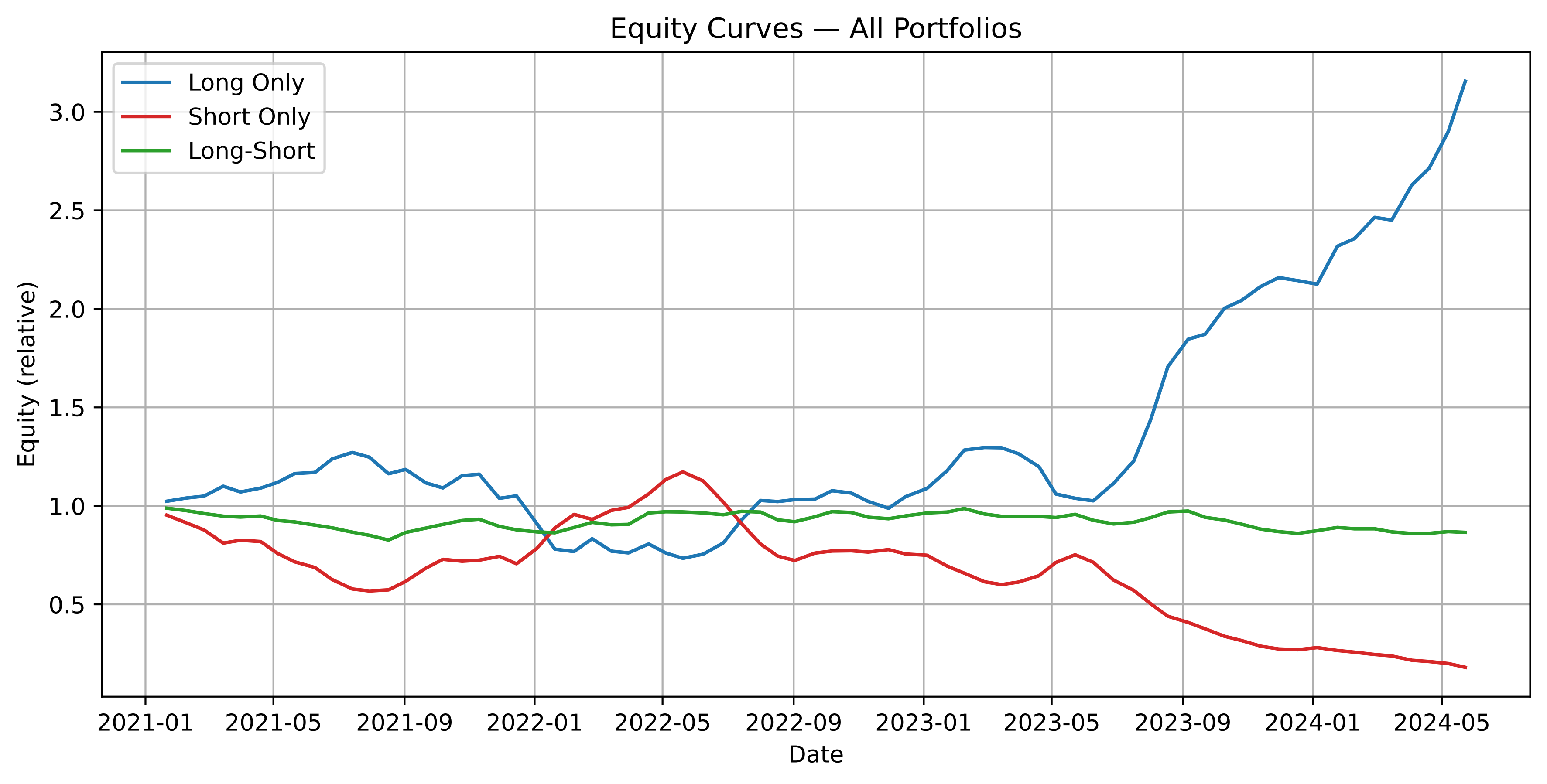
Backtest Report — I5-R60

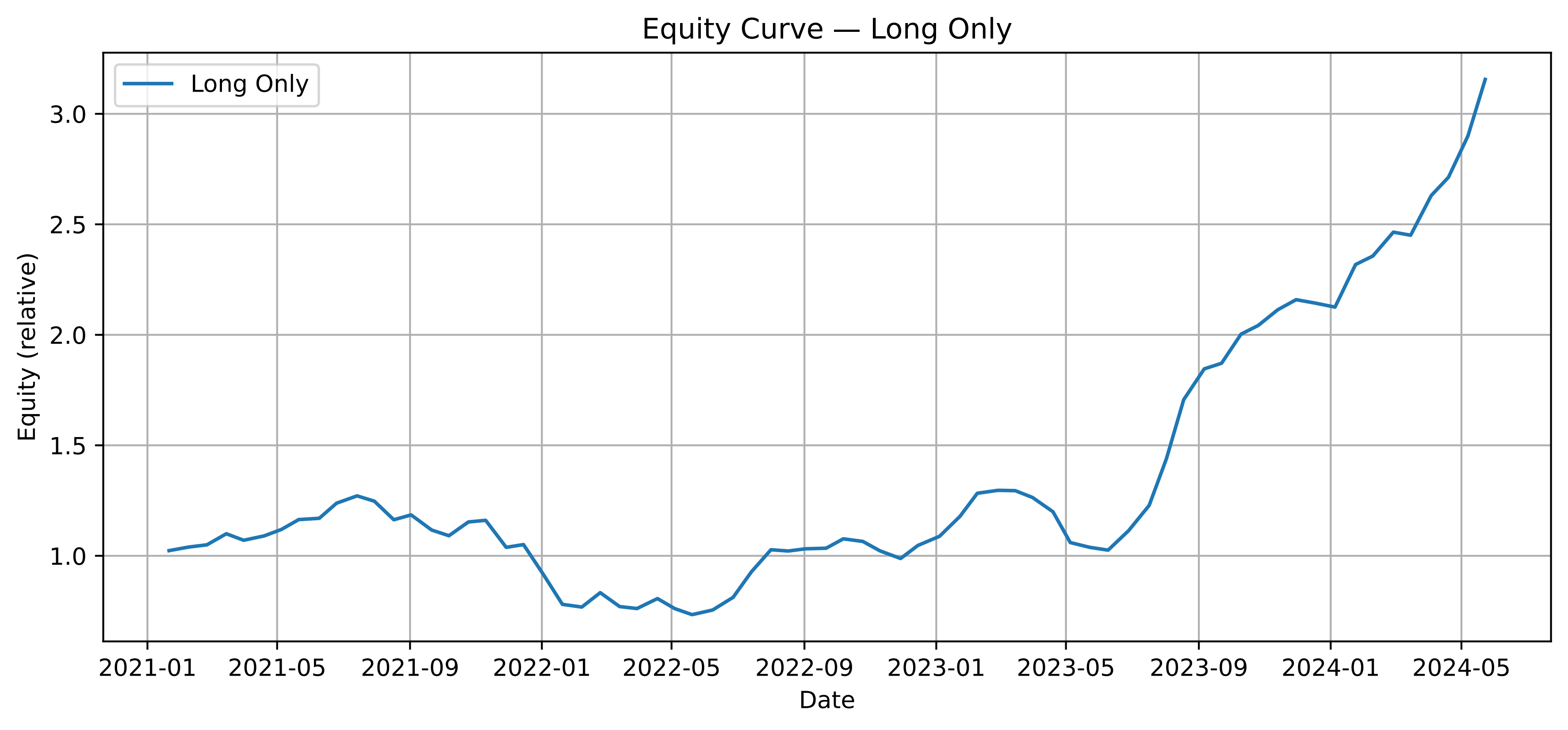
I (image): 5d | R (response/hold): 60d | Levered: True

