

# Weekly Expected Return Strategy

## Comprehensive Backtest Report

### PERFORMANCE SUMMARY

Total Cumulative Return: 4.26%  
Estimated Annual Return: 53.5%  
Period: 4.1 weeks  
Sharpe Ratio: 4.78  
Maximum Drawdown: -0.19%

### REPORT INFO

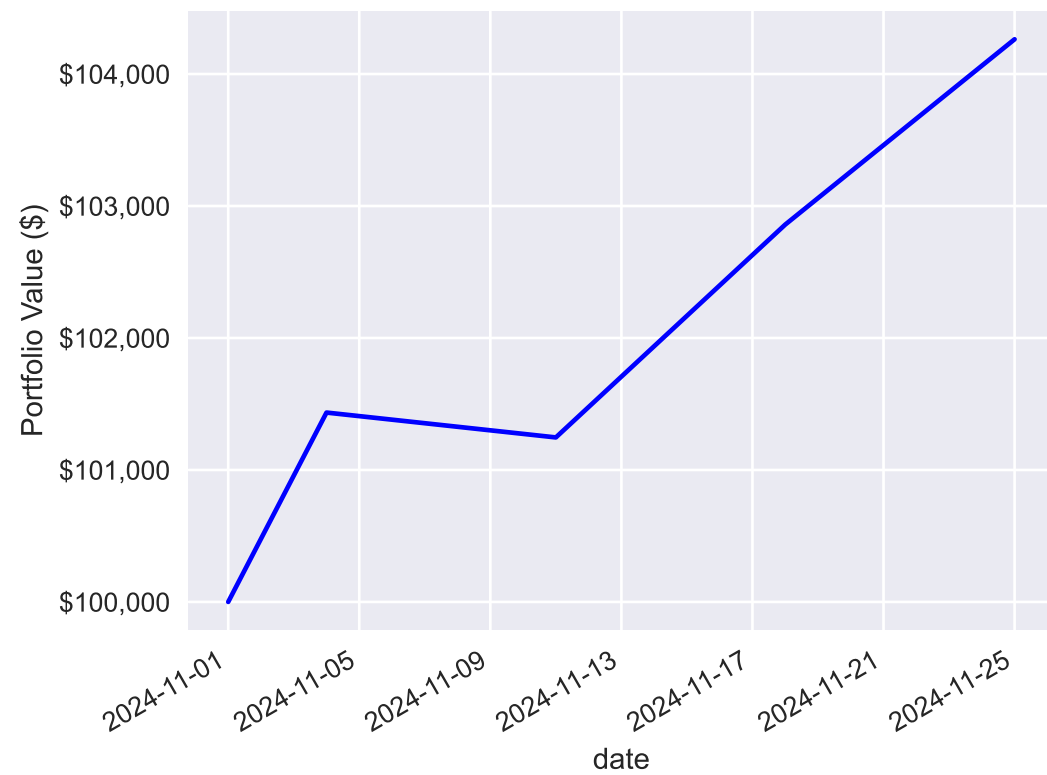
Generated: 2025-08-22 12:41:30  
Total Trades: 40

### TRADE STATISTICS

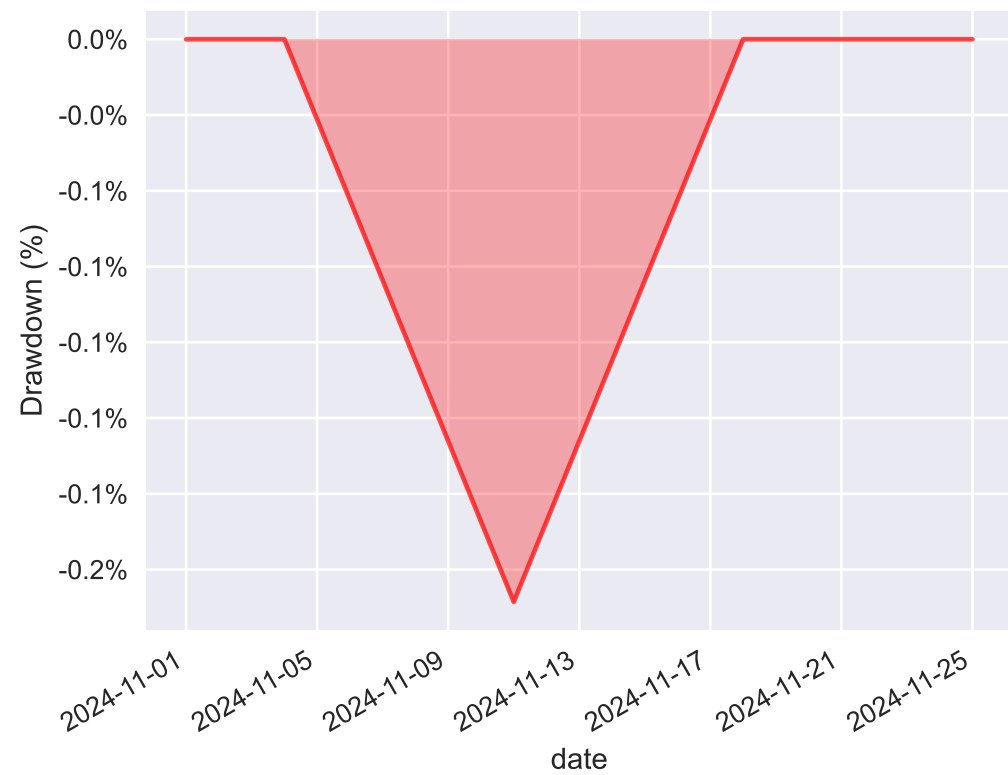
Total Trades: 40  
Win Rate: 75.00%  
Profit Factor: 3.36  
Average Win: \$202  
Average Loss: \$-180

