Strategy Description
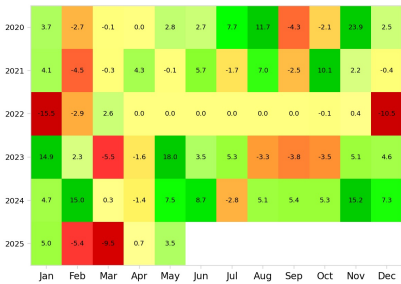
Trend follow strategy selecting the top 10 companies from the stock index with weekly/monthly rebalancing equally weighted.

Key Statistics

Runtime Days	1955	Drawdown	28.7%
Turnover	21%	Probabilistic SR	62%
CAGR	29.4%	Sharpe Ratio	1.1
Capacity (USD)	-	Sortino Ratio	1.1
Trades per Day	2.2	Information Ratio	0.6

Monthly Returns

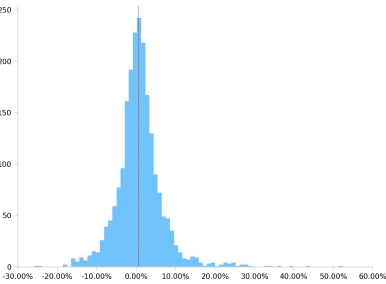|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020	3.7	-2.7	-0.1	0.0	2.8	2.7	7.7	11.7	-4.3	-2.1	23.9	2.5
2021	4.1	-4.5	-0.3	4.3	-0.1	5.7	-1.7	7.0	-2.5	10.1	2.2	-0.4
2022	-13.5	-2.9	2.6	0.0	0.0	0.0	0.0	0.0	-0.1	0.4		10.5
2023	14.9	2.3	-5.5	-1.6	18.0	3.5	5.3	-3.3	-3.8	-3.5	5.1	4.6
2024	4.7	15.0	0.3	-1.4	7.5	8.7	-2.8	5.1	5.4	5.3	15.2	7.3
2025	5.0	-5.4	-9.3	0.7	3.5							

