

# **Backtest Report**

## **Momentum**

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

Generated: 2026-01-14 17:32:51

## **Key Results**

Total Return: 64.5%

CAGR: 18.9%

Sharpe Ratio: 1.44

Max Drawdown: -9.4%

## Momentum Backtest Report

# Executive Summary

### Performance Metrics

Total Return	64.48%
CAGR	18.88%
Volatility (Ann.)	11.07%
Sharpe Ratio	1.44
Sortino Ratio	2.09
Calmar Ratio	2.02

### Risk Metrics

Max Drawdown	-9.36%
Max DD Duration	153 days
VaR (95%)	-1.11%
CVaR (95%)	-1.60%

### Trade Statistics

Total Trades	82
Win Rate	54.9%
Profit Factor	2.74
Avg Win	230002.82%
Avg Loss	-102260.96%

### Benchmark Comparison

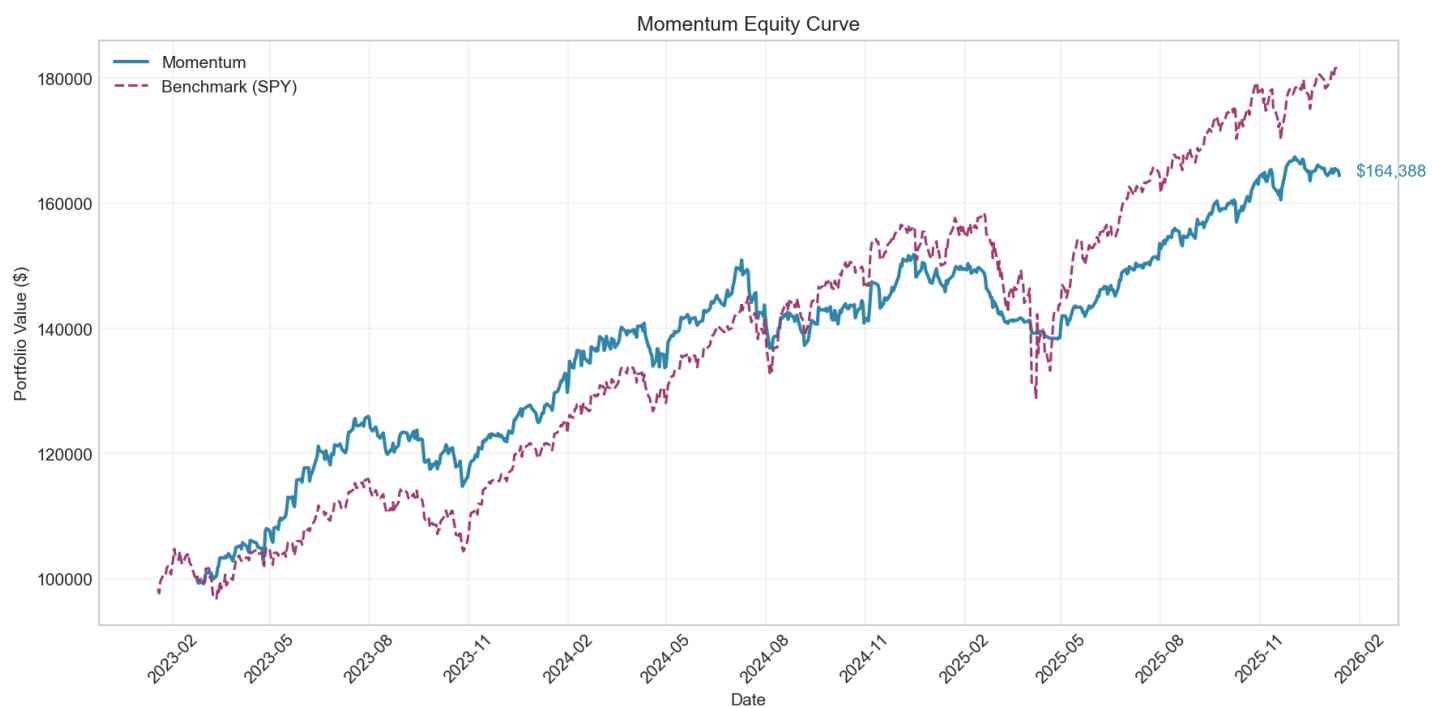
Beta	0.51
Alpha (Ann.)	5.91%
Information Ratio	-0.34

### Capital Summary

Initial Capital:	\$100,000.00
Final Capital:	\$164,388.40
Net Profit/Loss:	\$64,388.40