*Generated: 2025-08-22 12:41:30*

Portfolio Value Over Time



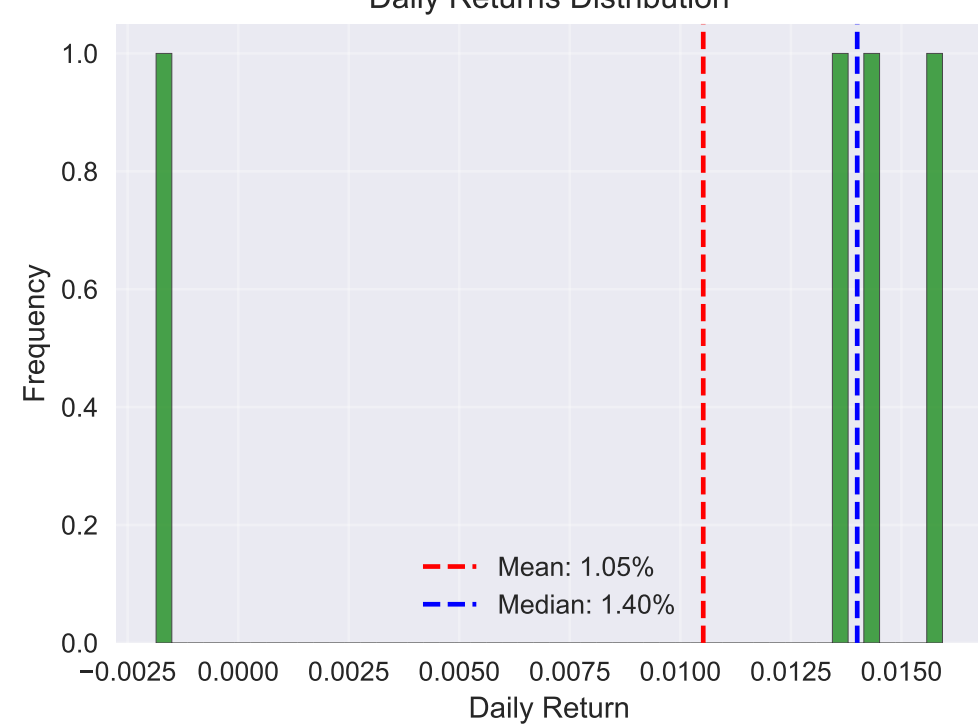
Drawdown Over Time



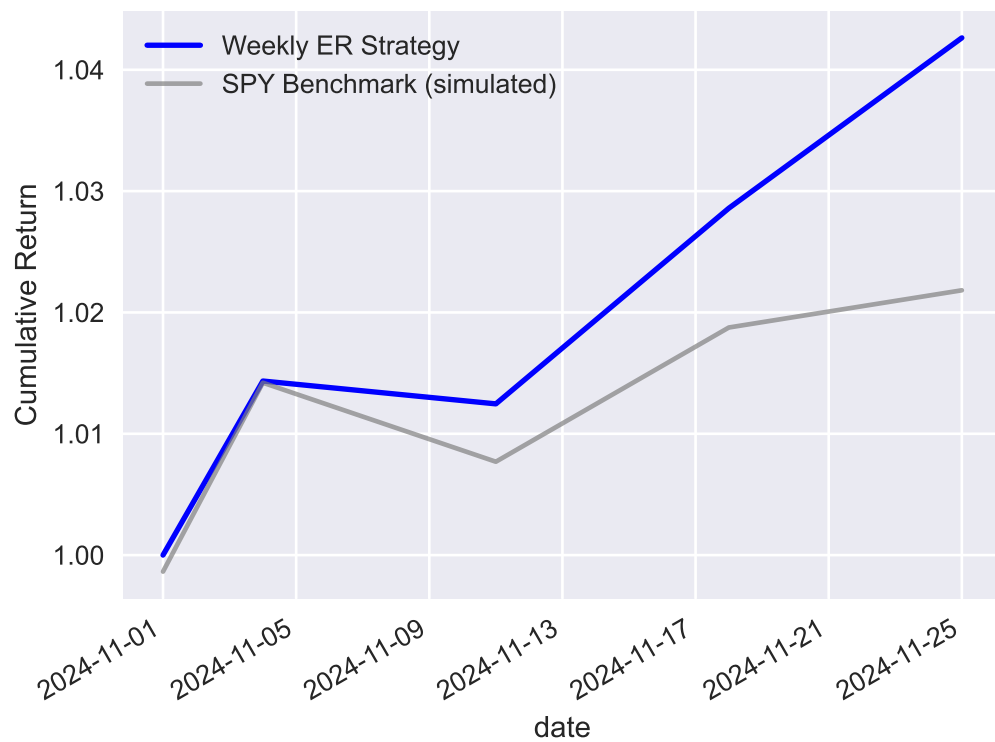
Monthly Returns



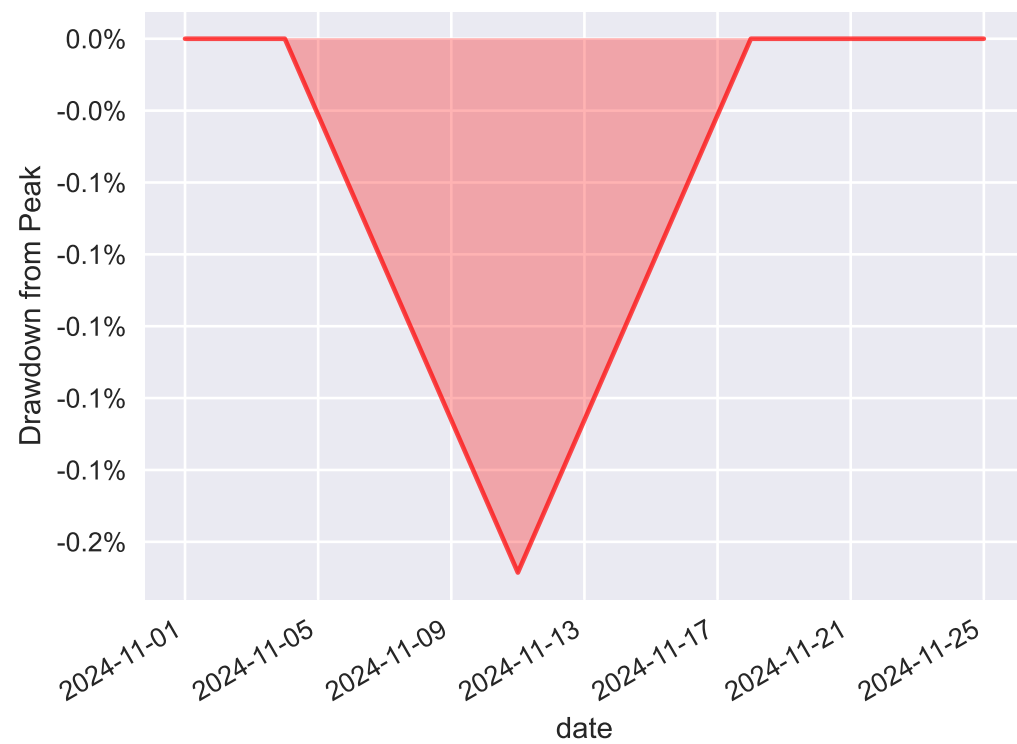
