Strategy Description
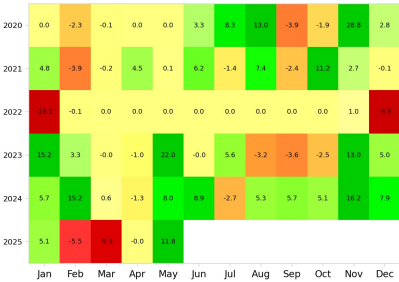
Trend follow strategy selecting th top 10 companies from the stock index with weekly, monthly or yearly rebalancing euqally weighted.
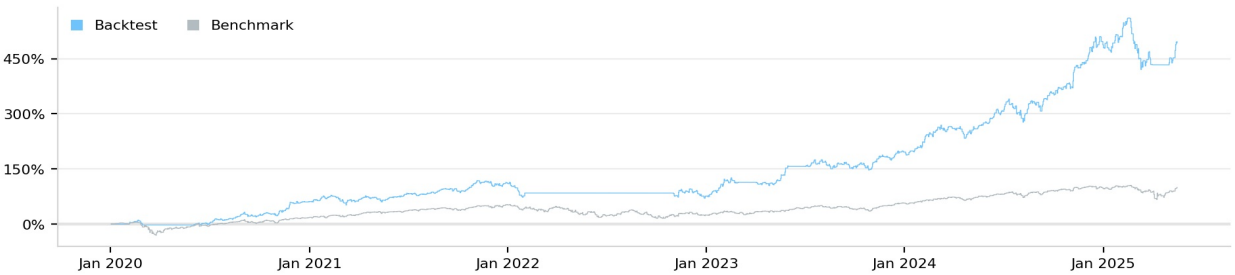
Key Statistics

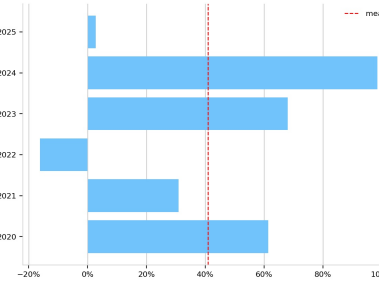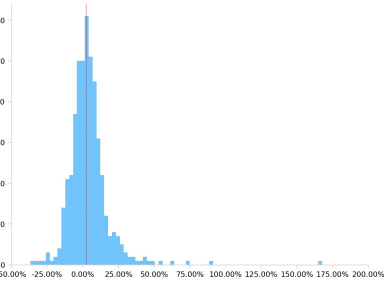|			
Runtime Days	1962	Drawdown	22.0%
Turnover	5%	Probabilistic SR	87%
CAGR	39.4%	Sharpe Ratio	1.4
Capacity (USD)	-	Sortino Ratio	1.5
Trades per Day	0.5	Information Ratio	0.9
Drawdown Recovery	454		

Monthly Returns

Cumulative Returns

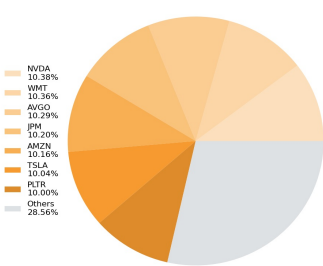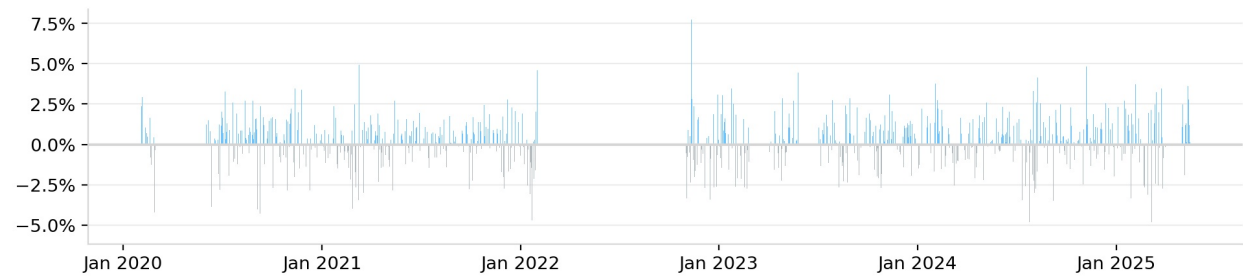## Annual Returns

Returns Per Trade

Asset Allocation

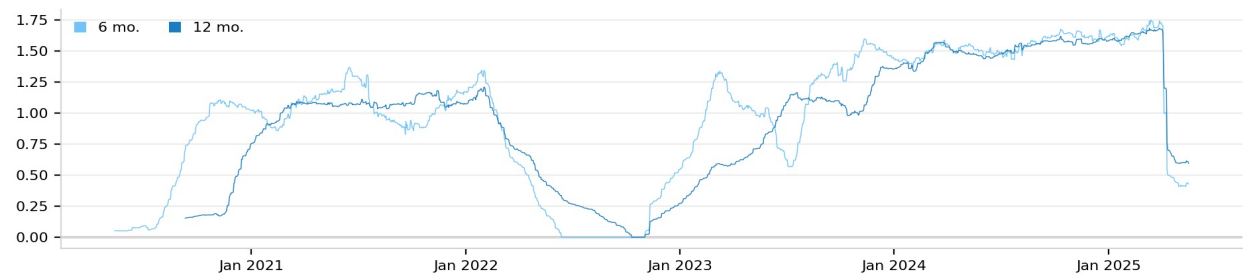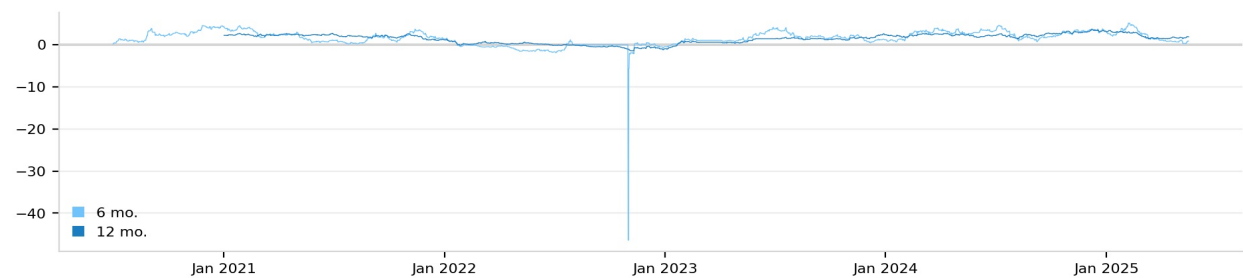|	
NVDA	10.38%
WMT	10.36%
AVGO	10.29%
JPM	10.20%
AMZN	10.16%
TSLA	10.04%
PLTR	10.00%
Others	28.56%

