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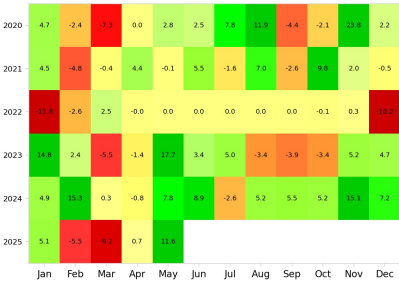
Trend follow strategy selecting th top 10 companies from the stock index with weekly, monthly or yearly rebalancing euqally weighted.

Key Statistics

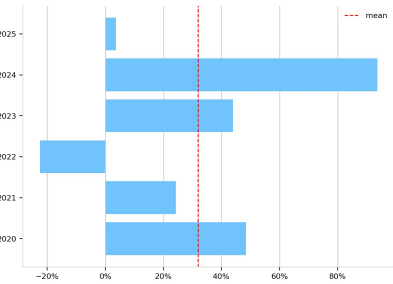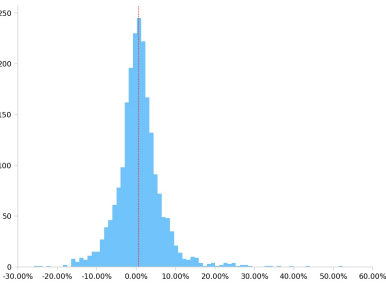|			
Runtime Days	1962	Drawdown	28.6%
Turnover	21%	Probabilistic SR	60%
CAGR	29.7%	Sharpe Ratio	1.0
Capacity (USD)	-	Sortino Ratio	1.1
Trades per Day	2.2	Information Ratio	0.6

Monthly Returns

Cumulative Returns

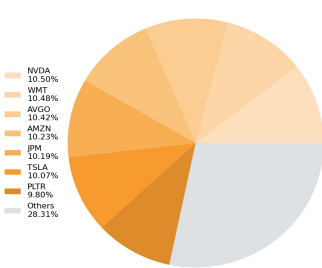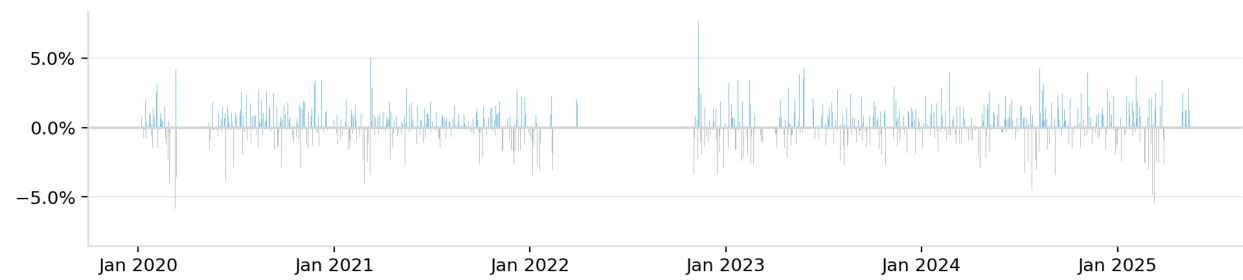## Annual Returns

Returns Per Trade
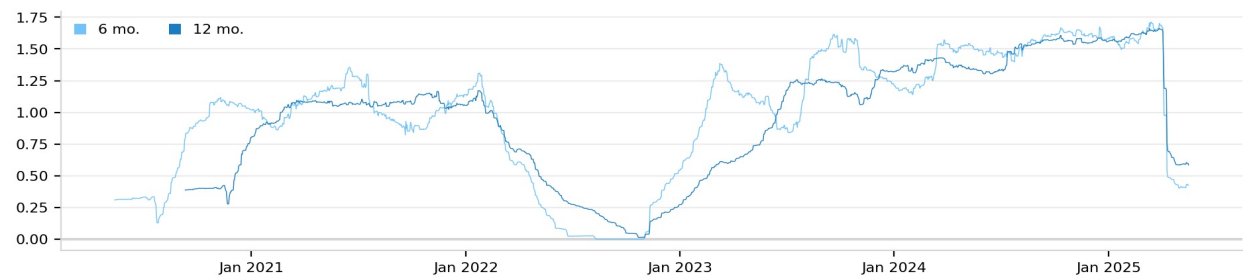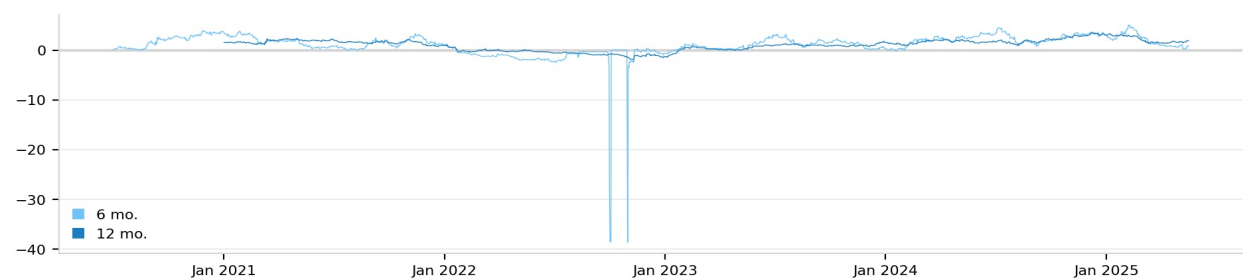

