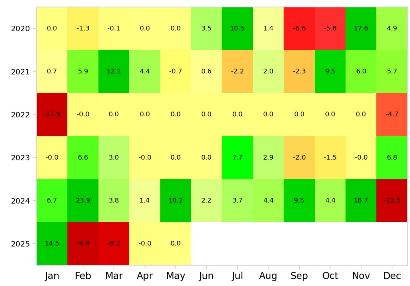
## Strategy Description

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

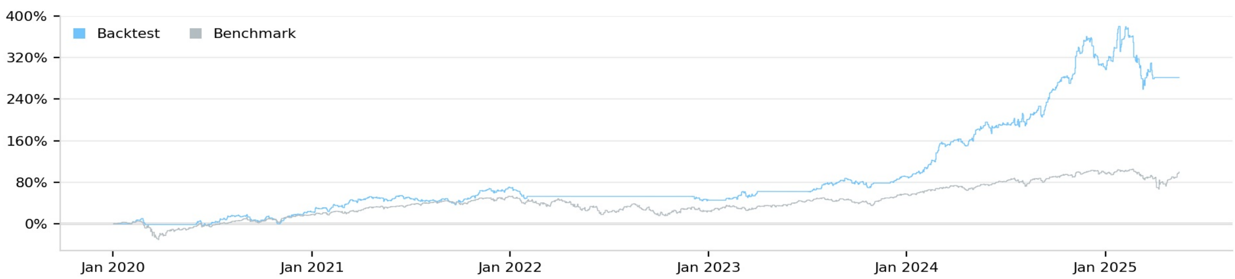
## Key Statistics

| | | | |
|---|---|---|---|
| Runtime Days | 1962 | Drawdown | 25.2% |
| Turnover | 4% | Probabilistic SR | 67% |
| CAGR | 28.3% | Sharpe Ratio | 1.1 |
| Capacity (USD) | - | Sortino Ratio | 1.0 |
| Trades per Day | 0.2 | Information Ratio | 0.5 |
| Drawdown Recovery | 575 | | |

