

Backtest Report

Momentum

Period: 2023-02-23 to 2026-01-13

Generated: 2026-01-14 17:28:39

Key Results

Total Return: 349694906.7%

CAGR: 18714.7%

Sharpe Ratio: 4.70

Max Drawdown: -3.3%

Momentum Backtest Report

Executive Summary

Performance Metrics

| | |
|-------------------|---------------|
| Total Return | 349694906.66% |
| CAGR | 18714.65% |
| Volatility (Ann.) | 126.19% |
| Sharpe Ratio | 4.70 |
| Sortino Ratio | 135.52 |
| Calmar Ratio | 5707.35 |

Risk Metrics

| | |
|-----------------|---------|
| Max Drawdown | -3.28% |
| Max DD Duration | 19 days |
| VaR (95%) | -0.57% |
| CVaR (95%) | -0.86% |

Trade Statistics

| | |
|---------------|------------------|
| Total Trades | 82 |
| Win Rate | 54.9% |
| Profit Factor | 1.43 |
| Avg Win | 11982087591.28% |
| Avg Loss | -10184740878.20% |

Benchmark Comparison

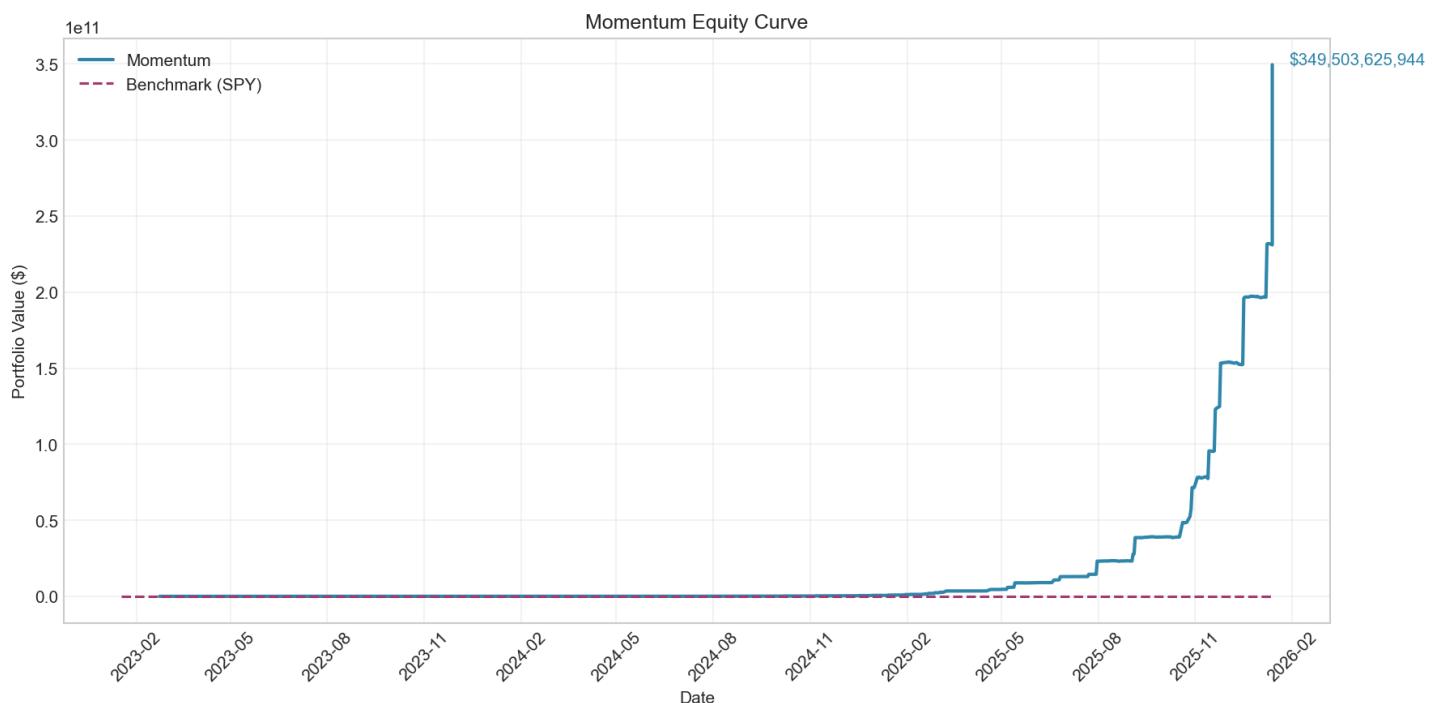
| | |
|-------------------|---------|
| Beta | -0.52 |
| Alpha (Ann.) | 602.70% |
| Information Ratio | 4.48 |

