Weekly Expected Return Strategy

Comprehensive Backtest Report

PERFORMANCE SUMMARY

Total Cumulative Return: 4.72%
Estimated Annual Return: 11.7%
Period: 104 weeks
Sharpe Ratio: 0.92
Maximum Drawdown: -4.94%

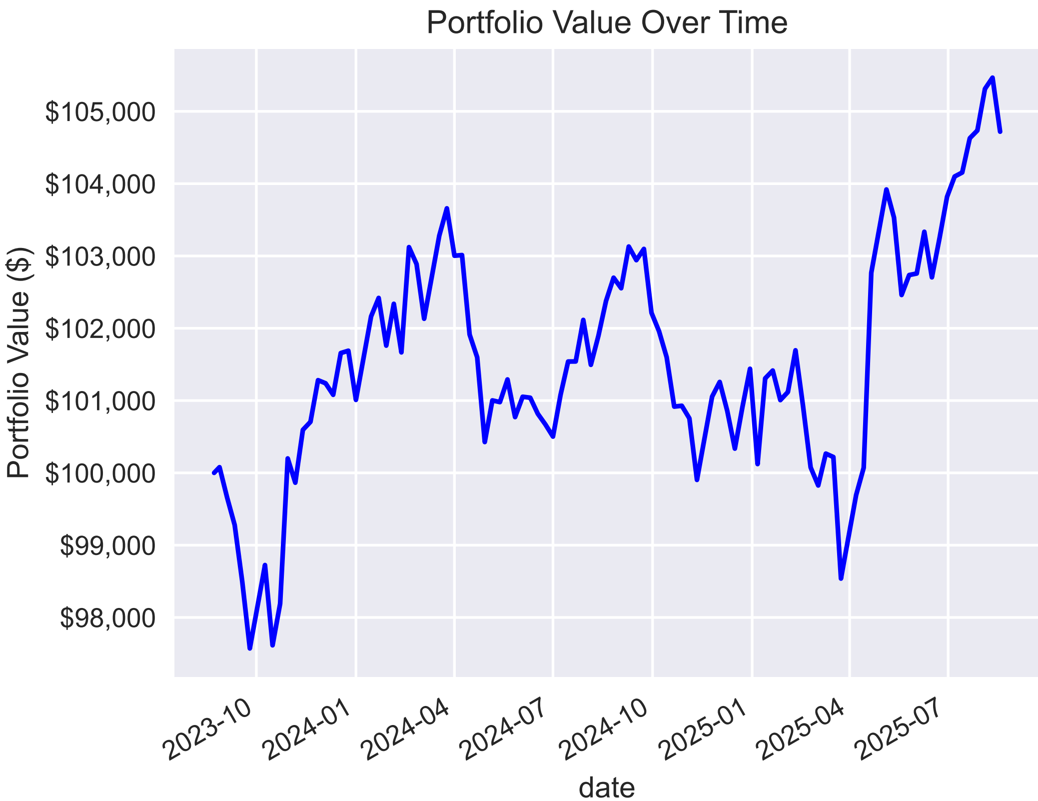
BACKTEST EXECUTION
Start Time: 2025-08-22 16:14:40
End Time: 2025-08-22 16:14:42
Duration: 1.8 seconds

