Walk-Forward Equity Curves: SI-Sized vs Baseline

- SPY (SI-sized, Sharpe=0.92)
- SPY (Baseline, Sharpe=0.81)
- BTC (SI-sized, Sharpe=0.52)
- BTC (Baseline, Sharpe=0.45)

14% Sharpe improvement

Cumulative Return (starting at 1.0)

Trading Days