Capital Summary

| | |
|------------------|----------------------|
| Initial Capital: | \$100,000.00 |
| Final Capital: | \$349,503,625,943.97 |
| Net Profit/Loss: | \$349,503,525,943.97 |

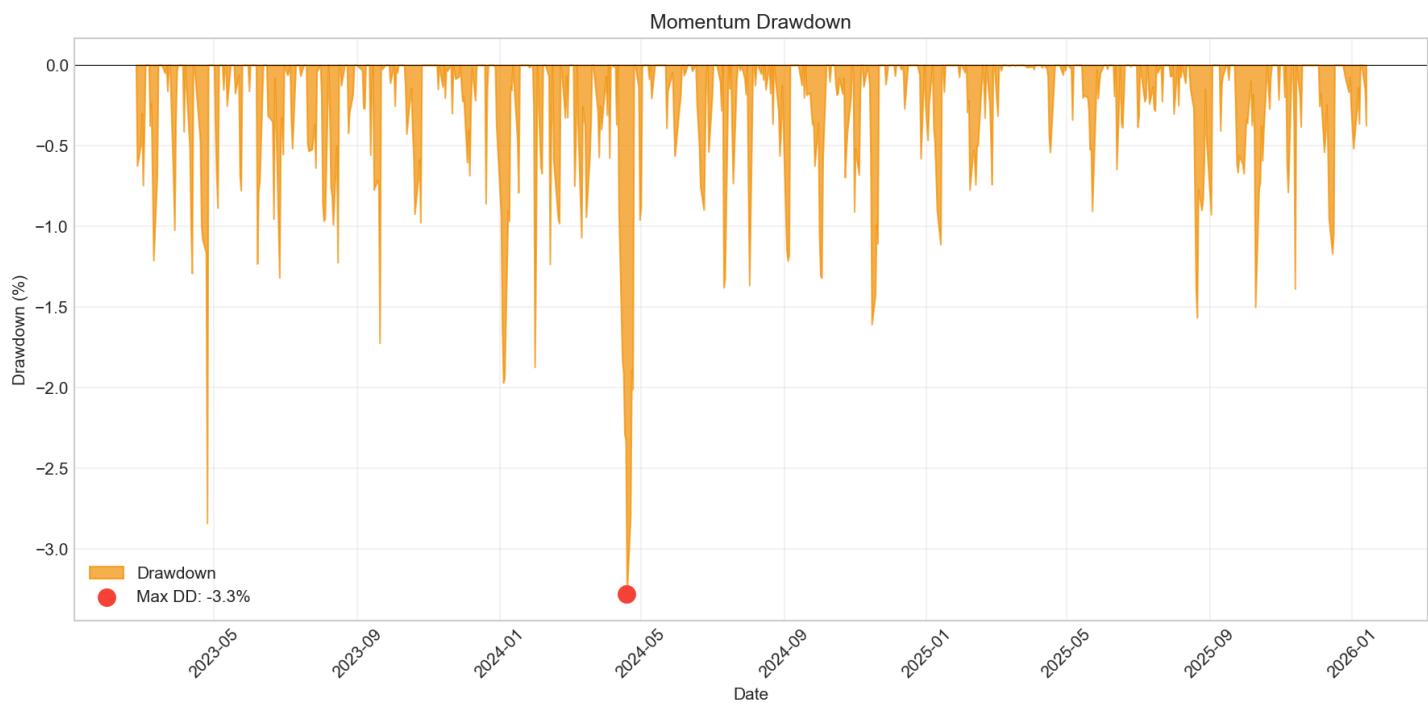
Momentum Backtest Report

Equity Curve



Momentum Backtest Report