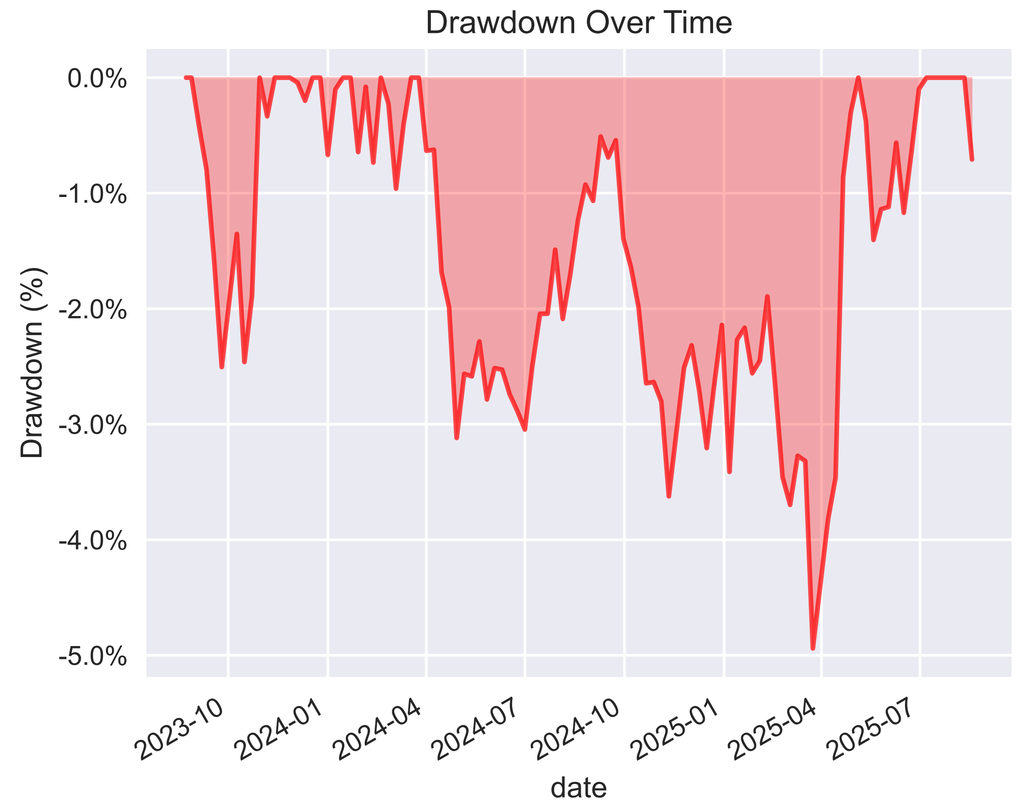
REPORT INFO
Generated: 2025-08-22 16:14:42
Total Trades: 312