Cumulative Returns

Annual Returns
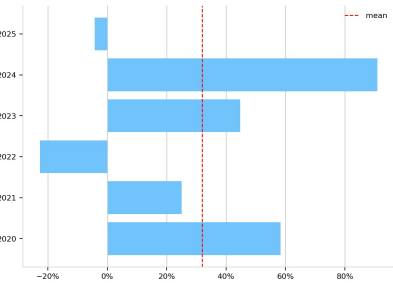
Returns Per Trade

Asset Allocation

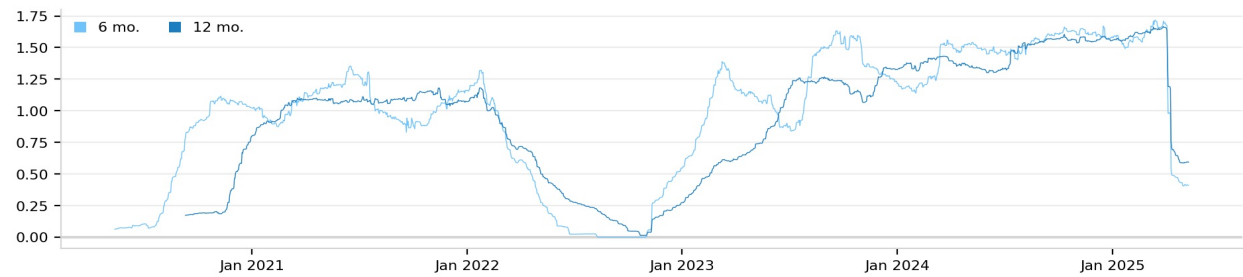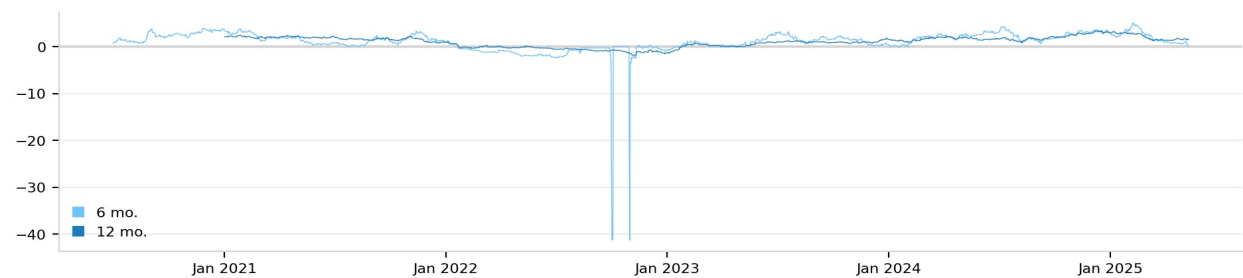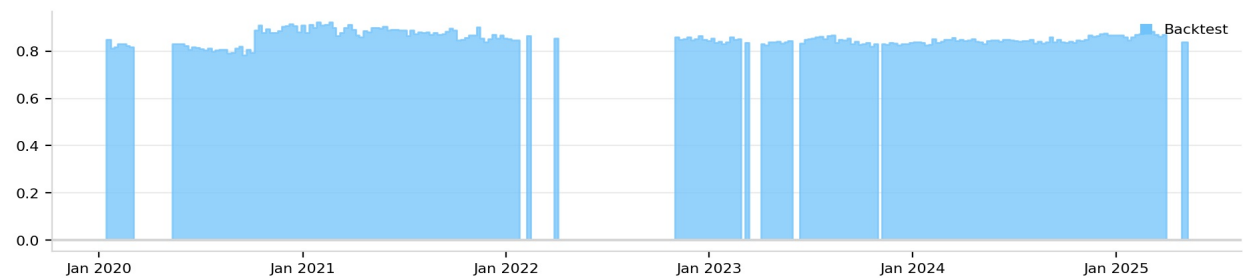|	
NVDA	10.50%
WMT	10.48%
AVGO	10.41%
JPM	10.22%
AMZN	10.21%
TSLA	10.05%
PLTR	9.85%
Others	28.28%

