Weekly Expected Return Strategy

Comprehensive Backtest Report

PERFORMANCE SUMMARY

Total Return: 368.41%
Annualized Return: 110.44%
Sharpe Ratio: 5.21
Maximum Drawdown: -9.39%

TRADE STATISTICS

Total Trades: 6,773
Win Rate: 70.54%
Profit Factor: 1.40
Average Win: $269
Average Loss: $-460

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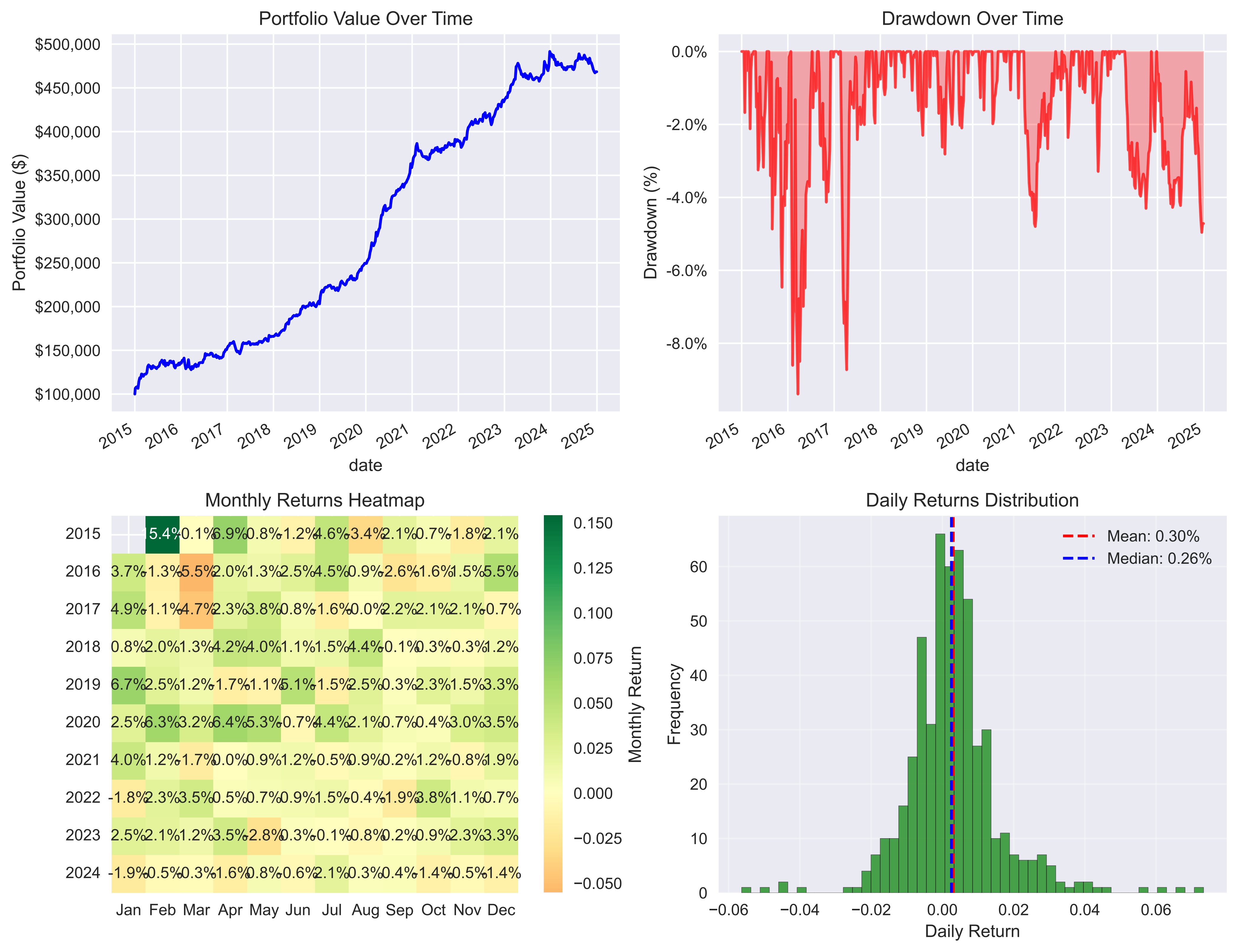
