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: 58.76
Maximum Drawdown: -0.19%

REPORT INFO
Generated: 2025-08-22 12:39:56
Total Trades: 40

TRADE STATISTICS

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

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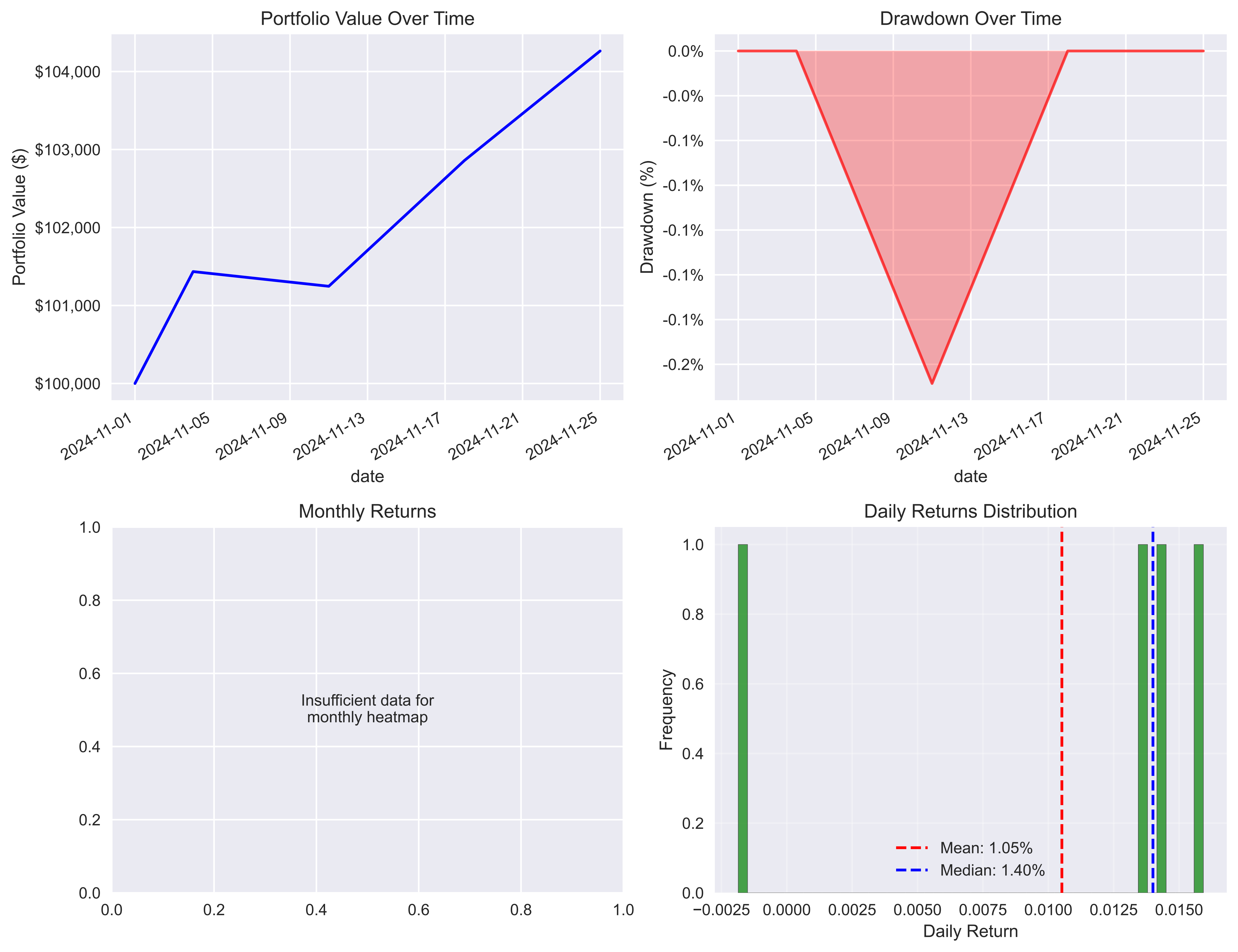
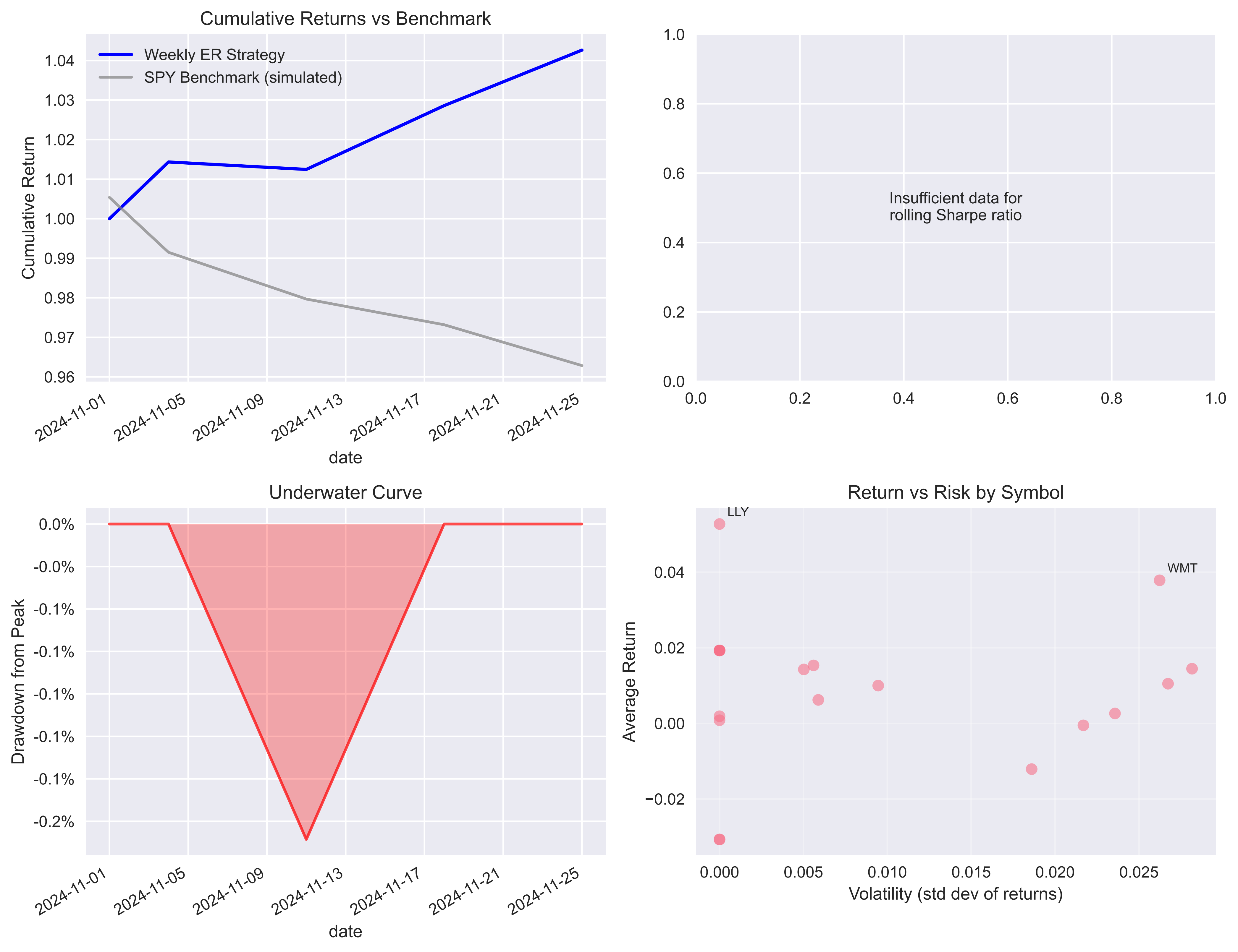
