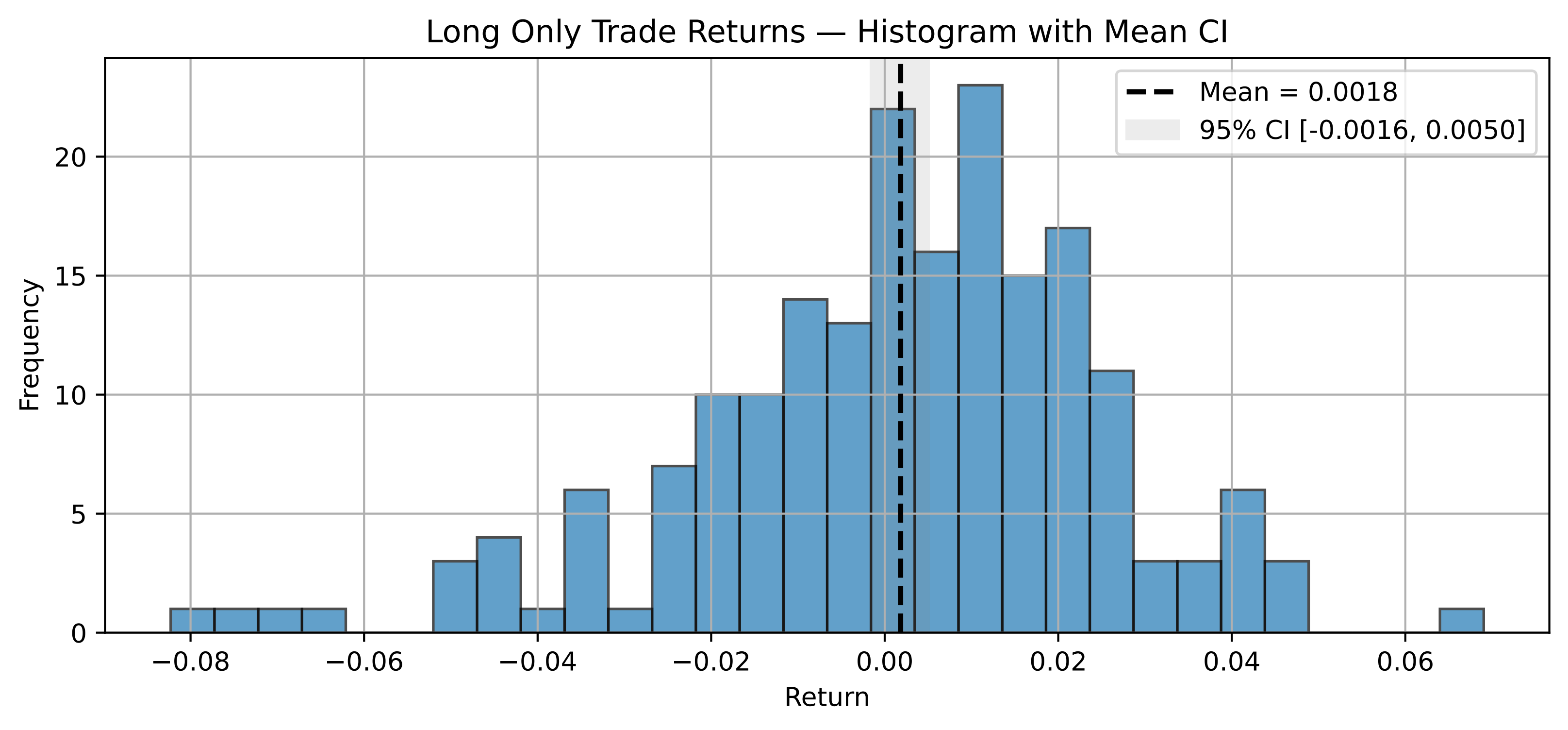


Equity Curve — Long Only
Long Only
Equity (relative)
1.4
1.3
1.2
1.1
1.0
0.9
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