Drawdown Analysis



Drawdown Statistics

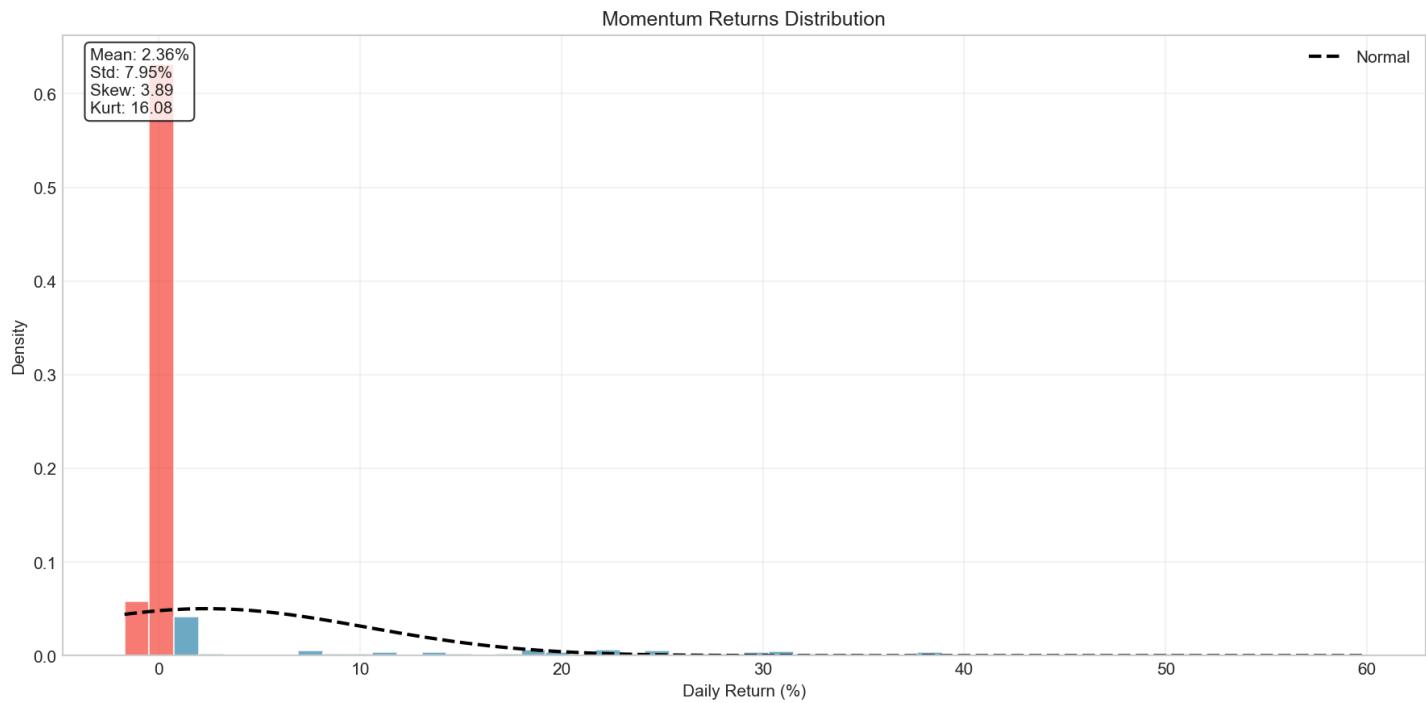
Maximum Drawdown: -3.28%

Average Drawdown: -0.47%

Time in Drawdown > 5%: 0.0% of time

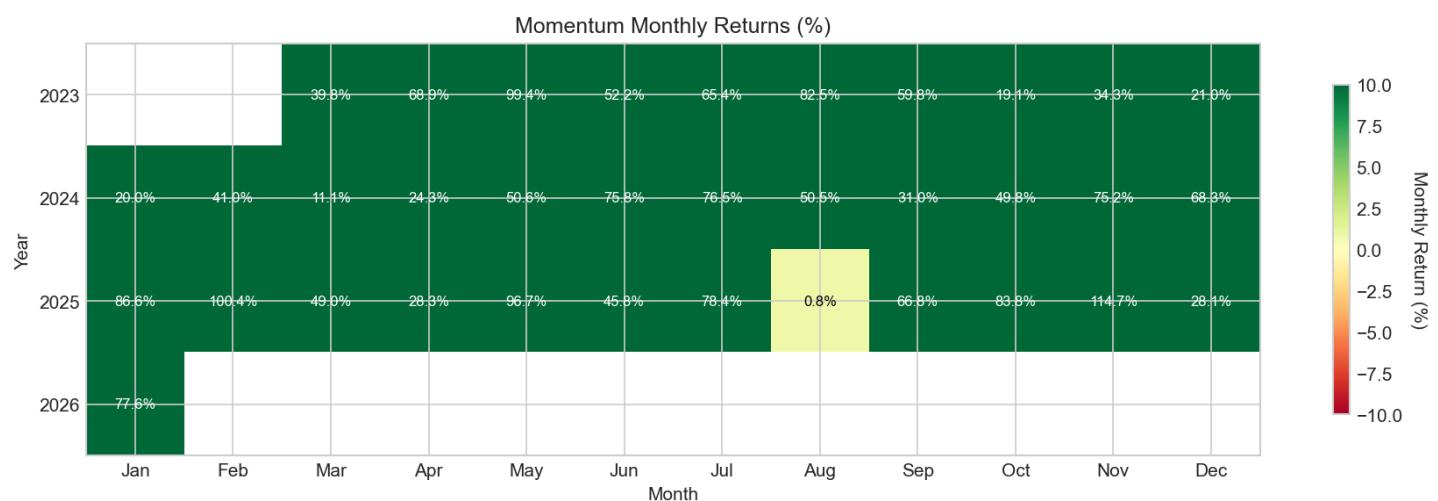
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Returns Analysis



