Strategy Description

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

Key Statistics

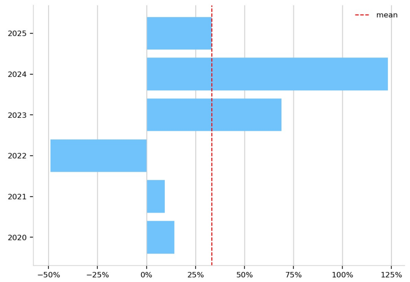
Runtime Days	1962	Drawdown	56.4%
Turnover	20%	Probabilistic SR	21%
CAGR	23.8%	Sharpe Ratio	0.7
Capacity (USD)	-	Sortino Ratio	0.8
Trades per Day	2.1	Information Ratio	0.4

Monthly Returns

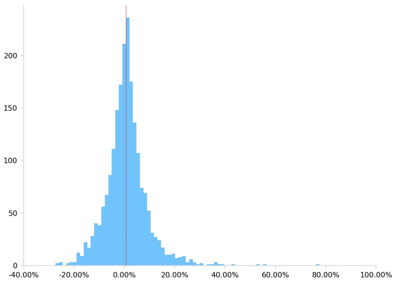
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020	0.2	-1.1	-1.6	2.4	0.3	-0.4	2.2	0.8	0.0	0.9	14.0	-2.7
2021	6.6	-3.9	-1.9	3.7	6.3	4.4	-4.8	8.4	-1.7	1.9	-0.3	-3.7
2022	-23.5	-11.4	7.1	-17.8	0.4	-2.9	10.3	-5.7	-7.1	5.8	-9.5	-8.3
2023	8.2	0.0	5.0	-5.2	13.2	8.3	8.0	-3.3	-2.6	-4.1	13.1	7.7
2024	-0.7	21.2	5.7	-2.2	5.9	2.6	-1.4	9.0	15.8	7.9	25.1	-2.0
2025	18.2	-5.8	-9.7	11.8	17.6							