Daily Returns Distribution



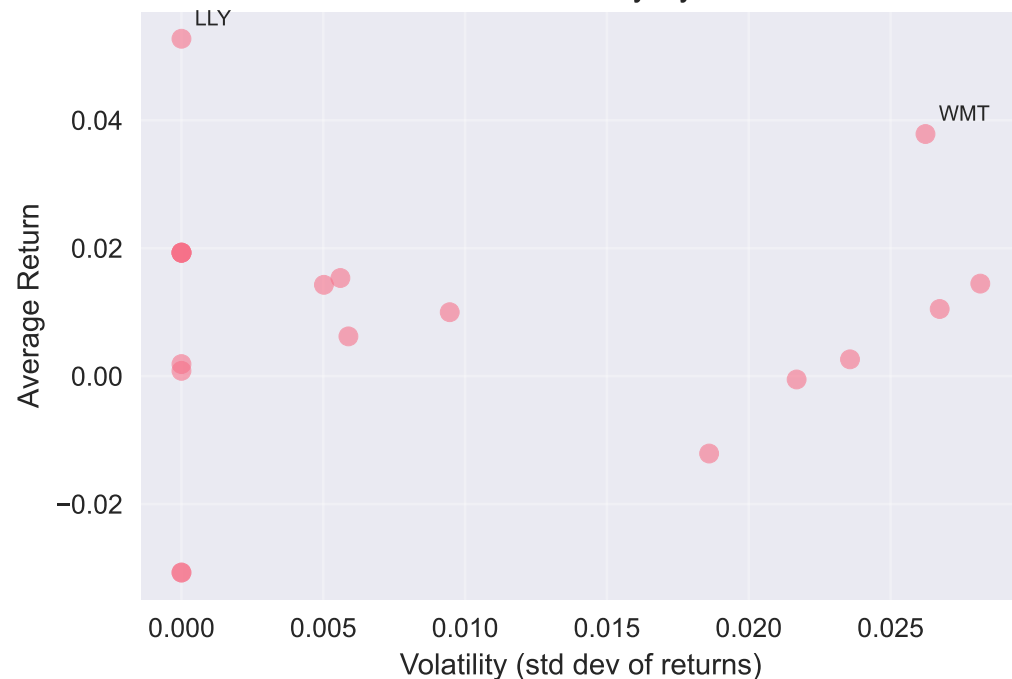
Cumulative Returns vs Benchmark



Underwater Curve

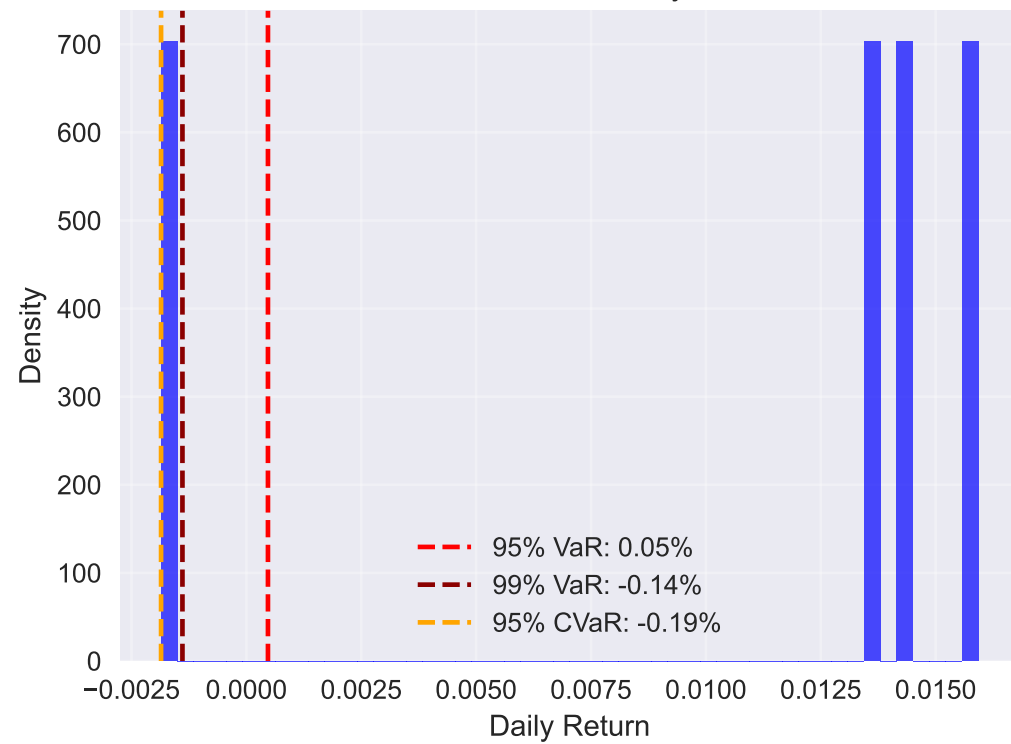


Return vs Risk by Symbol



# Risk Analysis

## Value at Risk Analysis



