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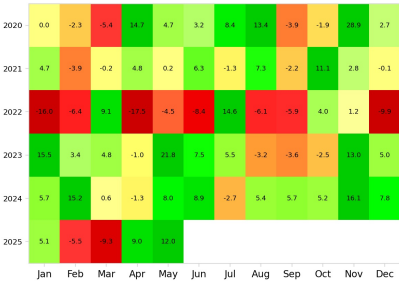
Trend follow strategy selecting th top 10 companies from the stock index with weekly, monthly or yearly rebalancing euqally weighted.
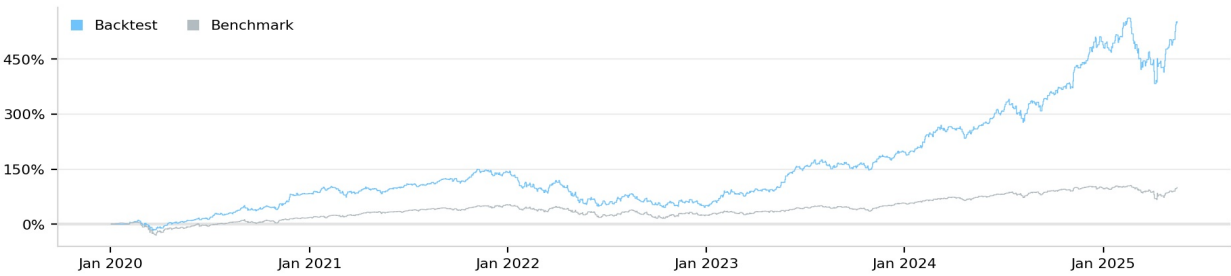
Key Statistics

Runtime Days	1962	Drawdown	41.8%
Turnover	6%	Probabilistic SR	65%
CAGR	41.7%	Sharpe Ratio	1.2
Capacity (USD)	-	Sortino Ratio	1.4
Trades per Day	0.7	Information Ratio	1.5

Monthly Returns

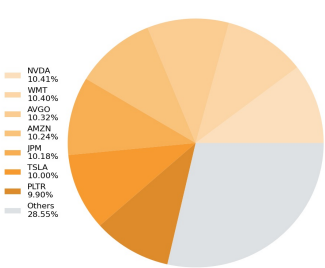|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2020	0.0	-2.3	-5.4	14.7	4.7	3.2	8.4	13.4	-3.9	-1.9	28.9	2.7
2021	4.7	-3.9	-0.2	4.8	0.2	6.3	-1.3	7.3	-2.2	11.1	2.8	-0.1
2022	-16.0	-6.4	9.1	-17.3	-4.5	-8.4	14.6	-6.1	-5.9	4.0	1.2	-9.9
2023	15.5	3.4	4.8	-1.0	21.8	7.5	5.5	-3.2	-3.6	-2.5	13.0	5.0
2024	5.7	15.2	0.6	-1.3	8.0	8.9	-2.7	5.4	5.7	5.2	16.1	7.8
2025	5.1	-5.5	-9.3	9.0	12.0							