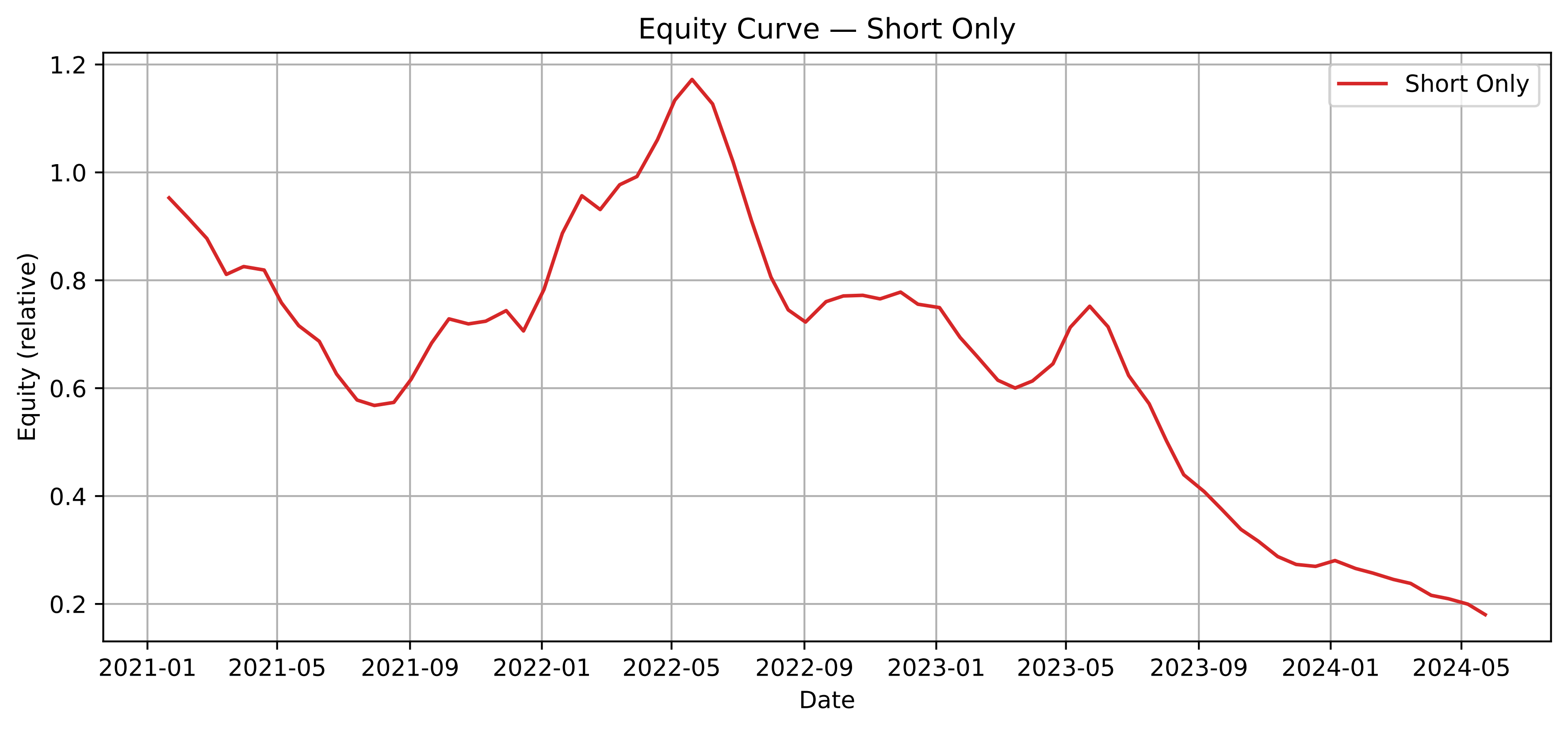
Implicit leverage via overlapping cohorts: 5× frequency → effective step = R/5 = 12.00 trading days (Annualization uses 252/12.00).