## MAE vs MFE Analysis

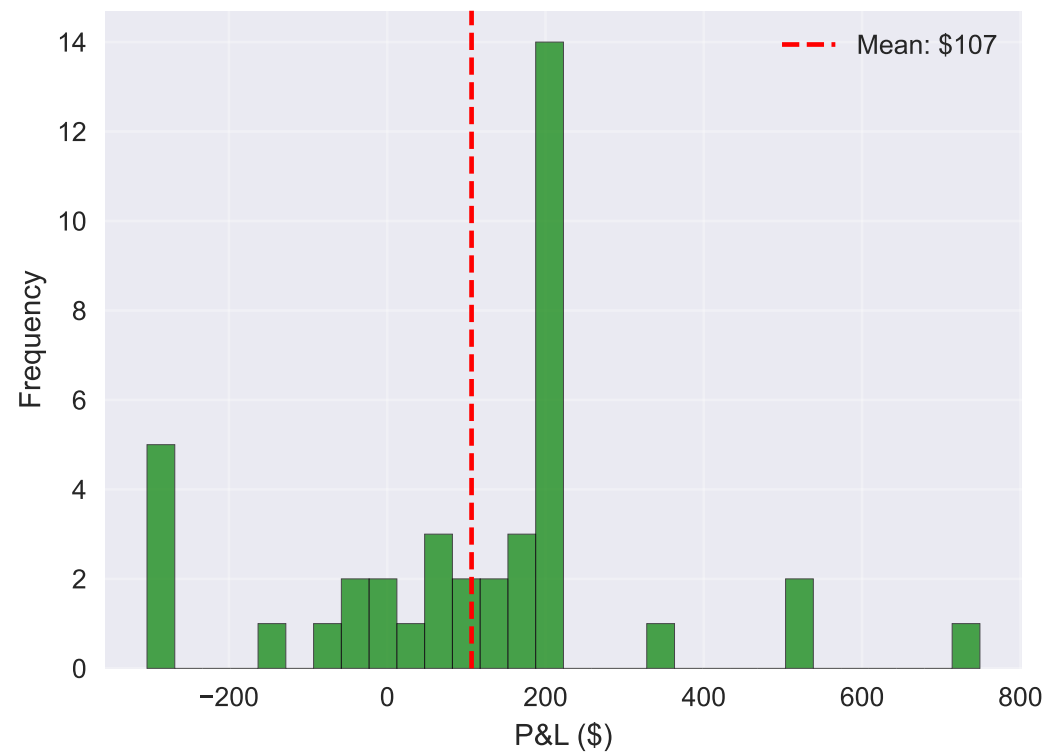


Insufficient data for  
correlation analysis

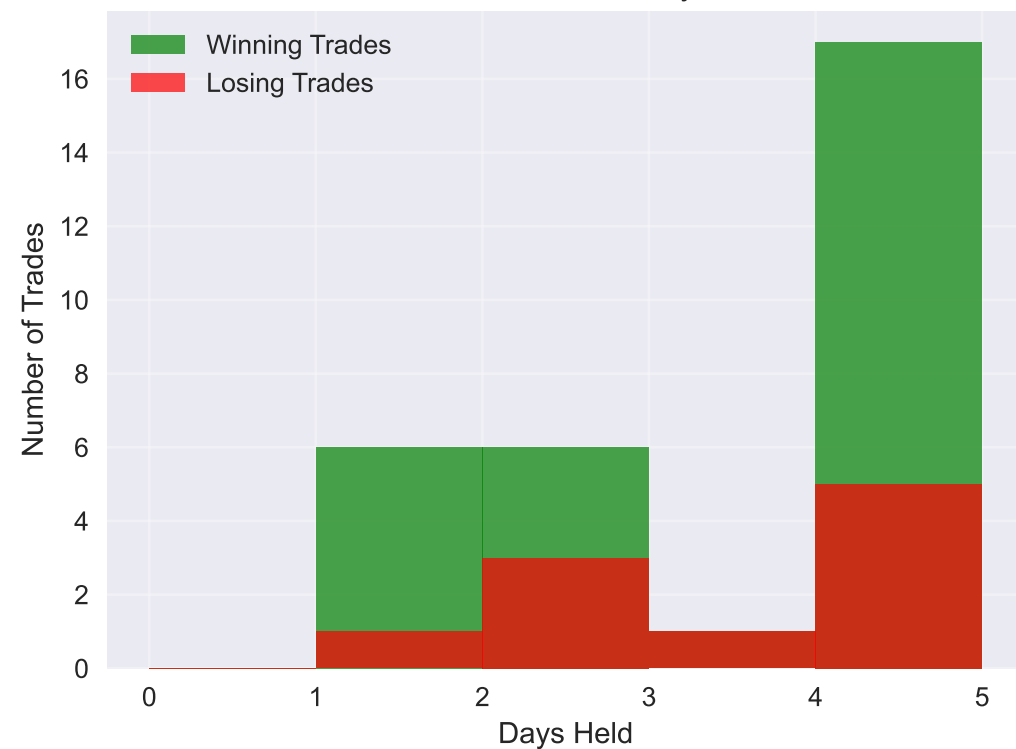
Insufficient data for  
beta analysis

# Trade Analysis

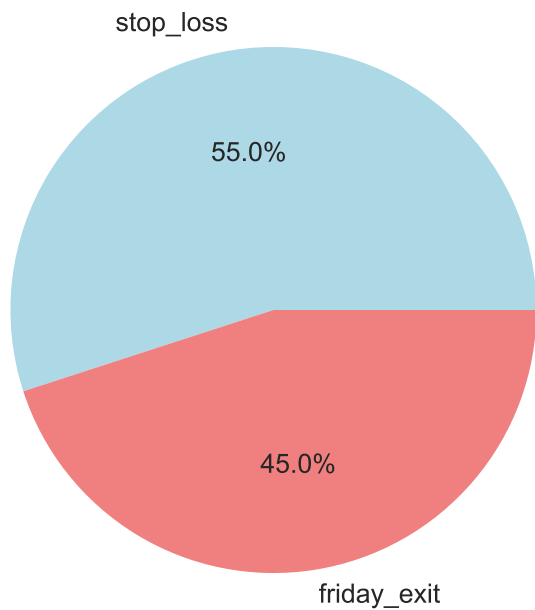