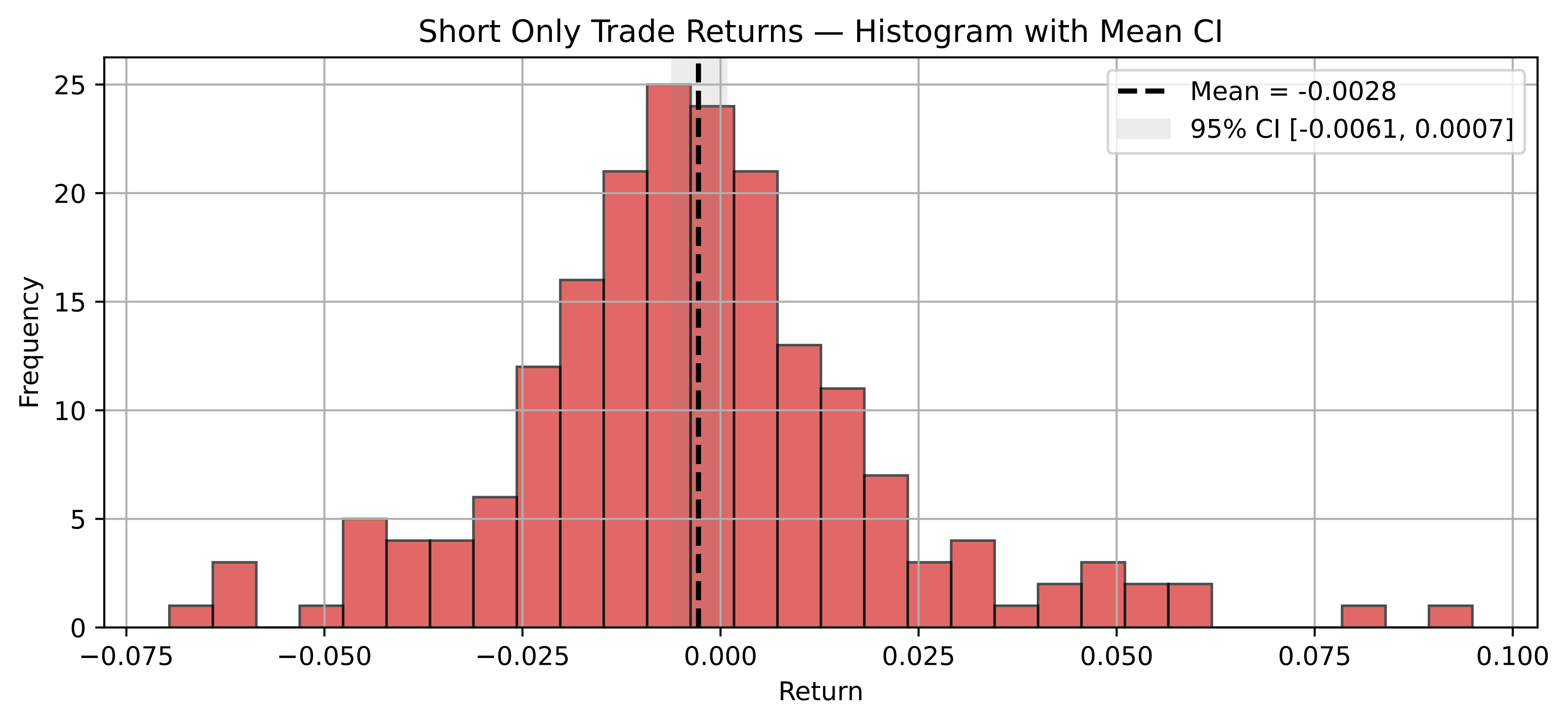

Equity Curve — Short Only
Short Only
Equity (relative)
1.0
0.9
0.8
0.7
0.6
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

