

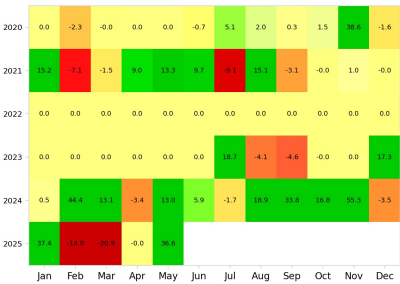
Strategy Description

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

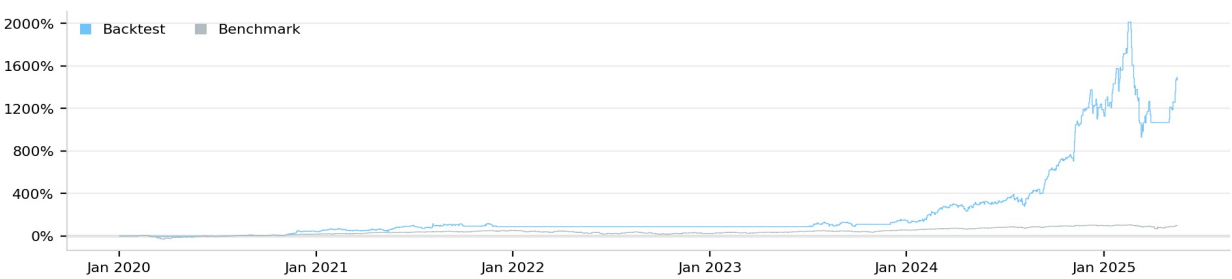
Key Statistics

Runtime Days	1962	Drawdown	51.3%
Turnover	5%	Probabilistic SR	81%
CAGR	67.4%	Sharpe Ratio	1.5
Capacity (USD)	-	Sortino Ratio	1.4
Trades per Day	0.3	Information Ratio	1.2
Drawdown Recovery	609		