## Trade P&L Distribution



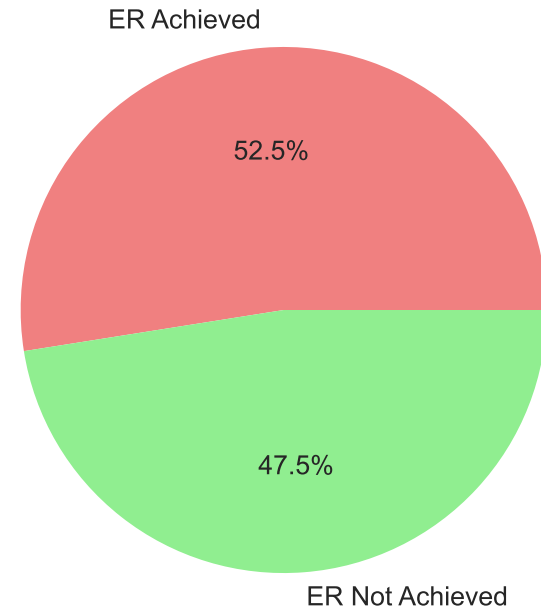
## Trade Duration Analysis



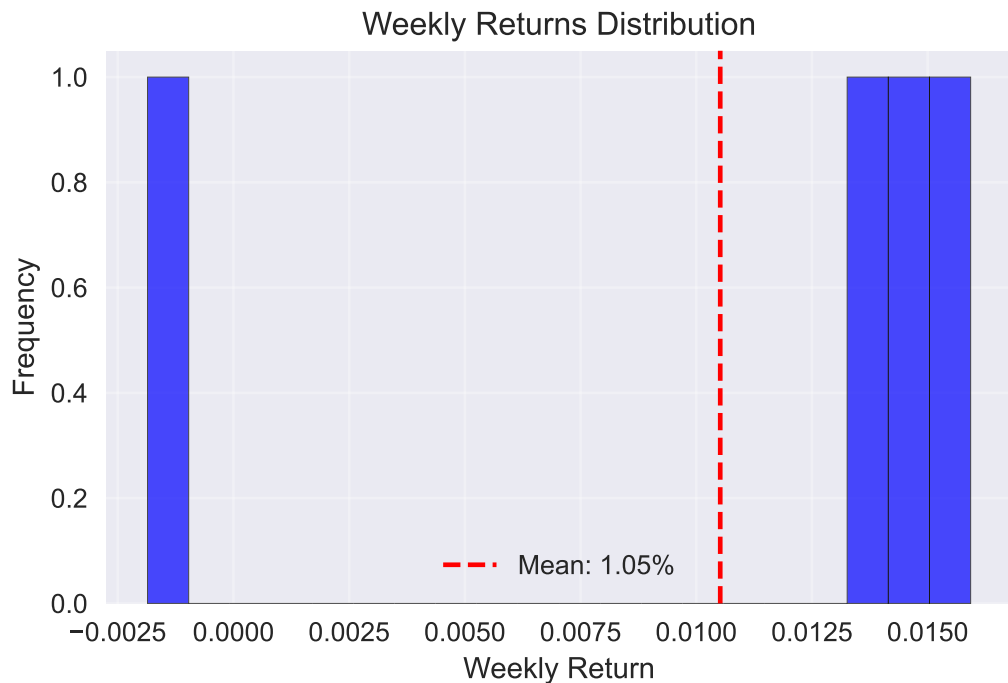
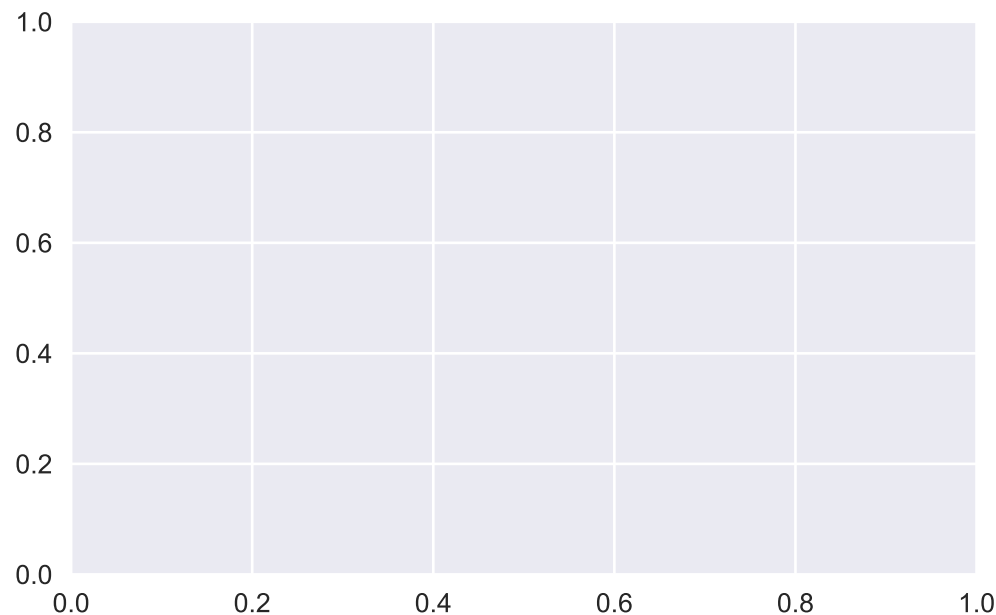
## Exit Reason Breakdown