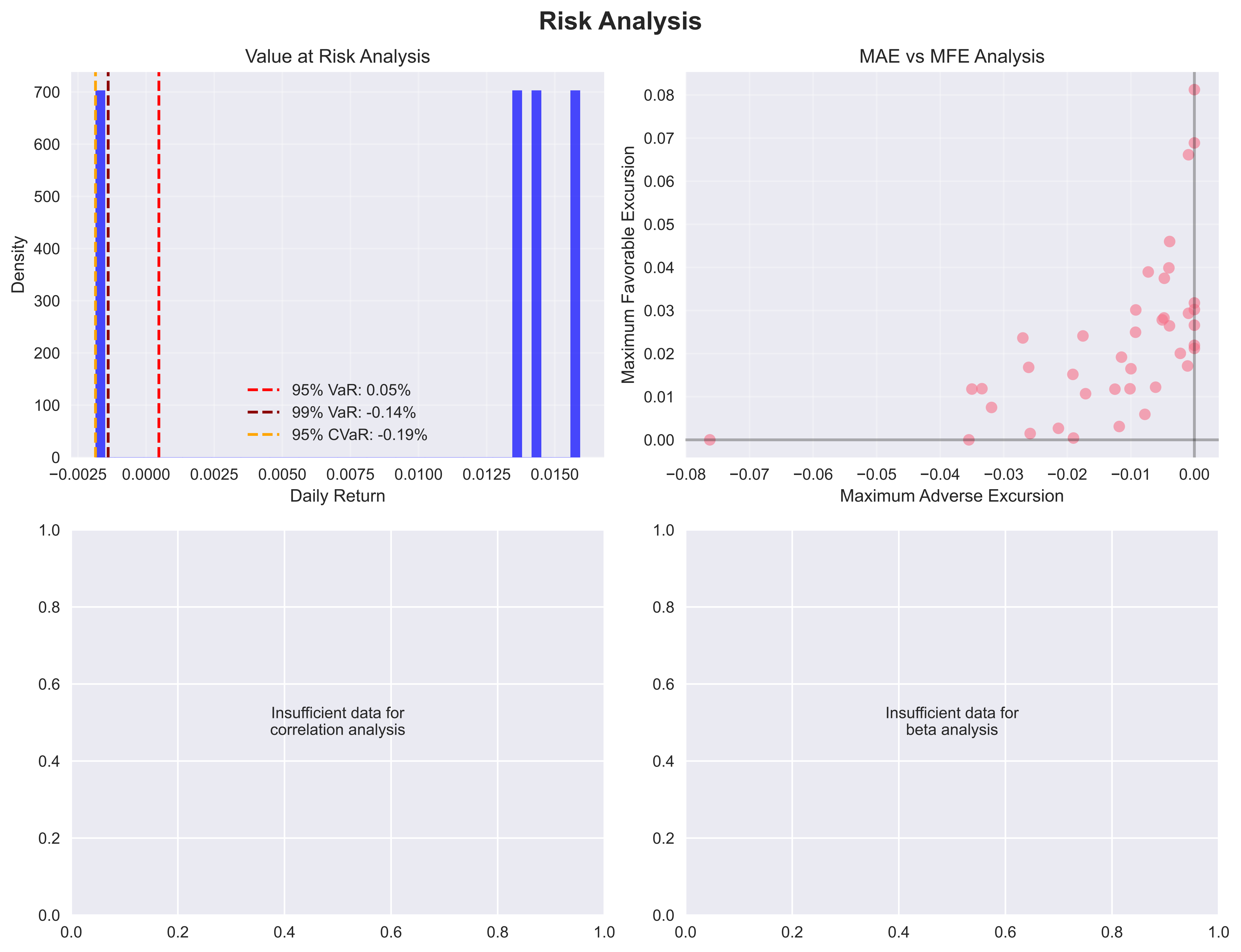
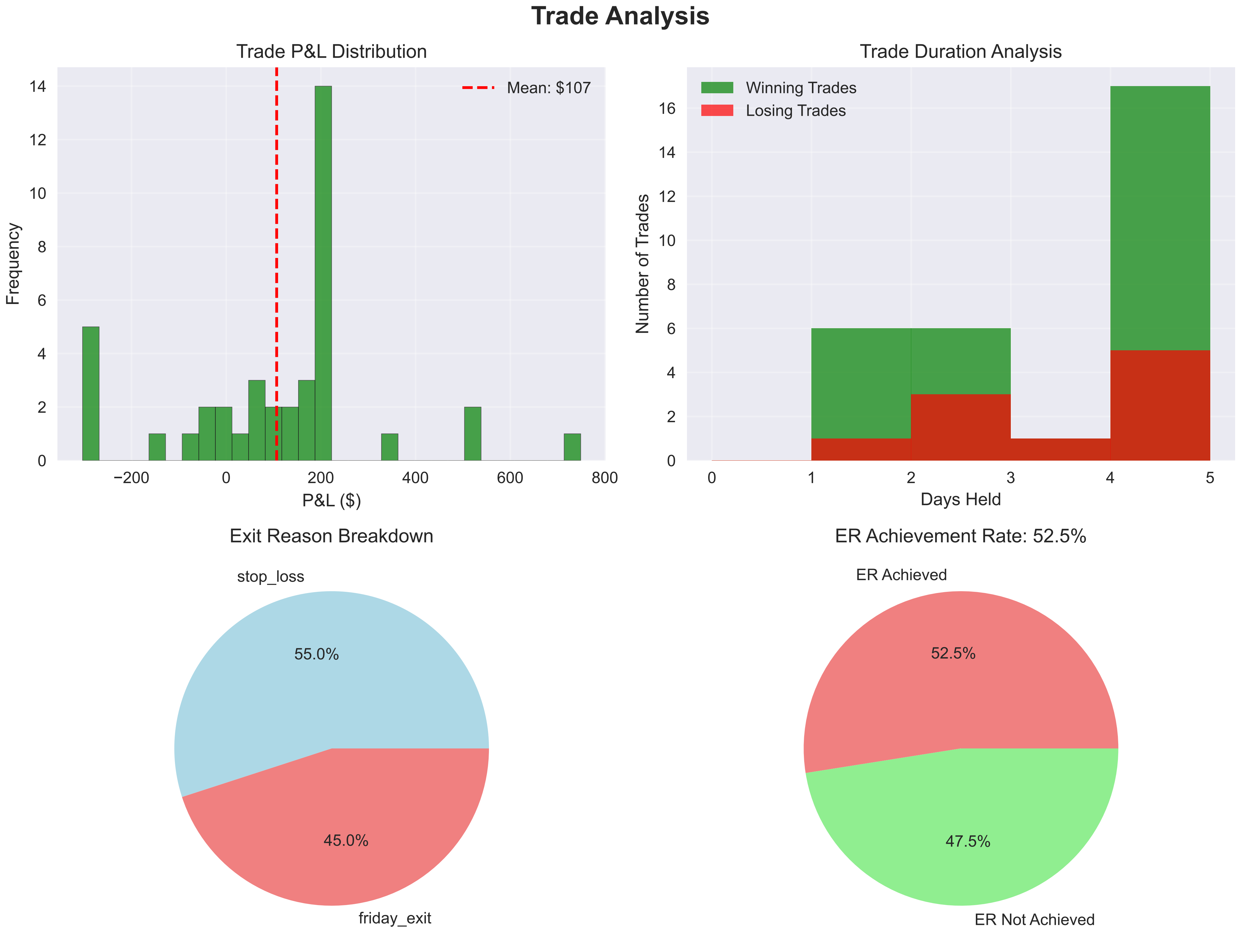
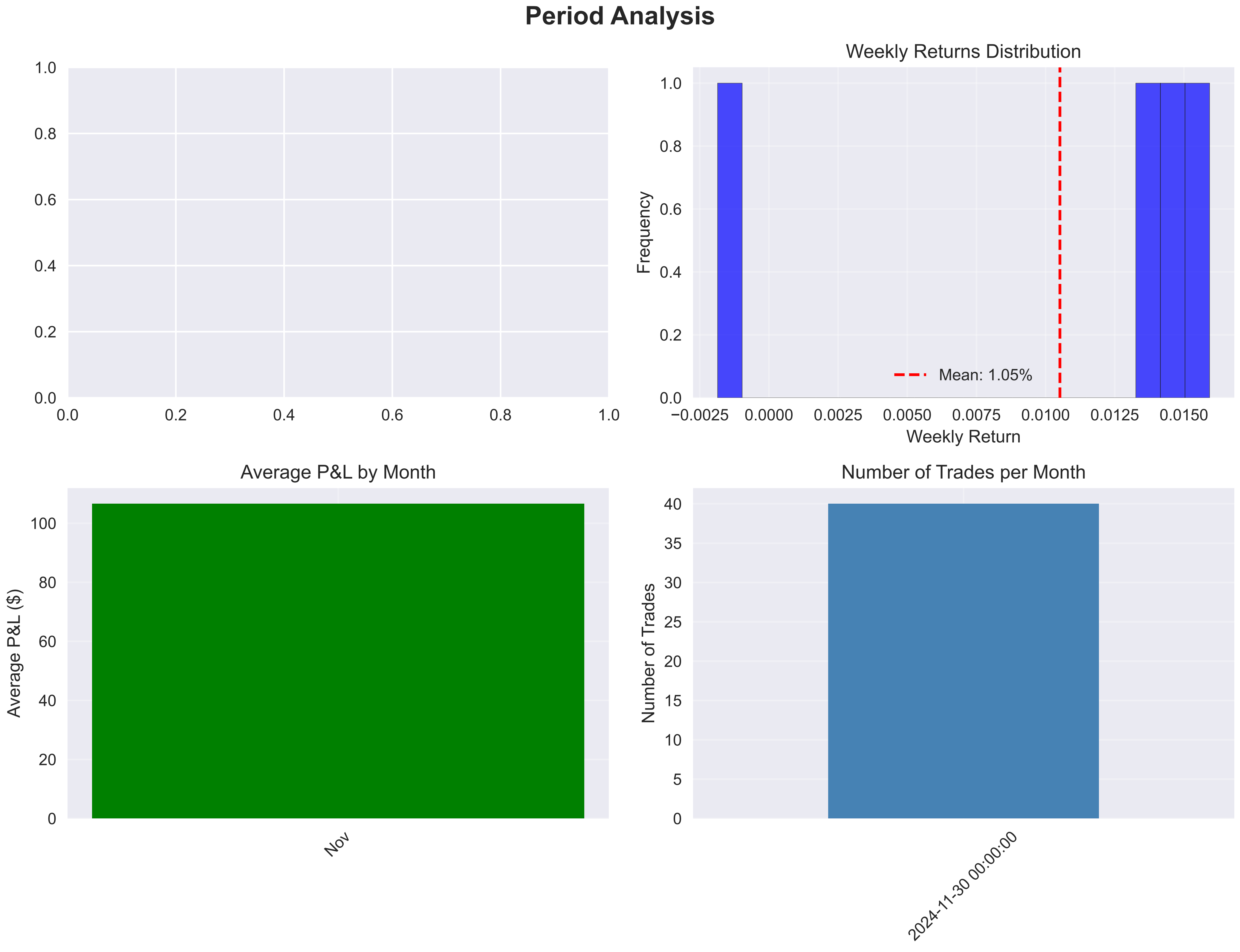

Portfolio Value Over Time
Portfolio Value ($)
$100,000
$101,000
$102,000
$103,000
$104,000
2024-11-01
2024-11-05
2024-11-09
2024-11-13
2024-11-17
2024-11-21
2024-11-25
date
Drawdown Over Time
Drawdown (%)
0.0%
-0.0%
-0.1%
-0.1%
-0.1%
-0.1%
-0.1%
-0.2%
