

# **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

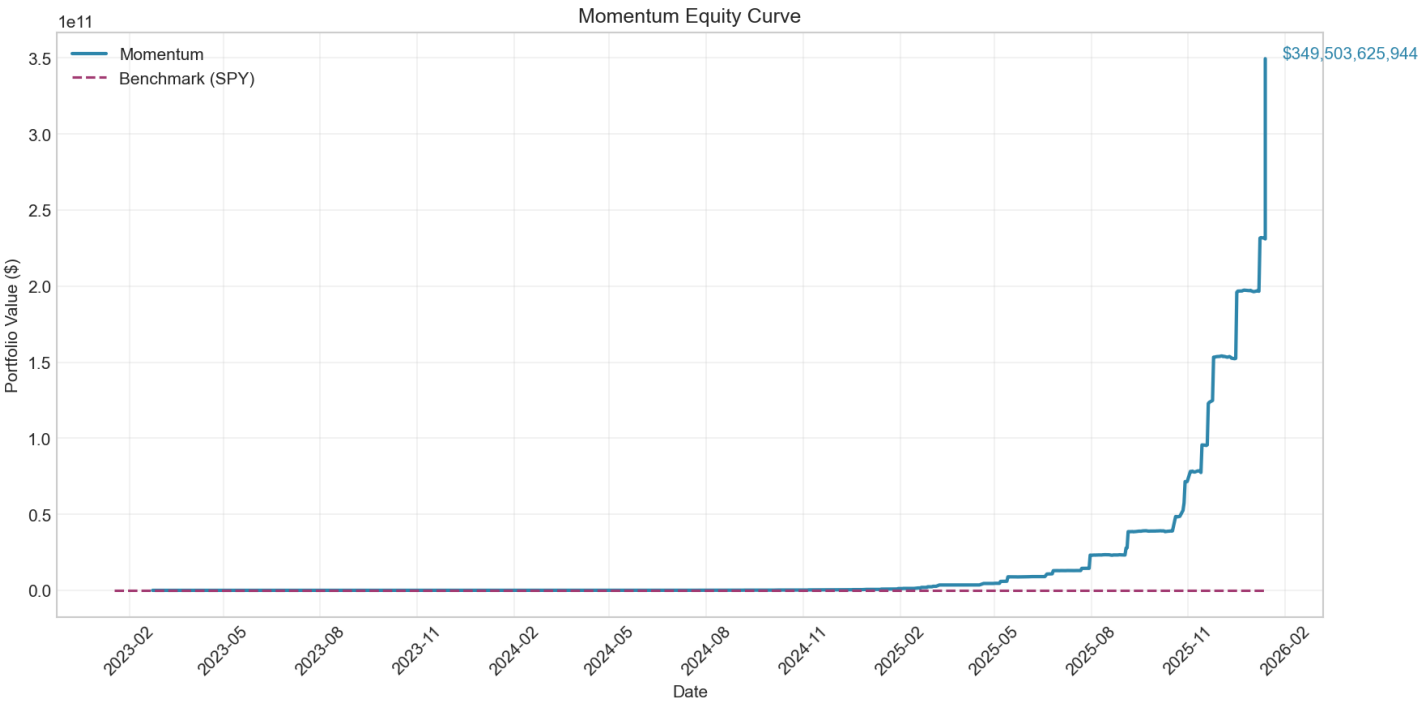
Beta	-0.52
Alpha (Ann.)	602.70%
Information Ratio	4.48