## ER Achievement Rate: 52.5%

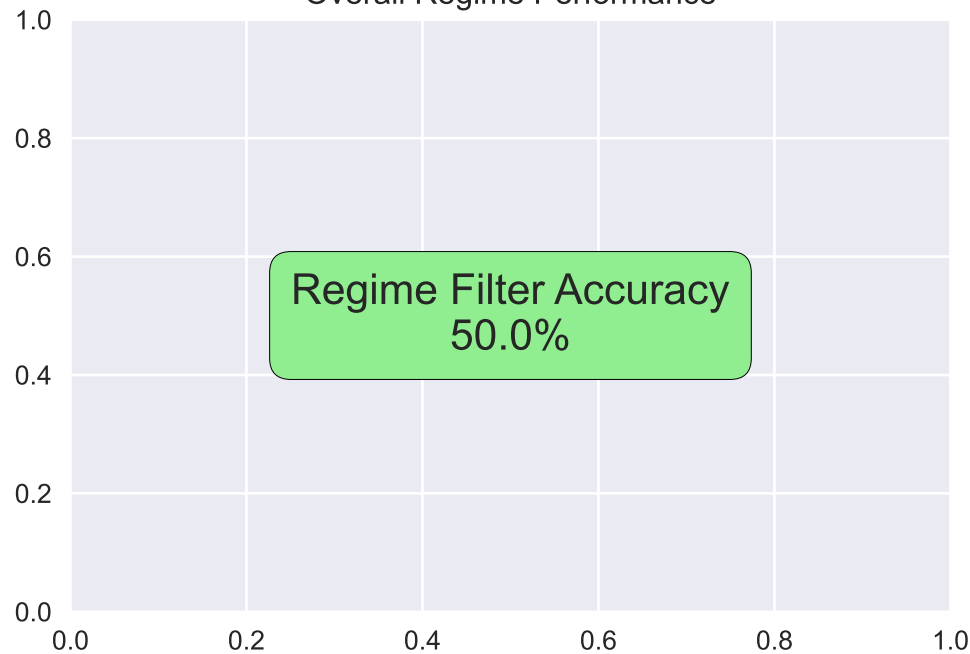


# Period Analysis

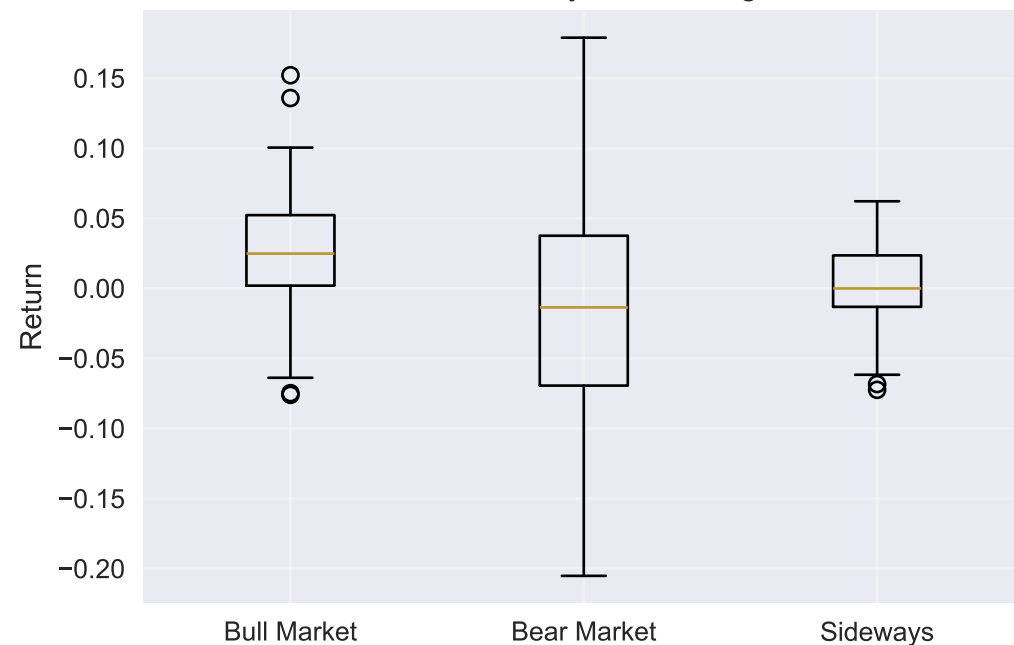


# Regime Analysis

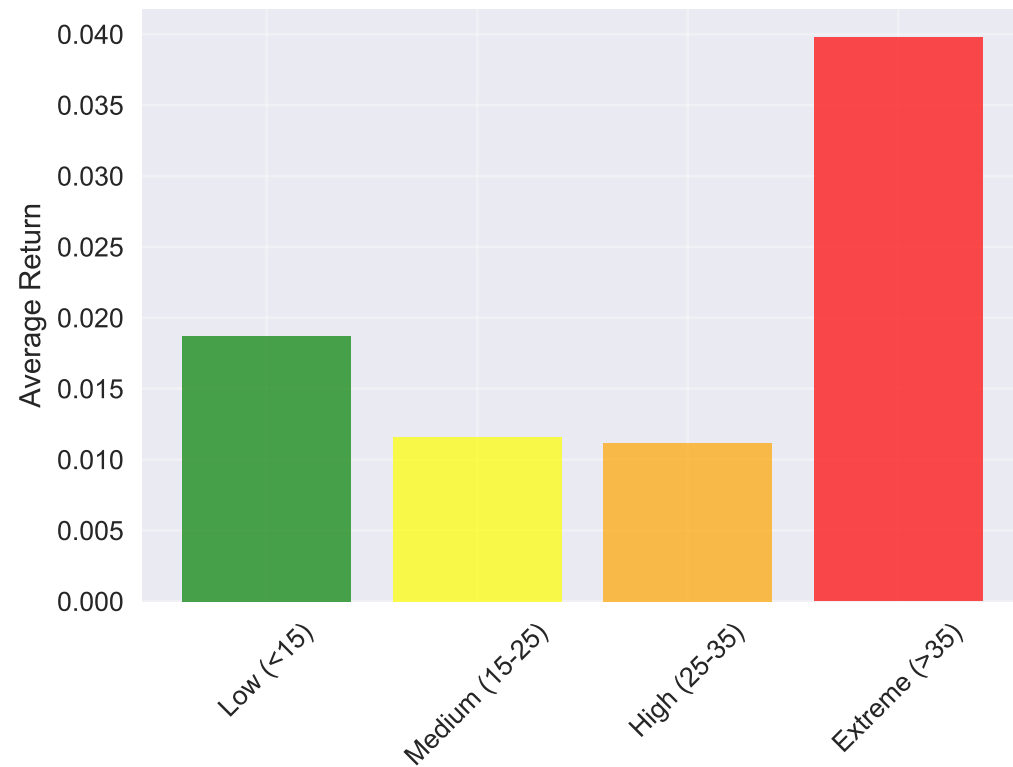