Cumulative Returns

Annual Returns
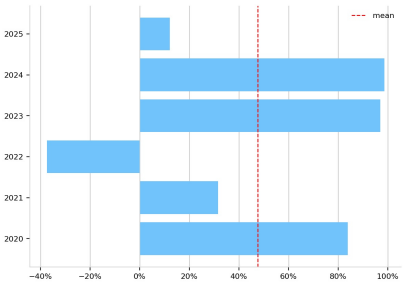
Returns Per Trade

Asset Allocation

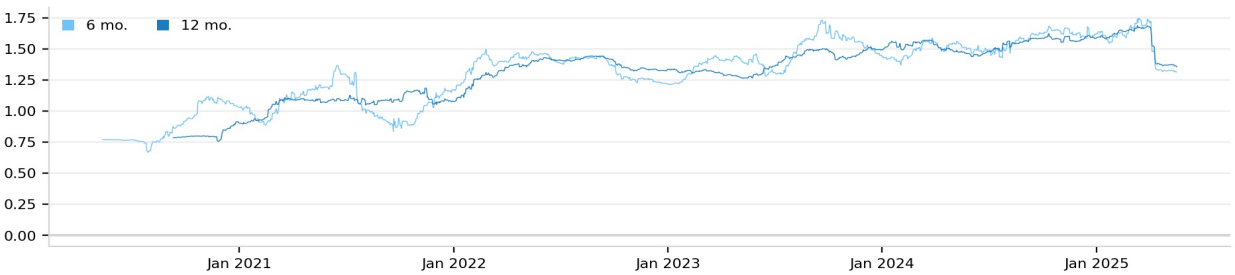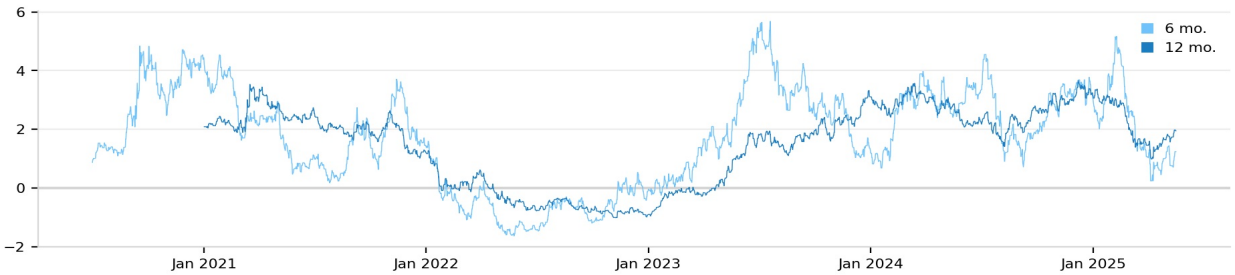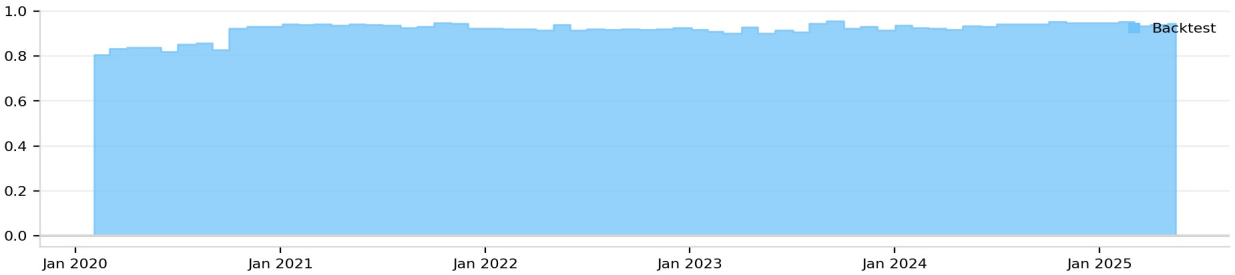|	
NVDA	10.41%
WMT	10.40%
AVGO	10.32%
AMZN	10.24%
JPM	10.18%
TSLA	10.00%
PLTR	9.90%
Others	28.55%
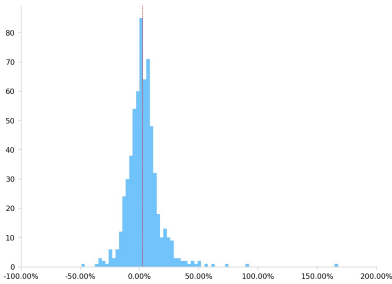
Drawdown
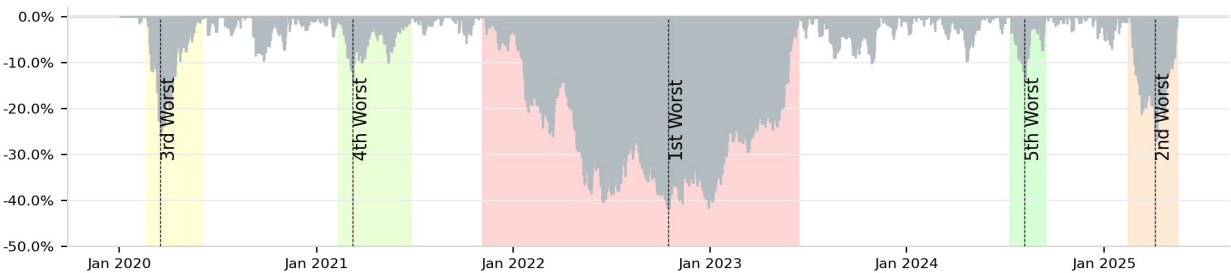
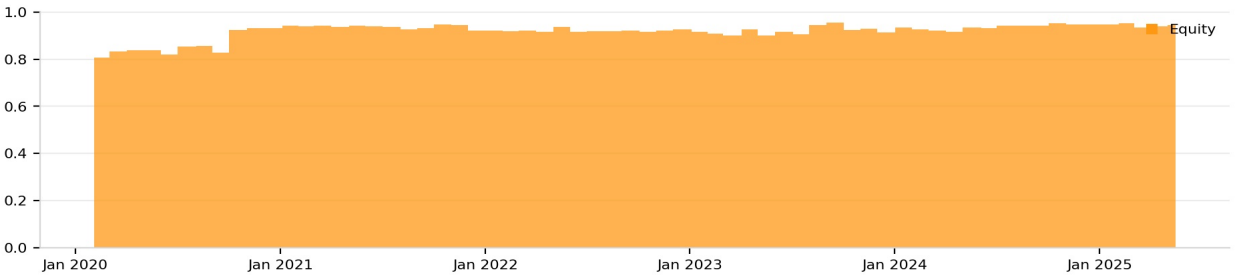## Daily Returns
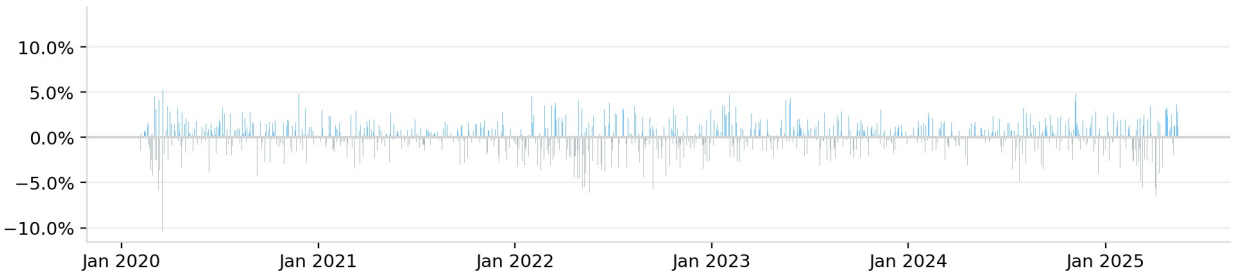
Rolling Portfolio Beta
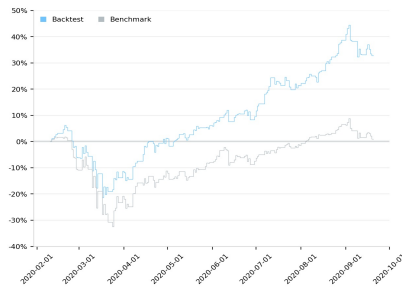