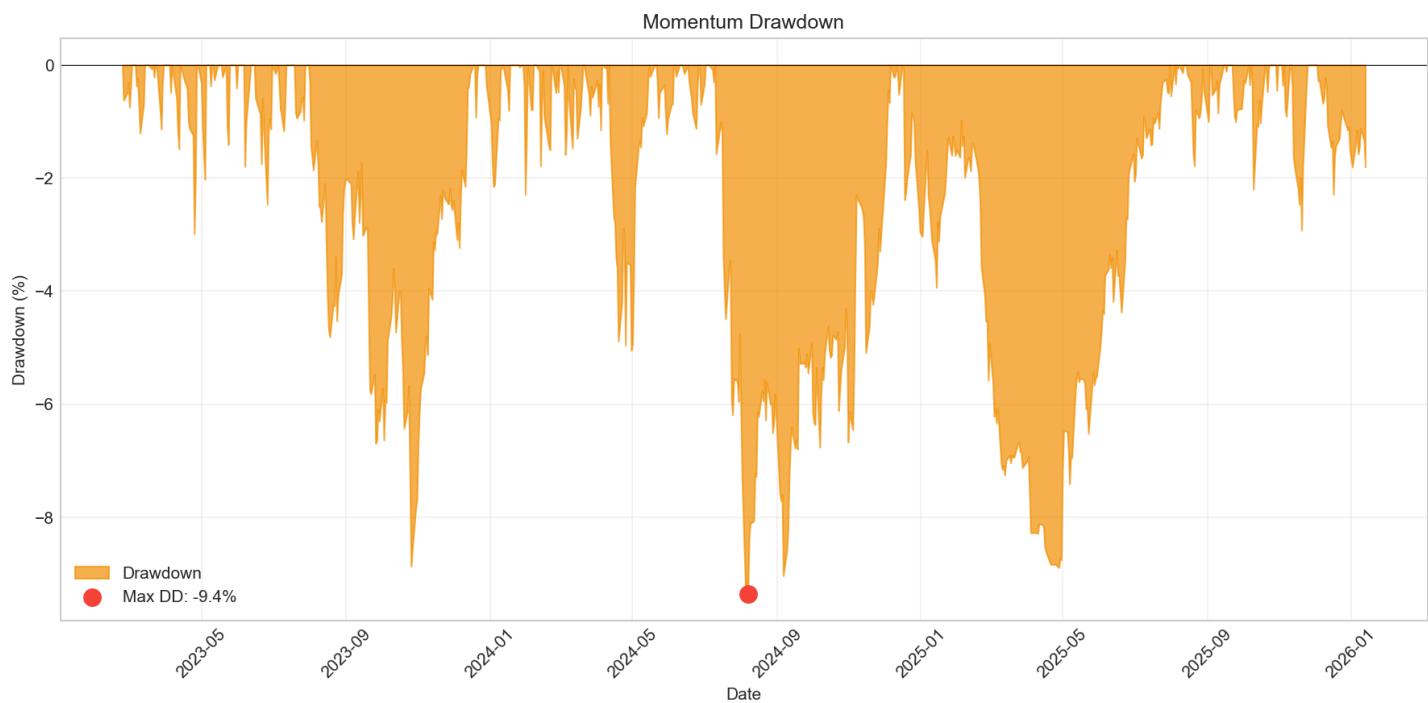
## Momentum Backtest Report

### Equity Curve



# Momentum Backtest Report

## Drawdown Analysis



## Drawdown Statistics

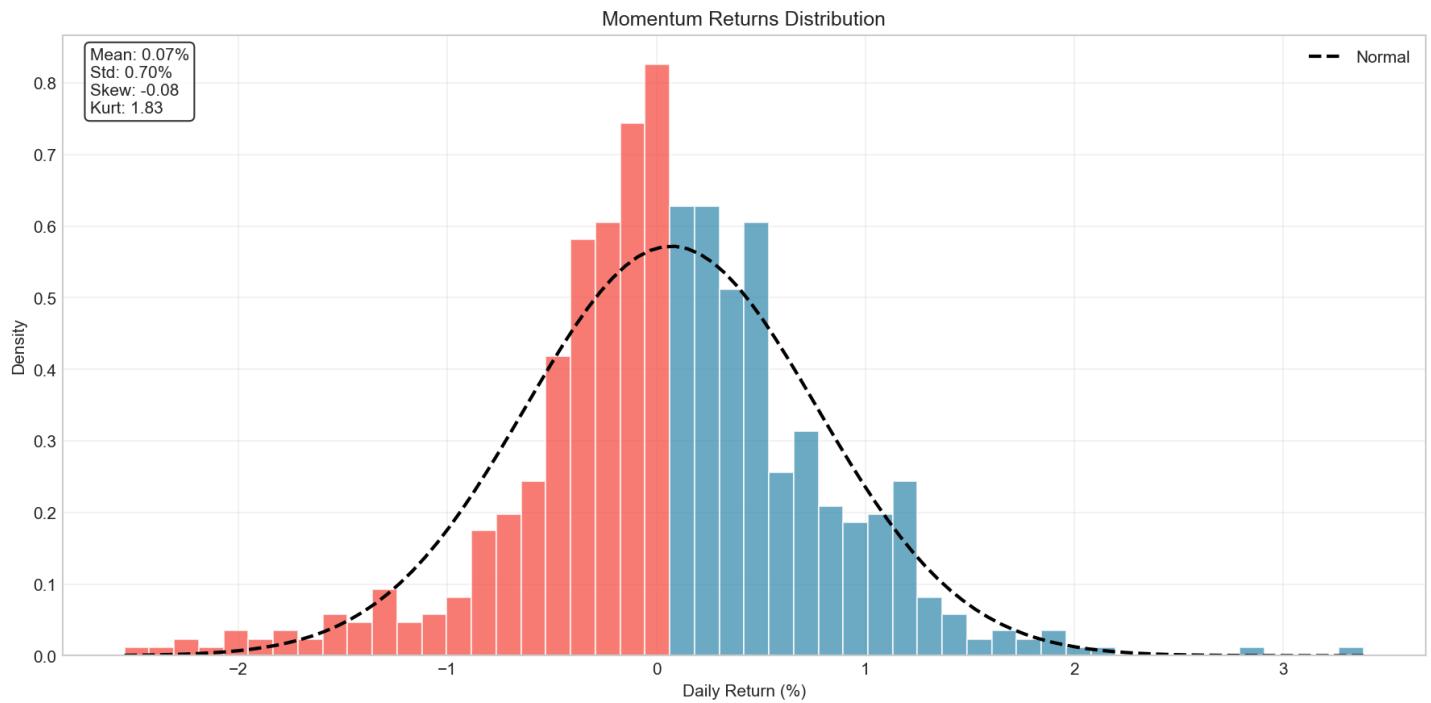
Maximum Drawdown: -9.36%

Average Drawdown: -2.99%

Time in Drawdown > 5%: 21.5% of time

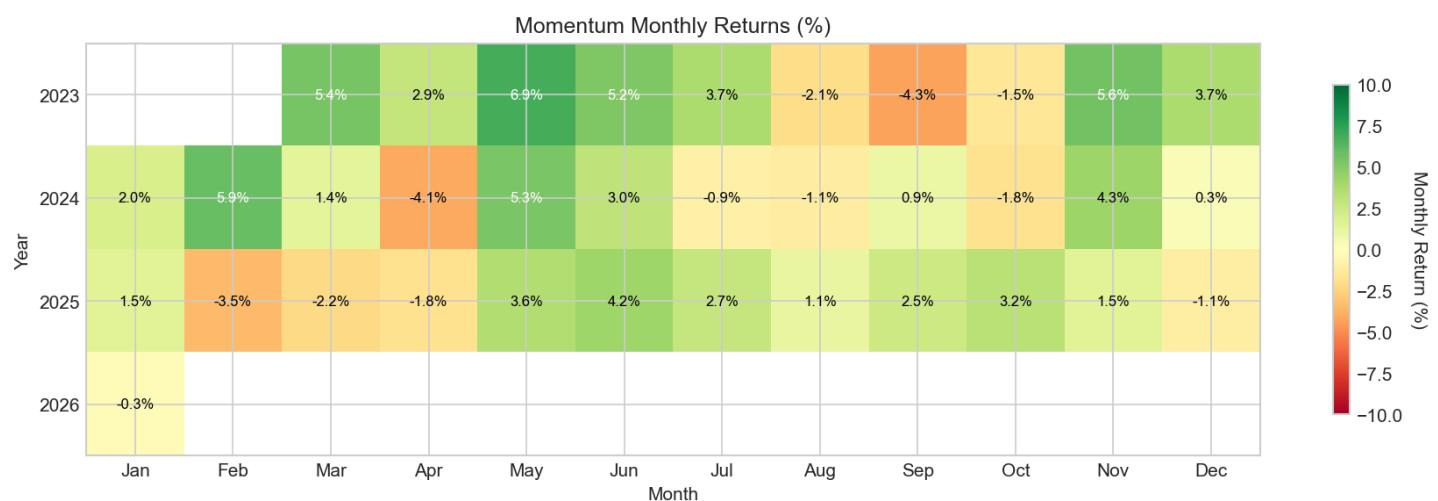
## Momentum Backtest Report

### 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	51.2	long	\$1720	16.7%
AMZN	2023-04-27	2023-05-01	109.87	102.00	42.2	long	\$-337	-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	88.8	long	\$1498	16.2%
AMZN	2023-05-05	2023-05-30	105.71	121.60	44.1	long	\$695	15.0%
META	2023-05-05	2023-06-01	231.28	270.58	37.5	long	\$1465	17.0%
QQQ	2023-04-11	2023-06-14	310.87	359.80	86.3	long	\$4190	15.7%
GOOGL	2023-05-23	2023-07-10	121.70	115.52	47.0	long	\$-296	-5.1%
MSFT	2023-04-27	2023-07-18	298.61	352.57	68.1	long	\$3649	18.1%
META	2023-06-01	2023-07-19	270.85	313.66	38.6	long	\$1640	15.8%
AMZN	2023-06-01	2023-08-07	122.83	142.15	45.3	long	\$869	15.7%
META	2023-08-02	2023-08-16	312.29	292.10	39.8	long	\$-815	-6.5%
IWM	2023-07-25	2023-08-17	189.02	177.92	85.6	long	\$-966	-5.9%
AMZN	2023-08-10	2023-09-21	138.63	129.27	50.5	long	\$-479	-6.8%