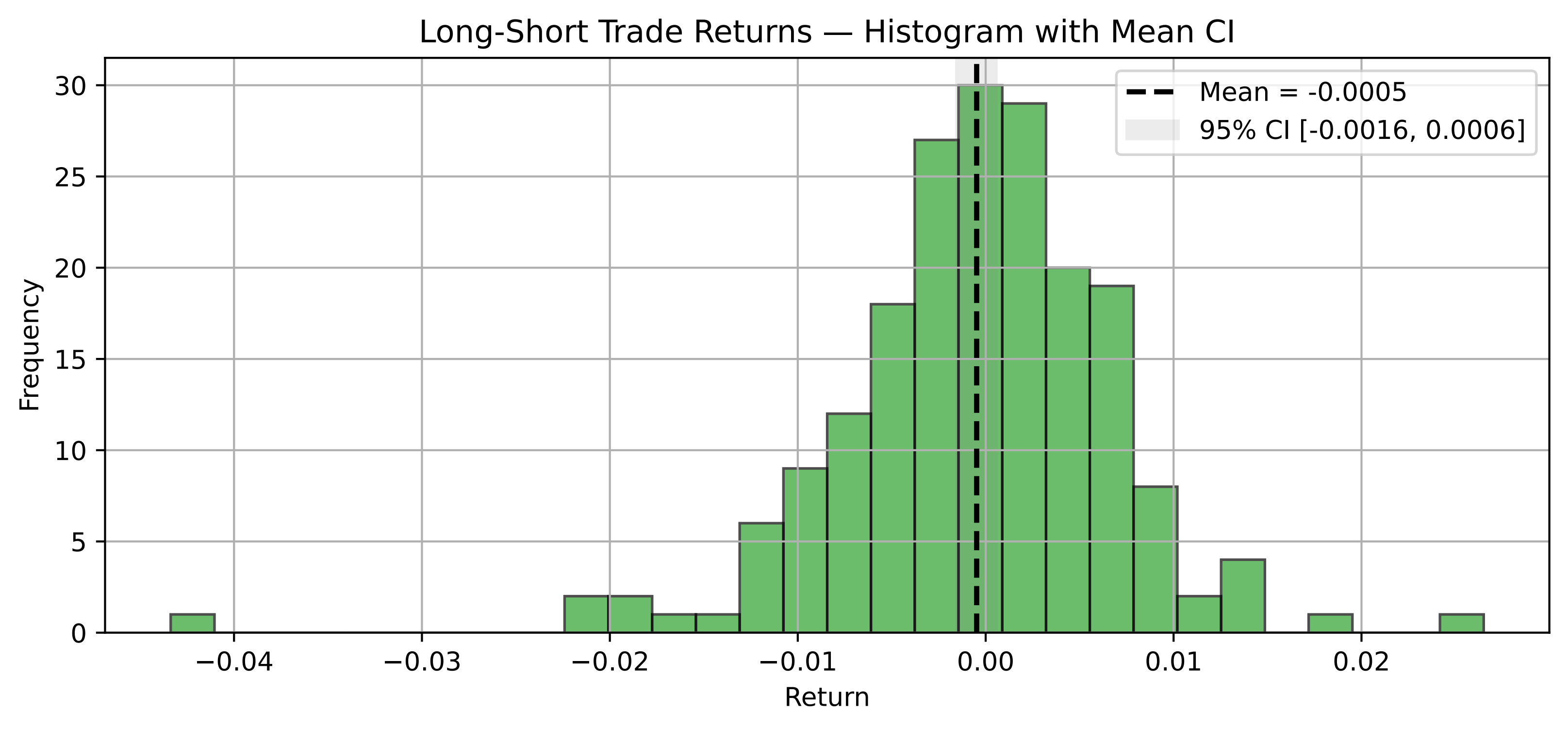


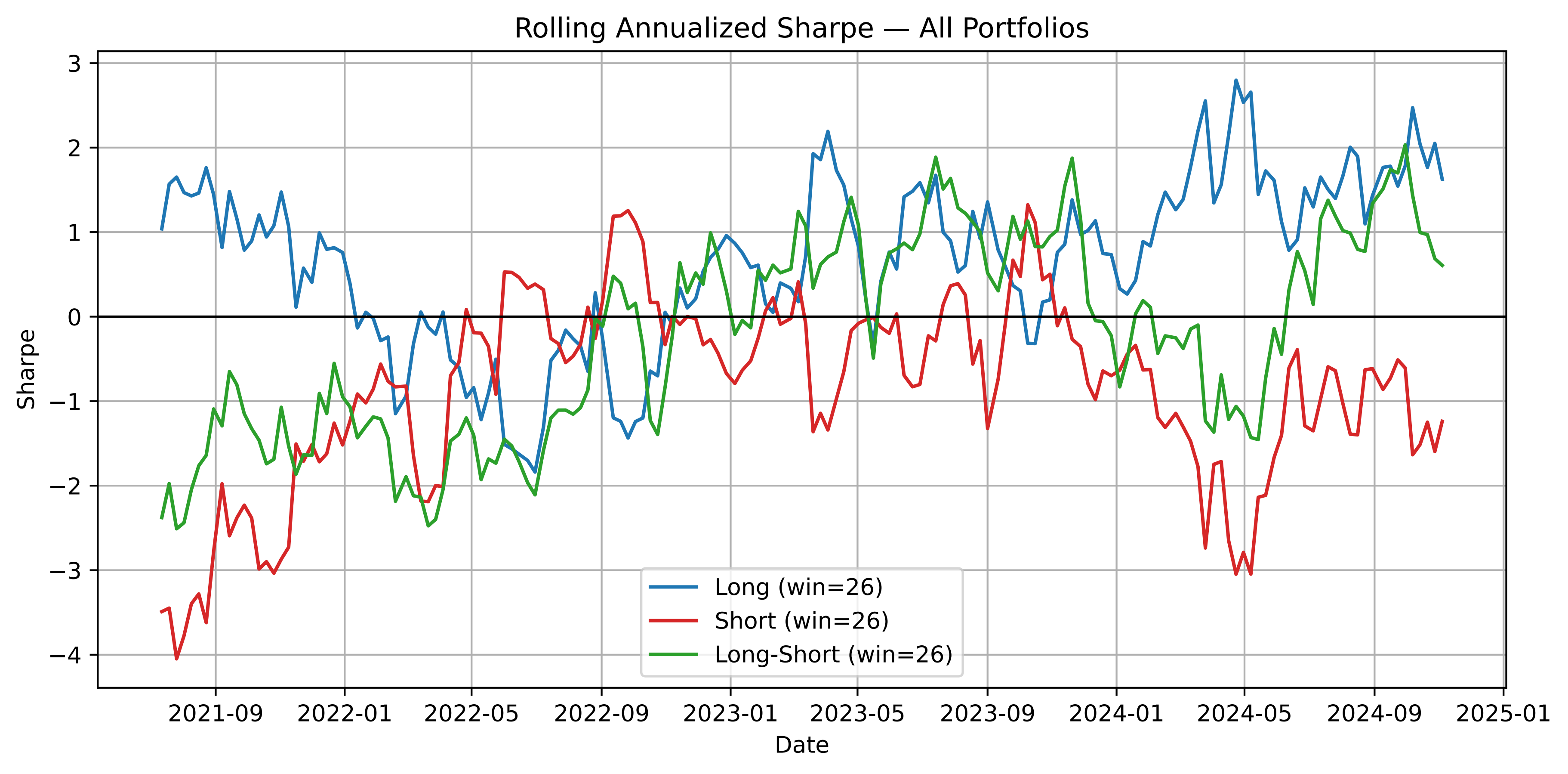
Equity Curve — Long-Short
Long-Short
Equity (relative)
0.98
0.96
0.94
0.92
0.90
0.88
0.86
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
Date

