rry Williams Smash Day Strategy (Korean Leveraged E

Generated on 2025-06-29

Backtest Period: 2018-01-03 to 2023-12-28

Author: Integrated Strategy Framework

Backtest Performance Report

	Strategy	Market
Total Return (Geometric)	51.48%	5.08%
Total Return (Arithmetic)	42.23%	46.58%
CAGR	7.19%	0.83%
Annual Volatility	4.91%	37.70%
Sharpe Ratio	1.47	0.21
Sortino Ratio	0.63	0.3
Max Drawdown	-2.73%	-66.22%
Drawdown Duration (days)	1	780
Calmar Ratio	2.63	0.01
Hit Ratio	72.55%	52.76%
Avg Win	0.83%	1.67%
Avg Loss	-0.68%	-1.80%
Profit Factor	1.22	0.93
Max Win Streak	3	13
Max Loss Streak	2	8
Time in Market	6.91%	99.53%
Skewness	6.79	0.09
Kurtosis	106.33	5.59


Equity Curve
Strategy Performance
Market Performance
Returns(%)
Date
75
50
25
0
−25
−50
−75
2018
2019
2020
2021
2022
2023
2024