Cumulative Returns

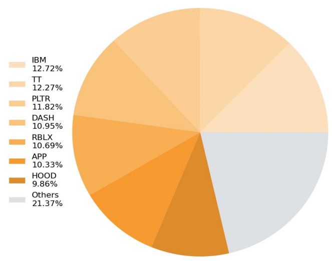
Annual Returns



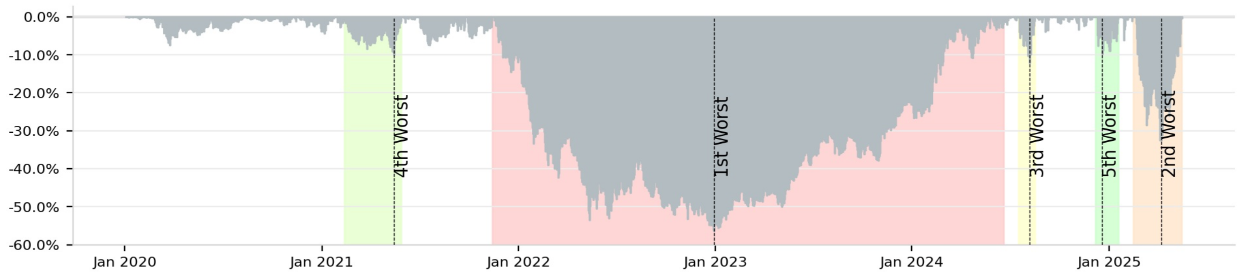
Returns Per Trade



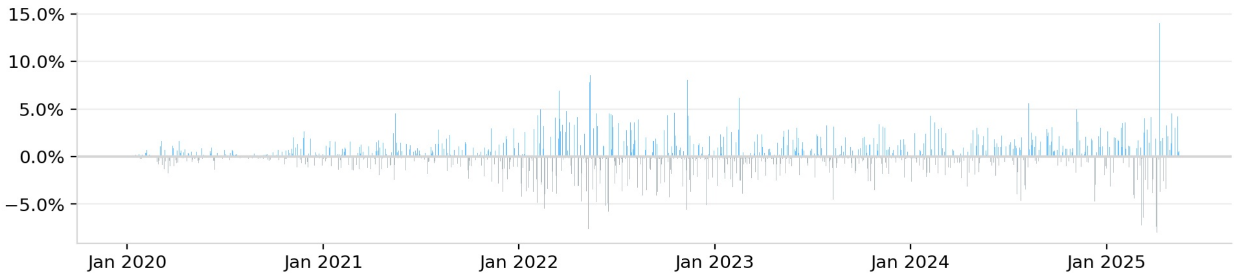
Asset Allocation



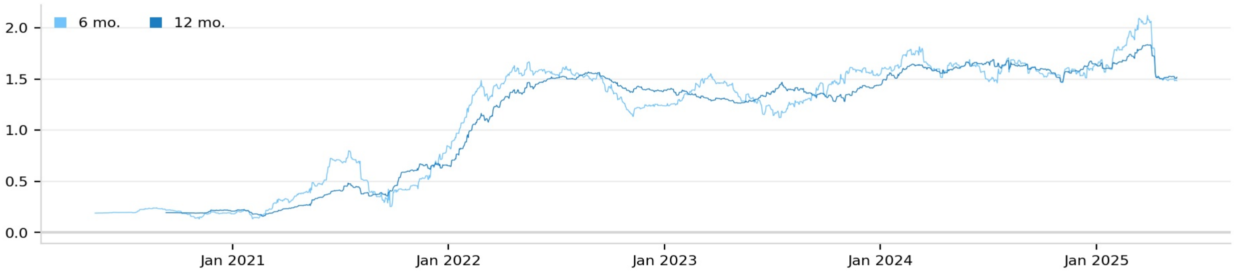
Drawdown



Daily Returns

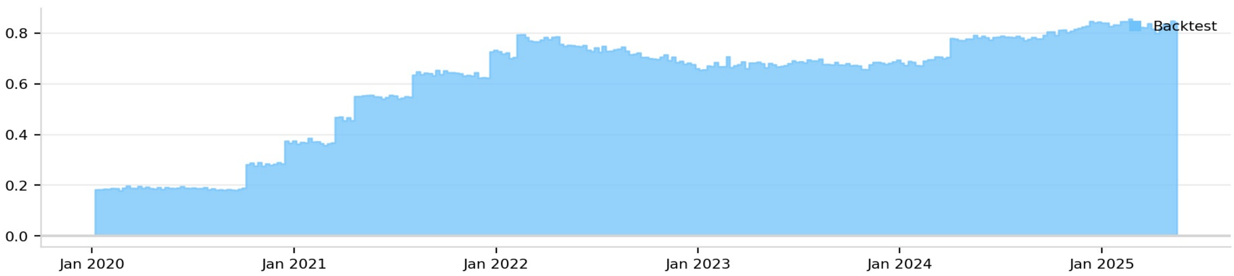


Rolling Portfolio Beta

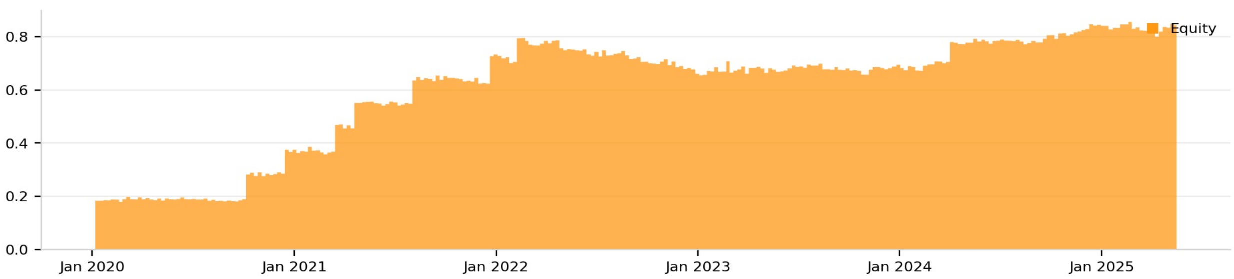


Rolling Sharpe Ratio

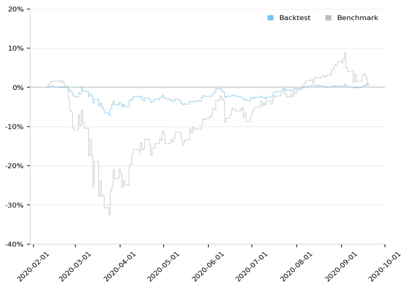
Leverage



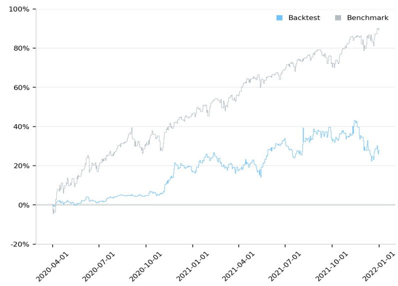
Long-Short Exposure



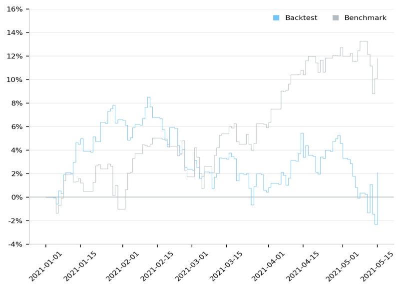
COVID-19 Pandemic 2020



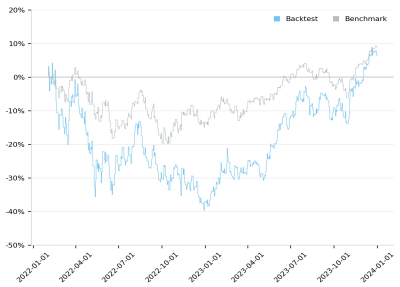
Post-COVID Run-up 2020-2021



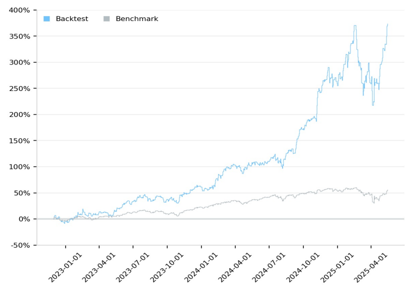
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

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