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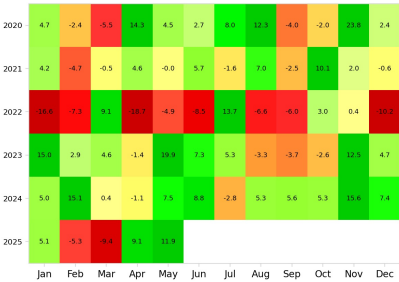
Trend follow strategy selecting th top 10 companies from the stock index with weekly, monthly or yearly rebalancing euqally weighted.

Key Statistics

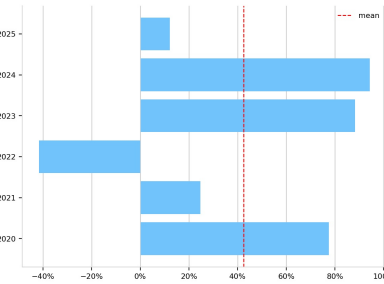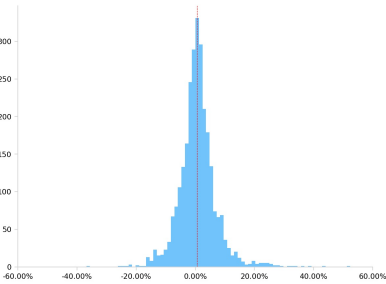|			
Runtime Days	1962	Drawdown	46.3%
Turnover	27%	Probabilistic SR	51%
CAGR	35.9%	Sharpe Ratio	1.0
Capacity (USD)	-	Sortino Ratio	1.2
Trades per Day	2.8	Information Ratio	1.2