Asset Allocation
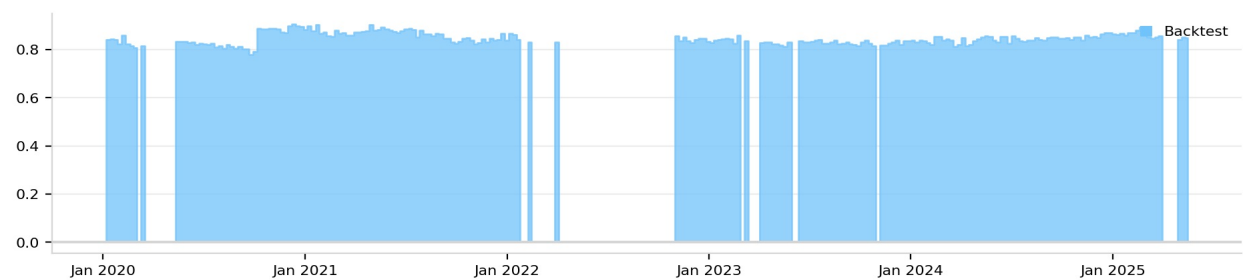

Drawdown
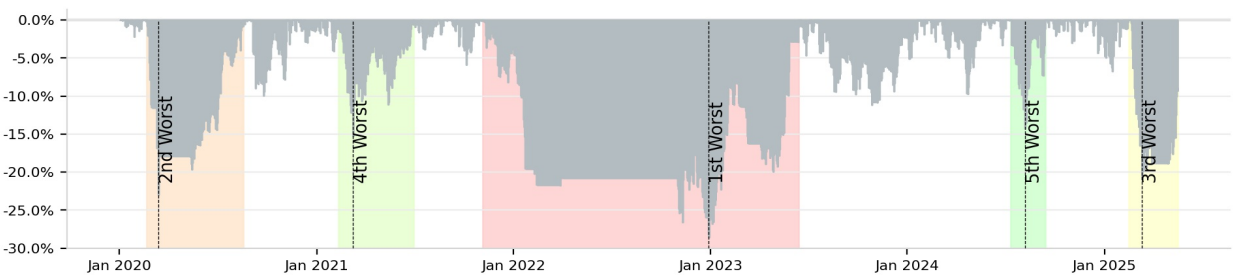
Daily Returns

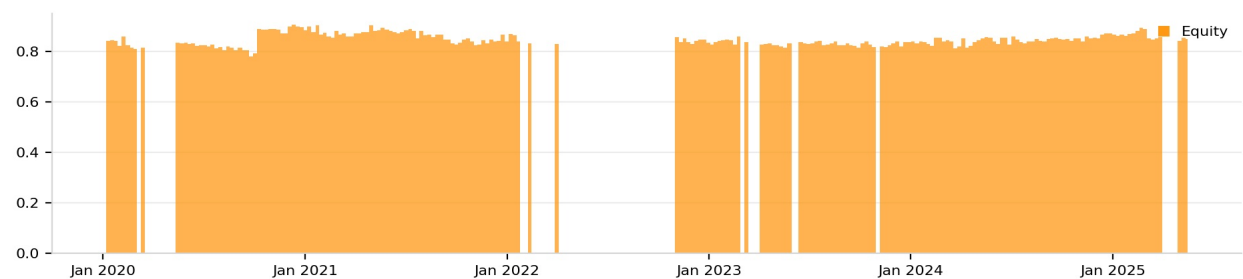## Rolling Portfolio Beta
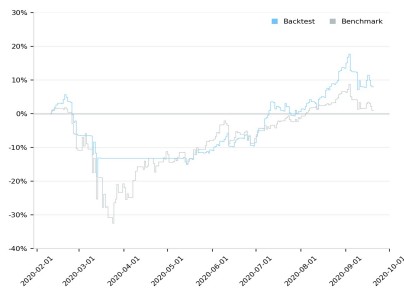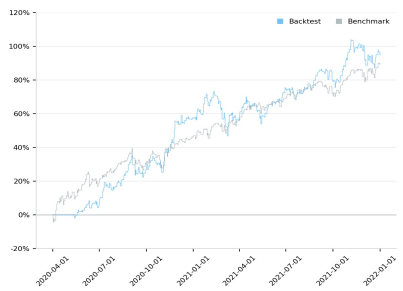

Rolling Sharpe Ratio

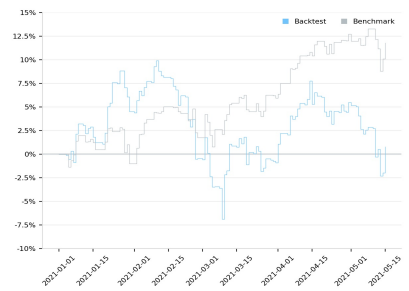## Leverage

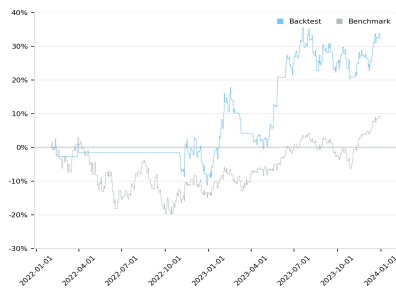
Long-Short Exposure

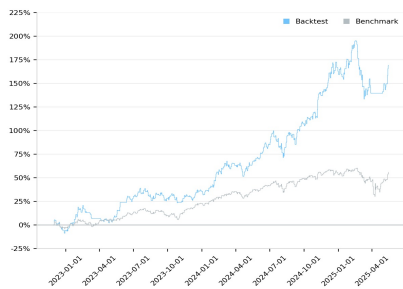## COVID-19 Pandemic 2020

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

index	SP500 MOMENTUM	rebalancing_frequency	weekly
leverage	0	enable_filter	True