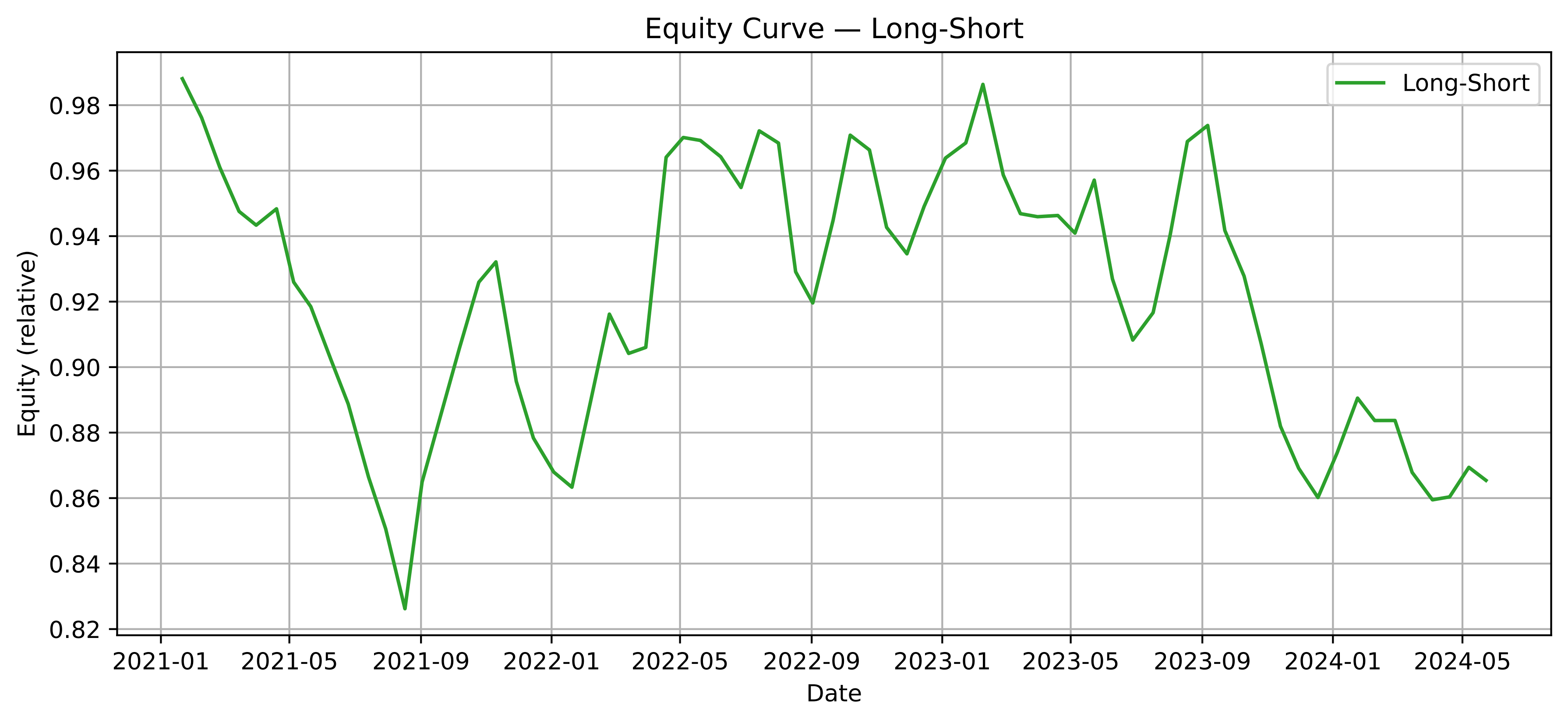
Backtest Summary

Portfolio	Overall	Ann. Return	Ann. Sharpe	Max DD	Trades	Wins	Losses	Win %	Mean	Std
Long Only	215.56%	40.48%	1.34	-42.28%	3550	45	26	63.38%	0.02	0.06
Short Only	-81.98%	-39.76%	-1.61	-84.63%	3550	24	47	33.80%	-0.02	0.06
Long-Short	-13.46%	-4.19%	-0.41	-16.38%	7100	29	42	40.85%	-0.00	0.02

