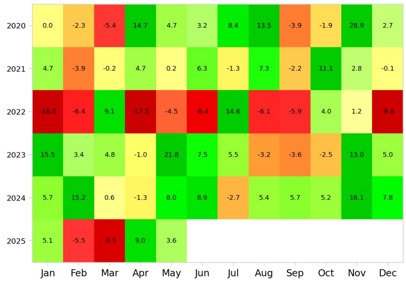
Strategy Description

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

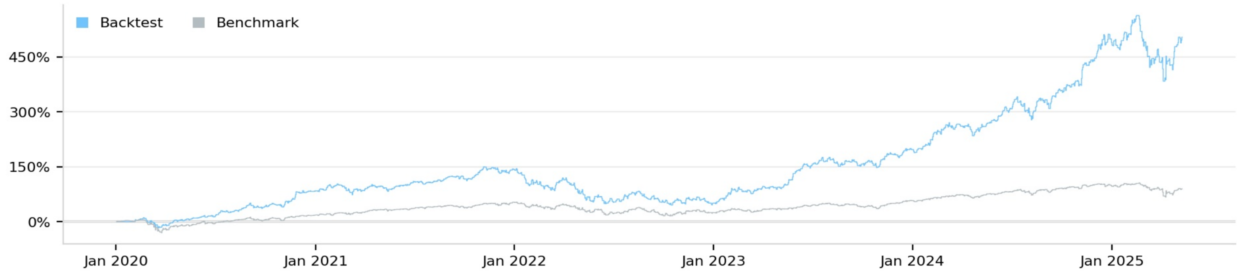
Key Statistics

Runtime Days	1955	Drawdown	41.8%
Turnover	6%	Probabilistic SR	60%
CAGR	39.9%	Sharpe Ratio	1.1
Capacity (USD)	-	Sortino Ratio	1.3
Trades per Day	0.7	Information Ratio	1.5

