Weekly Expected Return Strategy

Comprehensive Backtest Report

PERFORMANCE SUMMARY

Total Cumulative Return: 4.26%
Annualized Return (CAGR): 720.03%
Period: 0.1 years
Sharpe Ratio: 54.47
Maximum Drawdown: -0.19%

TRADE STATISTICS

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

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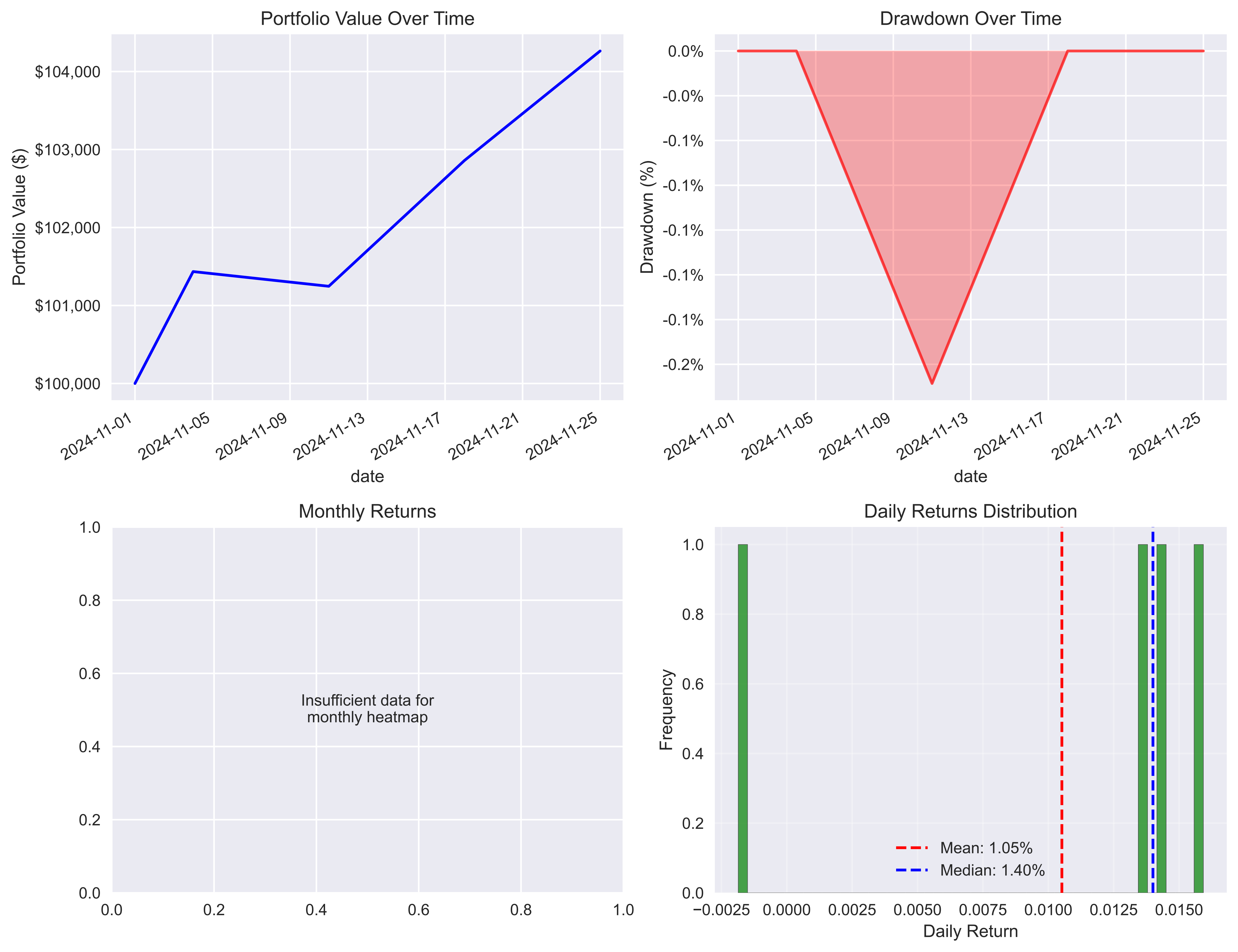
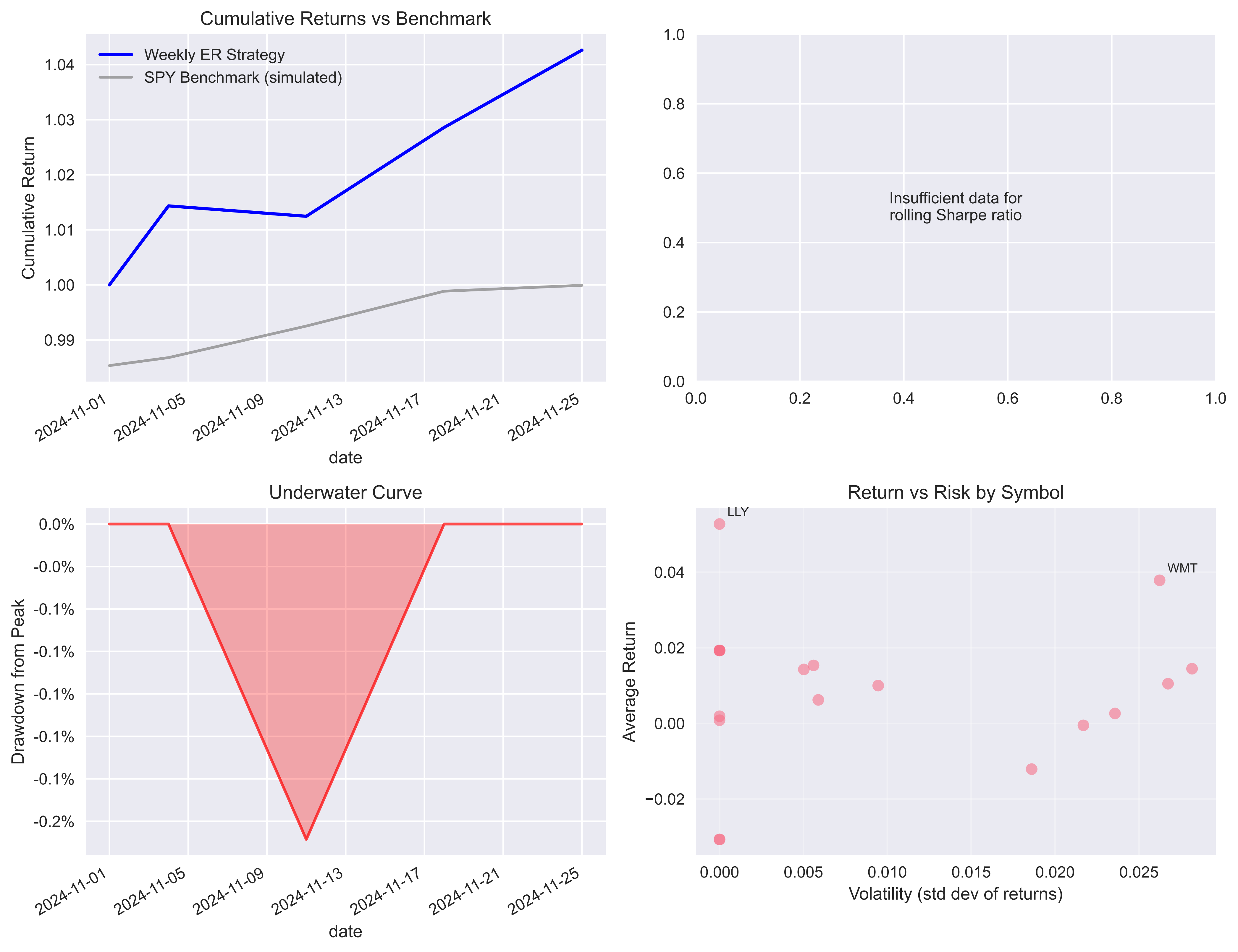