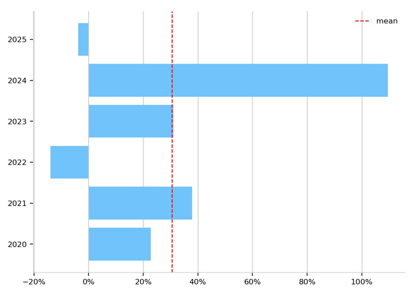
## Monthly Returns



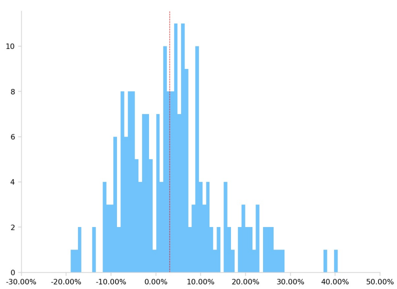

## Cumulative Returns



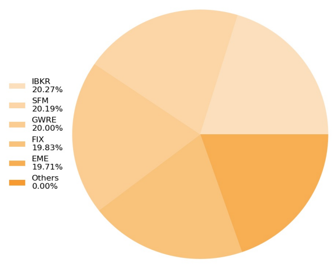

## Annual Returns



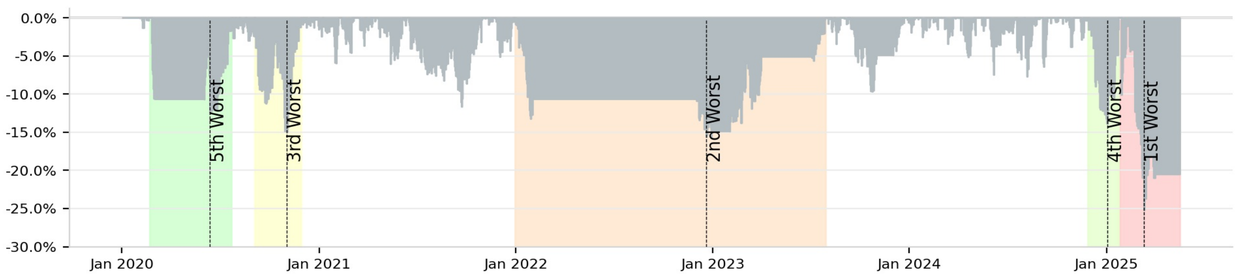

## Returns Per Trade



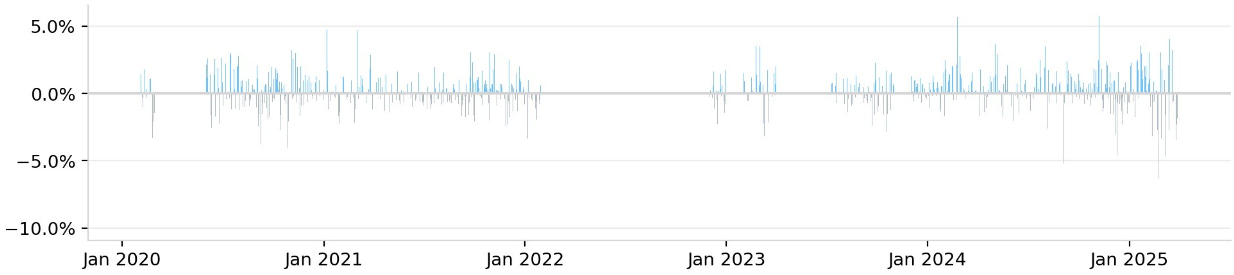

## Asset Allocation



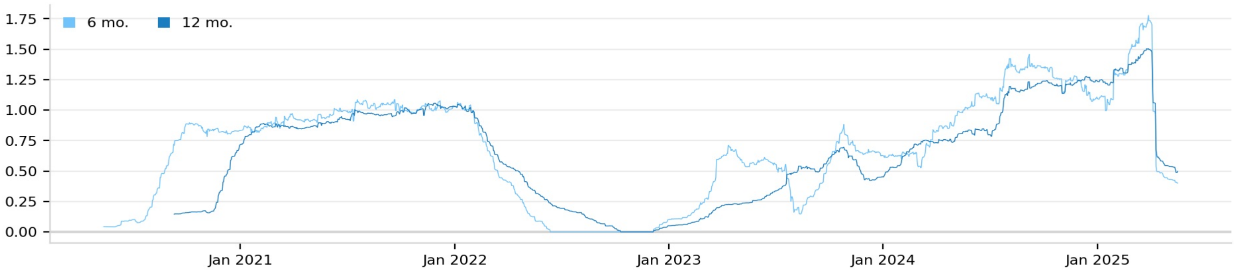

## Drawdown



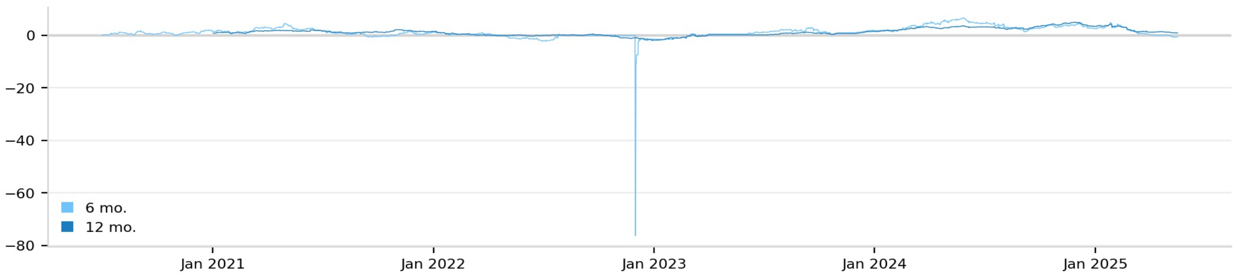
## Daily Returns



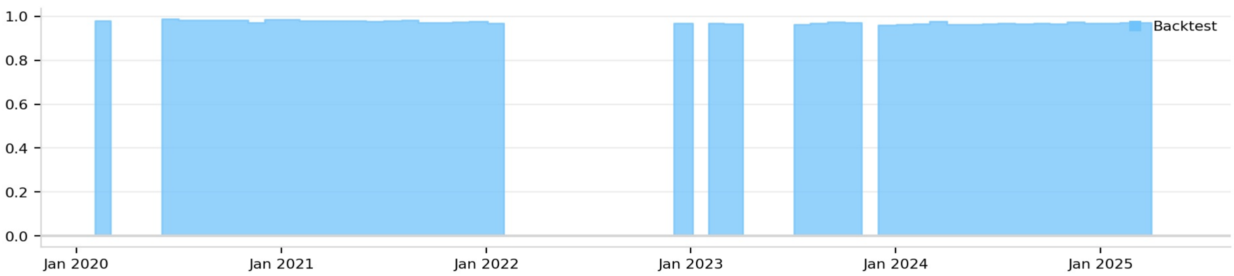

## Rolling Portfolio Beta



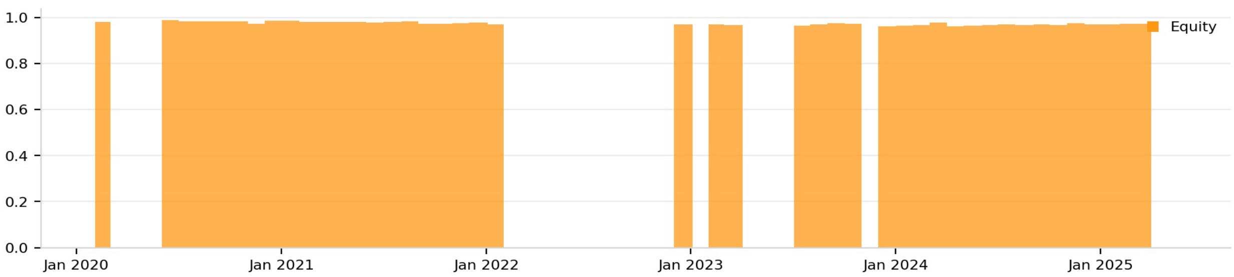