#### Capital Summary

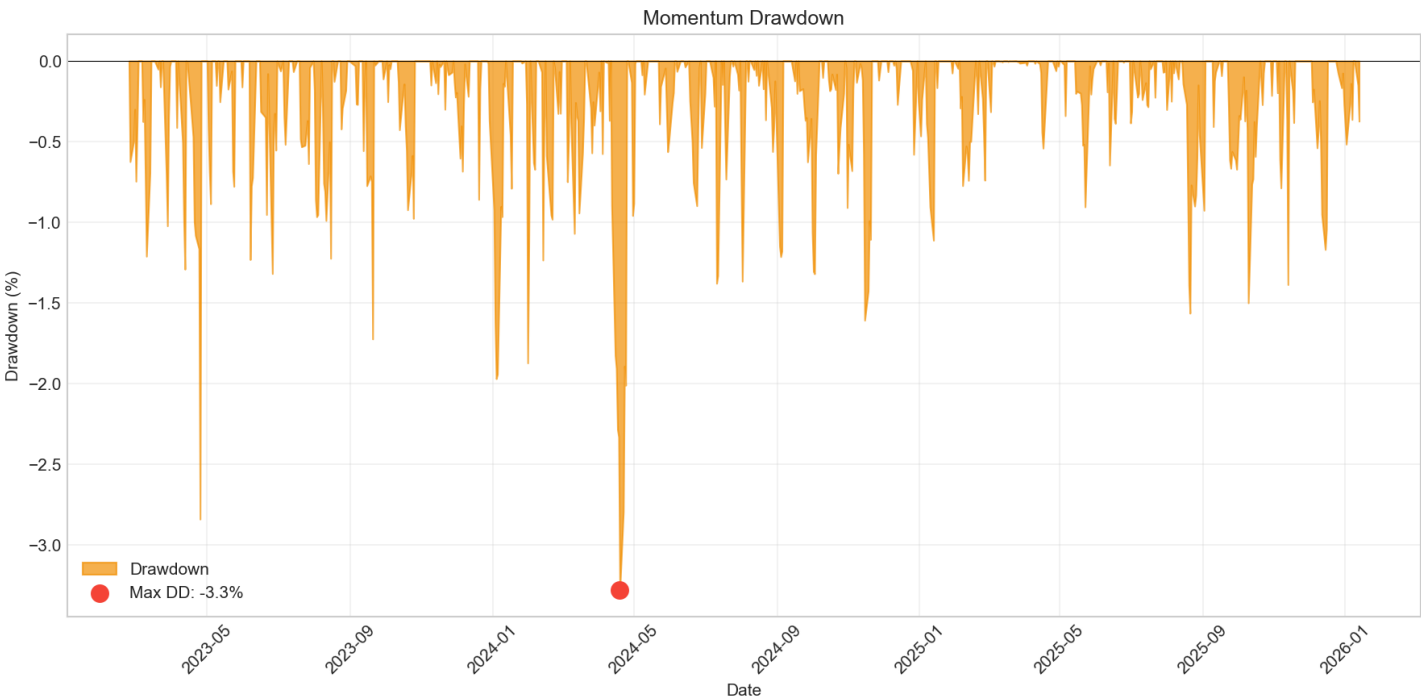
Initial Capital:	\$100,000.00
Final Capital:	\$349,503,625,943.97
Net Profit/Loss:	\$349,503,525,943.97