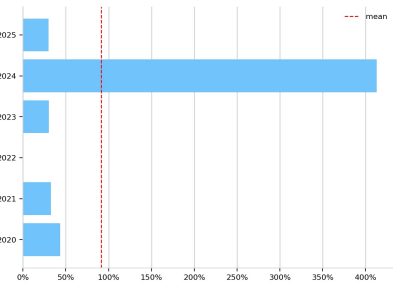
Monthly Returns



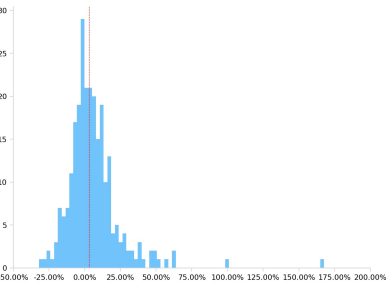
Cumulative Returns



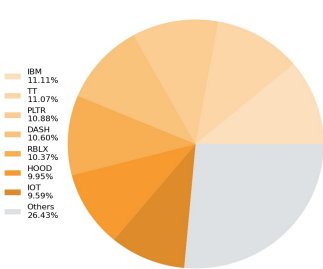
Annual Returns



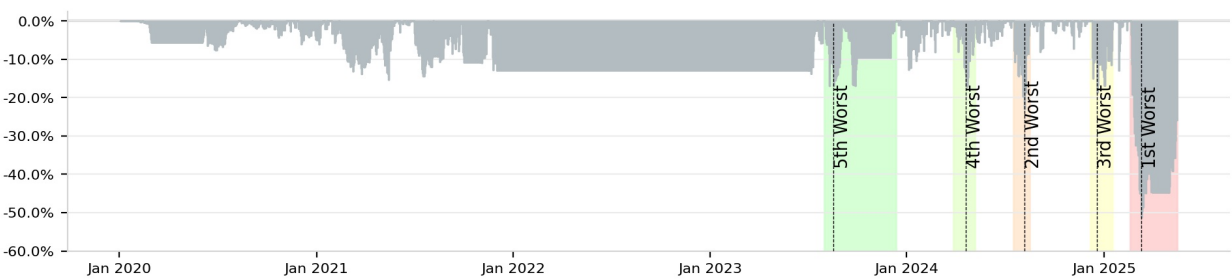
Returns Per Trade



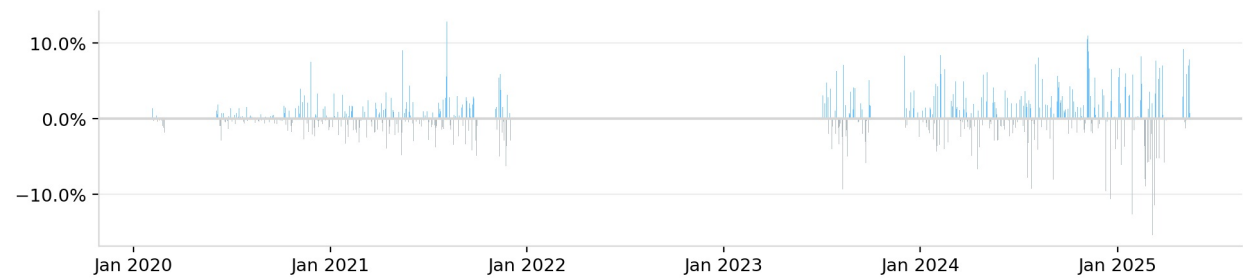
Asset Allocation



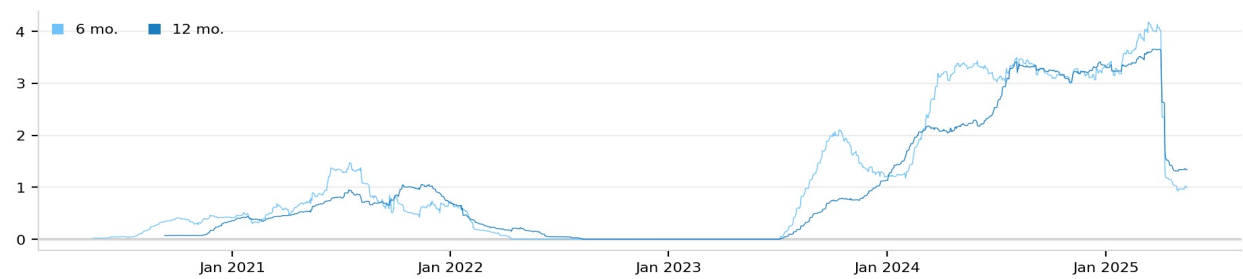
Drawdown



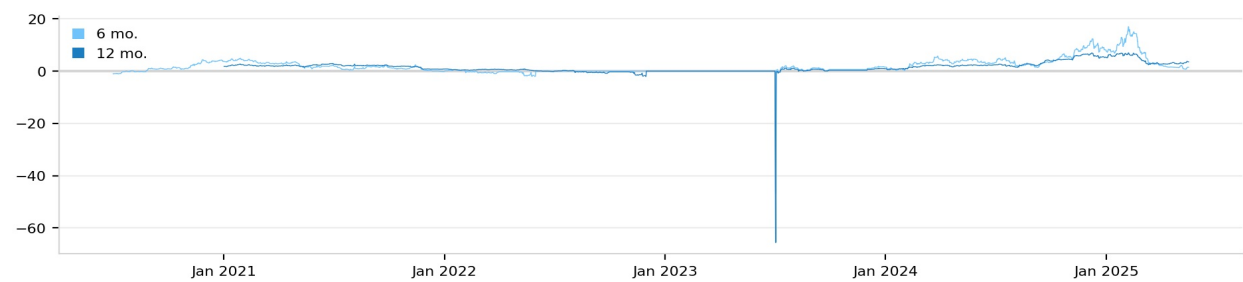
Daily Returns



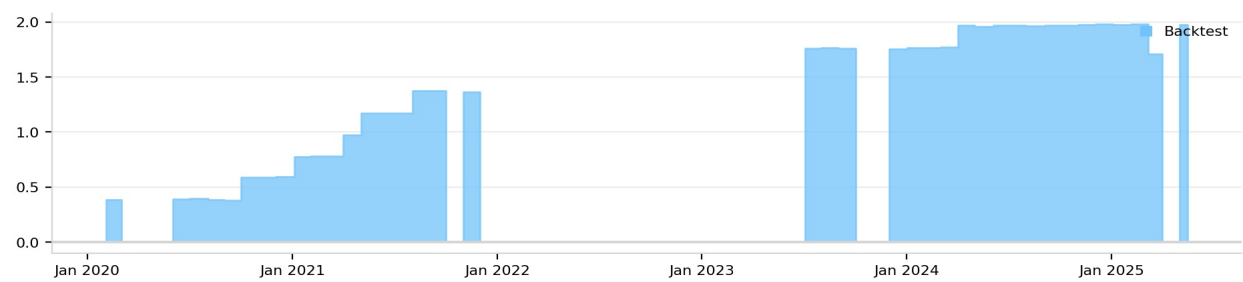
Rolling Portfolio Beta