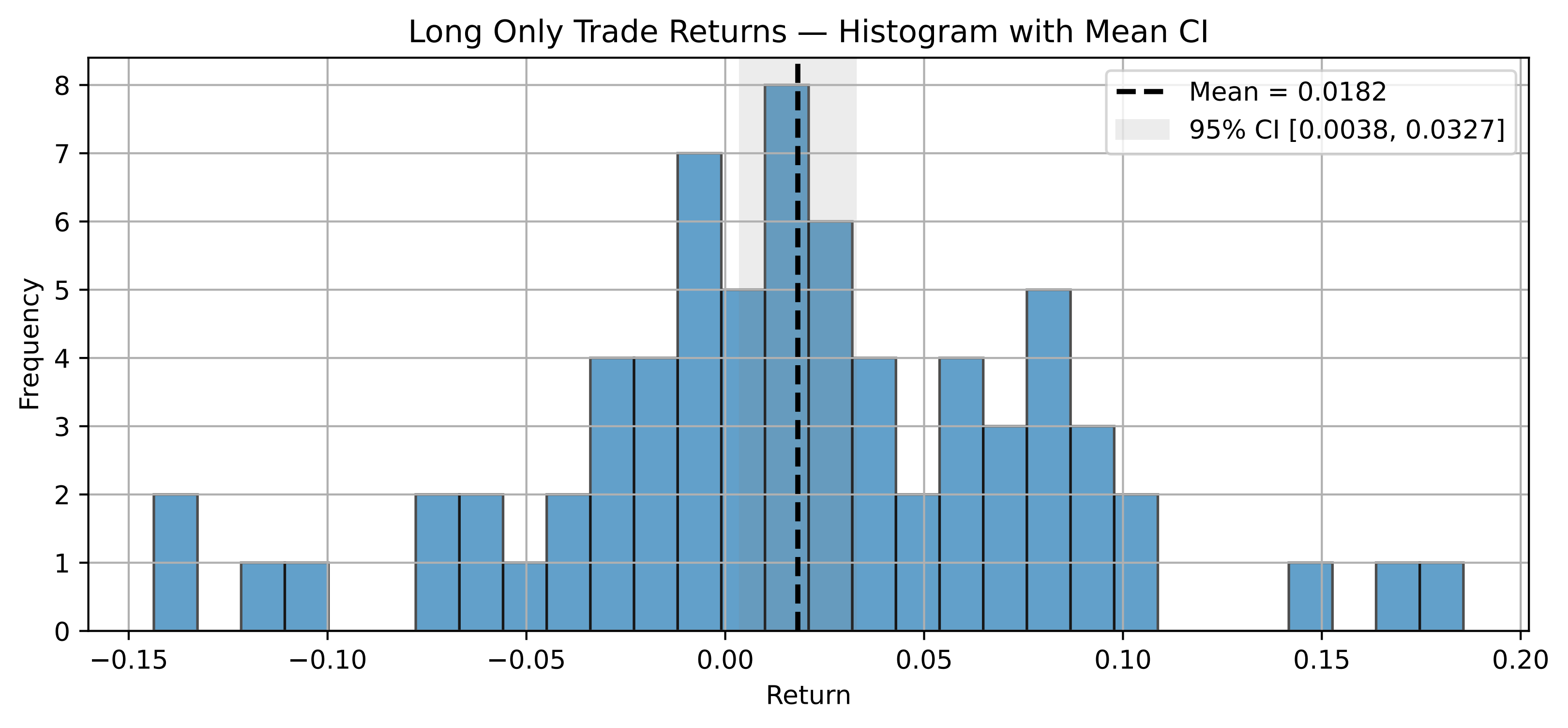

Equity Curves — All Portfolios
Long Only
Short Only
Long-Short
3.0
2.5
2.0
1.5
1.0
0.5
Equity (relative)
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date


Equity Curve — Long Only
Long Only
Equity (relative)
3.0
2.5
2.0
1.5
1.0
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date