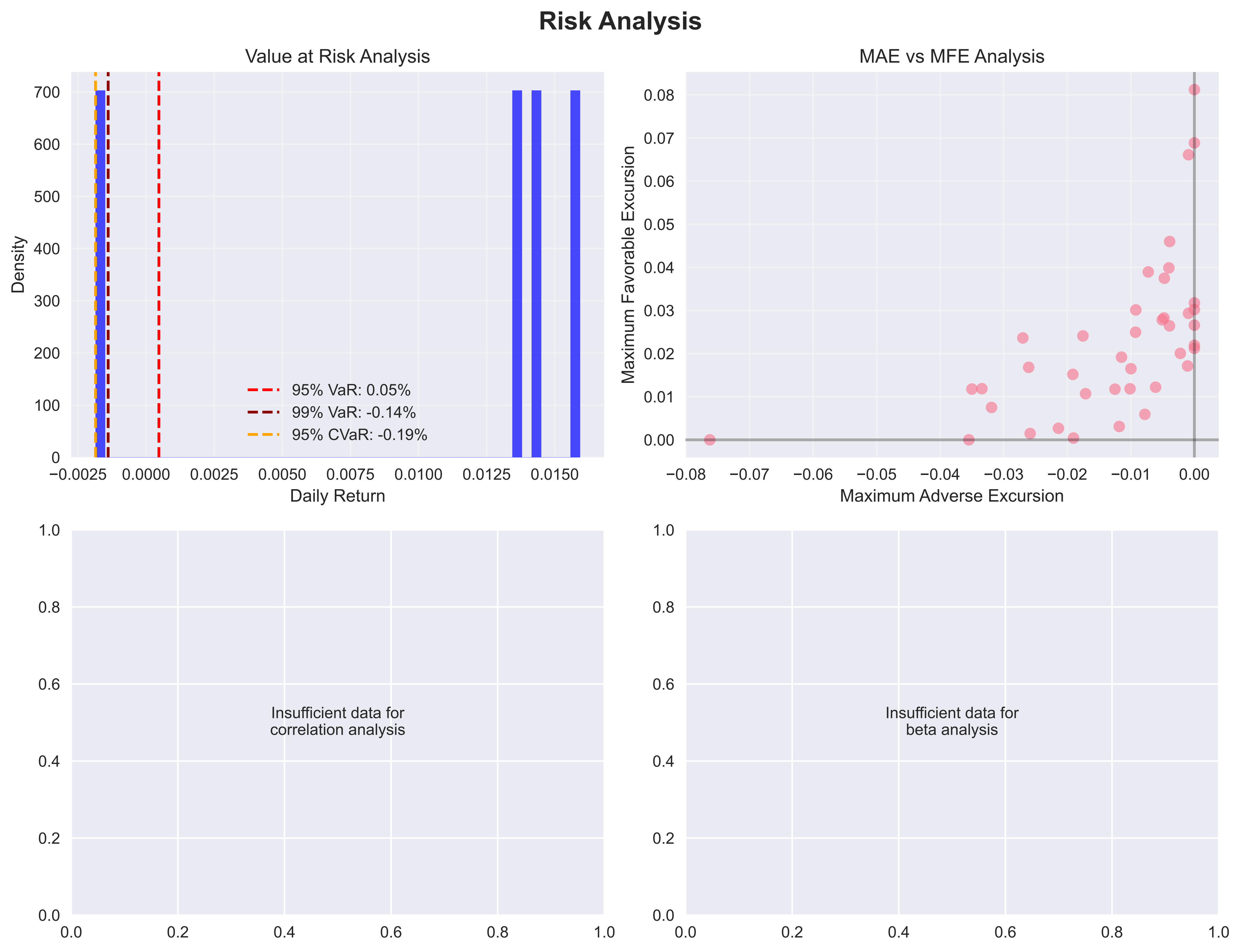
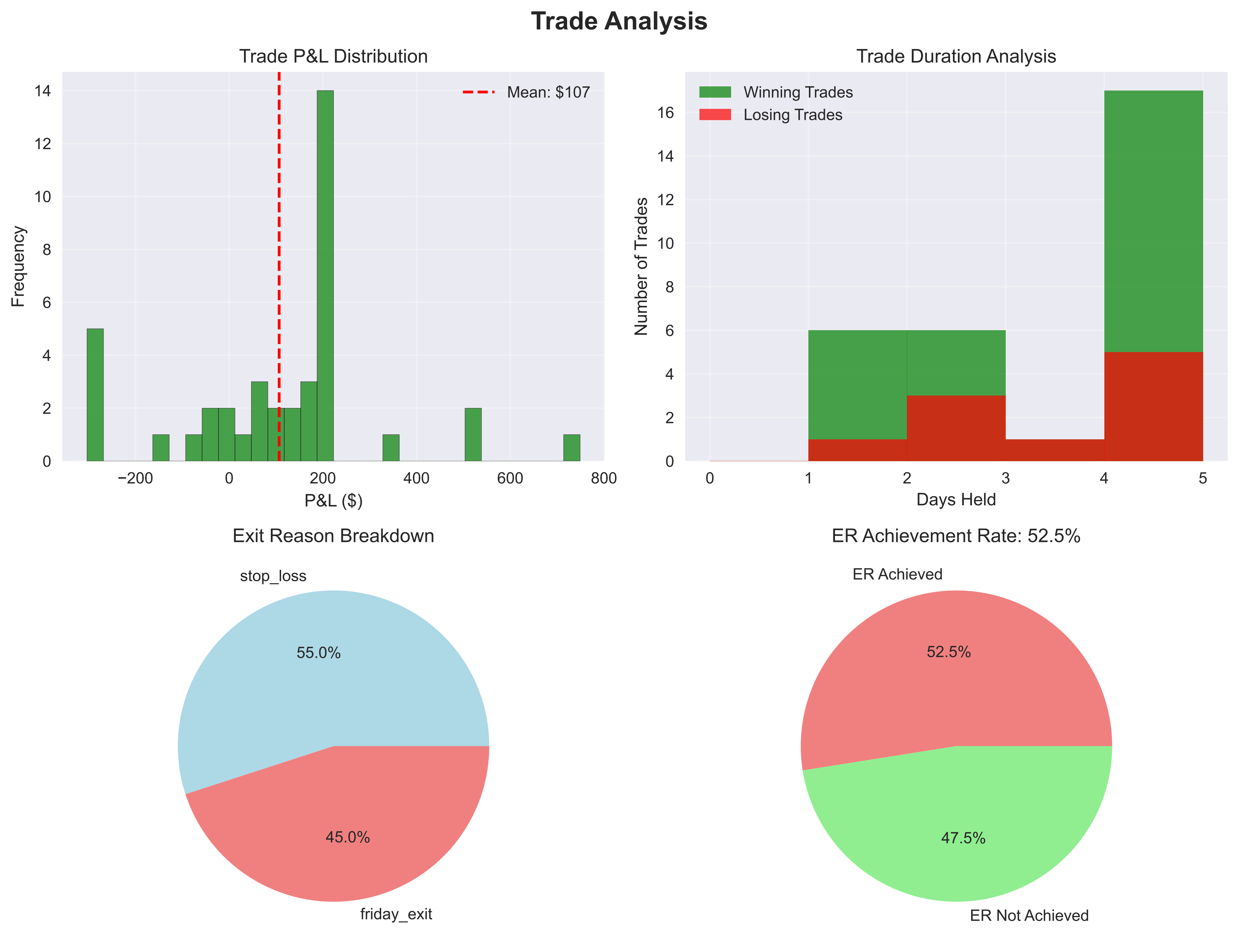
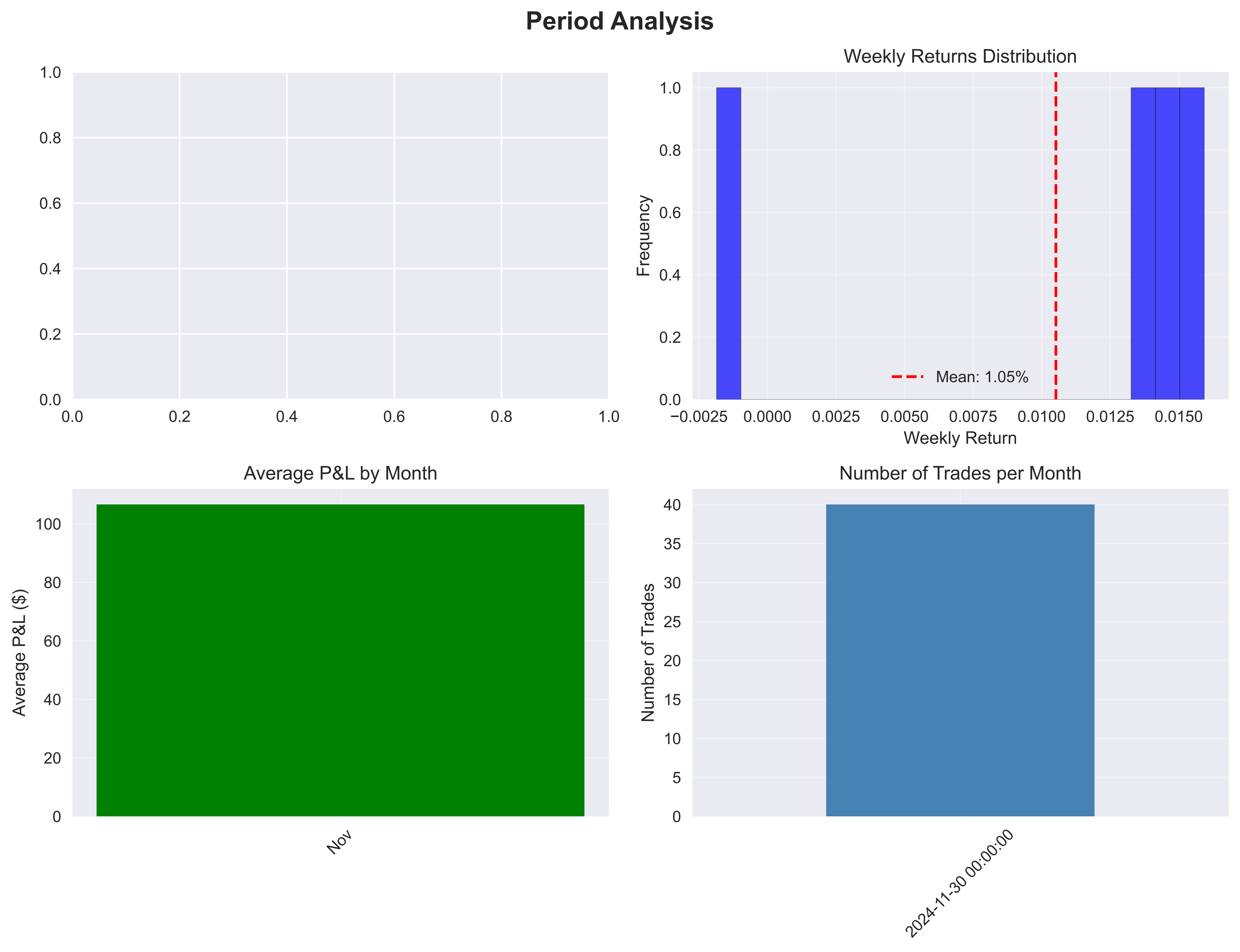


Portfolio Value Over Time
Portfolio Value ($)
$100,000
$101,000
$102,000
$103,000
$104,000
2024-11-01
2024-11-05
2024-11-09
2024-11-13
2024-11-17
2024-11-21
2024-11-25
date
Drawdown Over Time
Drawdown (%)
0.0%
-0.0%
-0.1%
-0.1%
-0.1%
-0.1%
-0.1%
-0.2%
2024-11-01
2024-11-05
2024-11-09
2024-11-13
2024-11-17