Momentum Backtest Report

Equity Curve



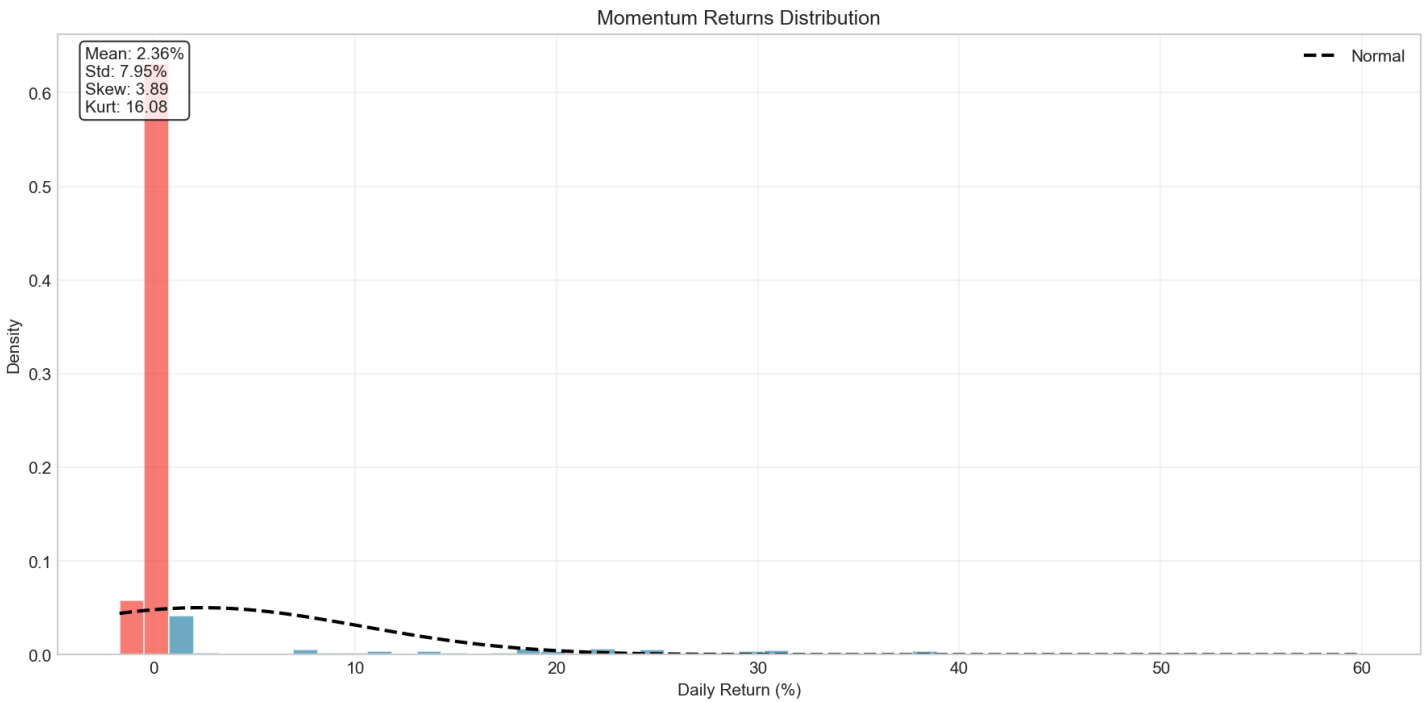
Drawdown Analysis



Drawdown Statistics

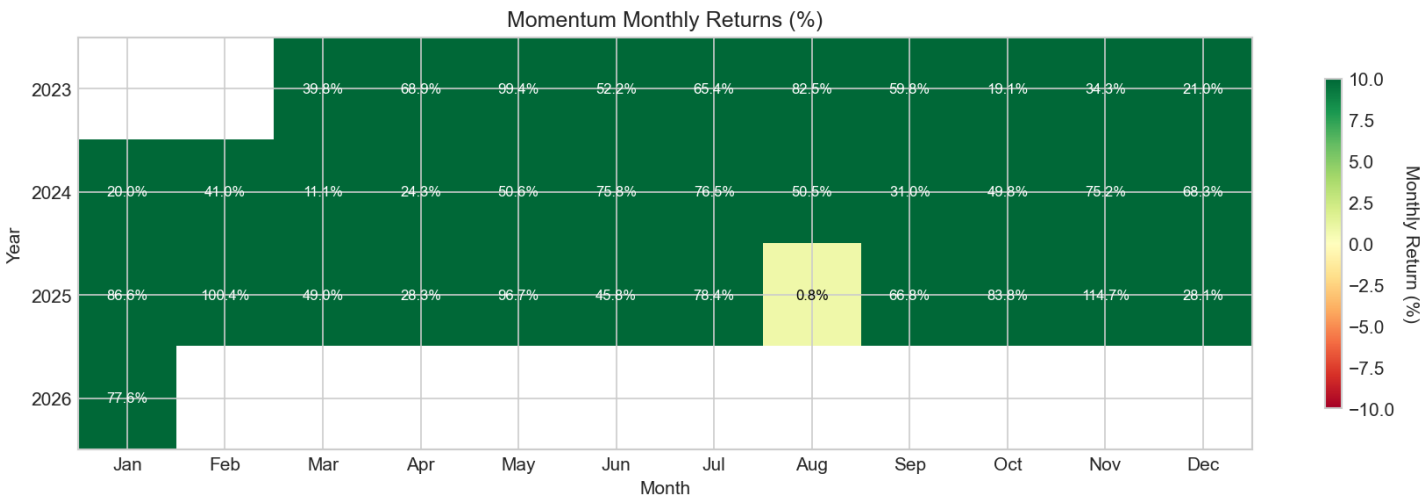
Maximum Drawdown: -3.28%  
Average Drawdown: -0.47%  
Time in Drawdown > 5%: 0.0% of time