Drawdown
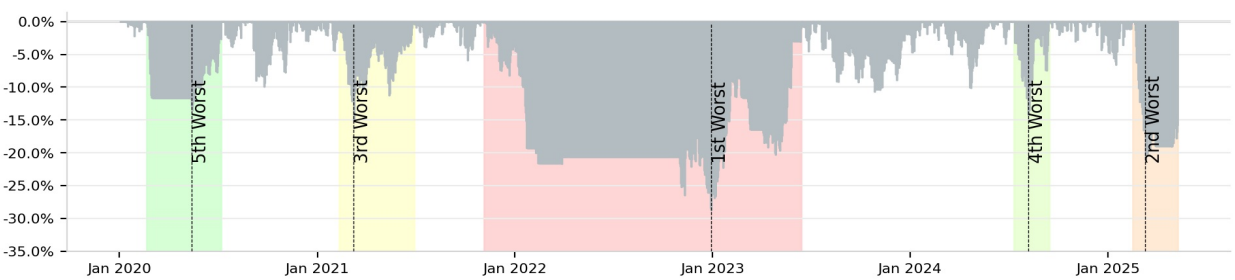
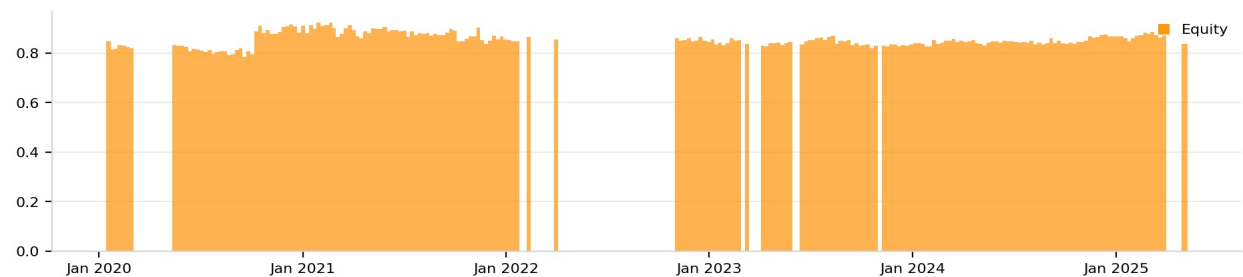## Daily Returns
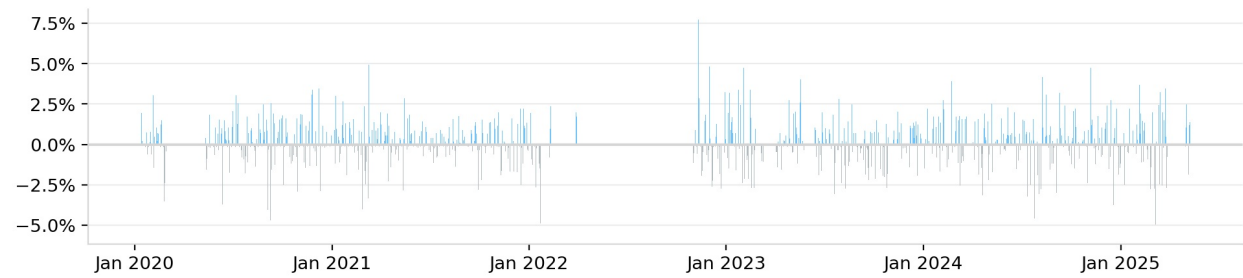
Rolling Portfolio Beta
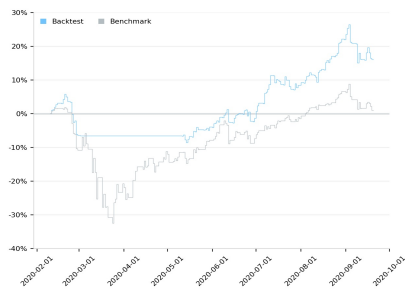

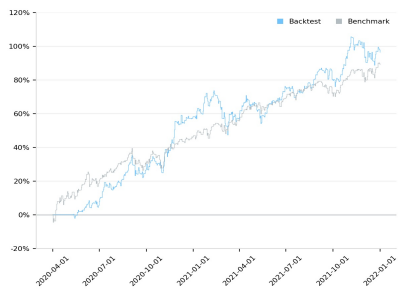## Rolling Sharpe Ratio
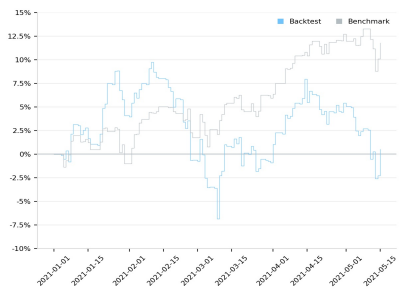

Leverage

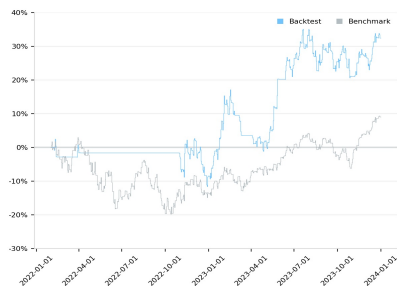
Long-Short Exposure

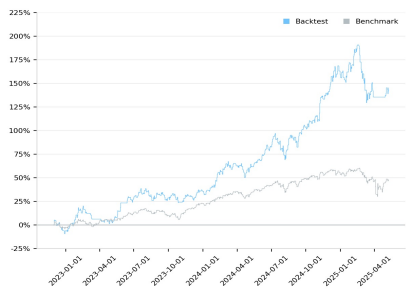## COVID-19 Pandemic 2020

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

rebalancing_frequency	weekly	index	SP500 MOMENTUM
enable_filter	True	benchmark_symbol	SPMO

rebalancing_frequency	weekly	index	SP500 MOMENTUM
enable_filter	True	benchmark_symbol	SPMO