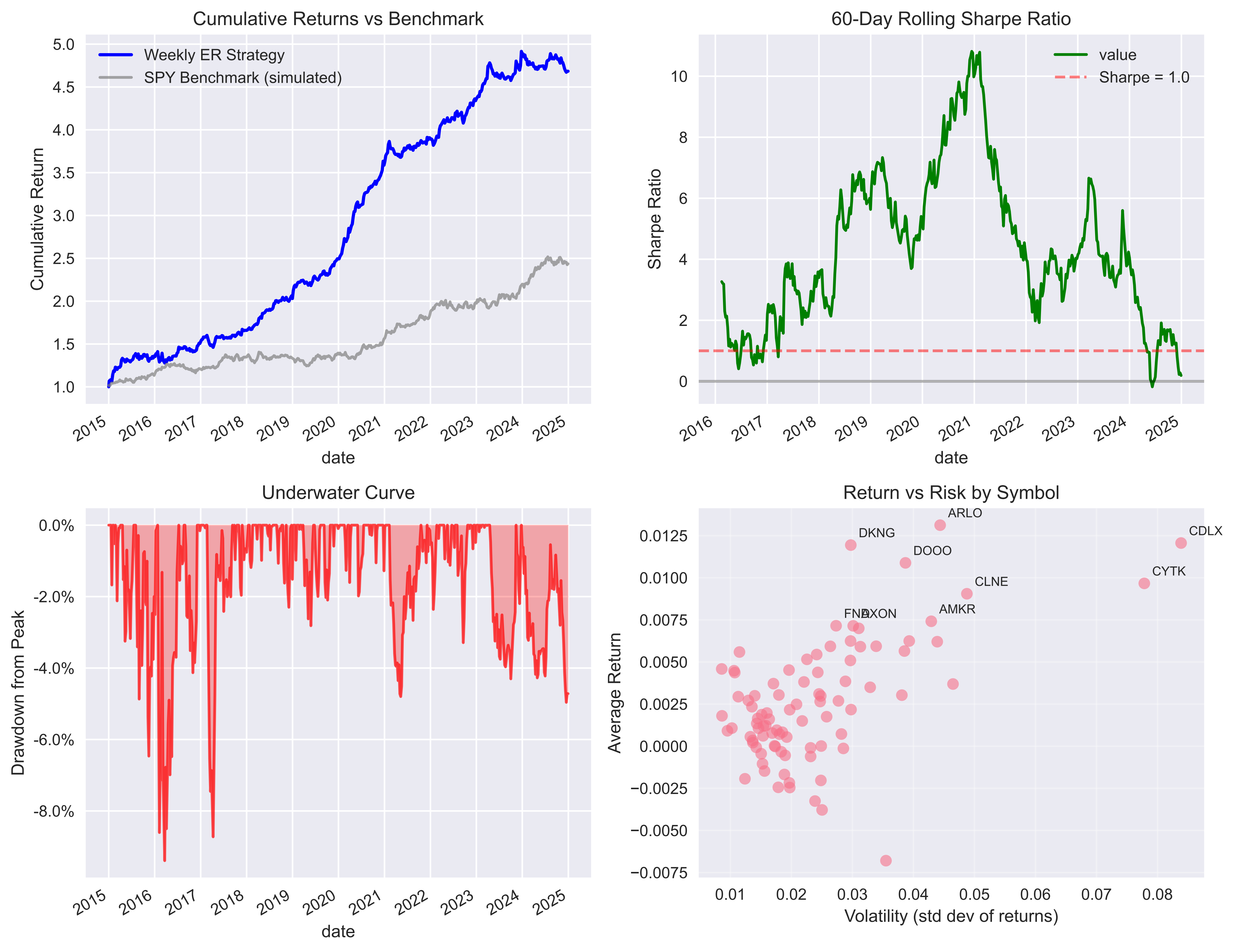
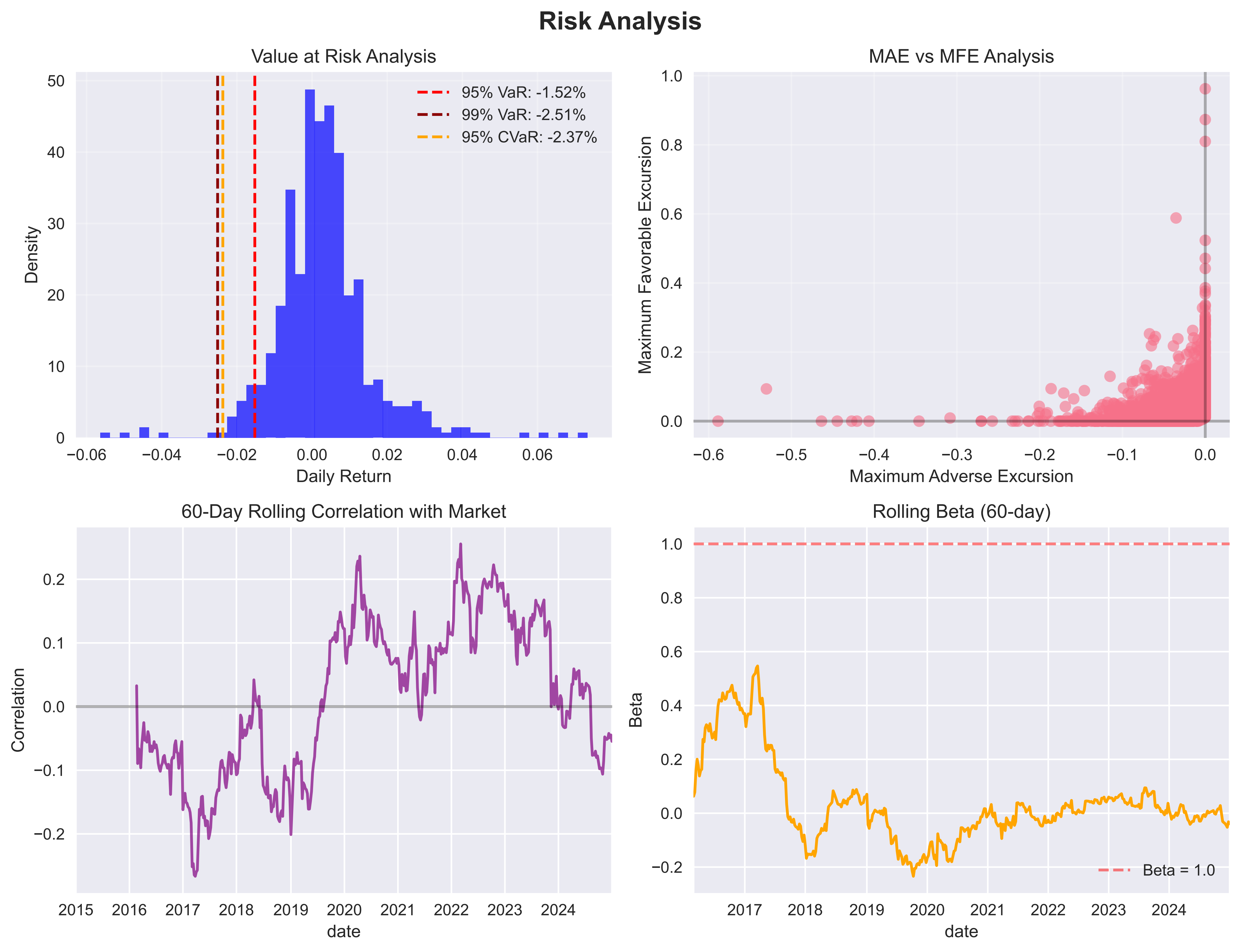
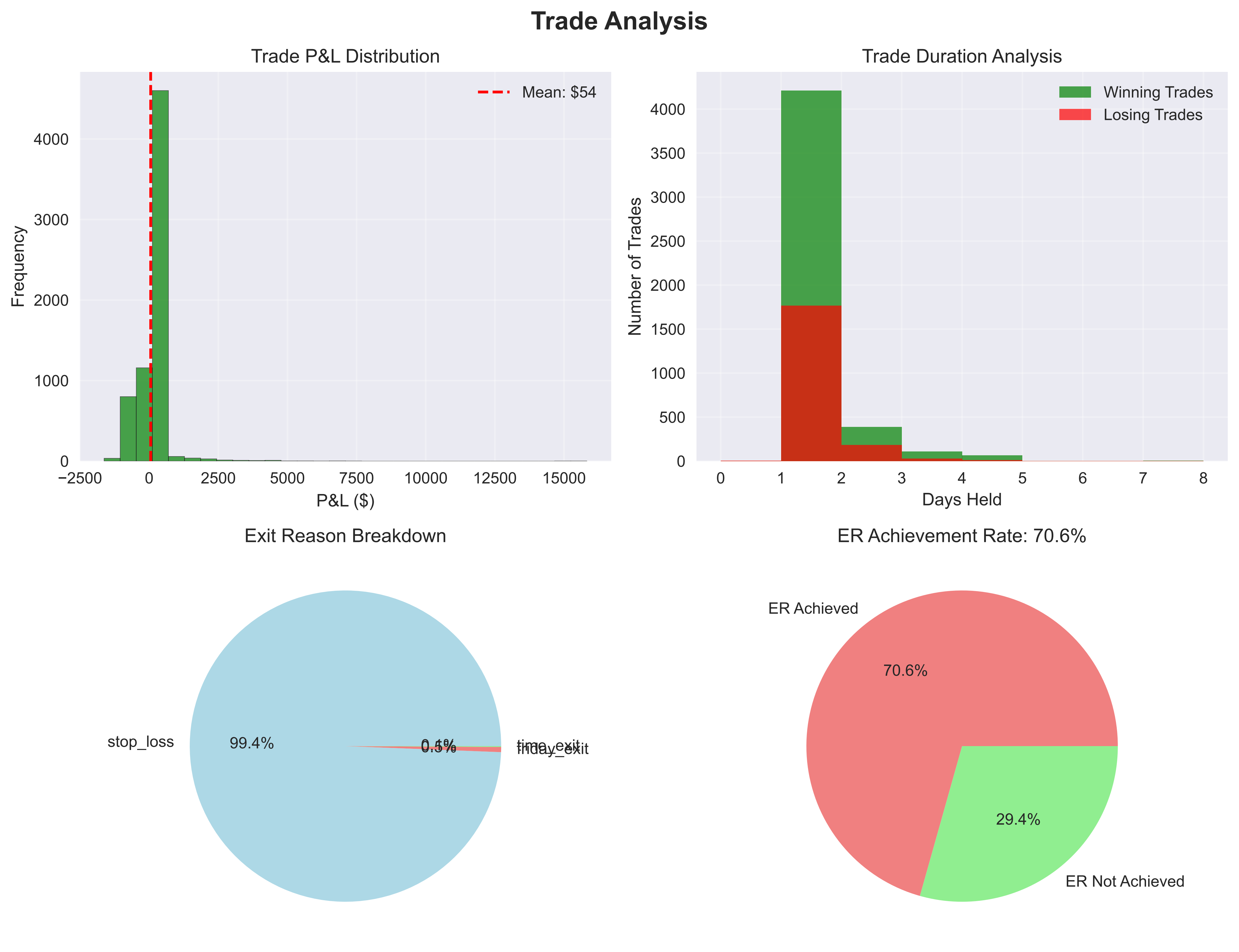


