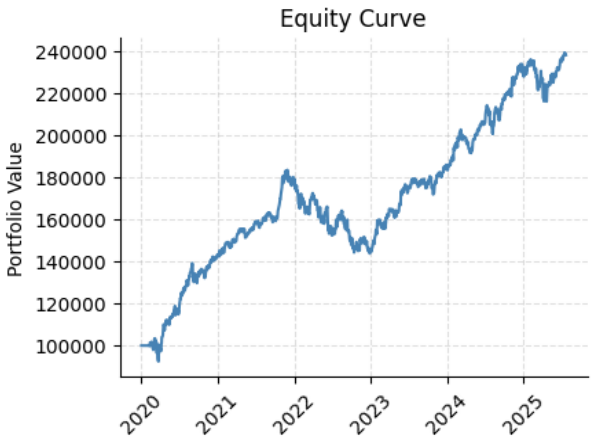
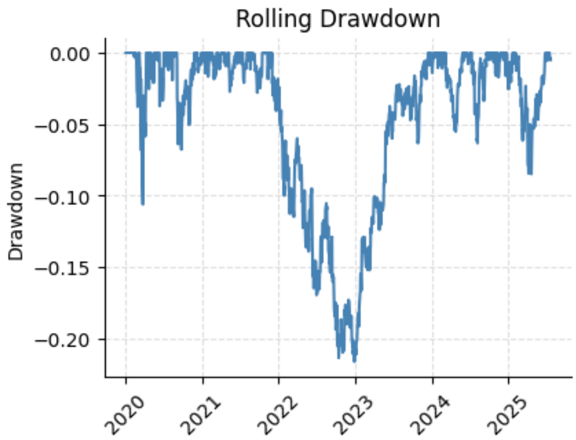
Strategy Report: Test Momentum

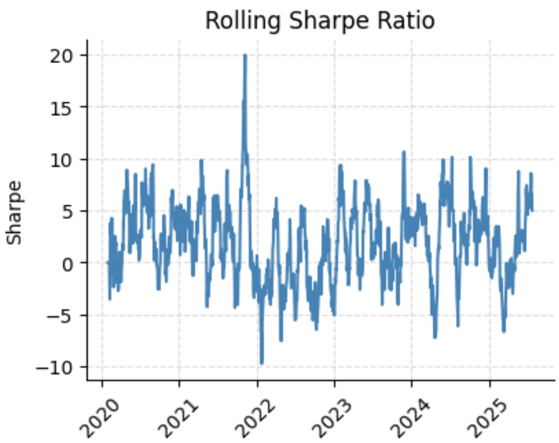
Run Date: 2025-07-27

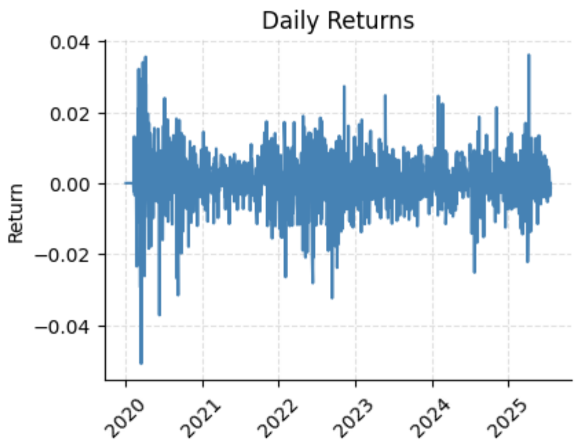
Start Date	2020-01-02
End Date	2025-07-22
Total Return	137.87%
Annualized Return	16.96%
Annualized Volatility	12.28%
Sharpe Ratio	1.38
Information Ratio	0.17
Max Drawdown	-21.62%
Trades Executed	644
Win Rate	25.6%
Avg Trade PnL	38.00

Strategy Summary:
Test Momentum executed over 2020-01-02 to 2025-07-22.
Achieved 137.87% return with a Sharpe ratio of 1.38.
Max drawdown of -21.62%.
644 trades executed with a win rate of 0%.
metrics.win_rate * 100:.1f