2024-11-21
2024-11-25
date
Monthly Returns
Insufficient data for
monthly heatmap
0.0
0.2
0.4
0.6
0.8
1.0
Daily Returns Distribution
Frequency
Mean: 1.05%
Median: 1.40%
−0.0025
0.0000
0.0025
0.0050
0.0075
0.0100
0.0125
0.0150
Daily Return


Cumulative Returns vs Benchmark
Weekly ER Strategy
SPY Benchmark (simulated)
Cumulative Return
1.04
1.03
1.02
1.01
1.00
0.99
2024-11-01
2024-11-05
2024-11-09
2024-11-13
2024-11-17
2024-11-21
2024-11-25
date
1.0
0.8
0.6
0.4
0.2
0.0
Insufficient data for
rolling Sharpe ratio
Underwater Curve
Drawdown from Peak
0.0%
-0.0%
-0.1%
-0.2%
Return vs Risk by Symbol
LLY
WMT
Average Return
0.04
0.02
0.00
−0.02
0.000
0.005
0.010
0.015
0.020
0.025
Volatility (std dev of returns)


Risk Analysis
Value at Risk Analysis
Density
Daily Return
95% VaR: 0.05%
99% VaR: -0.14%
95% CVaR: -0.19%
MAE vs MFE Analysis