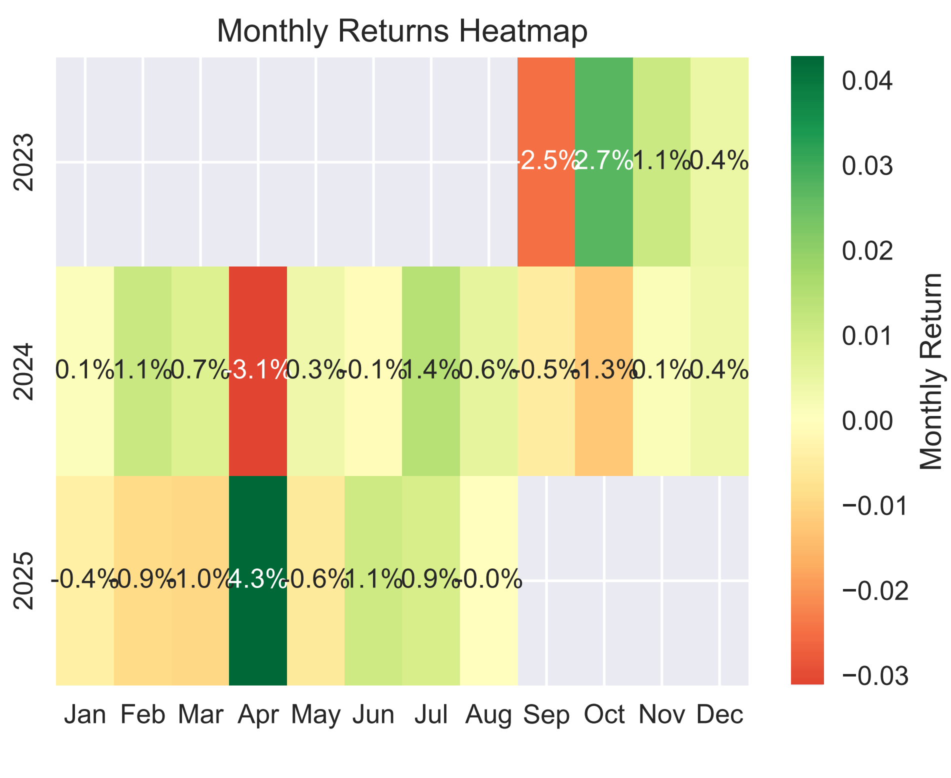
TRADE STATISTICS

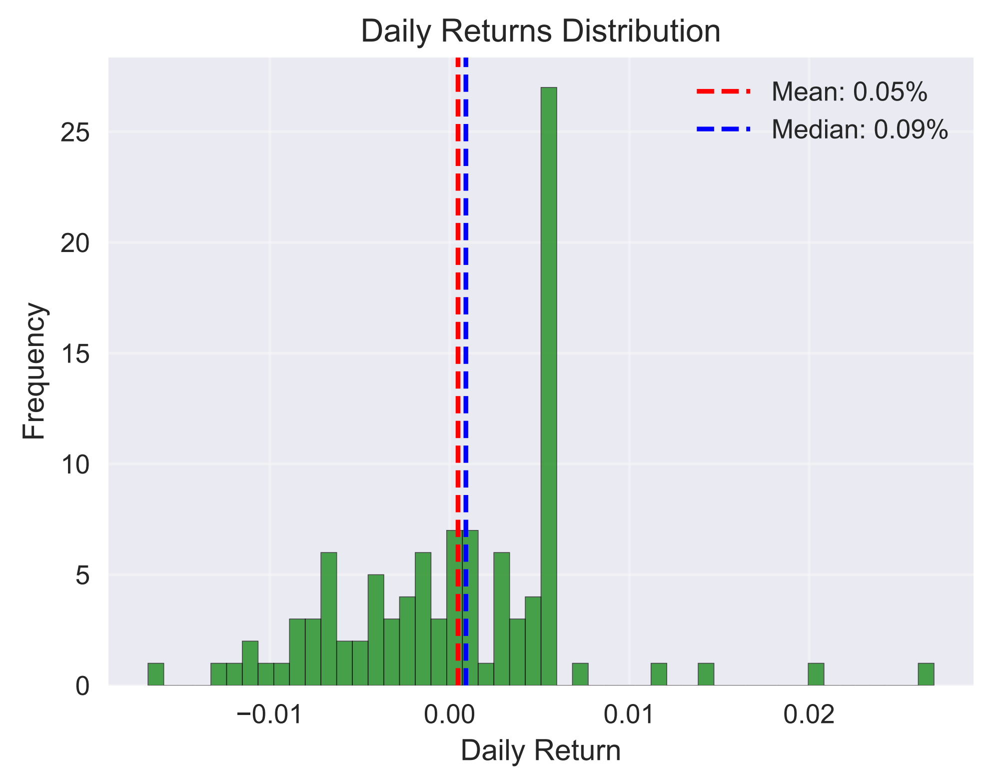
Total Trades: 312
Win Rate: 67.31%
Profit Factor: 1.10
Average Win: $256
Average Loss: $-480