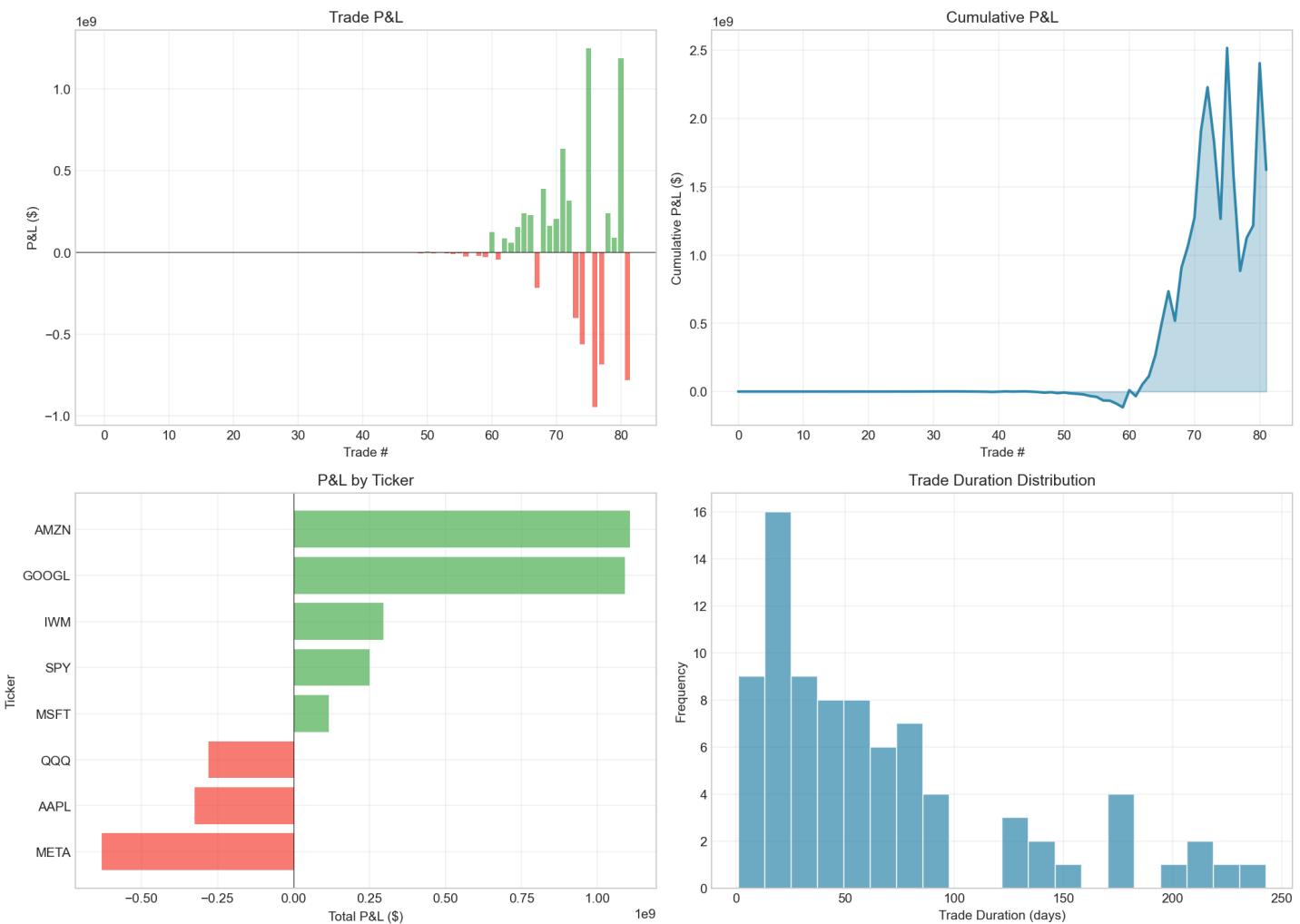
Momentum Backtest Report

Monthly Returns



Momentum Backtest Report

Trade Analysis



Momentum Backtest Report

Trade History

| Ticker | Entry Date | Exit Date | Entry \$ | Exit \$ | Qty | Dir | P&L | P&L % |
|--------|------------|------------|----------|---------|---------|------|------------|-------|
| META | 2023-02-23 | 2023-03-16 | 170.93 | 203.41 | 53.2 | long | \$1718 | 19.0% |
| MSFT | 2023-02-23 | 2023-04-26 | 249.57 | 289.05 | 46.1 | long | \$1808 | 15.8% |
| META | 2023-03-23 | 2023-04-27 | 202.96 | 236.79 | 68.0 | long | \$2284 | 16.7% |
| AMZN | 2023-04-27 | 2023-05-01 | 109.87 | 102.00 | 124.7 | long | \$-995 | -7.2% |
| AAPL | 2023-02-23 | 2023-05-05 | 147.48 | 171.17 | 107.7 | long | \$2532 | 16.1% |
| GOOGL | 2023-03-23 | 2023-05-18 | 104.86 | 121.85 | 122.4 | long | \$2064 | 16.2% |
| AMZN | 2023-05-05 | 2023-05-30 | 105.71 | 121.60 | 200.9 | long | \$3167 | 15.0% |
| META | 2023-05-05 | 2023-06-01 | 231.28 | 270.58 | 121.6 | long | \$4746 | 17.0% |
| QQQ | 2023-04-11 | 2023-06-14 | 310.87 | 359.80 | 111.7 | long | \$5423 | 15.7% |
| GOOGL | 2023-05-23 | 2023-07-10 | 121.70 | 115.52 | 241.9 | long | \$-1524 | -5.1% |
| MSFT | 2023-04-27 | 2023-07-18 | 298.61 | 352.57 | 135.9 | long | \$7286 | 18.1% |
| META | 2023-06-01 | 2023-07-19 | 270.85 | 313.66 | 218.3 | long | \$9274 | 15.8% |
| AMZN | 2023-06-01 | 2023-08-07 | 122.83 | 142.15 | 357.2 | long | \$6849 | 15.7% |
| META | 2023-08-02 | 2023-08-16 | 312.29 | 292.10 | 390.9 | long | \$-8004 | -6.5% |
| IWM | 2023-07-25 | 2023-08-17 | 189.02 | 177.92 | 954.6 | long | \$-10773 | -5.9% |
| AMZN | 2023-08-10 | 2023-09-21 | 138.63 | 129.27 | 722.0 | long | \$-6854 | -6.8% |
| MSFT | 2023-09-07 | 2023-09-26 | 324.57 | 306.78 | 1174.2 | long | \$-21247 | -5.5% |
| QQQ | 2023-06-20 | 2023-10-26 | 361.64 | 338.88 | 358.3 | long | \$-8275 | -6.3% |
