QUANTCONNECT

Strategy Report: Stock-index-top-10-v2

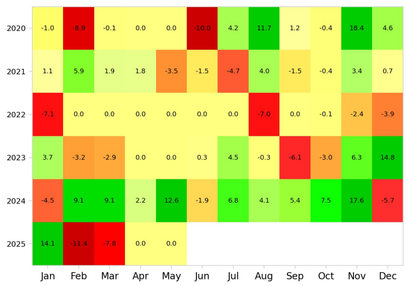
Strategy Description

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

Key Statistics

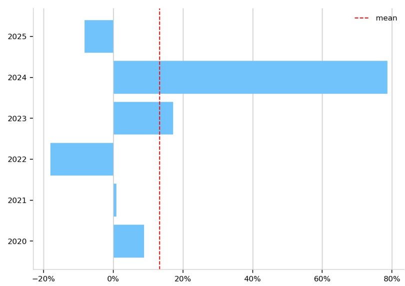
Runtime Days	1962	Drawdown	33.8%
Turnover	18%	Probabilistic SR	10%
CAGR	10.9%	Sharpe Ratio	0.4
Capacity (USD)	-	Sortino Ratio	0.4
Trades per Day	2.0	Information Ratio	-0.1

Monthly Returns

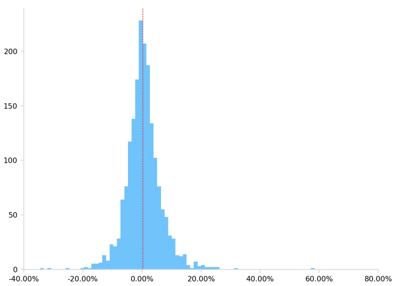


Cumulative Returns

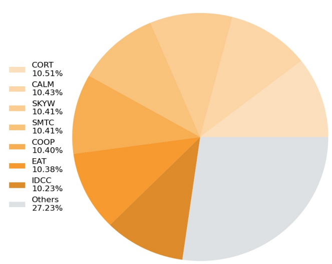
Annual Returns



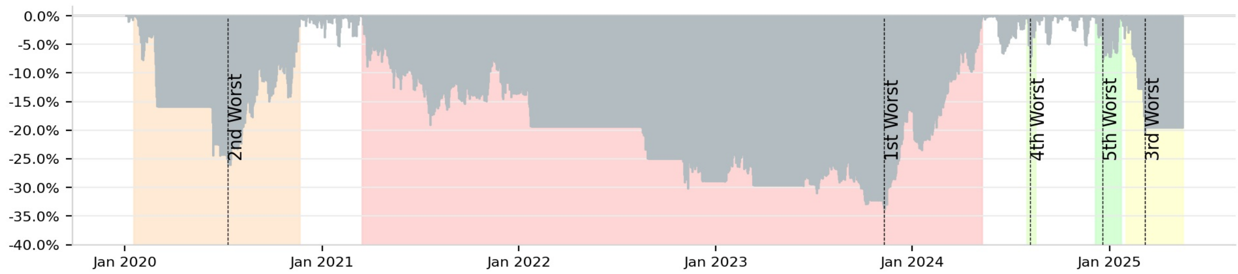
Returns Per Trade



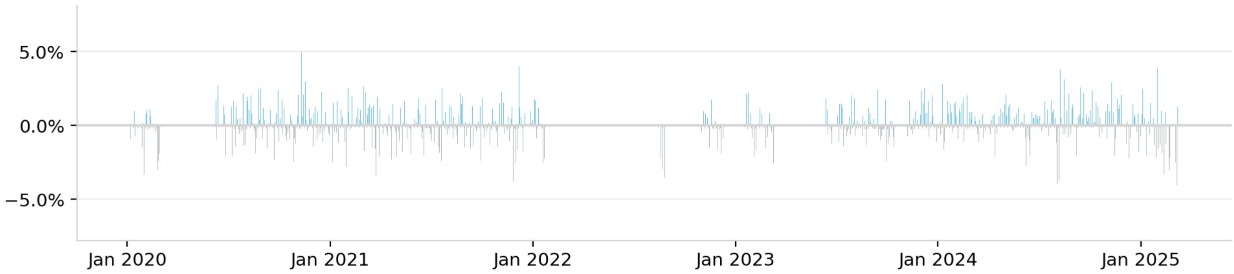