## Overall Regime Performance



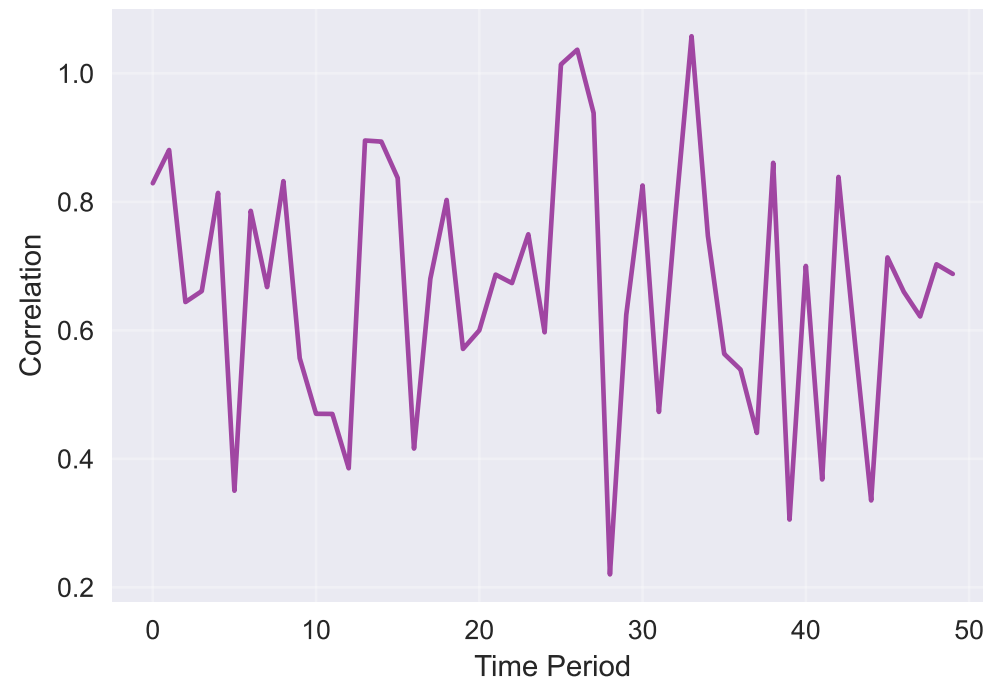
## Performance by Market Regime



## Average Return by VIX Level

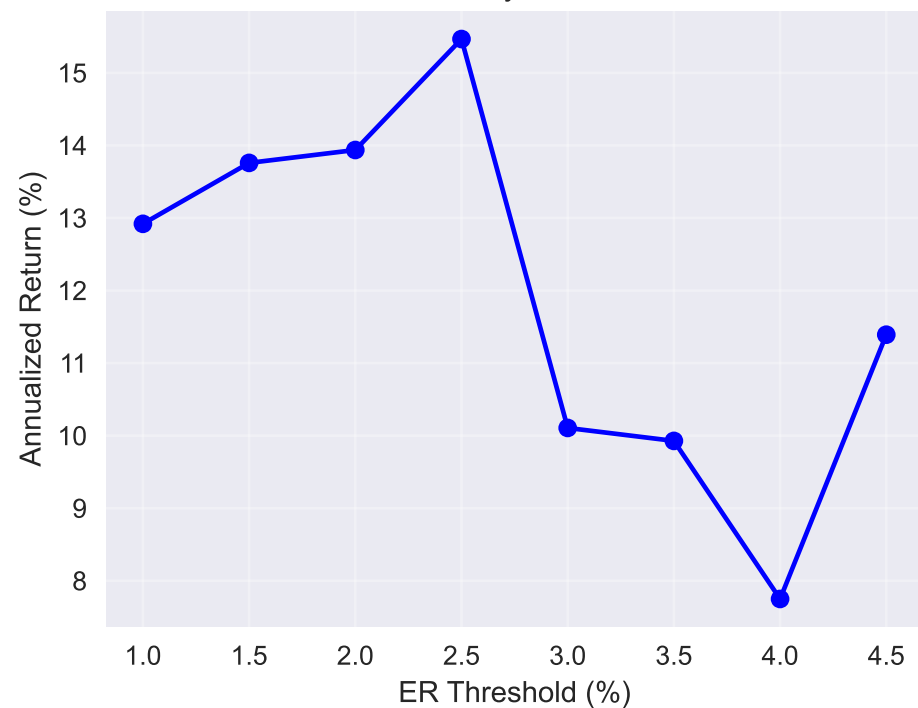


## Rolling Correlation with SPY

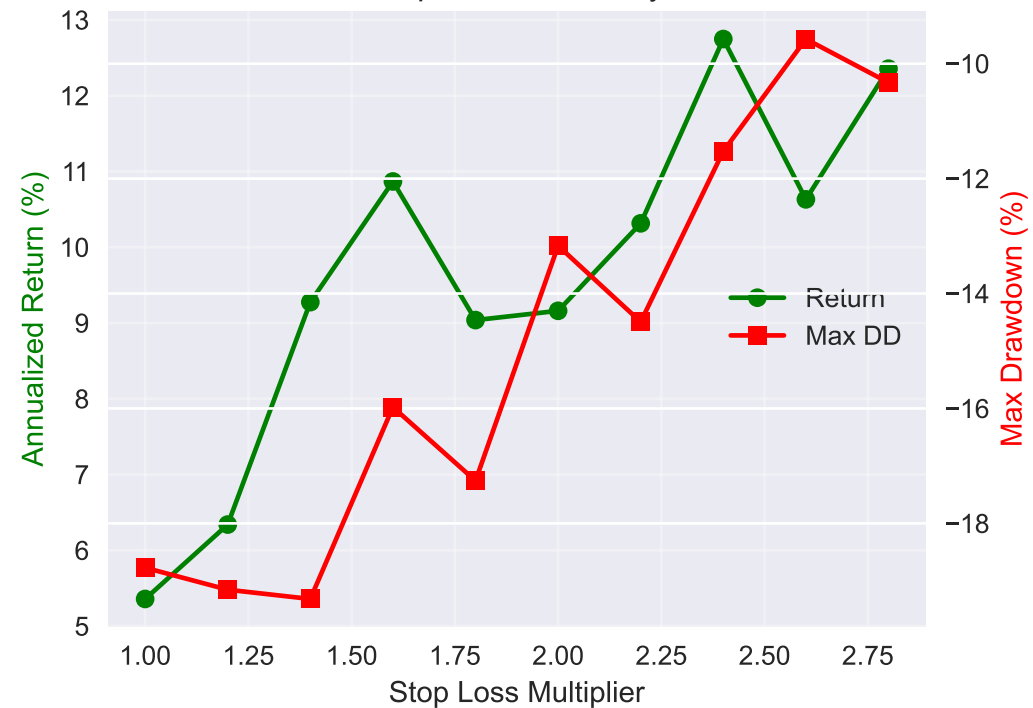