Returns Analysis



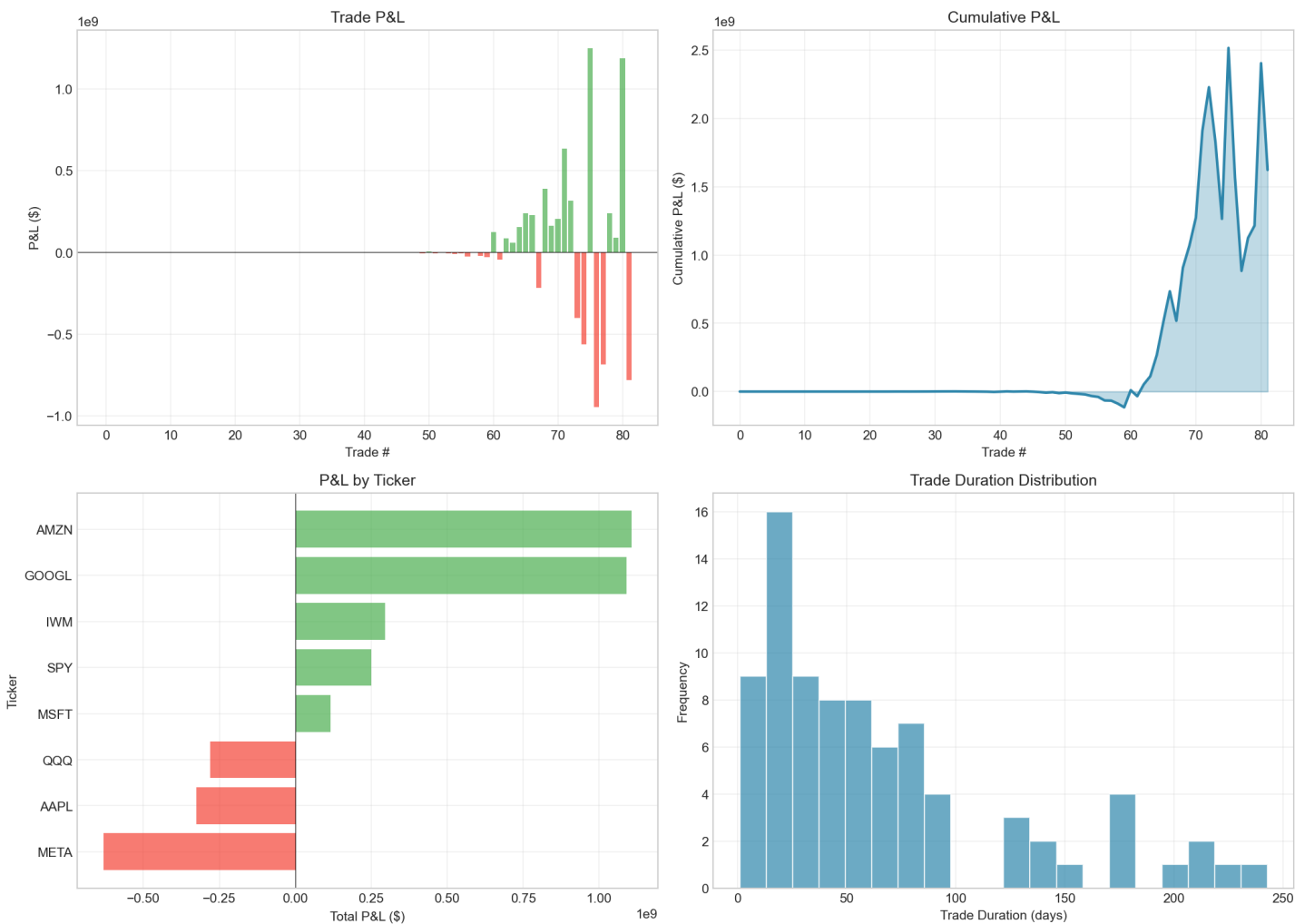
Momentum Backtest Report

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:

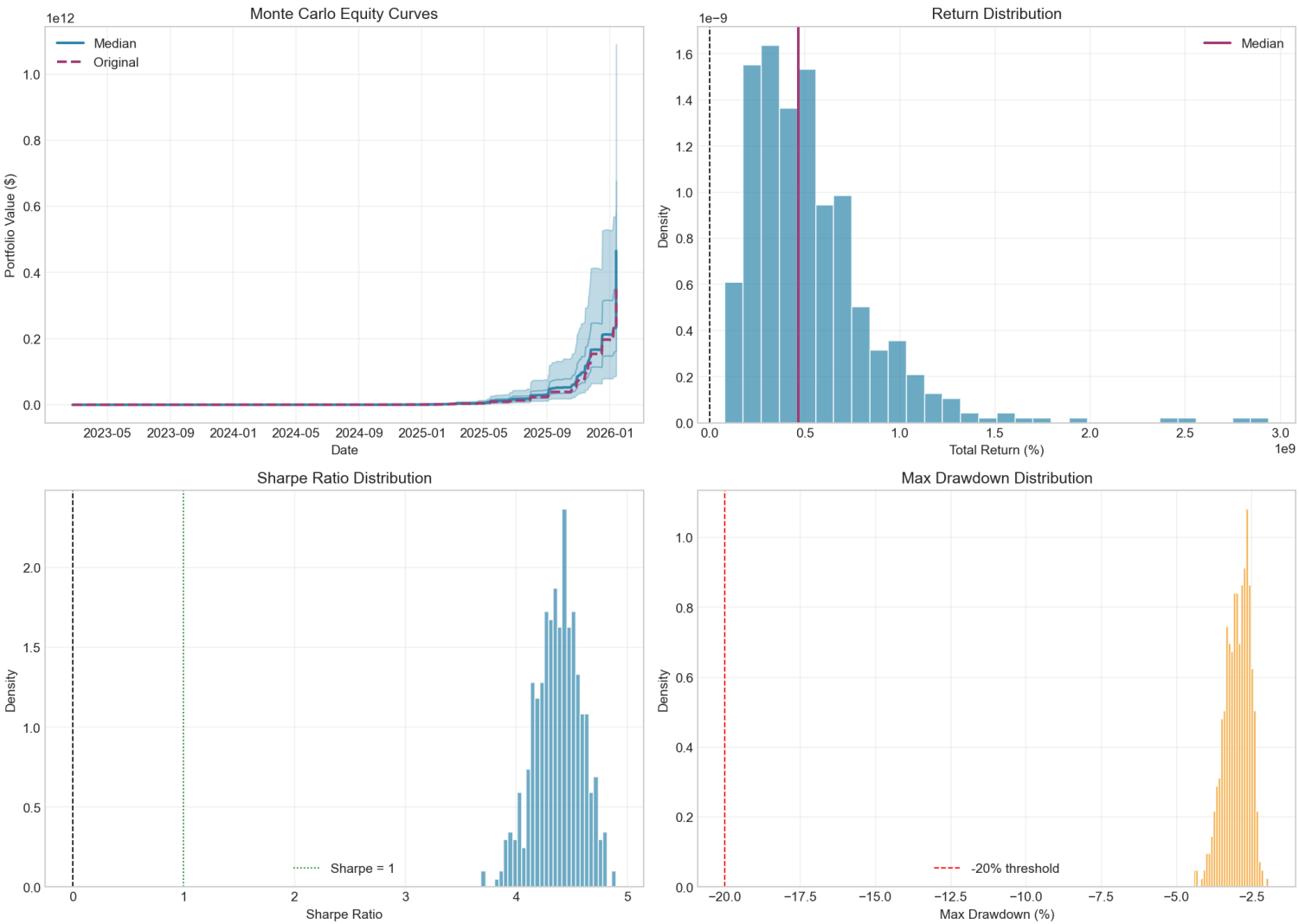
Probability of Positive Return: 100.0%

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