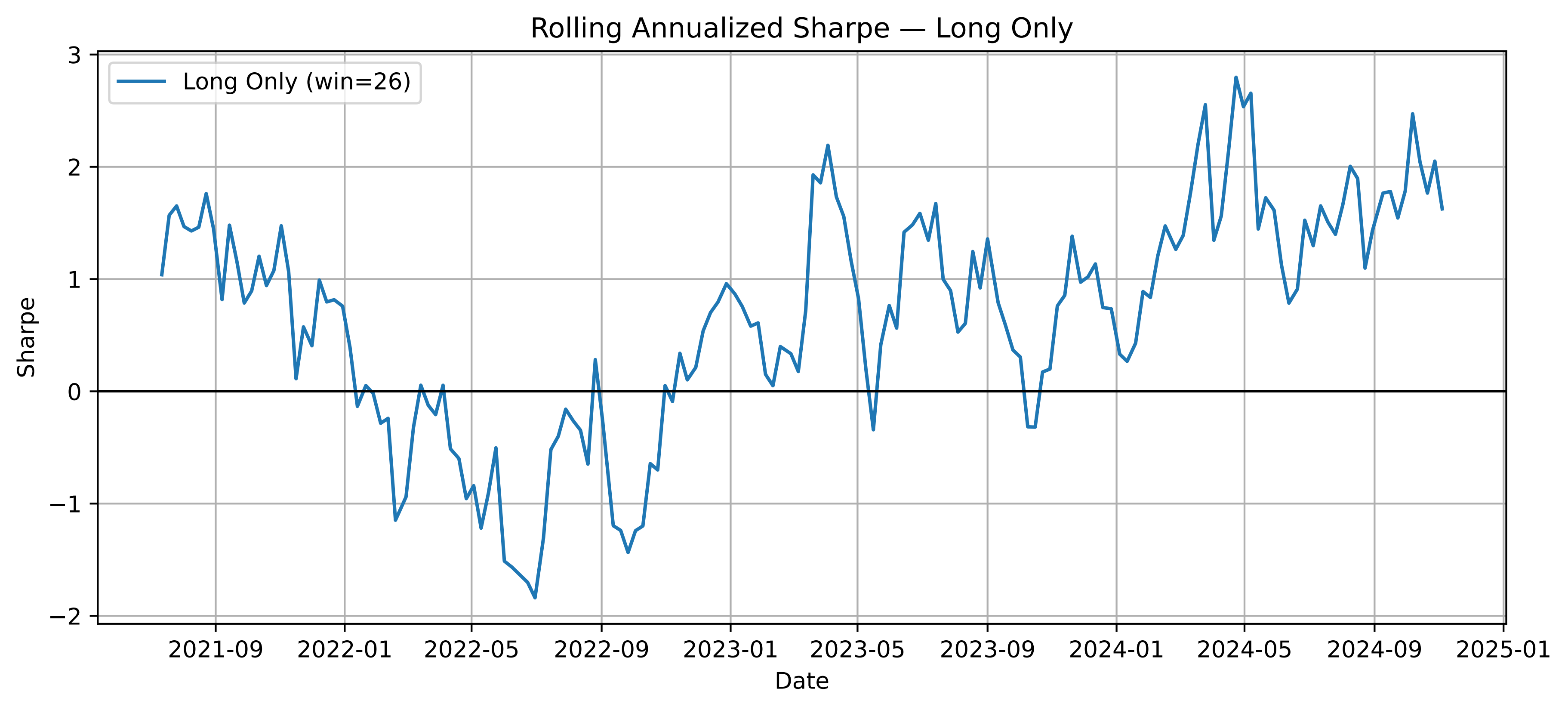


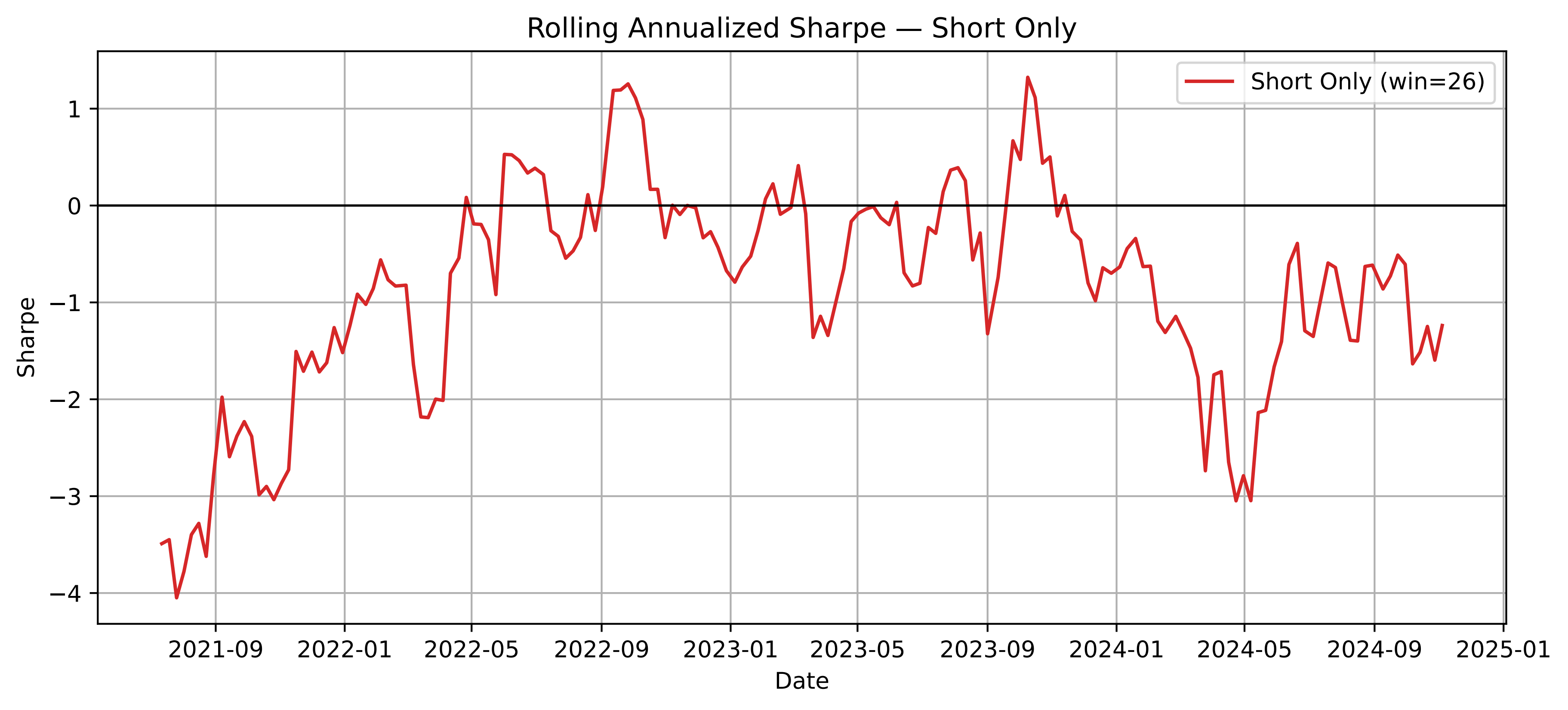
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0018
95% CI [-0.0016, 0.0050]
Frequency
Return
0
5
10
15
20
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06


Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0028
95% CI [-0.0061, 0.0007]
Frequency
Return
0
5
10
15
20
25
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100