## Rolling Sharpe Ratio



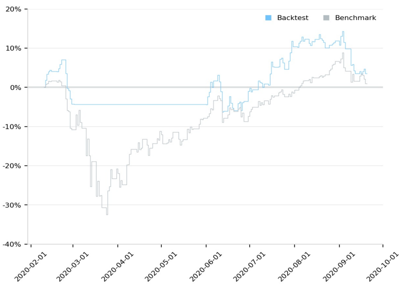

## Leverage



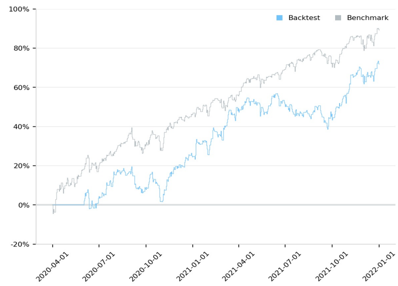

## Long-Short Exposure



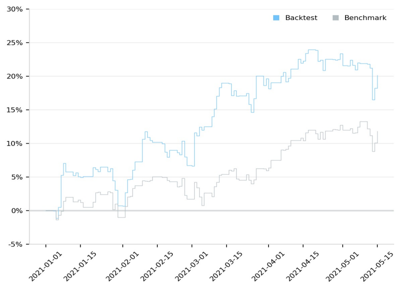
### COVID-19 Pandemic 2020



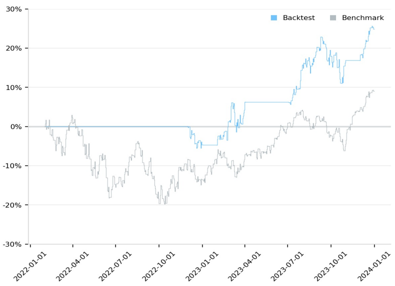

### Post-COVID Run-up 2020-2021



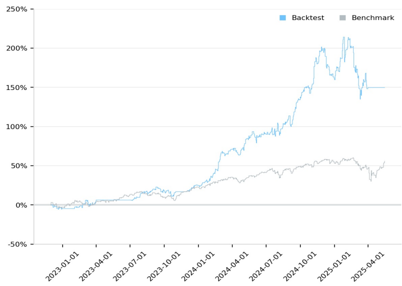

### Meme Season 2021




### Russia Invades Ukraine 2022-2023




### AI Boom 2022-Present



## Parameters

| | | | |
|---|---|---|---|
| rebalancing_frequency | monthly | index | SP MEDIUM CAP MOMENTUM |
| enable_filter | True | count_stocks | 5 |