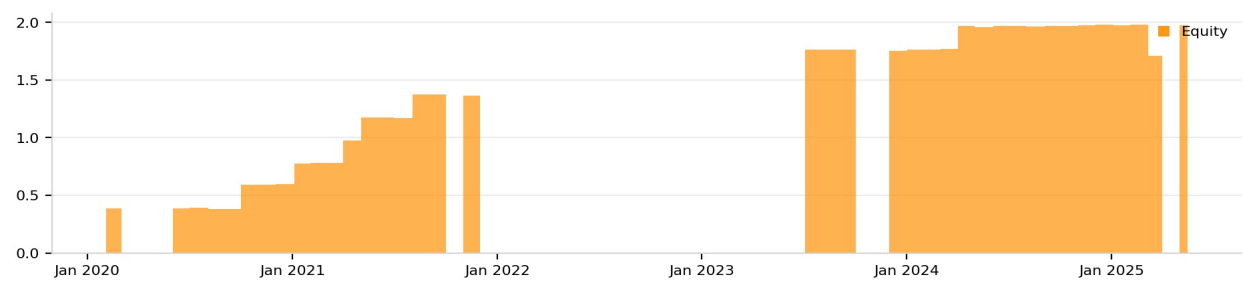
Rolling Sharpe Ratio



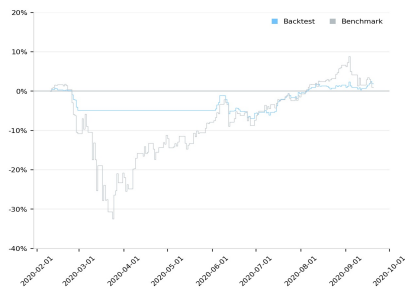
Leverage



Long-Short Exposure



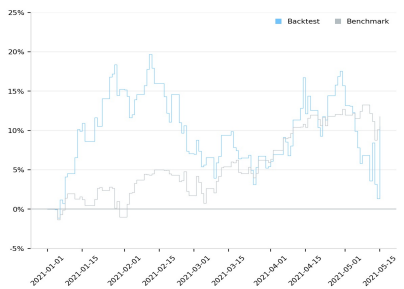
COVID-19 Pandemic 2020



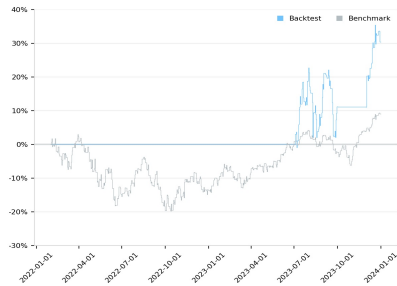
Post-COVID Run-up 2020-2021



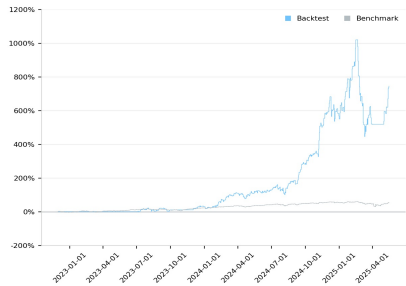
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

rebalancing_frequency	monthly	index	IPOX 100 US
benchmark_symbol	FPX	enable_filter	True
leverage	1		