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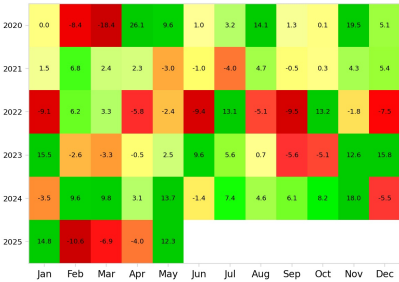
Trend follow strategy selecting th top 10 companies from the stock index with weekly, monthly or yearly rebalancing euqally weighted.
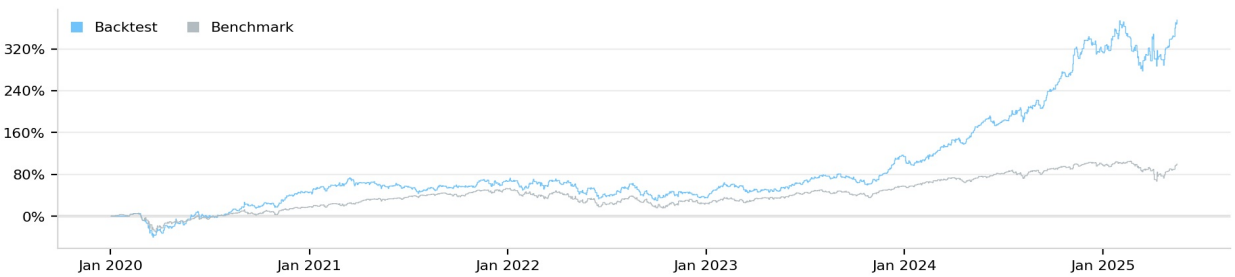
Key Statistics

Runtime Days	1962	Drawdown	43.5%
Turnover	6%	Probabilistic SR	44%
CAGR	33.6%	Sharpe Ratio	0.9
Capacity (USD)	-	Sortino Ratio	1.1
Trades per Day	0.6	Information Ratio	1.0
Drawdown Recovery	849		