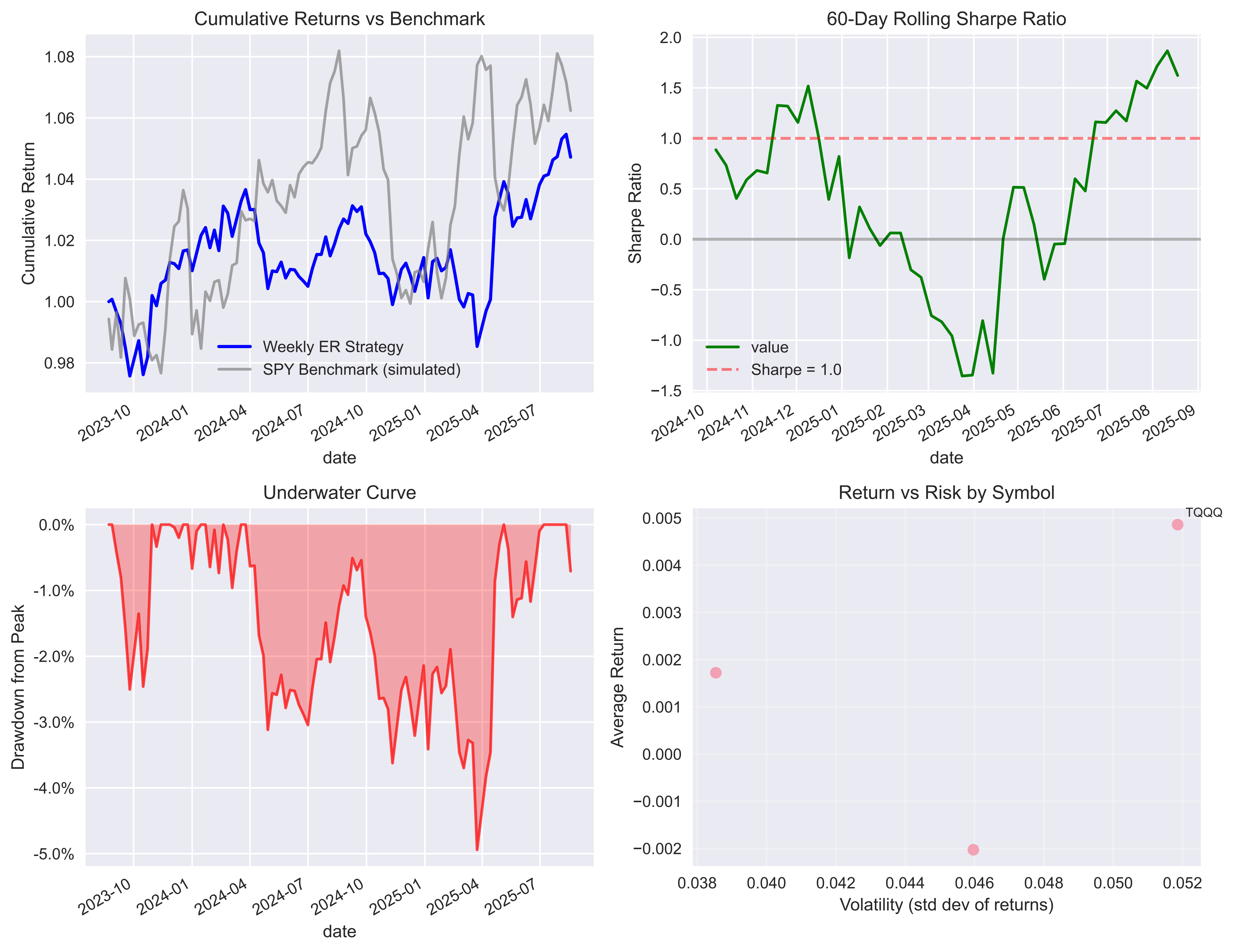
Generated: 2025-08-22 16:14:42

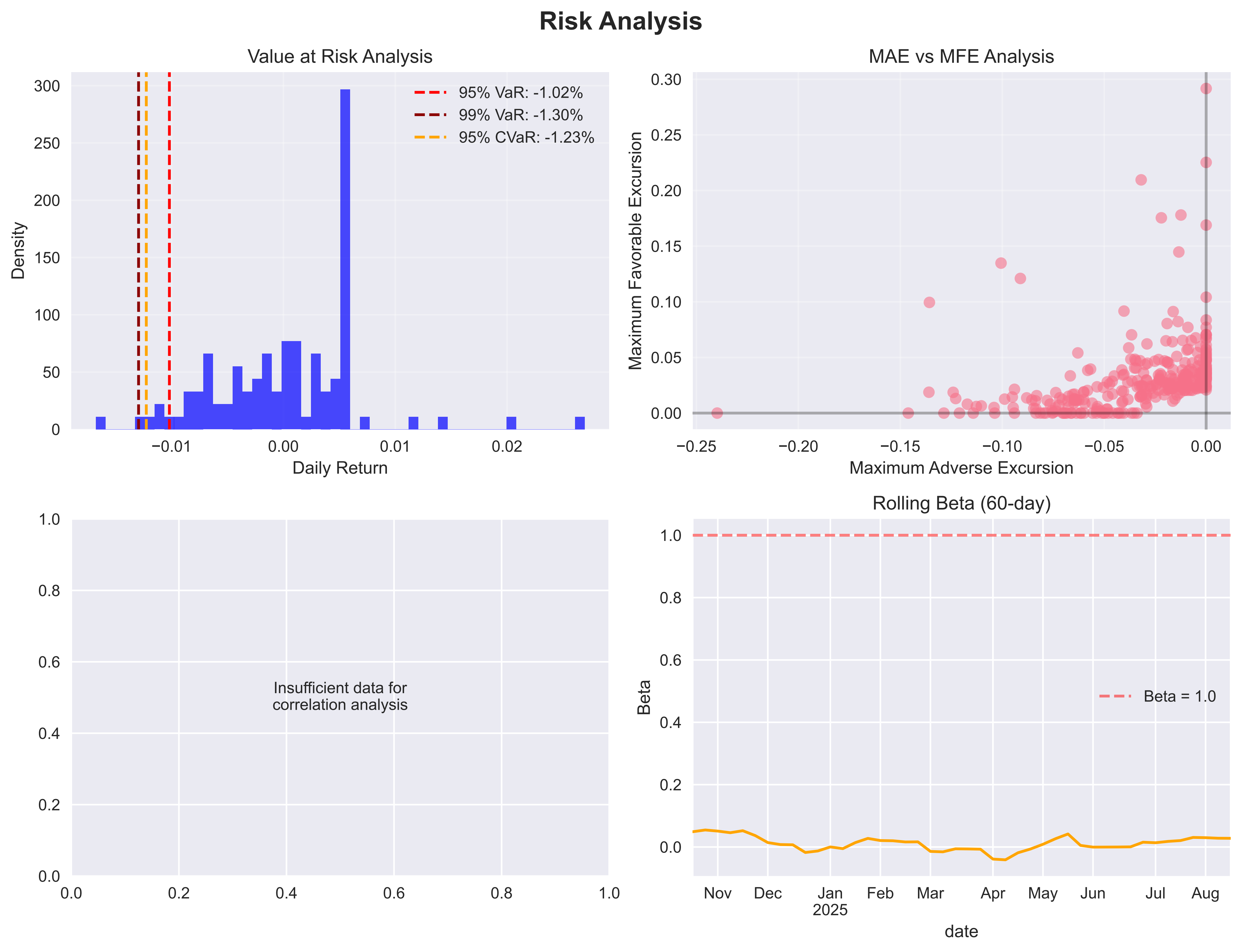

Portfolio Value Over Time
Portfolio Value ($)
$98,000
$99,000
$100,000
$101,000
$102,000
$103,000
$104,000
$105,000
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01
2025-04
2025-07
date