Monthly Returns

Cumulative Returns
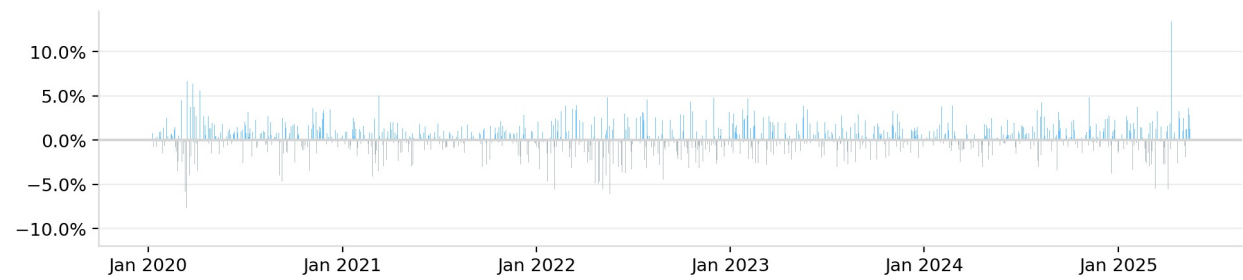

Annual Returns

Returns Per Trade

Asset Allocation

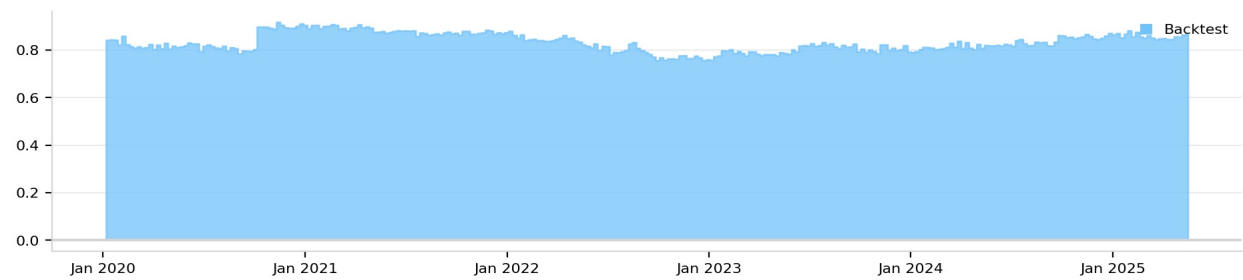|	
NVDA	10.50%
WMT	10.47%
AVGO	10.40%
JPM	10.25%
AMZN	10.25%
TSLA	10.08%
META	9.81%
Others	28.24%
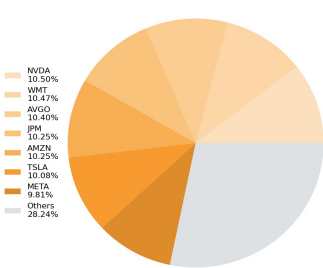
Drawdown
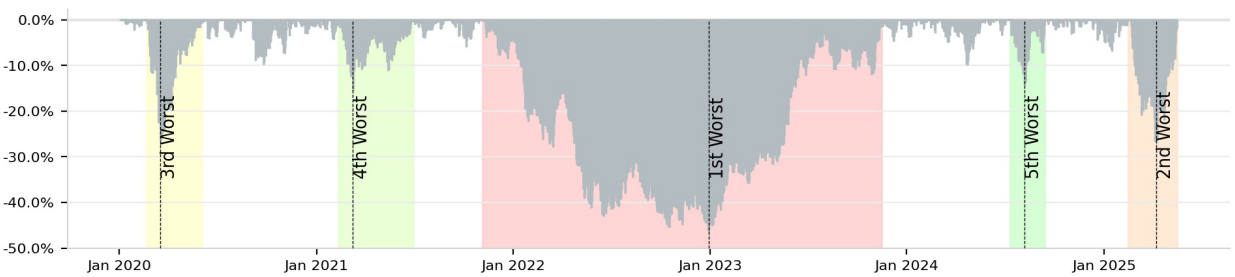
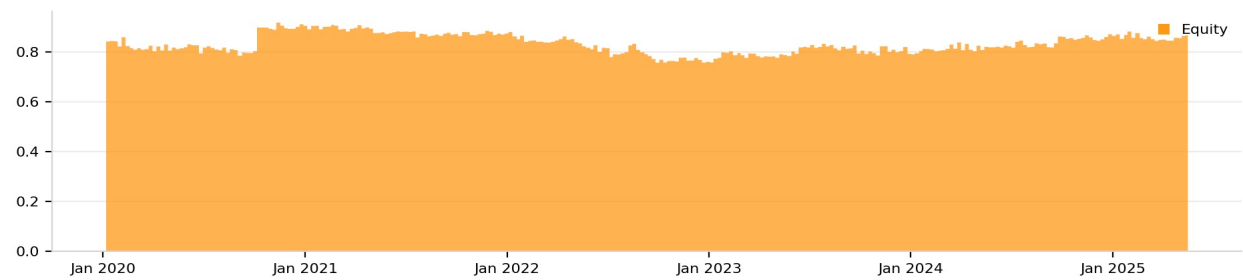## Daily Returns

Rolling Portfolio Beta

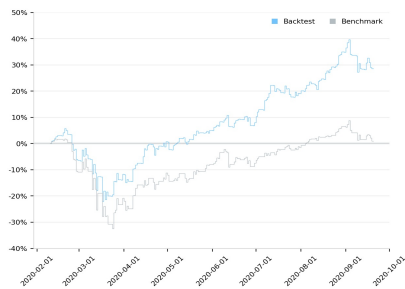## Rolling Sharpe Ratio

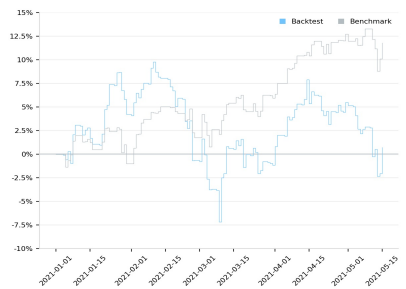## Leverage

Long-Short Exposure
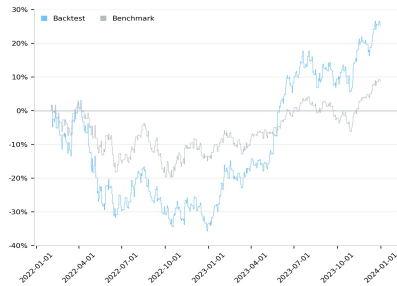
COVID-19 Pandemic 2020
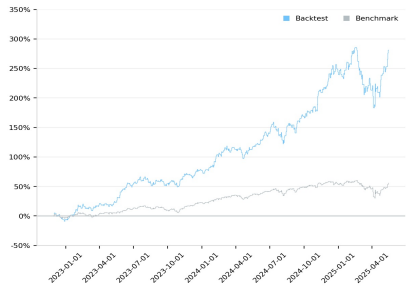

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

index	SP500 MOMENTUM	rebalancing_frequency	weekly
leverage	0	enable_filter	False