Portfolio Value Over Time
Portfolio Value ($)
$100,000
$150,000
$200,000
$250,000
$300,000
$350,000
$400,000
$450,000
$500,000
date
Drawdown Over Time
Drawdown (%)
0.0%
-2.0%
-4.0%
-6.0%
-8.0%
2015
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
Monthly Returns Heatmap
Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
Monthly Return
0.150
0.125
0.100
0.075
0.050
0.025
0.000
−0.025
−0.050
Daily Returns Distribution
Mean: 0.30%
Median: 0.26%
Frequency
Daily Return


Cumulative Returns vs Benchmark
Weekly ER Strategy
SPY Benchmark (simulated)
Cumulative Return
date
60-Day Rolling Sharpe Ratio
value
Sharpe = 1.0
Sharpe Ratio
date
Underwater Curve
Drawdown from Peak
0.0%
-2.0%
-4.0%
-6.0%
-8.0%
date
Return vs Risk by Symbol
ARLO
DKNG
CDLX
DOOO
CYTK
CLNE
AMKR
FNDAXON
Average Return
Volatility (std dev of returns)

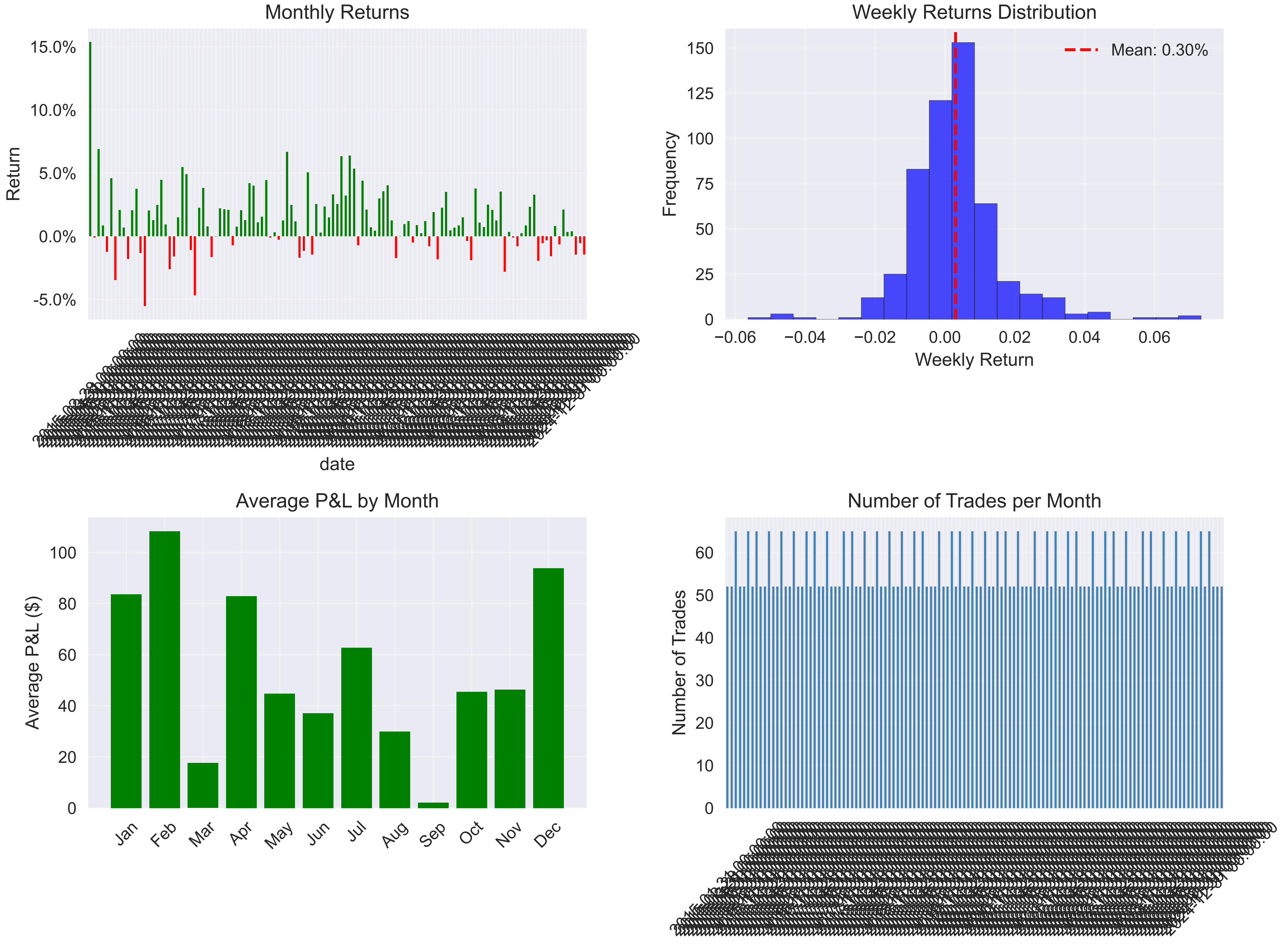


Risk Analysis
Value at Risk Analysis
95% VaR: -1.52%
99% VaR: -2.51%
95% CVaR: -2.37%
Density
Daily Return
MAE vs MFE Analysis
Maximum Favorable Excursion
Maximum Adverse Excursion
60-Day Rolling Correlation with Market
Correlation
date
Rolling Beta (60-day)
Beta = 1.0
Beta
date