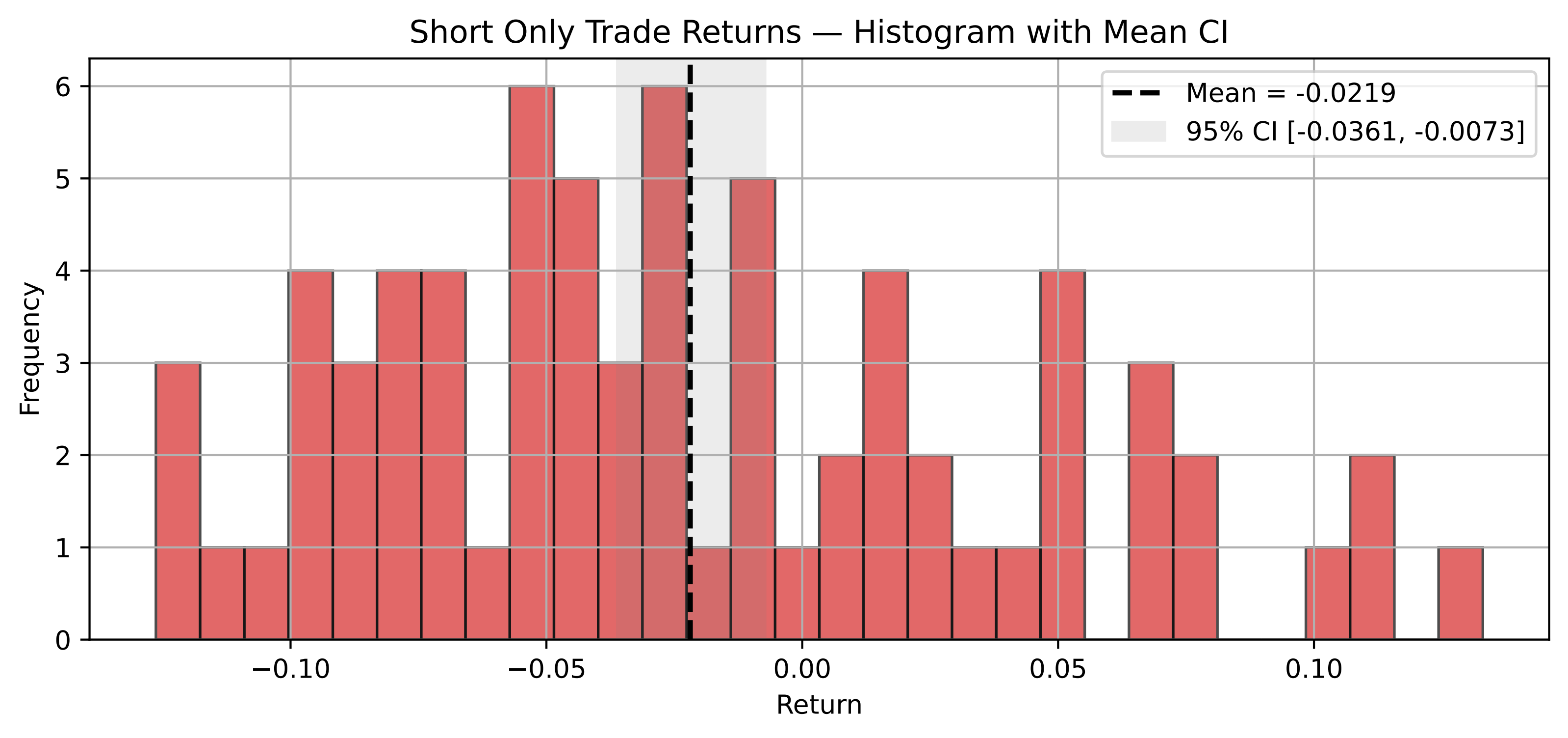

Equity Curve — Short Only
Short Only
Equity (relative)
1.2
1.0
0.8
0.6
0.4
0.2
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date



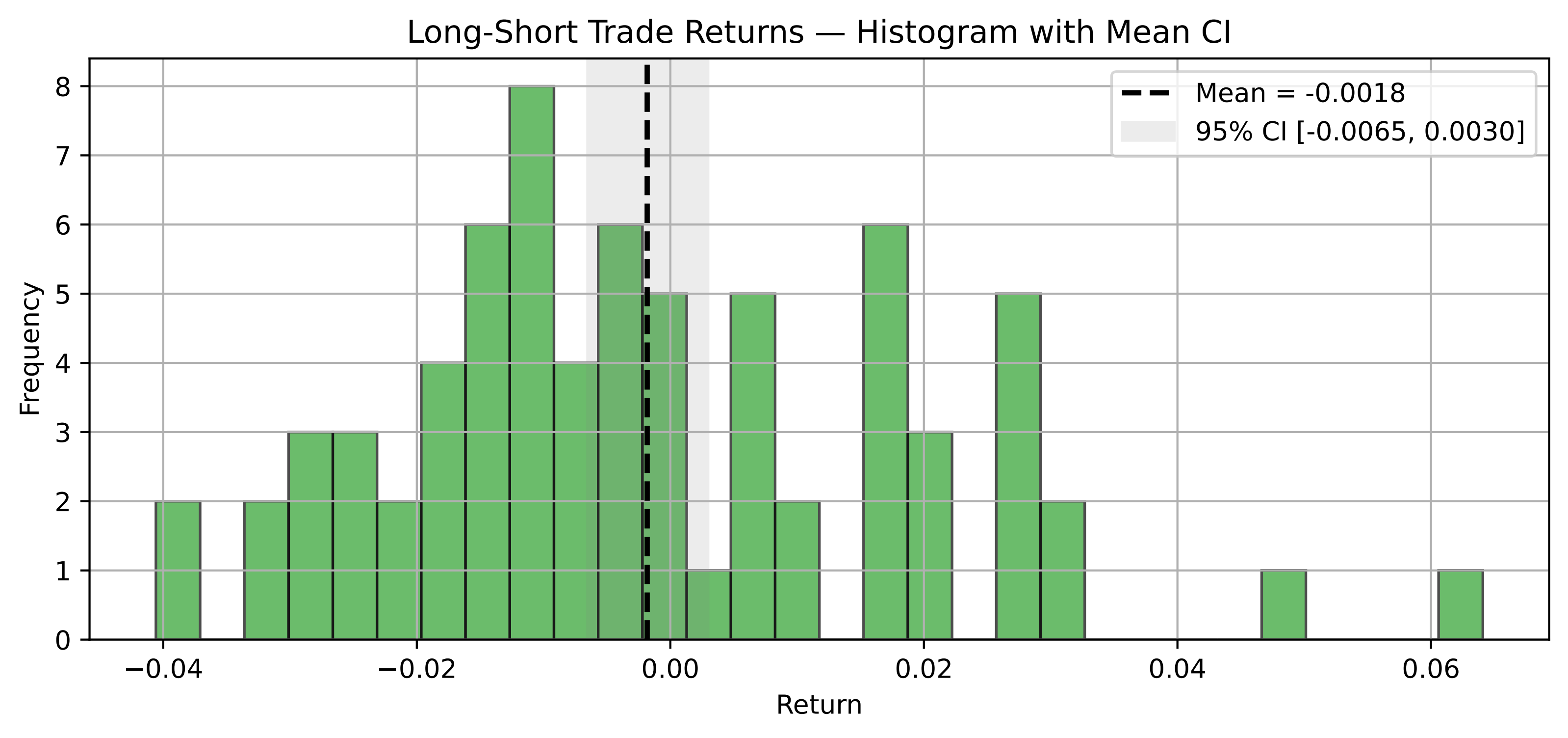
Equity Curve — Long-Short
Long-Short
Equity (relative)
0.82
0.84
0.86
0.88
0.90
0.92
0.94
0.96
0.98
2021-01
2021-05
2021-09
2022-01
2022-05
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
Date



