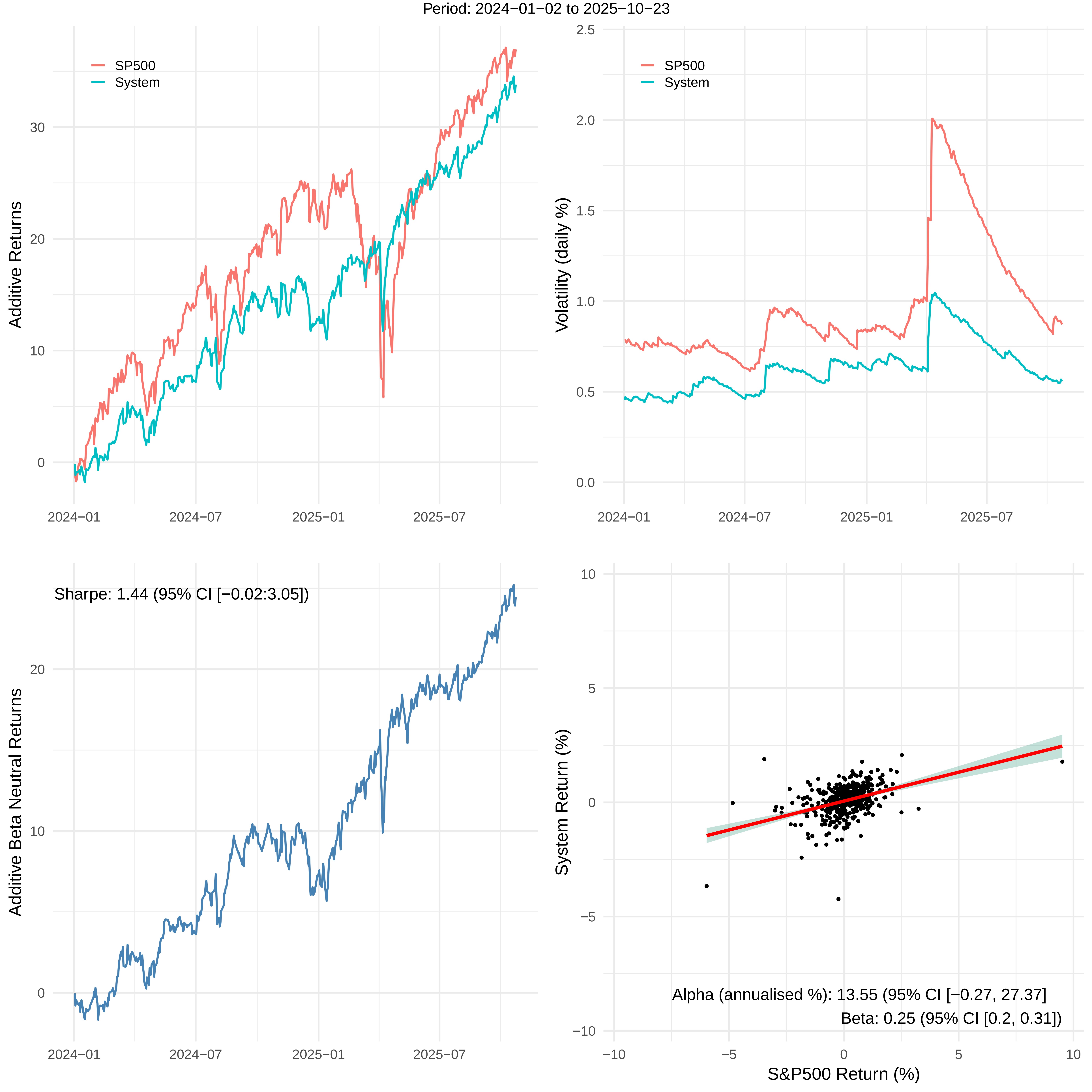
Period: 2024−01−02 to 2025−10−23
SP500
System
Additive Returns
0
10
20
30
2024−01
2024−07
2025−01
2025−07
SP500
System
Volatility (daily %)
0.0
0.5
1.0
1.5
2.0
2.5
2024−01
2024−07
2025−01
2025−07
Sharpe: 1.44 (95% CI [−0.02:3.05])
Additive Beta Neutral Returns
0
10
20
2024−01
2024−07
2025−01
2025−07
System Return (%)
10
5
0
−5
−10
Alpha (annualised %): 13.55 (95% CI [−0.27, 27.37]
Beta: 0.25 (95% CI [0.2, 0.31])
−10
−5
0
5
10
S&P500 Return (%)