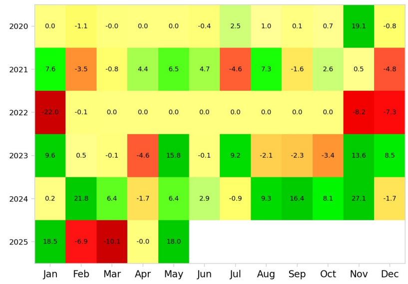
Strategy Description

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

Key Statistics

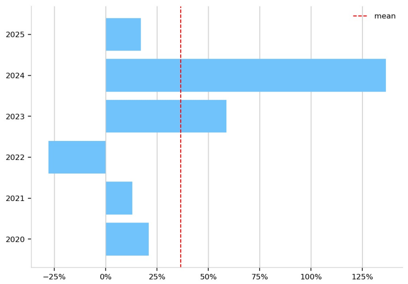
Runtime Days	1962	Drawdown	38.8%
Turnover	4%	Probabilistic SR	58%
CAGR	30.9%	Sharpe Ratio	1.0
Capacity (USD)	-	Sortino Ratio	1.1
Trades per Day	0.4	Information Ratio	0.6
Drawdown Recovery	758		

Monthly Returns

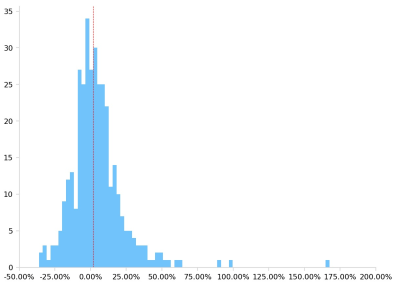


Cumulative Returns

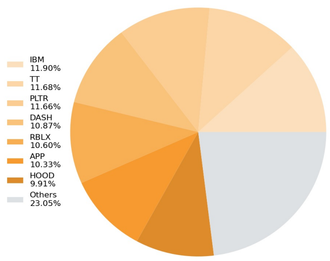
Annual Returns



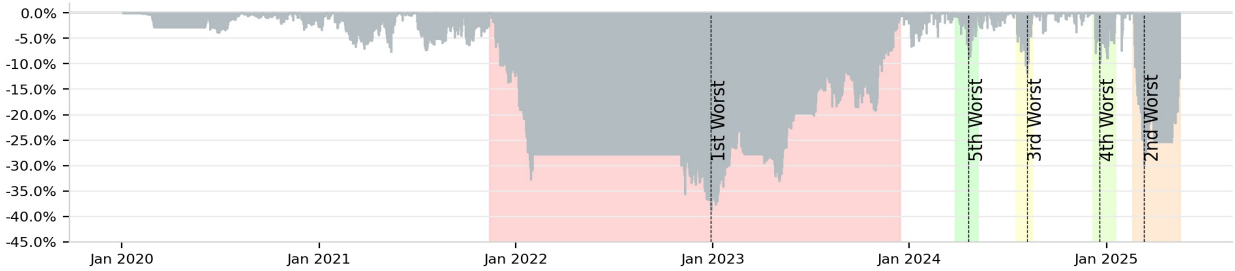
Returns Per Trade



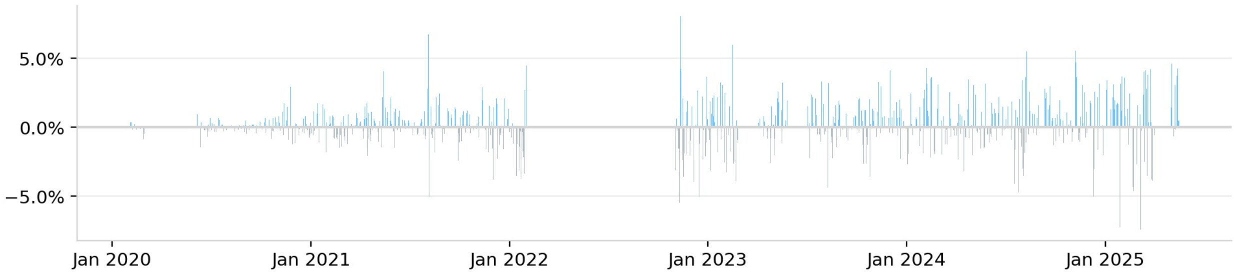
Asset Allocation