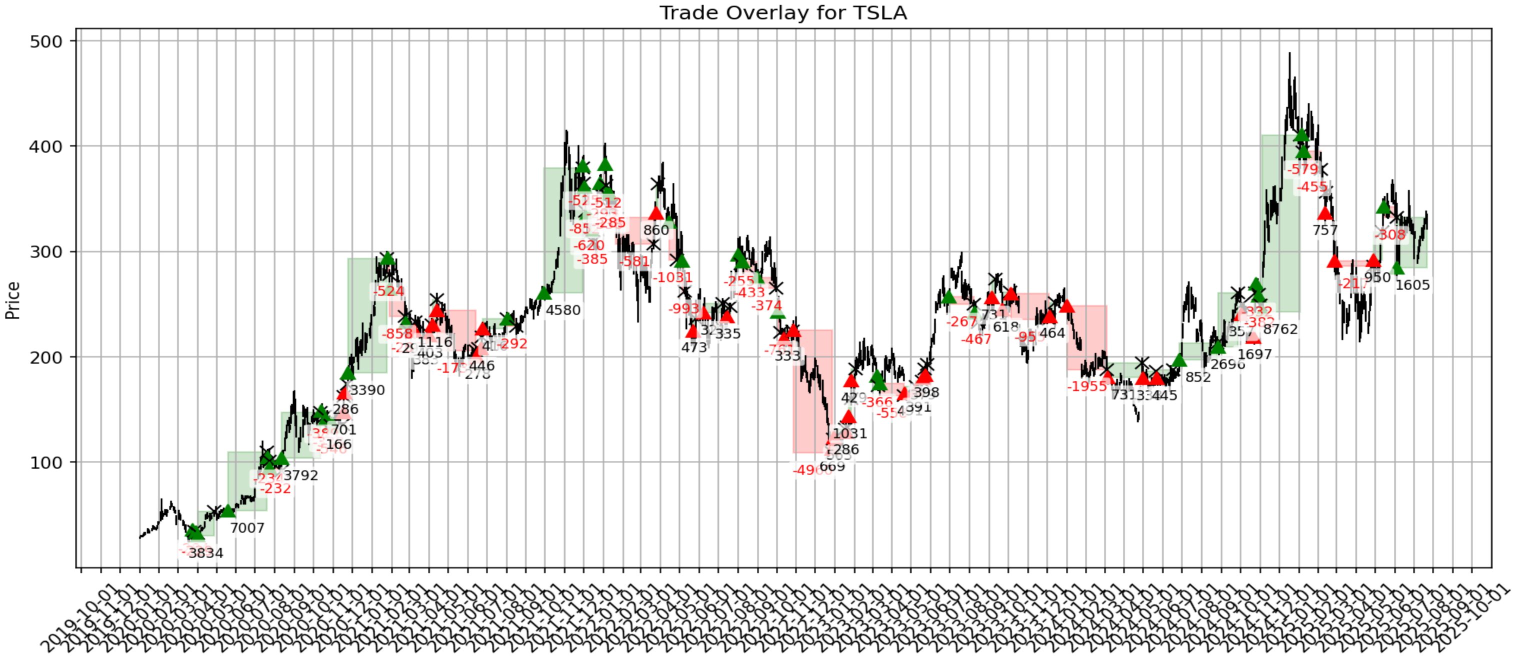




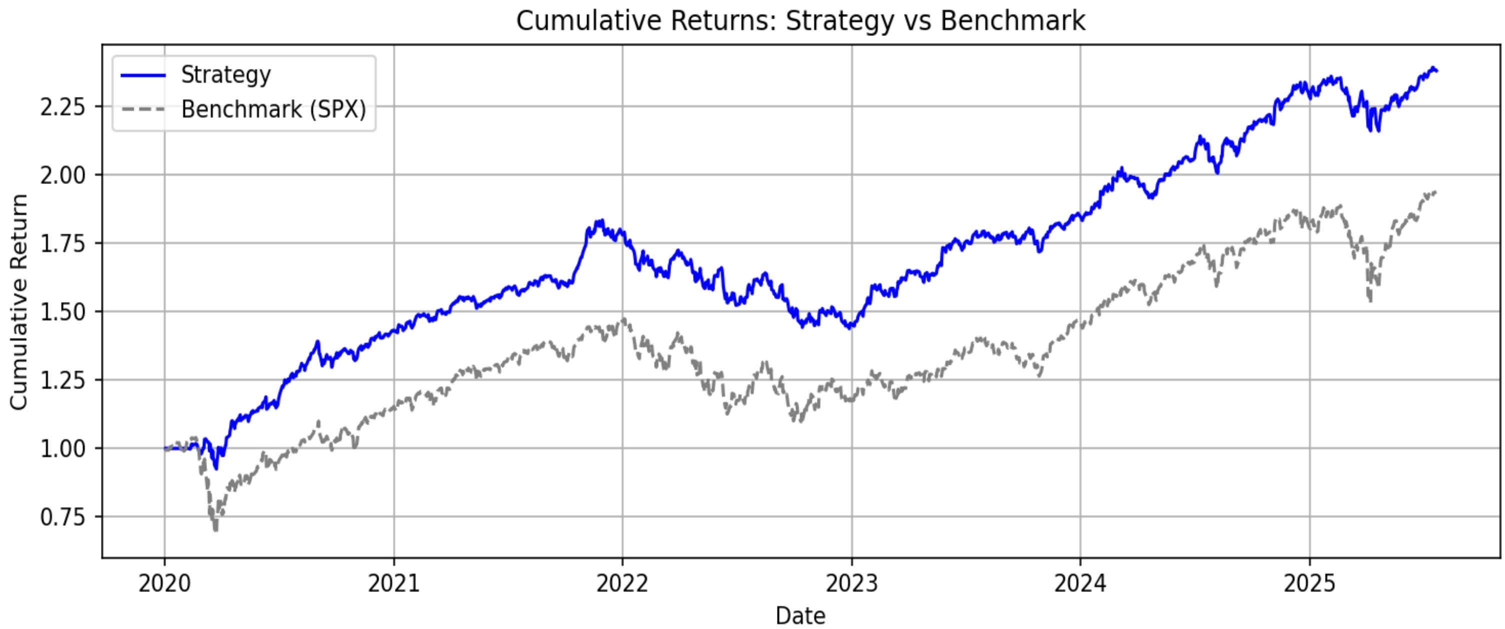




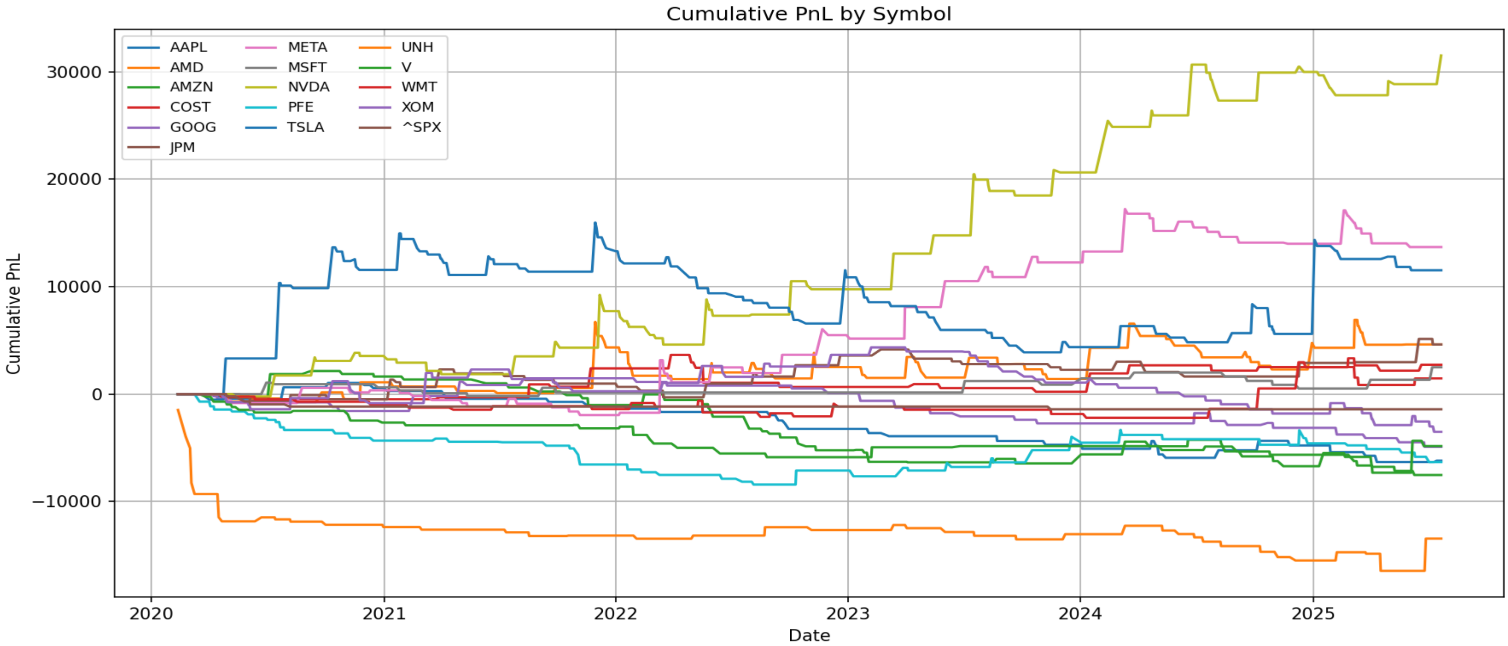
Price with Trade Overlay



Trade Overlay for TSLA
Price



Cumulative Returns: Strategy vs Benchmark
Strategy
Benchmark (SPX)
Cumulative Return
Date


Cumulative PnL by Symbol
AAPL
AMD
AMZN
COST
GOOG
JPM
META
MSFT
NVDA
PFE
TSLA
UNH
V
WMT
XOM
^SPX
30000
20000
10000
0
−10000
Cumulative PnL
2020
2021
2022
2023
2024
2025
Date