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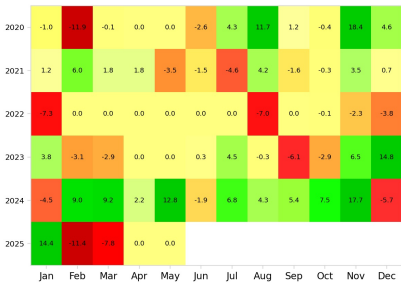
Trend follow strategy selecting the top 10 companies from the stock index with weekly/monthly rebalancing equally weighted.

Key Statistics

Runtime Days	1955	Drawdown	33.4%
Turnover	18%	Probabilistic SR	13%
CAGR	12.2%	Sharpe Ratio	0.4
Capacity (USD)	-	Sortino Ratio	0.4
Trades per Day	2.0	Information Ratio	0.0

Monthly Returns

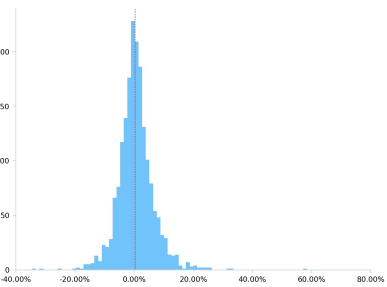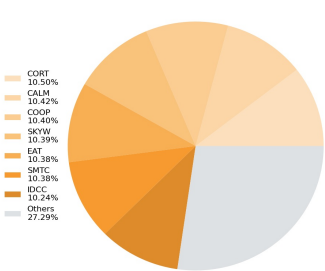|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020	-1.0	-11.9	-0.1	0.0	0.0	-2.6	4.3	11.7	1.2	-0.4	18.4	4.6
2021	1.2	6.0	1.8	1.8	-3.5	-1.5	-4.6	4.2	-1.6	-0.3	3.5	0.7
2022	-7.3	0.0	0.0	0.0	0.0	0.0	-7.0	0.0	-0.1	-2.3	-3.8	
2023	3.8	-3.1	-2.9	0.0	0.0	0.3	4.5	-0.3	-6.1	-2.9	6.5	14.8
2024	-4.5	9.0	9.2	2.2	12.8	-1.9	6.8	4.3	5.4	7.5	17.7	-5.7
2025	14.4	-11.4	-3.8	0.0	0.0							