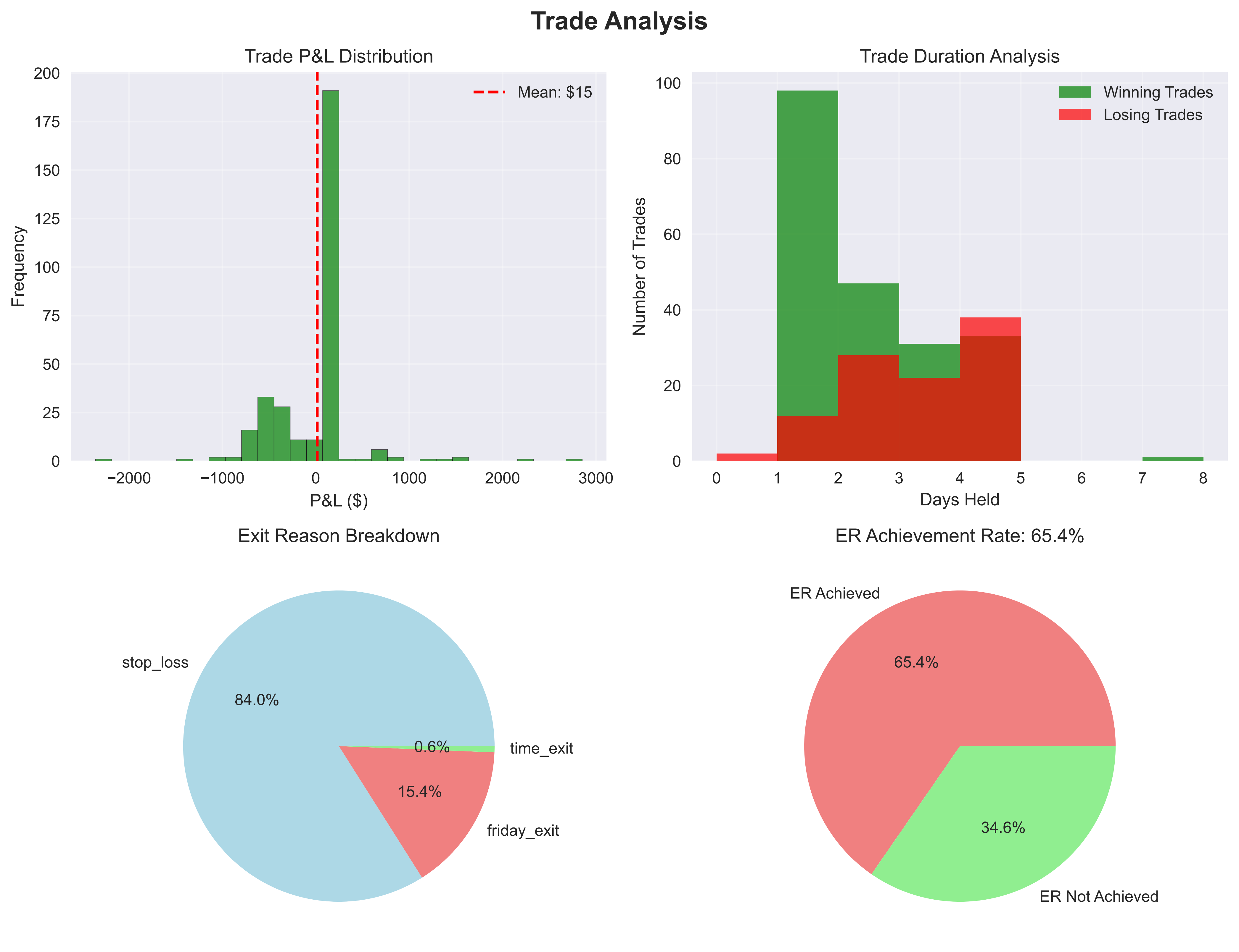

Drawdown Over Time
Drawdown (%)
0.0%
-1.0%
-2.0%
-3.0%
-4.0%
-5.0%
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01
2025-04
2025-07
date


Monthly Returns Heatmap
2023
-2.5% 2.7% 1.1% 0.4%
2024
0.1% 1.1% 0.7% -3.1% 0.3% -0.1% 1.4% 0.6% -0.5% -1.3% 0.1% 0.4%
2025
-0.4% -0.9% -1.0% 4.3% -0.6% 1.1% 0.9% -0.0%
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
Monthly Return
0.04
0.03
0.02
0.01
0.00
−0.01
−0.02
−0.03


Daily Returns Distribution
Mean: 0.05%
Median: 0.09%
Frequency
0
5
10
15
20
25
−0.01
0.00
0.01
0.02
Daily Return

