

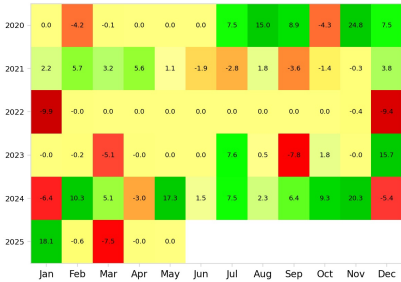
Strategy Description

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

Key Statistics

Runtime Days	1962	Drawdown	30.0%
Turnover	4%	Probabilistic SR	57%
CAGR	29.8%	Sharpe Ratio	1.0
Capacity (USD)	-	Sortino Ratio	1.3
Trades per Day	0.2	Information Ratio	0.5

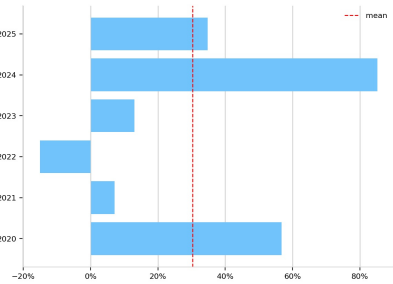
Monthly Returns



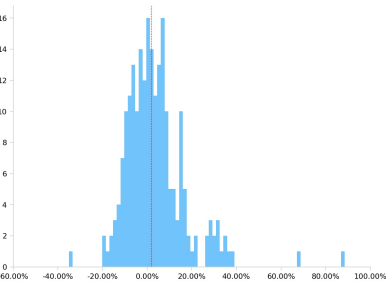
Cumulative Returns



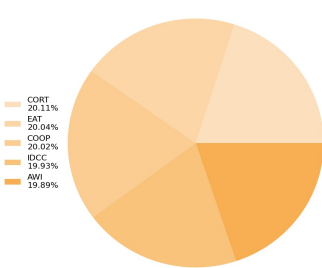
Annual Returns



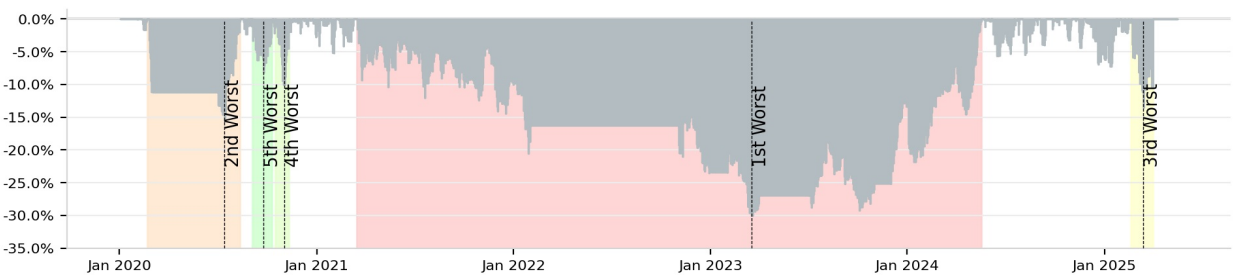
Returns Per Trade



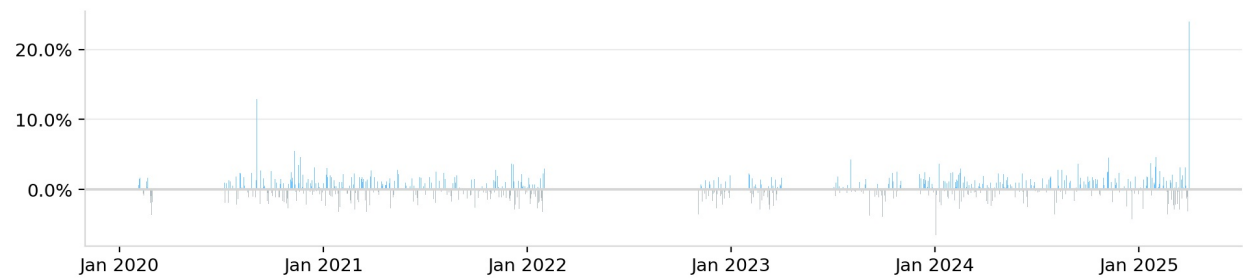
Asset Allocation



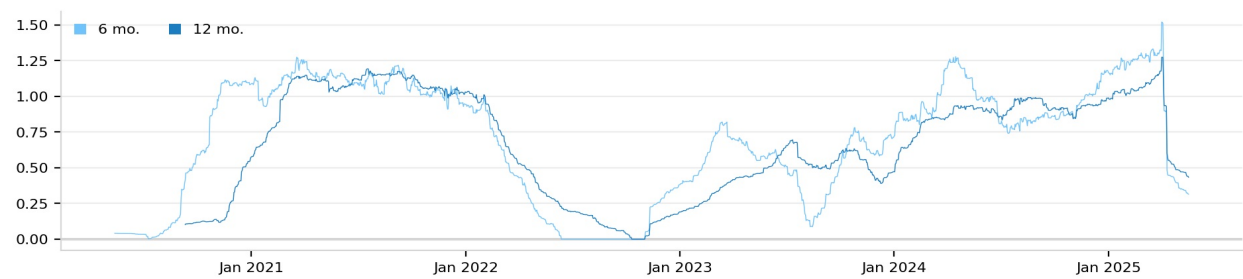