| GOOGL | 2023-08-10 | 2023-10-26 | 128.78 | 121.30 | 861.9 | long | \$-6551 | -5.8% |
| MSFT | 2023-10-19 | 2023-11-28 | 325.95 | 376.89 | 1116.0 | long | \$56421 | 15.6% |
| AAPL | 2023-05-15 | 2023-12-13 | 170.09 | 196.01 | 167.9 | long | \$4319 | 15.2% |
| SPY | 2023-04-19 | 2023-12-18 | 399.82 | 460.35 | 101.2 | long | \$6083 | 15.1% |
| META | 2023-09-15 | 2023-12-19 | 298.38 | 347.76 | 719.0 | long | \$35256 | 16.5% |
| AMZN | 2023-11-06 | 2024-01-29 | 139.81 | 161.18 | 2419.9 | long | \$51321 | 15.3% |
| META | 2024-01-08 | 2024-02-02 | 356.35 | 471.46 | 1880.0 | long | \$215517 | 32.3% |
| GOOGL | 2024-01-17 | 2024-03-04 | 140.48 | 132.28 | 2959.9 | long | \$-24649 | -5.8% |
| META | 2024-02-02 | 2024-04-25 | 471.93 | 438.56 | 2595.9 | long | \$-87755 | -7.1% |
| QQQ | 2023-11-22 | 2024-05-15 | 385.02 | 448.32 | 1258.3 | long | \$79090 | 16.4% |
| GOOGL | 2024-03-26 | 2024-05-16 | 149.61 | 172.79 | 6258.2 | long | \$143936 | 15.5% |
| MSFT | 2023-12-01 | 2024-05-22 | 369.19 | 425.53 | 1646.5 | long | \$92065 | 15.3% |
| AAPL | 2024-04-30 | 2024-06-05 | 169.04 | 194.45 | 13439.4 | long | \$338950 | 15.0% |
| SPY | 2023-12-19 | 2024-06-17 | 463.62 | 535.29 | 3802.0 | long | \$270480 | 15.5% |
| AMZN | 2024-02-02 | 2024-06-27 | 171.90 | 197.75 | 4458.0 | long | \$114380 | 15.0% |
| IWM | 2023-12-11 | 2024-07-15 | 182.38 | 213.30 | 4395.6 | long | \$134996 | 17.0% |
| META | 2024-06-12 | 2024-07-17 | 506.10 | 459.50 | 7246.8 | long | \$-341037 | -9.2% |
| MSFT | 2024-07-01 | 2024-07-24 | 451.89 | 423.93 | 15489.1 | long | \$-439631 | -6.2% |
| SPY | 2024-06-21 | 2024-08-05 | 535.01 | 507.85 | 11932.0 | long | \$-330190 | -5.1% |
| IWM | 2024-07-18 | 2024-08-05 | 214.26 | 198.58 | 32852.4 | long | \$-521727 | -7.3% |
| META | 2024-08-13 | 2024-09-06 | 526.22 | 497.57 | 22795.7 | long | \$-664289 | -5.4% |
| MSFT | 2024-09-17 | 2024-10-07 | 431.32 | 405.53 | 61545.5 | long | \$-1612225 | -6.0% |