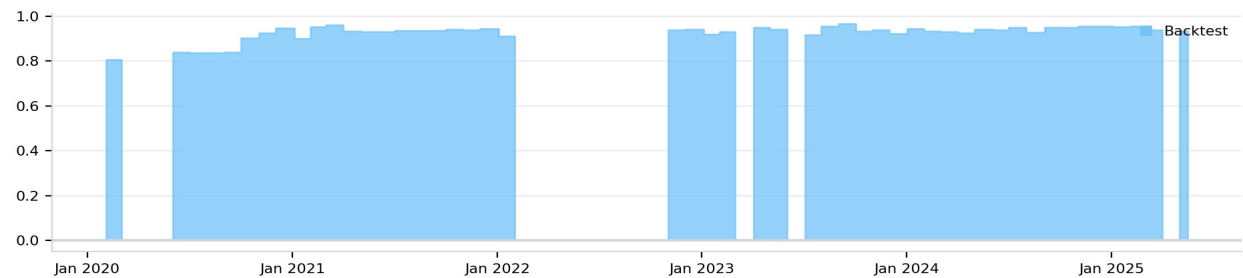## Drawdown
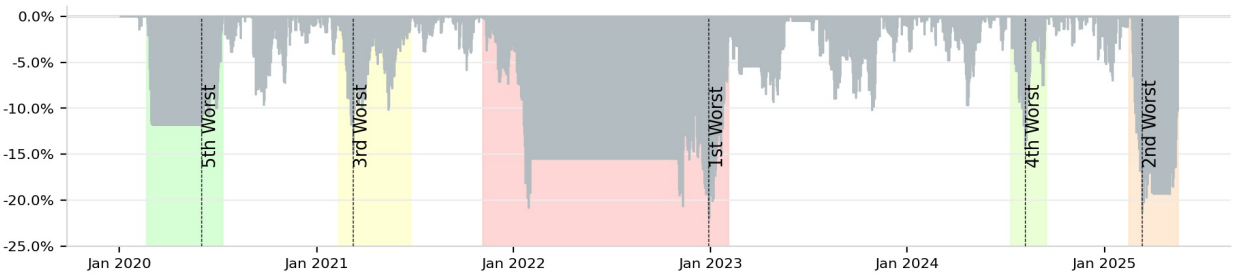
Daily Returns

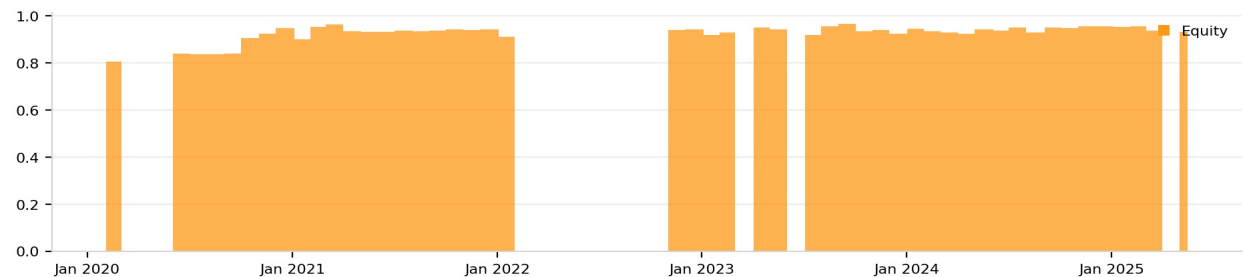## Rolling Portfolio Beta

Rolling Sharpe Ratio

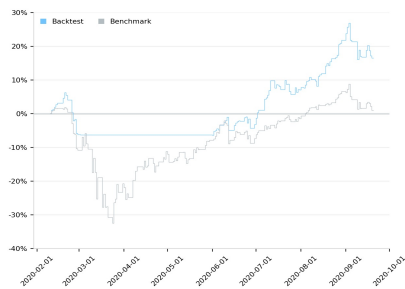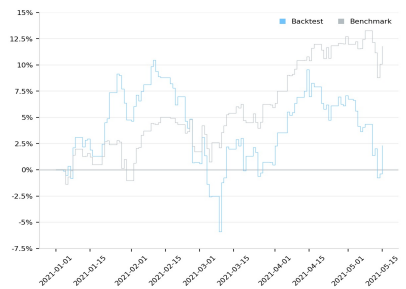## Leverage

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

index	SP500 MOMENTUM	rebalancing_frequency	monthly
leverage	0	enable_filter	True