Asset Allocation



Drawdown

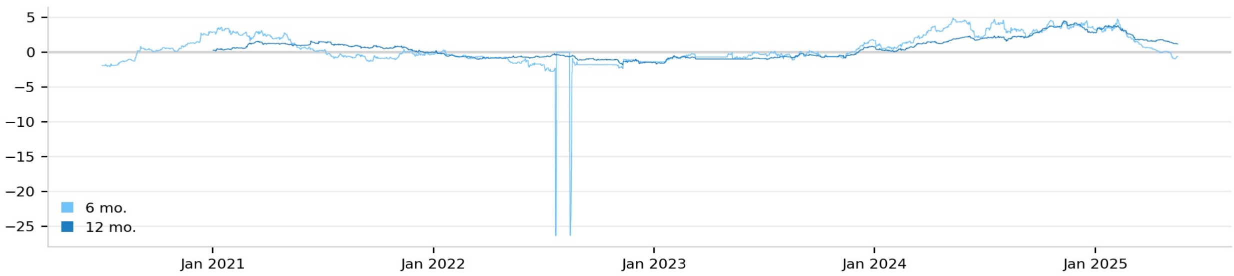


Daily Returns

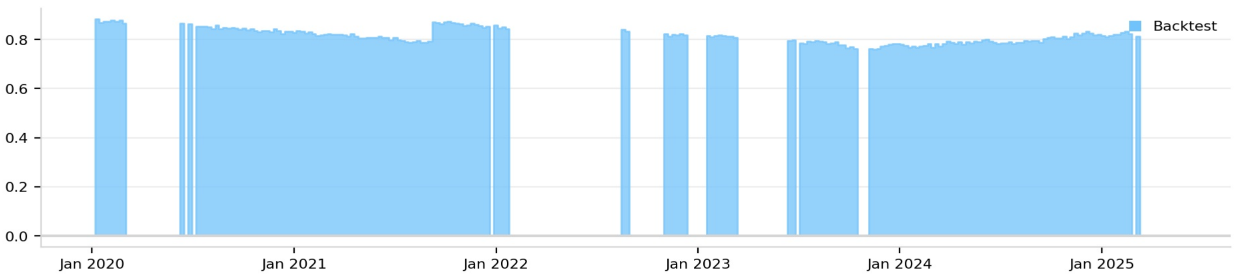


Rolling Portfolio Beta

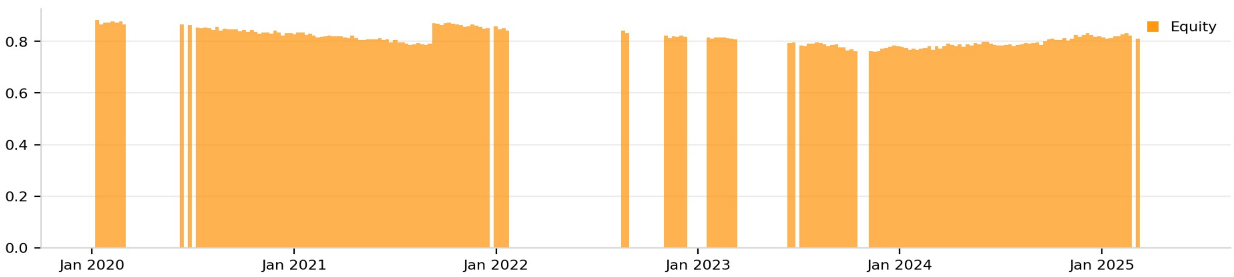
Rolling Sharpe Ratio



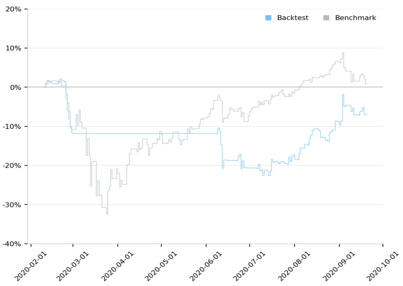
Leverage



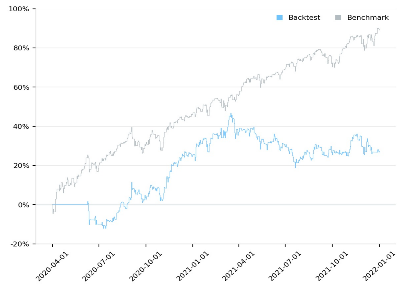
Long-Short Exposure



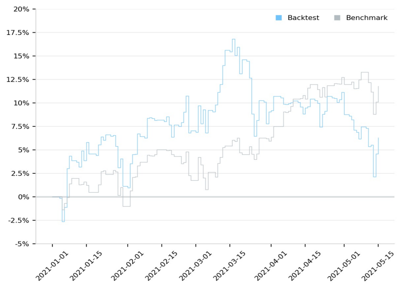
COVID-19 Pandemic 2020



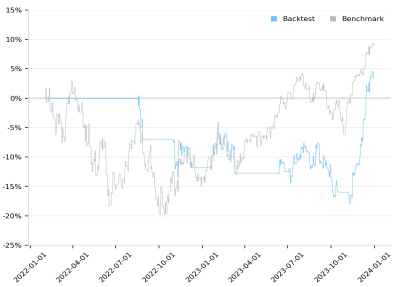
Post-COVID Run-up 2020-2021



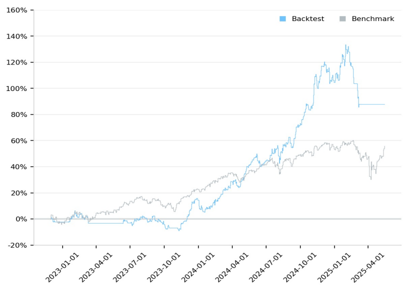
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

index	SP SMALL CAP MOMENTUM	rebalancing_frequency	weekly
leverage	0	enable_filter	True