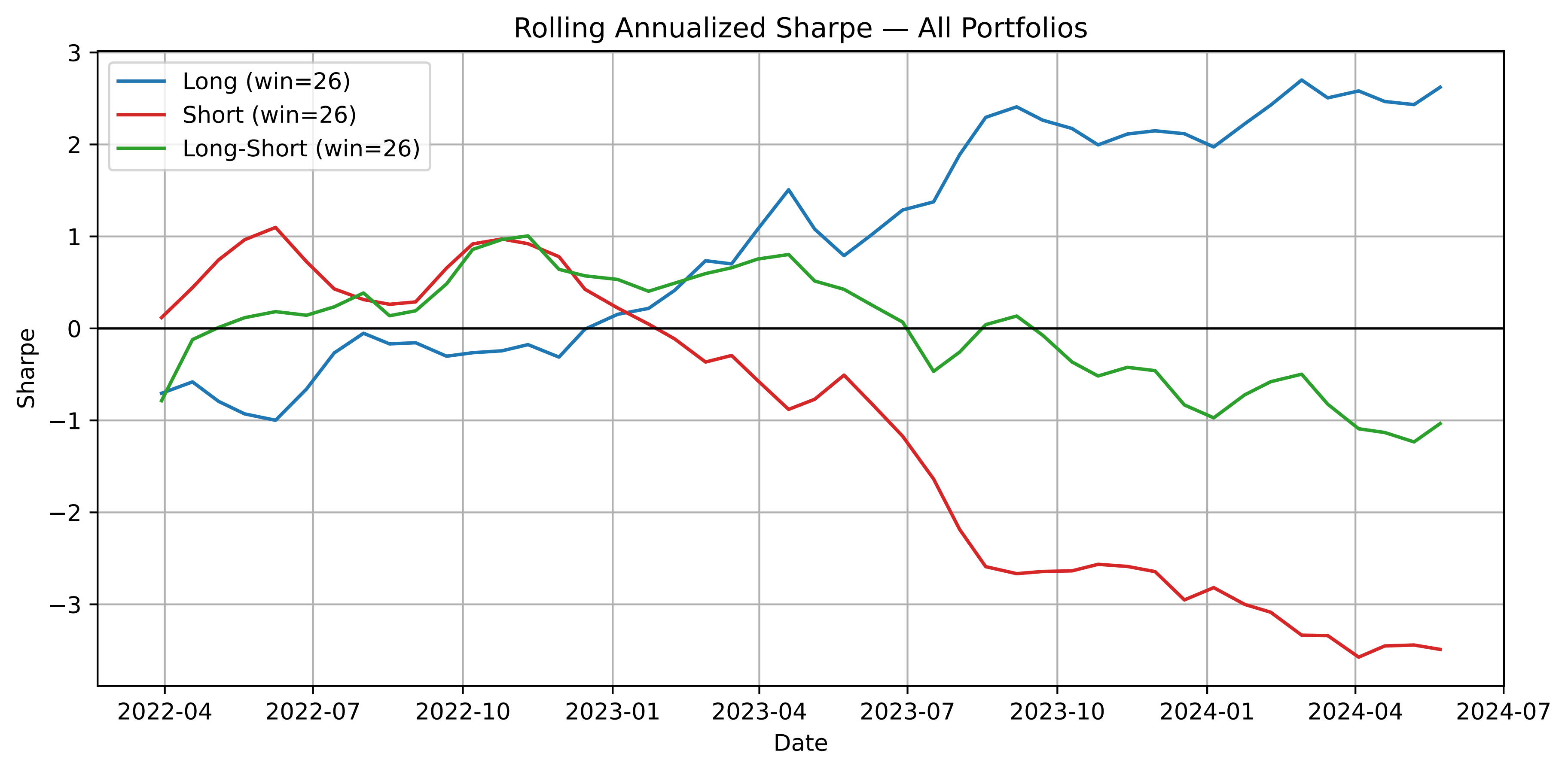
Long Only Trade Returns — Histogram with Mean CI
Mean = 0.0182
95% CI [0.0038, 0.0327]
Frequency
Return
0
1
2
3
4
5
6
7
8
−0.15
−0.10
−0.05
0.00
0.05
0.10
0.15
0.20