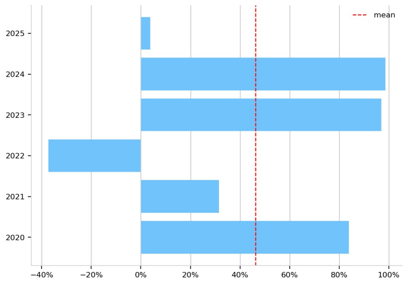
Monthly Returns



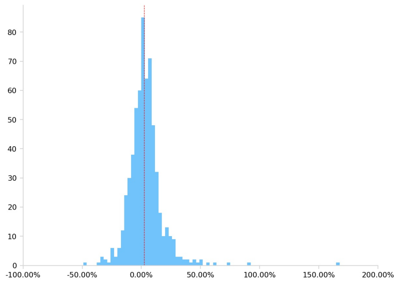
Cumulative Returns



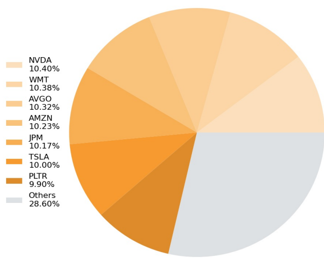
Annual Returns



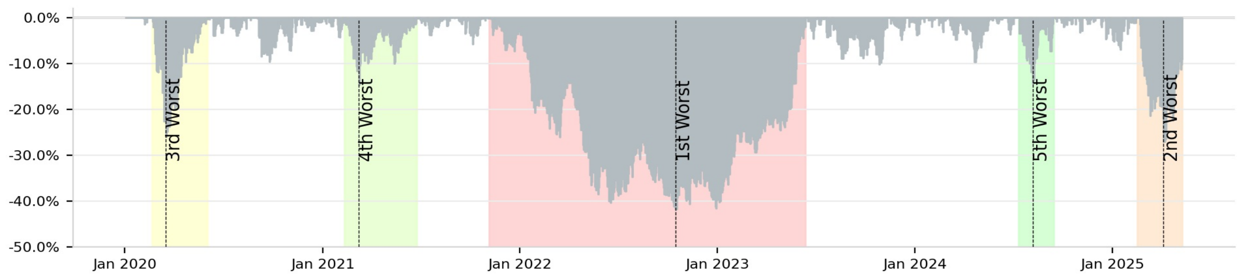
Returns Per Trade



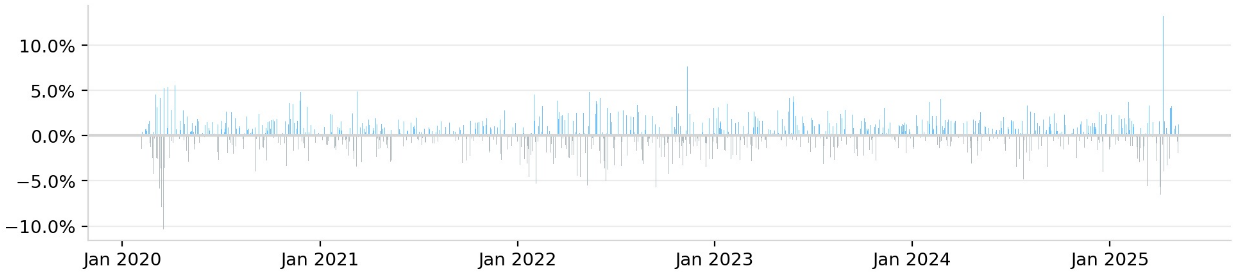
Asset Allocation



Drawdown

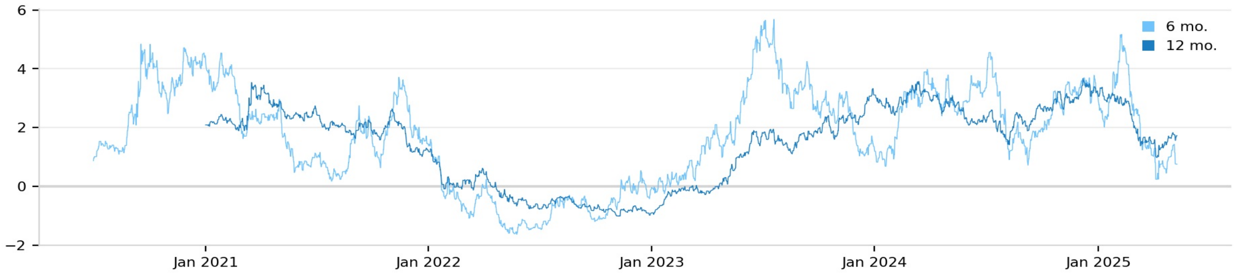


Daily Returns

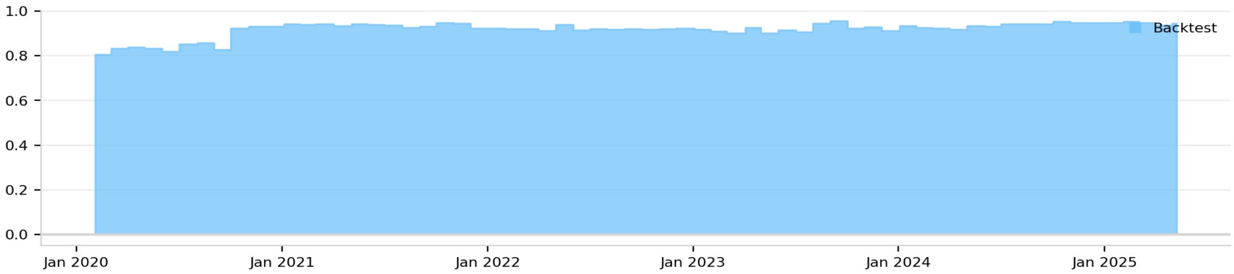


Rolling Portfolio Beta

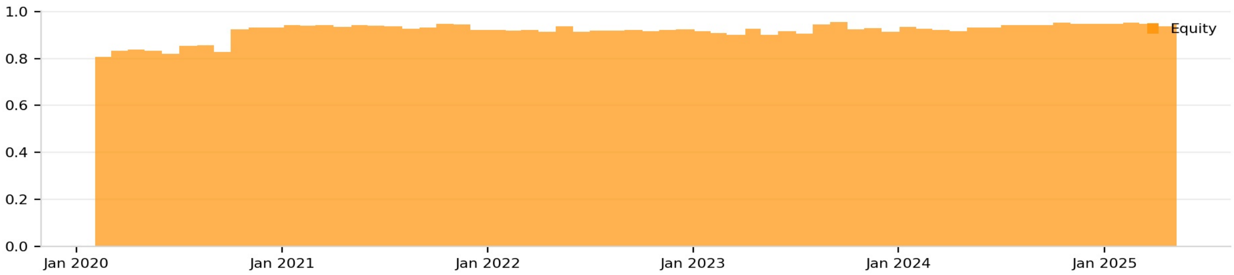
Rolling Sharpe Ratio



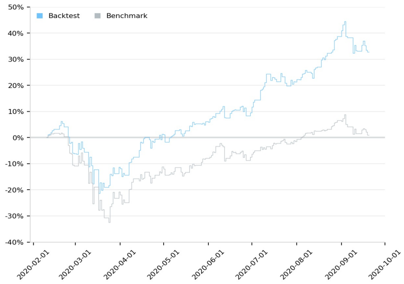
Leverage



Long-Short Exposure

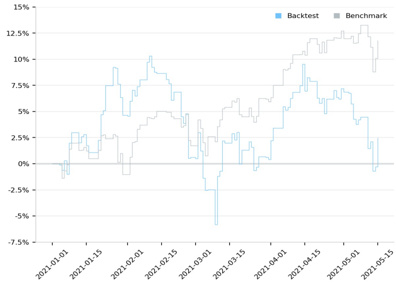


COVID-19 Pandemic 2020

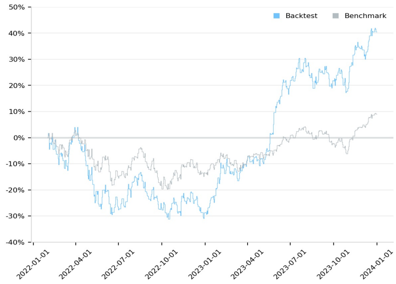


Post-COVID Run-up 2020-2021

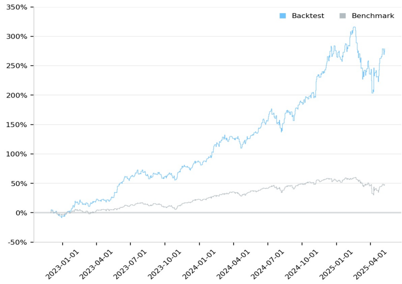
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

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