Rolling Sharpe Ratio

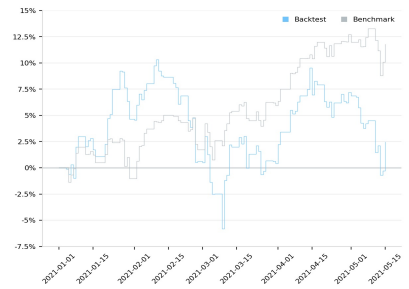## Leverage

Long-Short Exposure
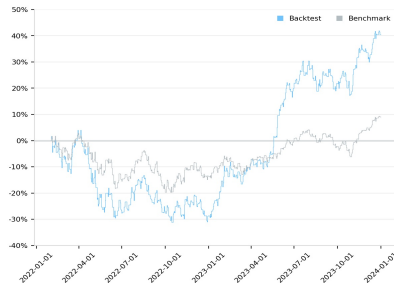
COVID-19 Pandemic 2020
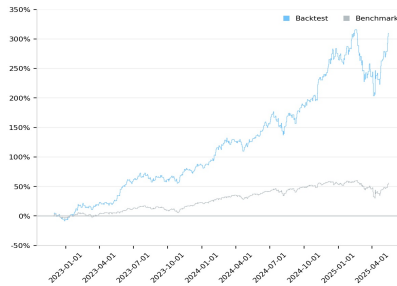

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

index	SP500 MOMENTUM	rebalancing_frequency	monthly
leverage	0	enable_filter	False

index	SP500 MOMENTUM	rebalancing_frequency	monthly
leverage	0	enable_filter	False