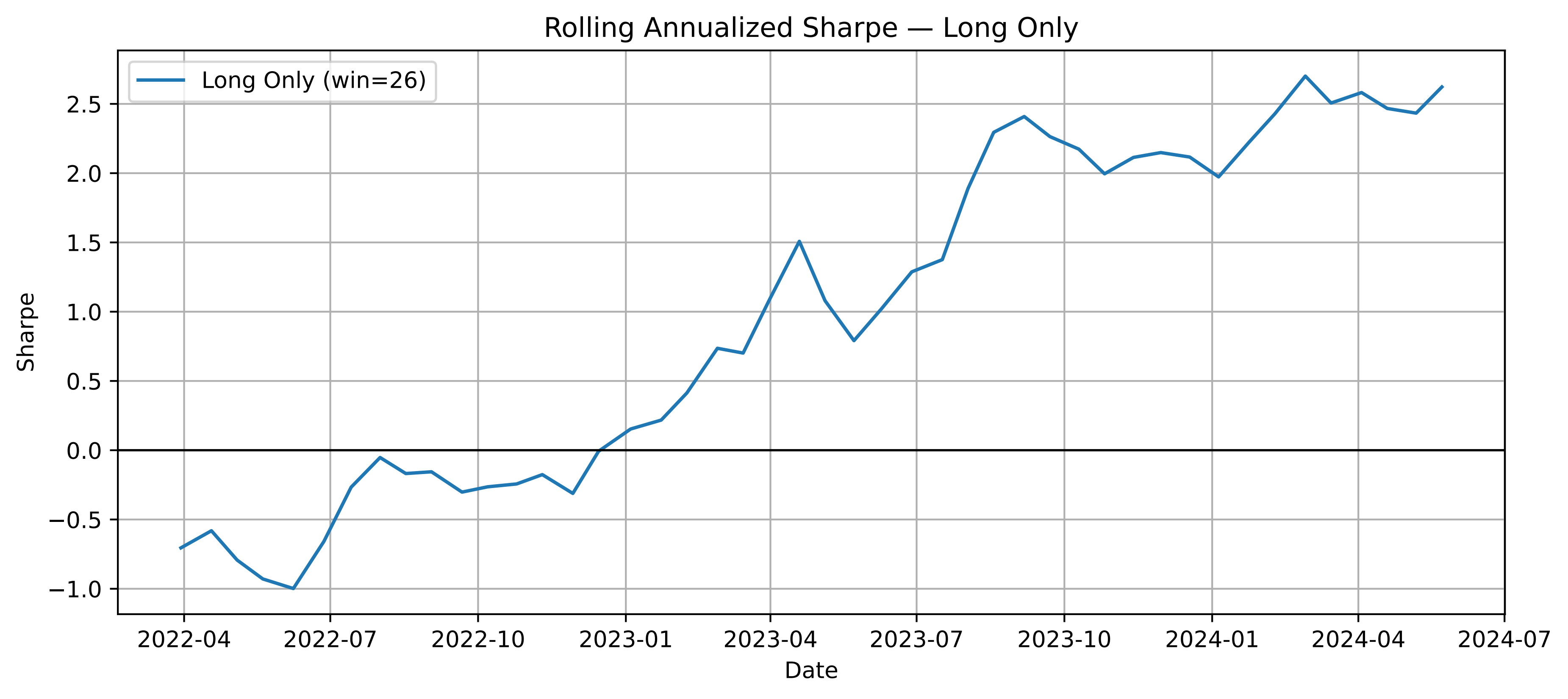
Short Only Trade Returns — Histogram with Mean CI
Mean = -0.0219
95% CI [-0.0361, -0.0073]
Frequency
Return
0
1
2
3
4
5
6
−0.10
−0.05
0.00
0.05
0.10



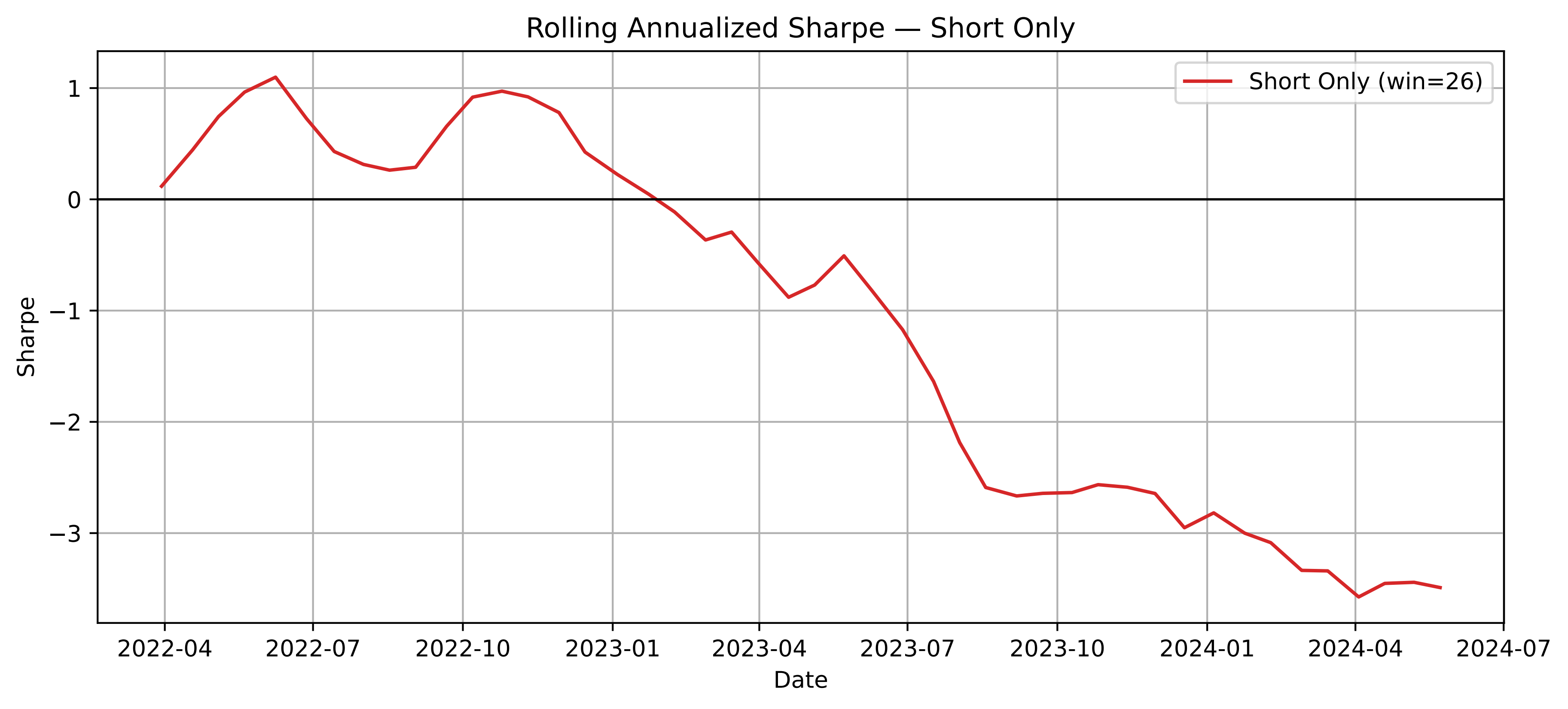
Long-Short Trade Returns — Histogram with Mean CI
Mean = -0.0018
95% CI [-0.0065, 0.0030]
Frequency
Return
0
1
2
3
4
5
6
7
8
−0.04
−0.02
0.00
0.02
0.04
0.06