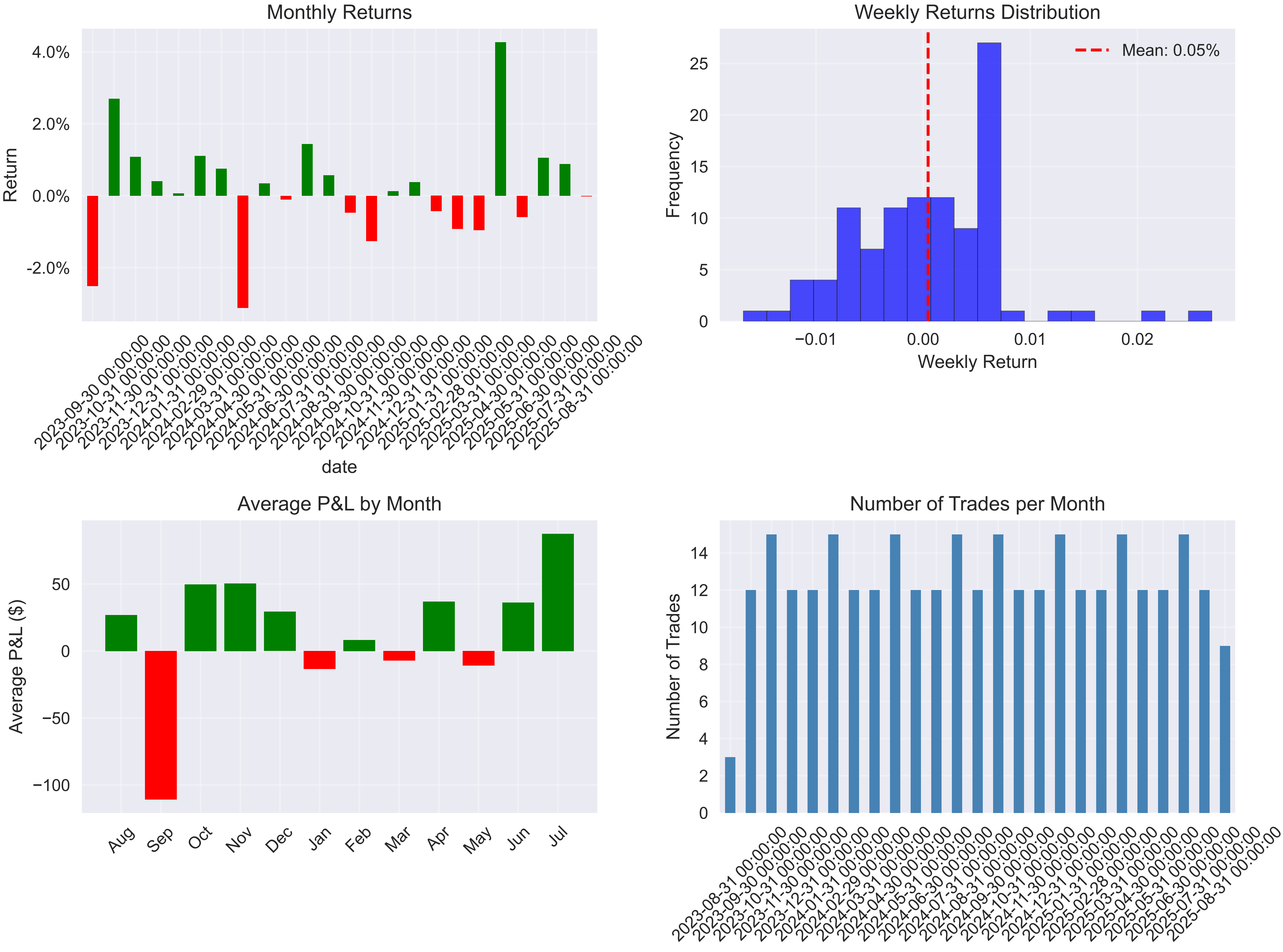

Cumulative Returns vs Benchmark
Cumulative Return
date
Weekly ER Strategy
SPY Benchmark (simulated)
60-Day Rolling Sharpe Ratio
Sharpe Ratio
date
value
Sharpe = 1.0
Underwater Curve
Drawdown from Peak
date
Return vs Risk by Symbol
Average Return
Volatility (std dev of returns)
TQQQ


Risk Analysis
Value at Risk Analysis
95% VaR: -1.02%
99% VaR: -1.30%
95% CVaR: -1.23%
Density
Daily Return
0
50
100
150
200
250
300
−0.01
0.00
0.01
0.02
MAE vs MFE Analysis
Maximum Favorable Excursion
Maximum Adverse Excursion
0.00
0.05
0.10
0.15
0.20
0.25
0.30
−0.25
−0.20
−0.15
−0.10
−0.05
0.00
Insufficient data for
correlation analysis
0.0
0.2
0.4
0.6
0.8
1.0
Rolling Beta (60-day)
Beta = 1.0
Beta
date
Nov
Dec
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug

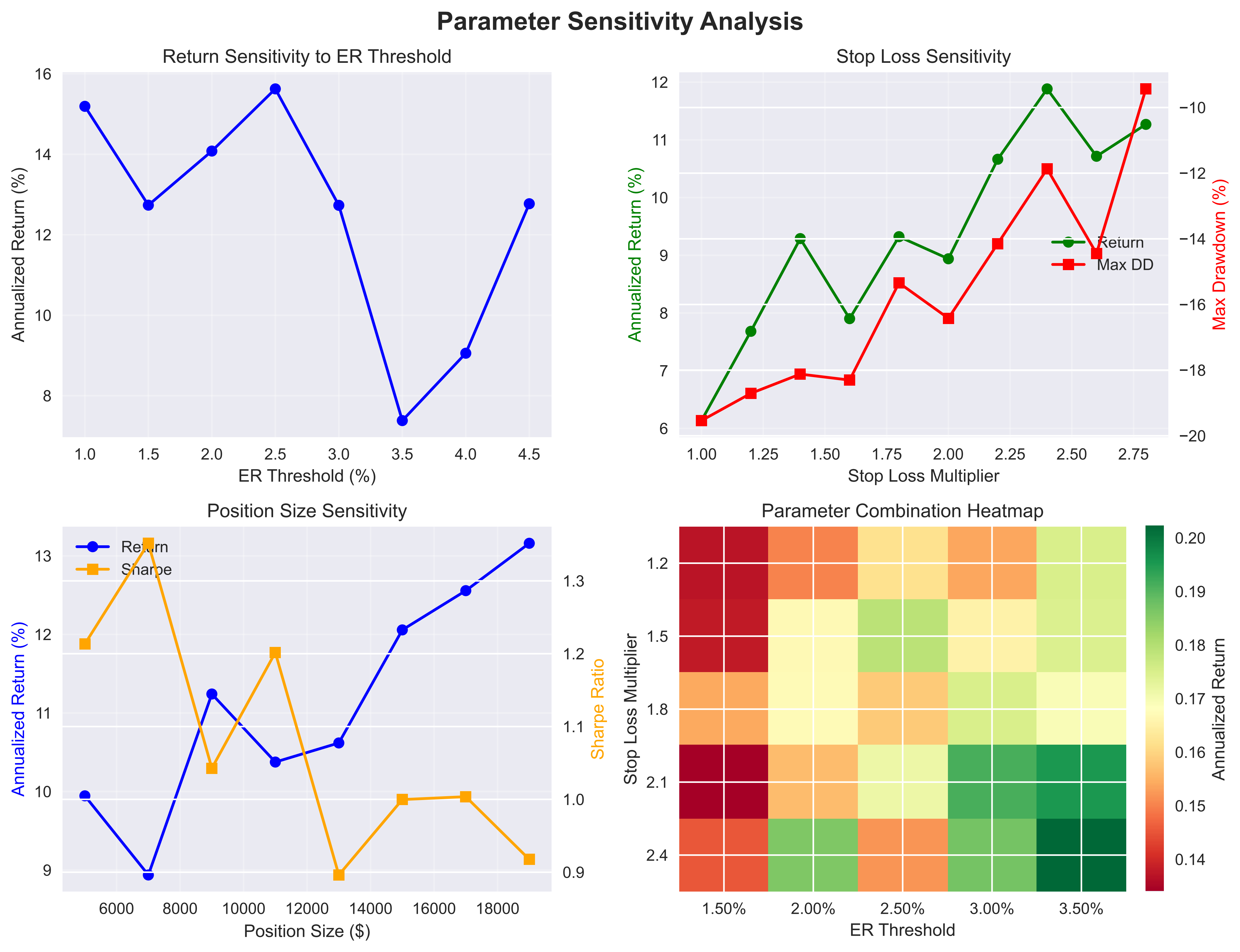


Trade Analysis
Trade P&L Distribution
Mean: $15
Frequency
P&L ($)
0
25
50
75
100
125
150
175
200
−2000
−1000
0
1000
2000
3000
Trade Duration Analysis
Winning Trades
Losing Trades
Number of Trades
Days Held
0
20
40
60
80
100
0
1
2
3
4
5
6
7
8
Exit Reason Breakdown
stop_loss
84.0%
0.6%
time_exit
15.4%
friday_exit
ER Achievement Rate: 65.4%
ER Achieved
65.4%
34.6%
ER Not Achieved

Period Analysis



Regime Analysis
Overall Regime Performance
Regime Filter Accuracy
77.9%
Performance by Market Regime
Return
Bull Market
Bear Market
Sideways
Average Return by VIX Level
Average Return
Low (<15)
Medium (15-25)
High (25-35)
Extreme (>35)
Rolling Correlation with SPY
Correlation
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
Annualized Return (%)
Sharpe Ratio
Position Size ($)
Return
Sharpe
Parameter Combination Heatmap
Stop Loss Multiplier
ER Threshold
Annualized Return
1.50%
2.00%
2.50%
3.00%
3.50%
1.2
1.5
1.8
2.1
2.4