Drawdown



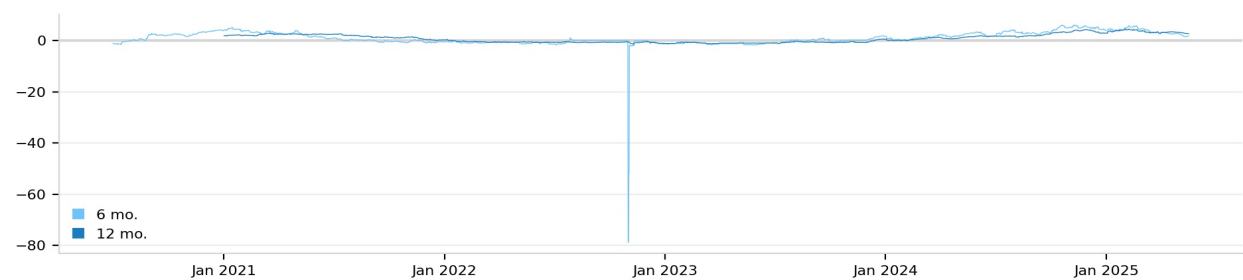
Daily Returns



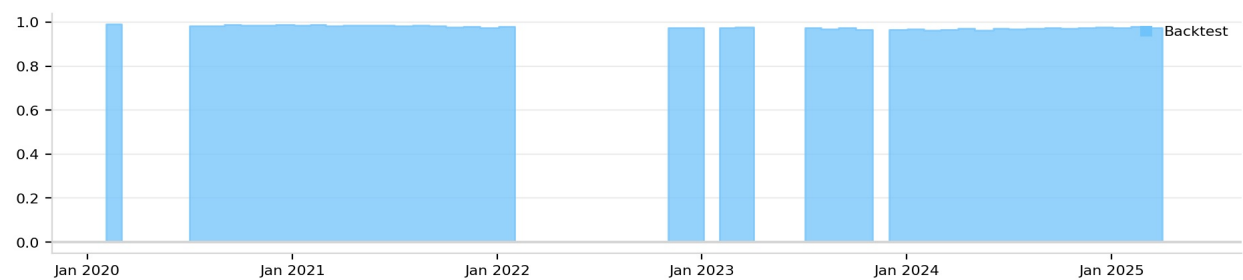
Rolling Portfolio Beta



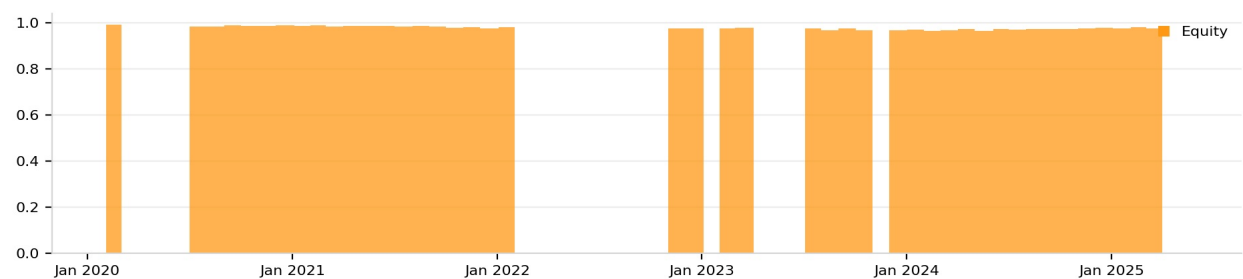
Rolling Sharpe Ratio



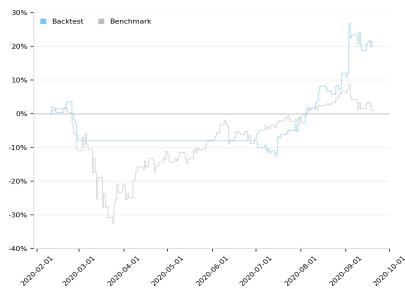
Leverage



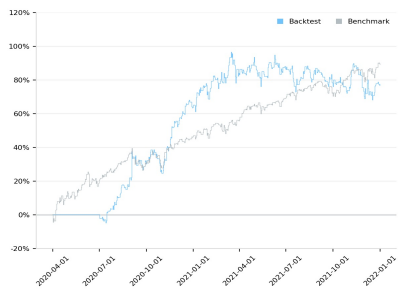
Long-Short Exposure



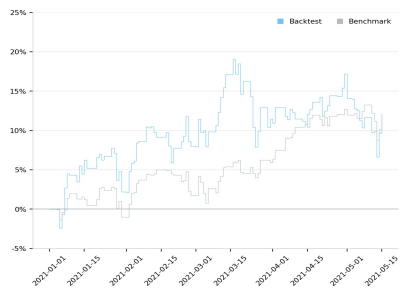
COVID-19 Pandemic 2020



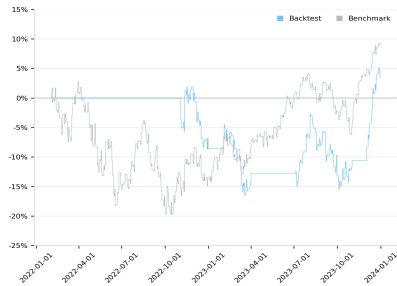
Post-COVID Run-up 2020-2021



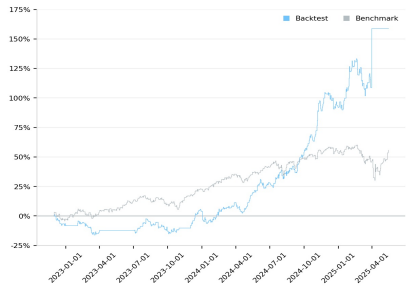
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

rebalancing_frequency	monthly	index	SP SMALL CAP MOMENTUM
enable_filter	True	count_stocks	5