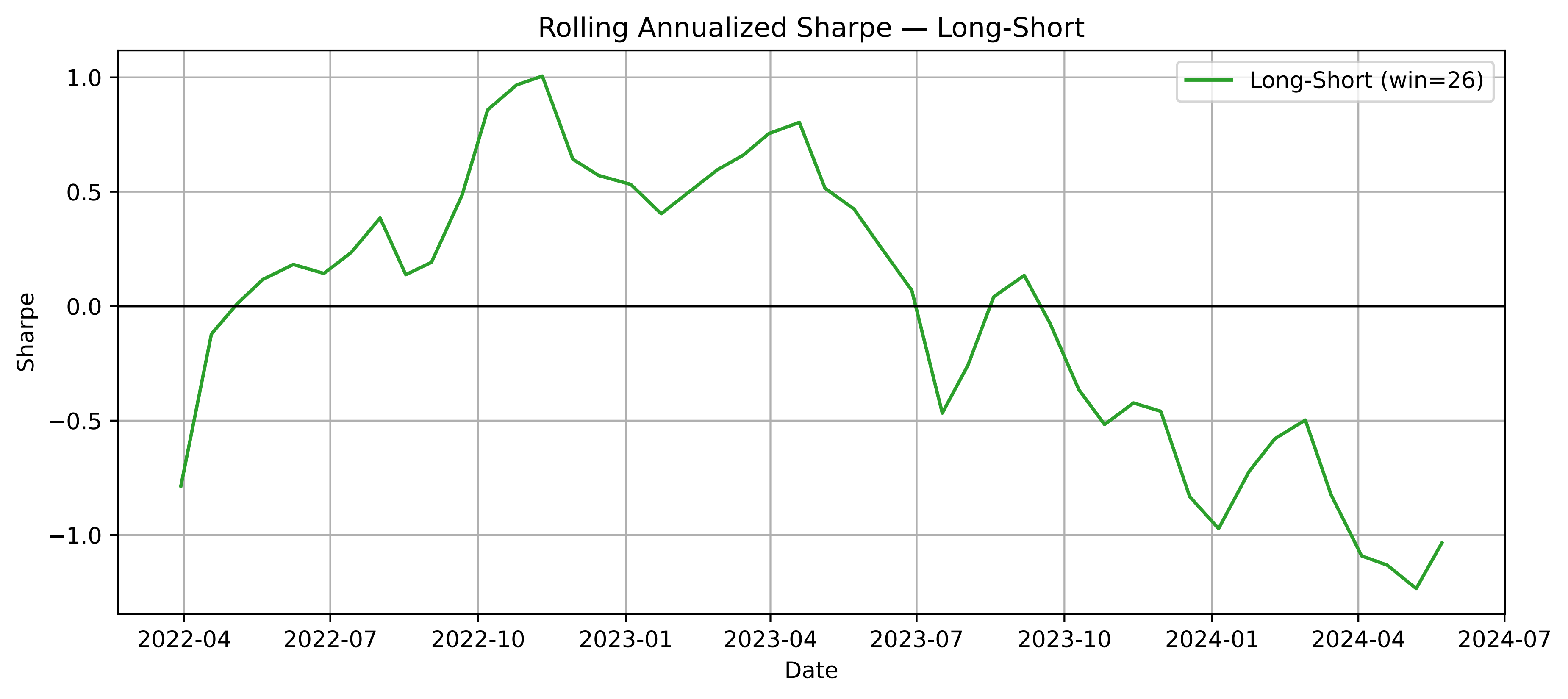


Rolling Annualized Sharpe — All Portfolios
Long (win=26)
Short (win=26)
Long-Short (win=26)
Sharpe
Date
3
2
1
0
−1
−2
−3
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07



Rolling Annualized Sharpe — Long Only
Long Only (win=26)
Sharpe
Date
2.5
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07


Rolling Annualized Sharpe — Short Only
Short Only (win=26)
Sharpe
Date
1
0
−1
−2
−3
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07



Rolling Annualized Sharpe — Long-Short
Long-Short (win=26)
1.0
0.5
0.0
−0.5
−1.0
Sharpe
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
Date