MSFT	2023-09-07	2023-09-26	324.57	306.78	67.0	long	\$-1212	-5.5%
QQQ	2023-06-20	2023-10-26	361.64	338.88	60.4	long	\$-1394	-6.3%
GOOGL	2023-08-10	2023-10-26	128.78	121.30	59.0	long	\$-448	-5.8%
MSFT	2023-10-19	2023-11-28	325.95	376.89	39.8	long	\$2014	15.6%
AAPL	2023-05-15	2023-12-13	170.09	196.01	45.1	long	\$1161	15.2%
SPY	2023-04-19	2023-12-18	399.82	460.35	69.2	long	\$4160	15.1%
META	2023-09-15	2023-12-19	298.38	347.76	39.7	long	\$1949	16.5%
AMZN	2023-11-06	2024-01-29	139.81	161.18	53.4	long	\$1132	15.3%
META	2024-01-08	2024-02-02	356.35	471.46	35.8	long	\$4107	32.3%
GOOGL	2024-01-17	2024-03-04	140.48	132.28	53.1	long	\$-442	-5.8%
META	2024-02-02	2024-04-25	471.93	438.56	34.2	long	\$-1158	-7.1%
QQQ	2023-11-22	2024-05-15	385.02	448.32	37.2	long	\$2335	16.4%
GOOGL	2024-03-26	2024-05-16	149.61	172.79	51.5	long	\$1185	15.5%
MSFT	2023-12-01	2024-05-22	369.19	425.53	37.6	long	\$2103	15.3%
AAPL	2024-04-30	2024-06-05	169.04	194.45	90.0	long	\$2269	15.0%
SPY	2023-12-19	2024-06-17	463.62	535.29	73.4	long	\$5224	15.5%
AMZN	2024-02-02	2024-06-27	171.90	197.75	44.1	long	\$1132	15.0%
IWM	2023-12-11	2024-07-15	182.38	213.30	77.3	long	\$2373	17.0%
META	2024-06-12	2024-07-17	506.10	459.50	36.3	long	\$-1710	-9.2%