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| | | | | | | | | |
|-------|------------|------------|--------|--------|----------|------|------------|-------|
| IWM | 2024-08-05 | 2024-11-06 | 198.78 | 233.77 | 52778.2 | long | \$1834359 | 17.6% |
| AMZN | 2024-09-09 | 2024-11-06 | 175.49 | 206.99 | 65261.1 | long | \$2042134 | 17.9% |
| GOOGL | 2024-11-06 | 2024-11-21 | 175.71 | 166.70 | 157153.2 | long | \$-1441585 | -5.1% |
| QQQ | 2024-05-24 | 2024-12-06 | 453.77 | 522.72 | 11816.7 | long | \$808530 | 15.2% |
| AAPL | 2024-06-12 | 2024-12-09 | 211.74 | 245.52 | 17615.5 | long | \$590686 | 16.0% |
| IWM | 2024-11-06 | 2024-12-18 | 234.00 | 218.27 | 123592.7 | long | \$-1971037 | -6.7% |
| MSFT | 2024-12-11 | 2024-12-30 | 445.92 | 421.51 | 119834.2 | long | \$-2976479 | -5.5% |
| AAPL | 2024-12-11 | 2025-01-14 | 245.50 | 232.11 | 290850.3 | long | \$-3961806 | -5.5% |
| META | 2024-09-25 | 2025-01-27 | 566.35 | 657.48 | 32441.3 | long | \$2934940 | 16.1% |
| MSFT | 2025-01-29 | 2025-01-30 | 439.31 | 411.75 | 235481.8 | long | \$-6588098 | -6.3% |

(Showing first 50 of 82 trades)

Momentum Backtest Report

Monte Carlo Analysis

Number of Simulations: 500

Confidence Intervals (5th - 50th - 95th percentile):

| | |
|---------------|---|
| Total Return: | 174533024.4% 465480863.6% 1090324364.2% |
| CAGR: | 14677.1% 20681.2% 27835.5% |
| Sharpe Ratio: | 4.0 4.4 4.7 |
| Max Drawdown: | -3.7% -3.0% -2.4% |

Risk Assessment:

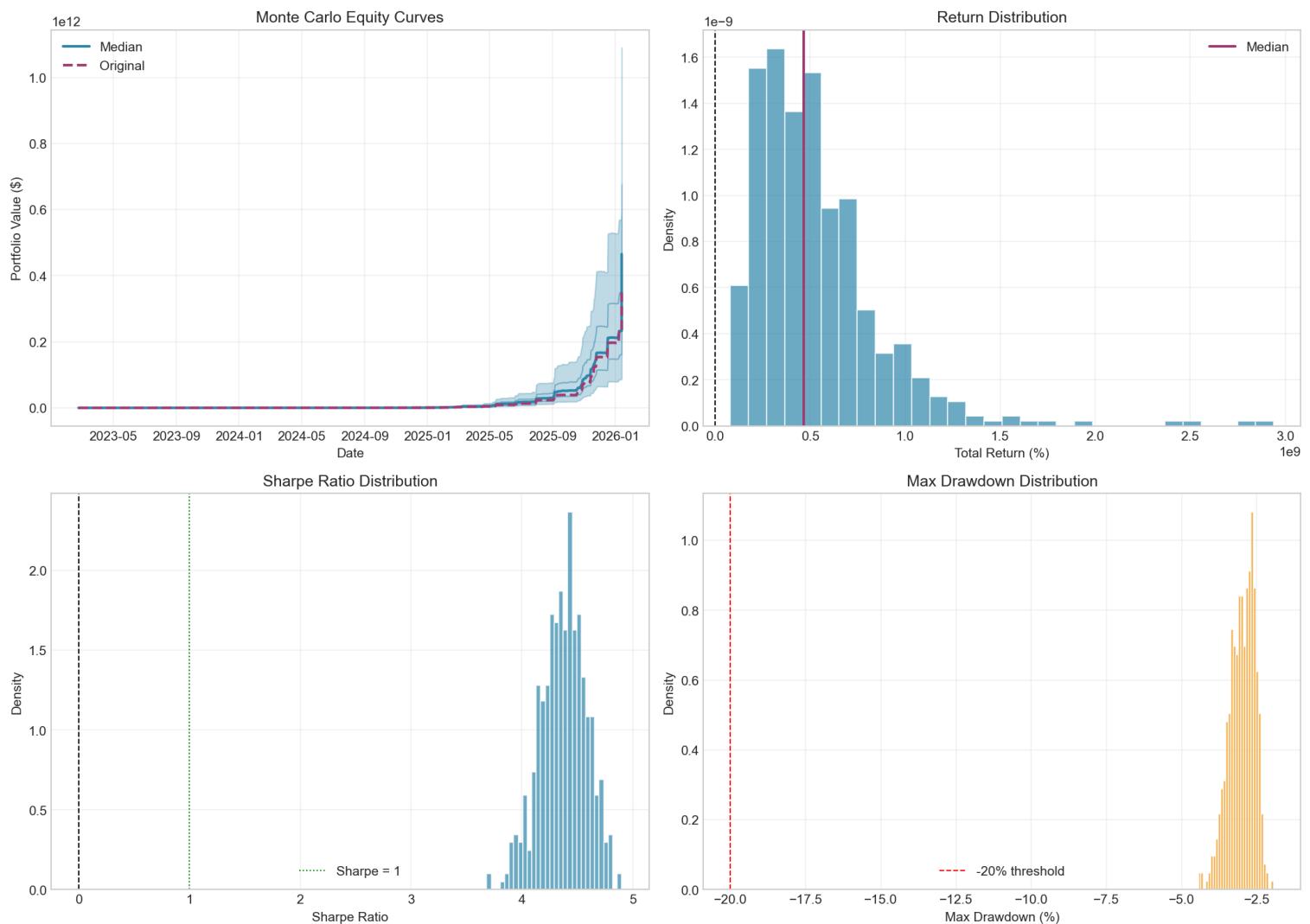
Probability of Positive Return: 100.0%

Probability of Positive Sharpe: 100.0%

Probability of Max DD < 20%: 100.0%

Momentum Backtest Report

Monte Carlo Distributions



Momentum Backtest Report

Strategy Parameters

| | |
|---------------------------|-------|
| lookback_period | 20 |
| holding_period | 5 |
| top_n | 3 |
| threshold | 0.0 |
| long_short | False |
| use_volatility_adjustment | True |
| skip_recent_days | 1 |

Backtest Configuration

Initial Capital: \$100,000.00

Start Date: 2023-02-23

End Date: 2026-01-13

Trading Days: 726