Maximum Favorable Excursion
Maximum Adverse Excursion
Insufficient data for
correlation analysis
Insufficient data for
beta analysis


Trade Analysis
Trade P&L Distribution
Mean: $107
Frequency
P&L ($)
Trade Duration Analysis
Winning Trades
Losing Trades
Number of Trades
Days Held
Exit Reason Breakdown
stop_loss
55.0%
45.0%
friday_exit
ER Achievement Rate: 52.5%
ER Achieved
52.5%
47.5%
ER Not Achieved


Period Analysis
1.0
0.8
0.6
0.4
0.2
0.0
0.0
0.2
0.4
0.6
0.8
1.0
Weekly Returns Distribution
Frequency
Weekly Return
Mean: 1.05%
−0.0025
0.0000
0.0025
0.0050
0.0075
0.0100
0.0125
0.0150
Average P&L by Month
Average P&L ($)
0
20
40
60
80
100
Nov
Number of Trades per Month
Number of Trades
0
5
10
15
20
25
30
35
40
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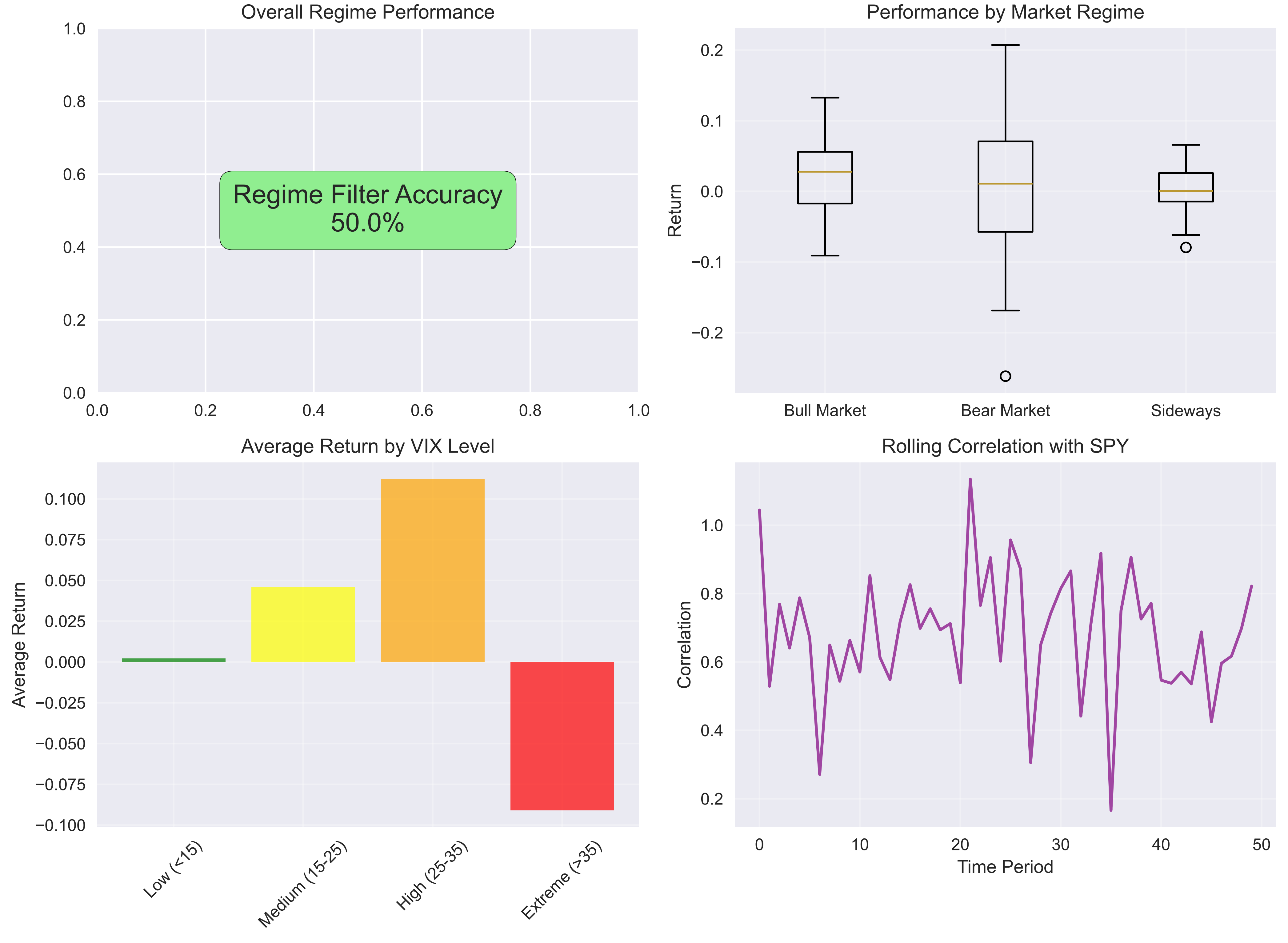
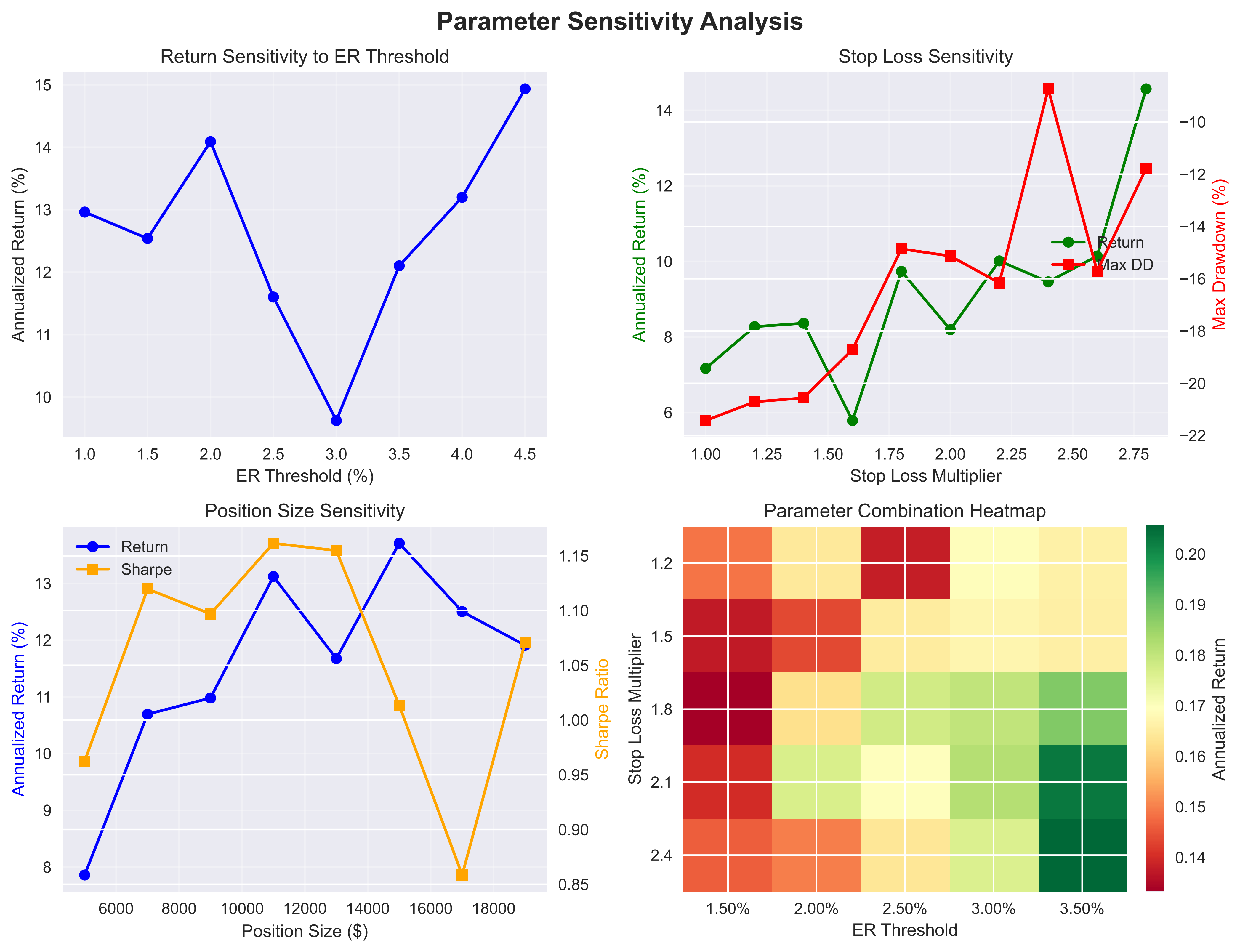
Regime Analysis




Parameter Sensitivity Analysis
Return Sensitivity to ER Threshold
Annualized Return (%)
ER Threshold (%)
Stop Loss Sensitivity
Annualized Return (%)
Max Drawdown (%)
Return
Max DD
Stop Loss Multiplier
Position Size Sensitivity
Return
Sharpe
Annualized Return (%)
Sharpe Ratio
Position Size ($)
Parameter Combination Heatmap
Stop Loss Multiplier
ER Threshold
Annualized Return
1.50%
2.00%
2.50%
3.00%
3.50%