Cumulative Returns

Annual Returns
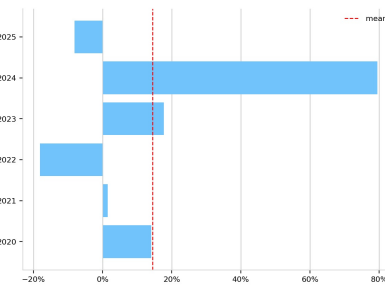
Returns Per Trade

Asset Allocation

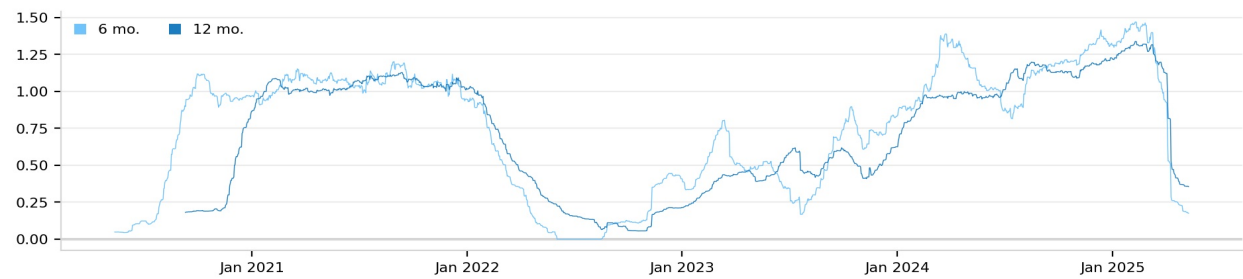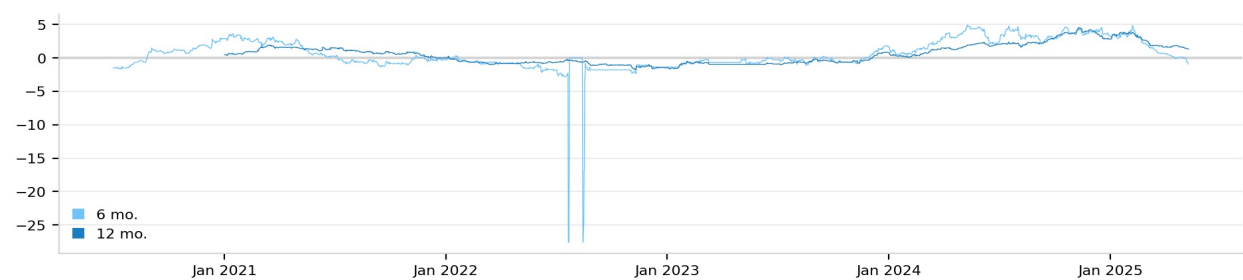|	
CORT	10.50%
CALM	10.42%
COOP	10.40%
SKYW	10.39%
EAT	10.38%
SMTC	10.38%
IDCC	10.24%
Others	27.29%

Drawdown
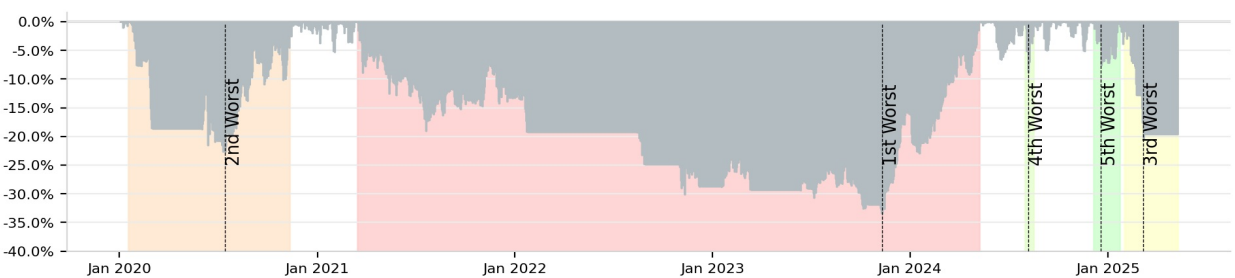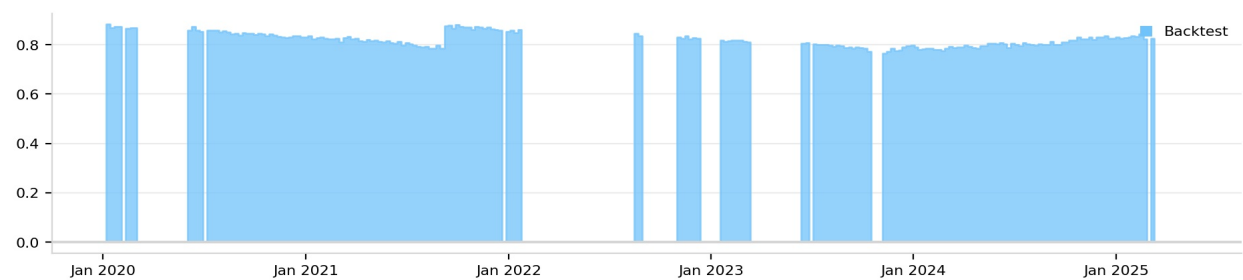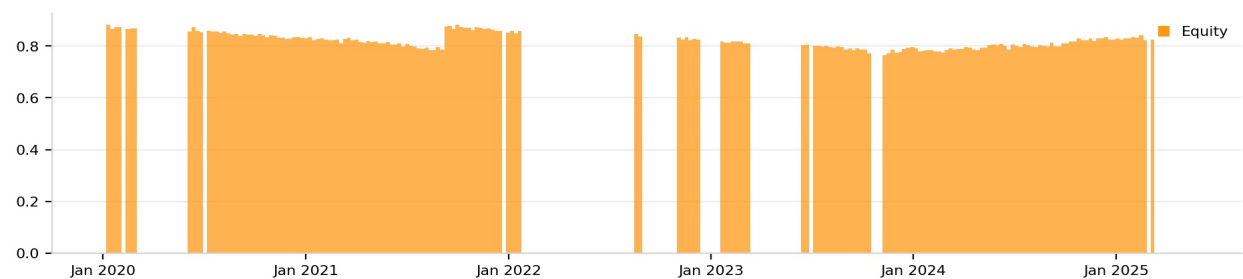
Daily Returns
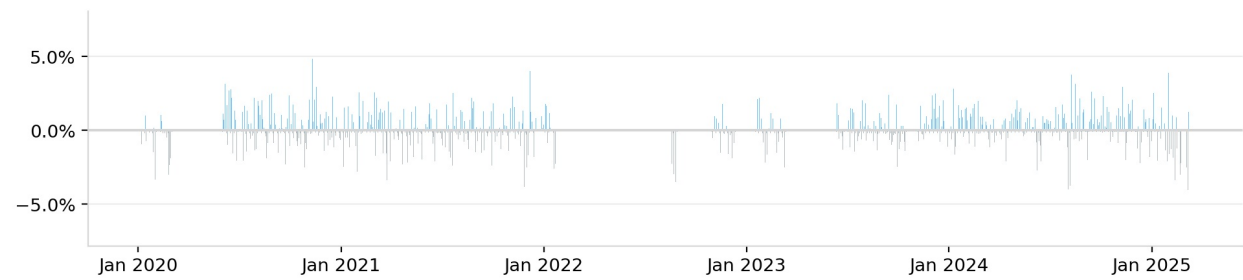
Rolling Portfolio Beta