Monthly Returns

Cumulative Returns

Annual Returns
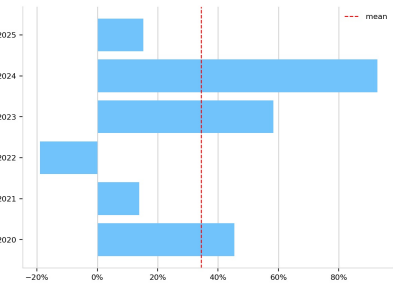
Returns Per Trade

Asset Allocation

CORT 10.28%
SKYW 10.24%
SMTC 10.24%
CALM 10.24%
COOP 10.23%
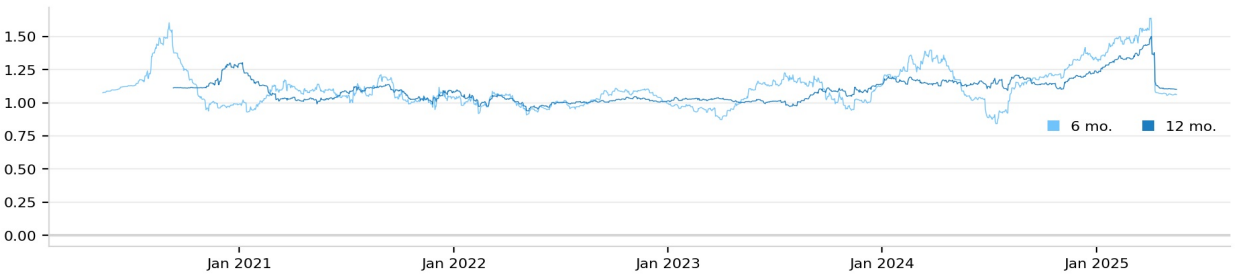EAT 10.21%
IDCC 10.15%
Others 28.41%
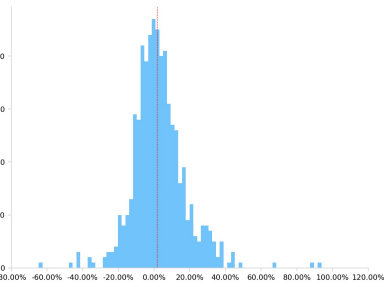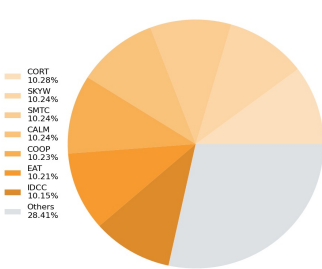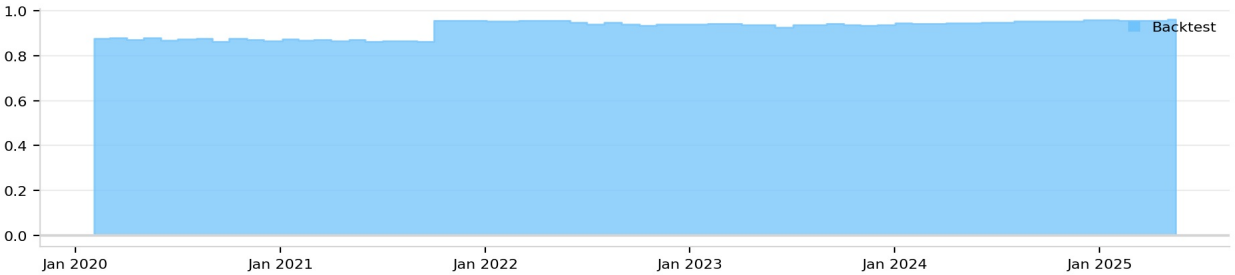
Drawdown
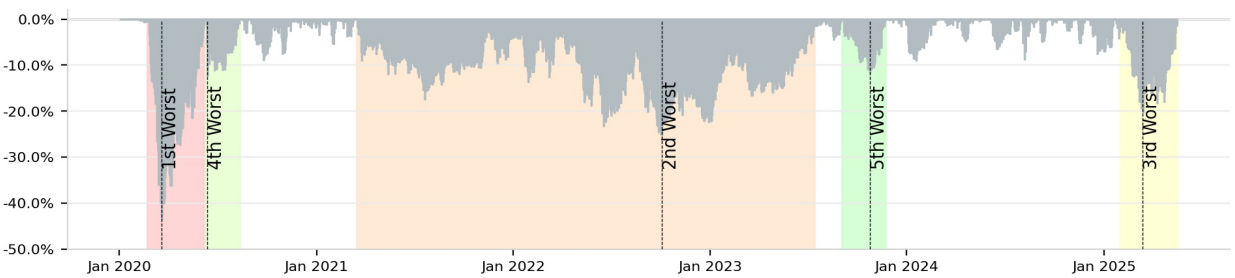
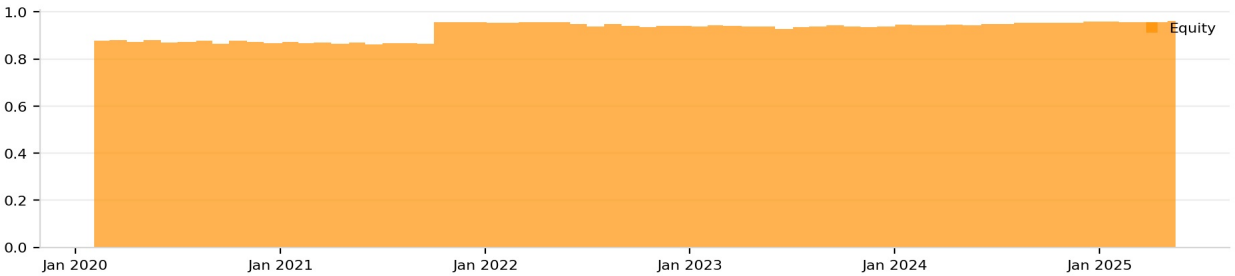## Daily Returns
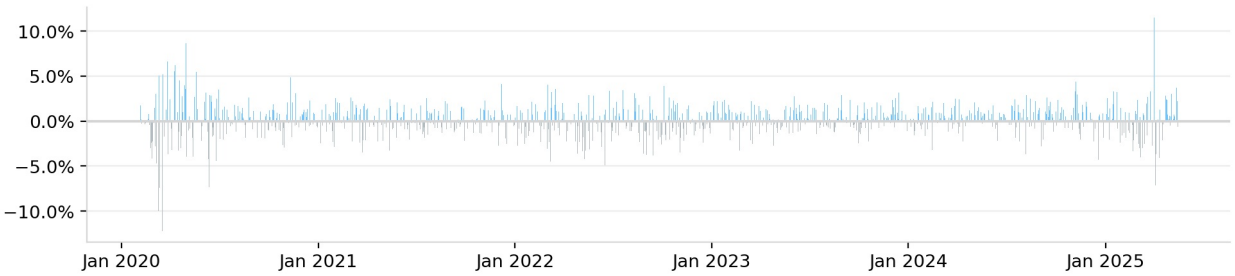
Rolling Portfolio Beta
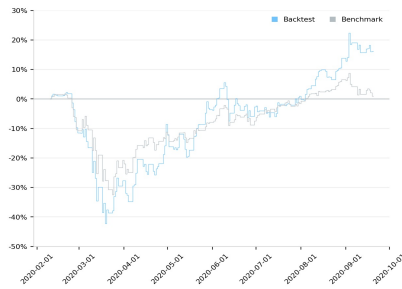

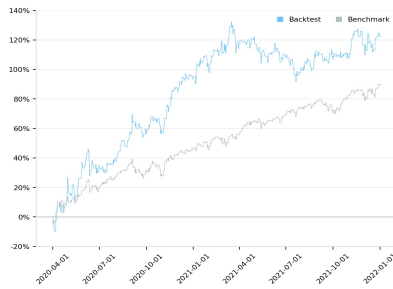## Rolling Sharpe Ratio

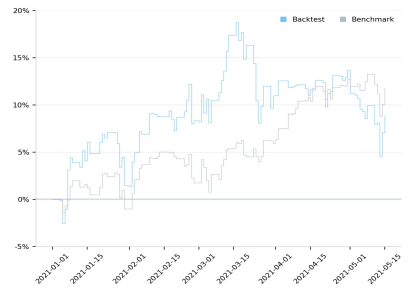## Leverage

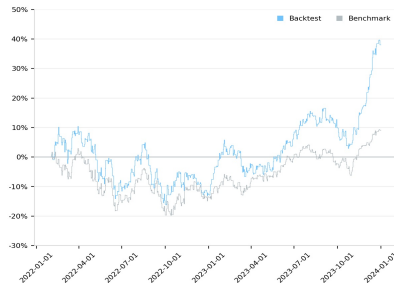
Long-Short Exposure

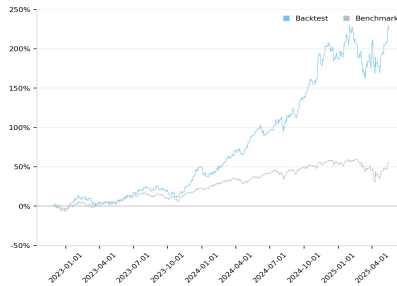## COVID-19 Pandemic 2020

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

index	SP SMALL CAP MOMENTUM	rebalancing_frequency	monthly
leverage	0	enable_filter	False