MSFT	2024-07-01	2024-07-24	451.89	423.93	59.4	long	\$-1686	-6.2%
SPY	2024-06-21	2024-08-05	535.01	507.85	52.8	long	\$-1462	-5.1%
IWM	2024-07-18	2024-08-05	214.26	198.58	71.4	long	\$-1134	-7.3%
META	2024-08-13	2024-09-06	526.22	497.57	31.9	long	\$-929	-5.4%
MSFT	2024-09-17	2024-10-07	431.32	405.53	62.5	long	\$-1637	-6.0%

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IWM	2024-08-05	2024-11-06	198.78	233.77	59.4	long	\$2065	17.6%
AMZN	2024-09-09	2024-11-06	175.49	206.99	51.3	long	\$1606	17.9%
GOOGL	2024-11-06	2024-11-21	175.71	166.70	51.4	long	\$-472	-5.1%
QQQ	2024-05-24	2024-12-06	453.77	522.72	77.9	long	\$5329	15.2%
AAPL	2024-06-12	2024-12-09	211.74	245.52	64.9	long	\$2175	16.0%
IWM	2024-11-06	2024-12-18	234.00	218.27	45.1	long	\$-719	-6.7%
MSFT	2024-12-11	2024-12-30	445.93	421.51	41.3	long	\$-1026	-5.5%
AAPL	2024-12-11	2025-01-14	245.50	232.11	93.4	long	\$-1272	-5.5%
META	2024-09-25	2025-01-27	566.35	657.48	35.4	long	\$3203	16.1%
MSFT	2025-01-29	2025-01-30	439.31	411.75	39.2	long	\$-1098	-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:	51.3%   60.4%   71.2%
CAGR:	15.5%   17.8%   20.6%
Sharpe Ratio:	1.2   1.4   1.6
Max Drawdown:	-12.3%   -10.2%   -8.8%

#### 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