2024-11-01
2024-11-05
2024-11-09
2024-11-13
2024-11-17
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
date
Insufficient data for
rolling Sharpe ratio
Underwater Curve
Drawdown from Peak
date
Return vs Risk by Symbol
LLY
WMT
Average Return
Volatility (std dev of returns)

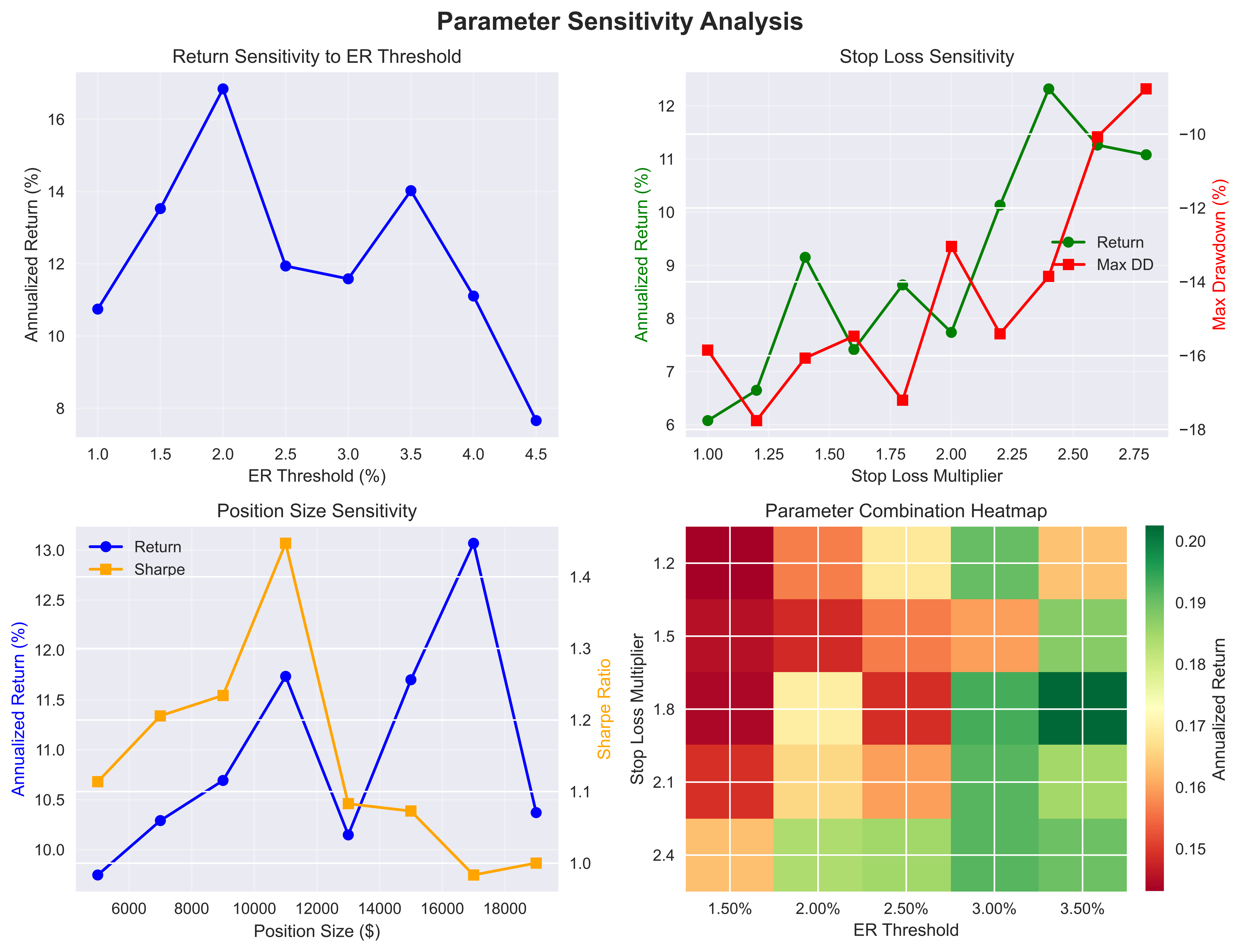


Risk Analysis
Value at Risk Analysis
Density