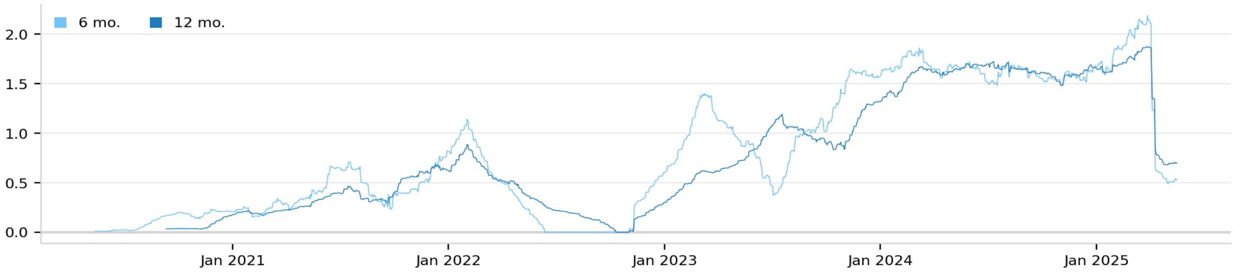
Drawdown



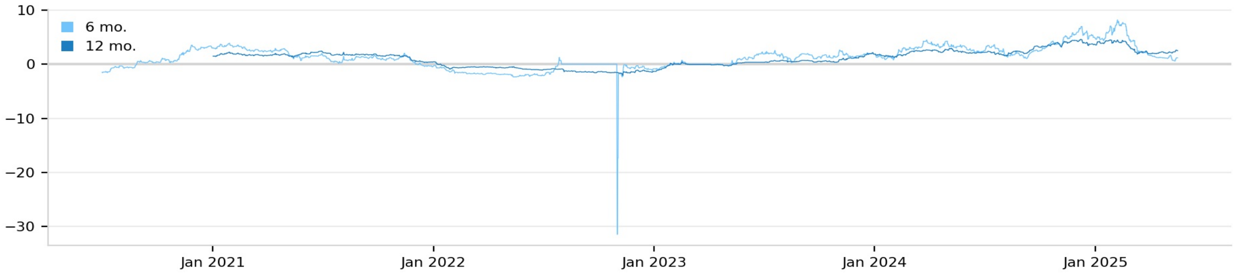
Daily Returns



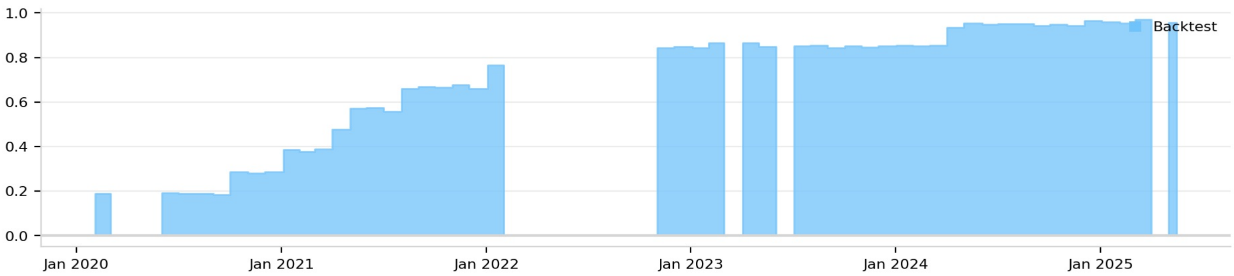
Rolling Portfolio Beta



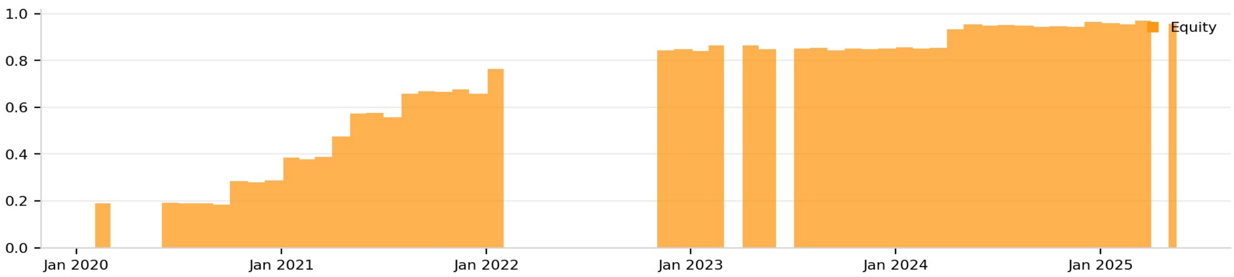
Rolling Sharpe Ratio



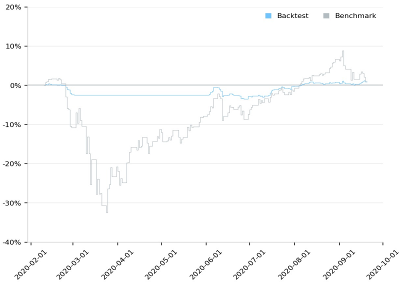
Leverage



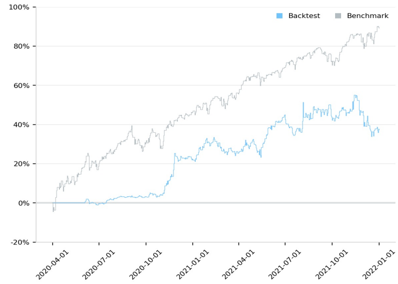
Long-Short Exposure



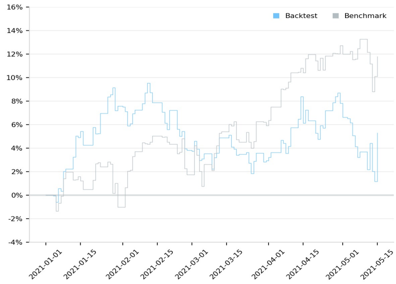
COVID-19 Pandemic 2020



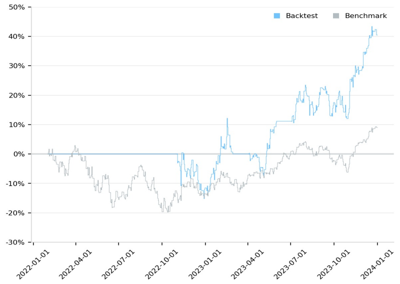
Post-COVID Run-up 2020-2021



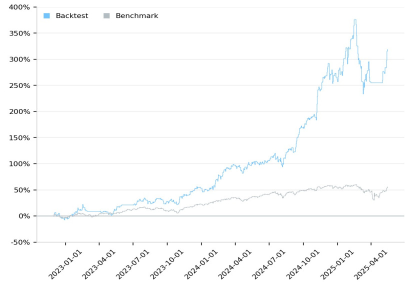
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

rebalancing_frequency	monthly	index	IPOX 100 US