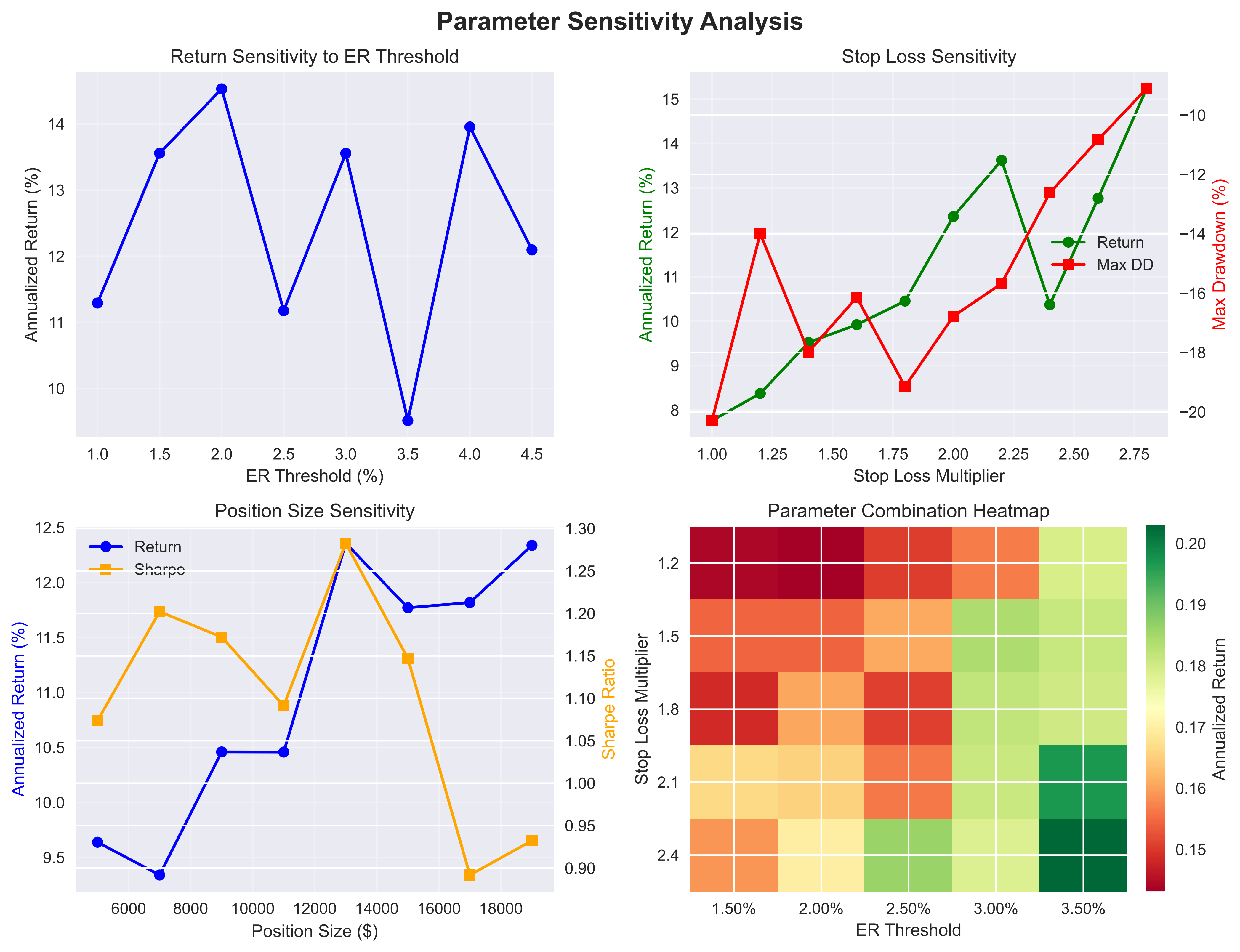


Trade Analysis
Trade P&L Distribution
Mean: $54
Frequency
0
1000
2000
3000
4000
−2500
0
2500
5000
7500
10000
12500
15000
P&L ($)
Trade Duration Analysis
Winning Trades
Losing Trades
Number of Trades
0
500
1000
1500
2000
2500
3000
3500
4000
0
1
2
3
4
5
6
7
8
Days Held
Exit Reason Breakdown
stop_loss
99.4%
time_exit
friday_exit
ER Achievement Rate: 70.6%
ER Achieved
70.6%
29.4%
ER Not Achieved

Period Analysis




Regime Analysis
Overall Regime Performance
Regime Filter Accuracy
72.0%
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