Daily Return
95% VaR: 0.05%
99% VaR: -0.14%
95% CVaR: -0.19%
MAE vs MFE Analysis
Maximum Favorable Excursion
Maximum Adverse Excursion
Insufficient data for
correlation analysis
Insufficient data for
beta analysis


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
Mean: 1.05%
−0.0025
0.0000
0.0025
0.0050
0.0075
0.0100
0.0125
0.0150
Weekly Return
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
2024-11-30 00:00:00

Regime Analysis
Overall Regime Performance
Regime Filter Accuracy
50.0%
0.0
0.2
0.4
0.6
0.8
1.0
Performance by Market Regime
Return
0.2
0.1
0.0
−0.1
−0.2
Bull Market
Bear Market
Sideways
Average Return by VIX Level
Average Return
0.06
0.04
0.02
0.00
−0.02
−0.04
−0.06
Low (<15)
Medium (15-25)
High (25-35)
Extreme (>35)
Rolling Correlation with SPY
Correlation
1.0
0.8
0.6
0.4
0.2
0
10
20
30
40
50
Time Period


Parameter Sensitivity Analysis
Return Sensitivity to ER Threshold
Annualized Return (%)
ER Threshold (%)
Stop Loss Sensitivity
Annualized Return (%)
Max Drawdown (%)
Stop Loss Multiplier
Return
Max DD
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%