# Parameter Sensitivity Analysis

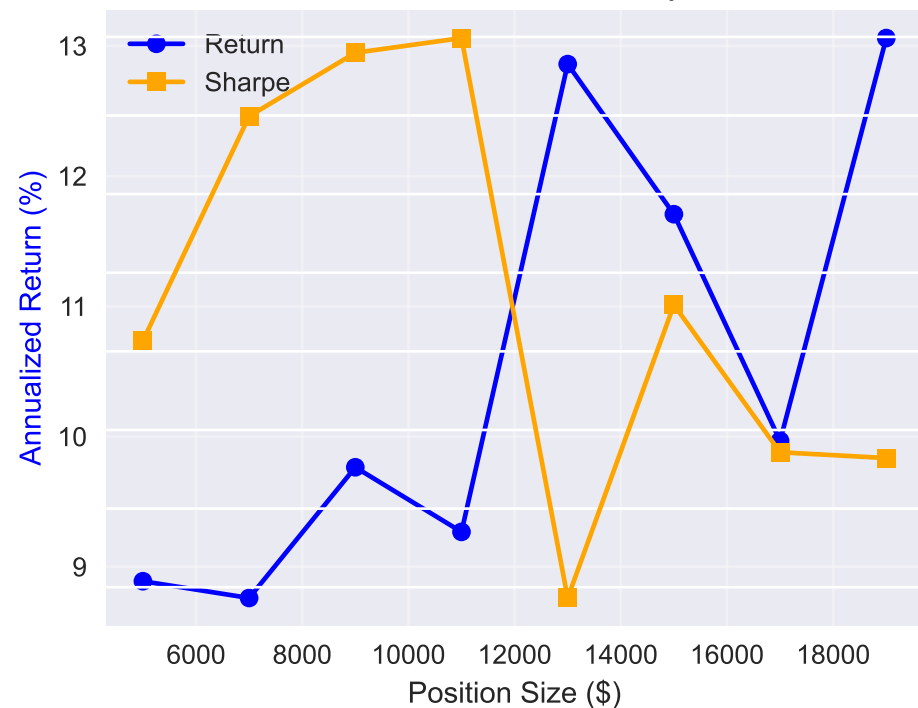
## Return Sensitivity to ER Threshold



## Stop Loss Sensitivity



## Position Size Sensitivity



## Parameter Combination Heatmap