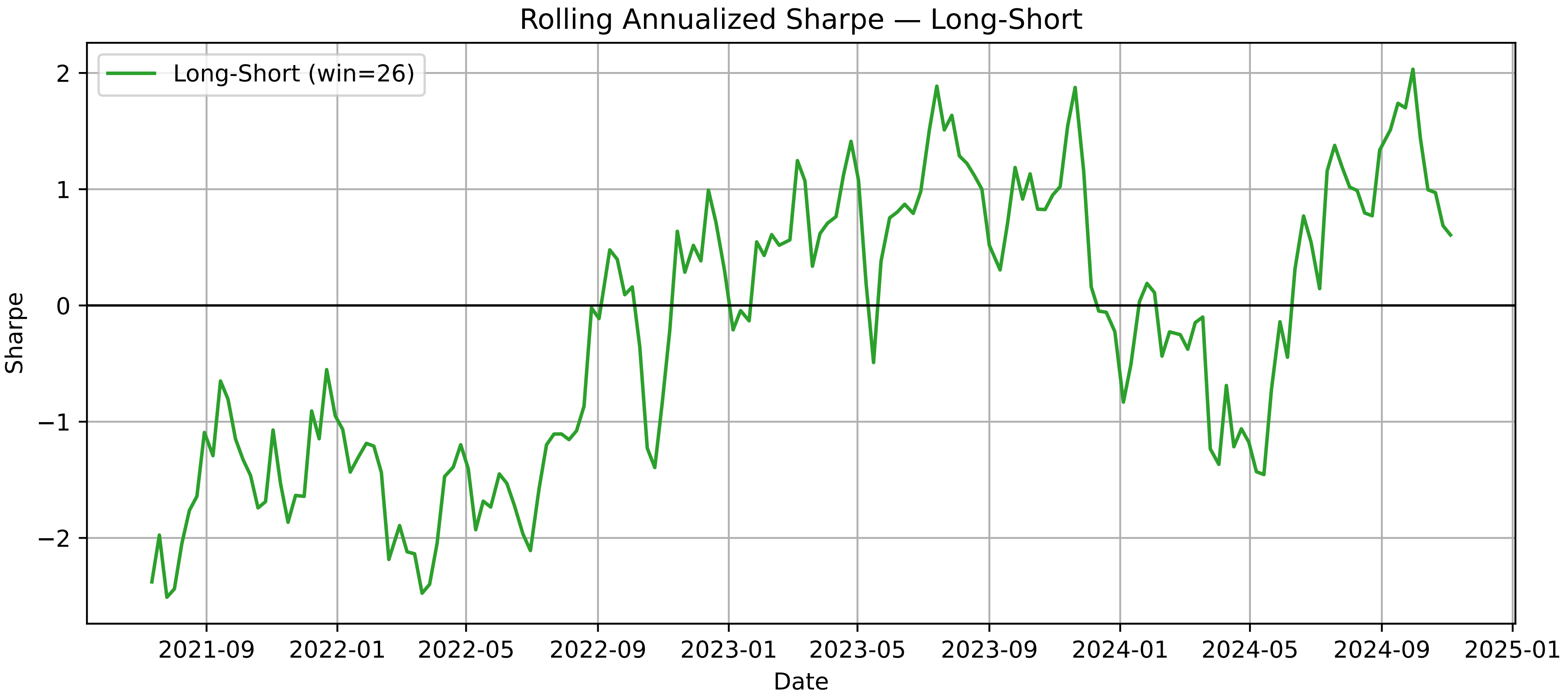

Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0005
95% CI [-0.0016, 0.0006]
Frequency
Return
0
5
10
15
20
25
30
−0.04
−0.03
−0.02
−0.01
0.00
0.01
0.02


Rolling Annualized Sharpe — All Portfolios
Sharpe
Date
3
2
1
0
−1
−2
−3
−4
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
Long (win=26)
Short (win=26)
Long-Short (win=26)


Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
3
2
1
0
−1
−2
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01



Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
1
0
−1
−2
−3
−4
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01



Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
Sharpe
Date
2
1
0
−1
−2
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01