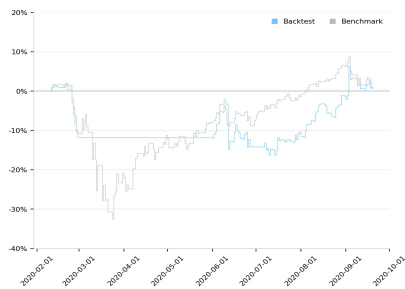## Rolling Sharpe Ratio
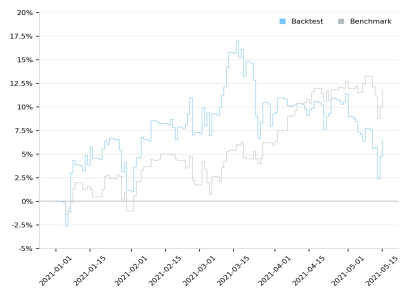

Leverage
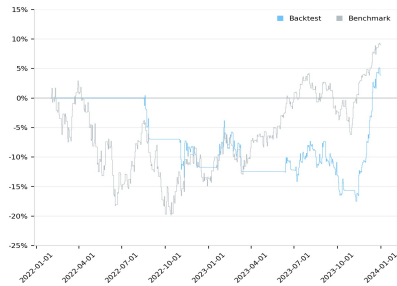

Long-Short Exposure

COVID-19 Pandemic 2020
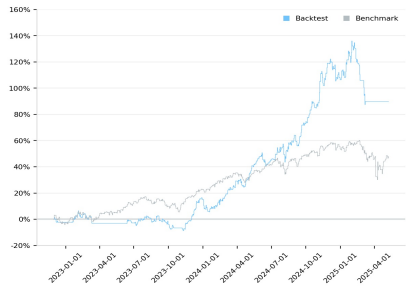

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

rebalancing_frequency	weekly	index	SP SMALL CAP MOMENTUM
enable_filter	True	benchmark_symbol	XSMO