

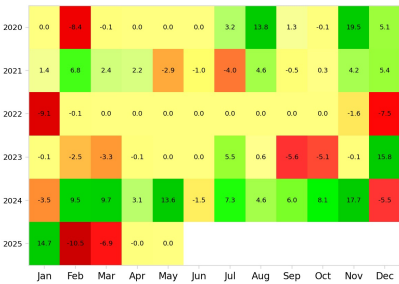
Strategy Description

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

Key Statistics

Runtime Days	1962	Drawdown	25.8%
Turnover	4%	Probabilistic SR	40%
CAGR	21.1%	Sharpe Ratio	0.8
Capacity (USD)	-	Sortino Ratio	0.9
Trades per Day	0.5	Information Ratio	0.2
Drawdown Recovery	1107		

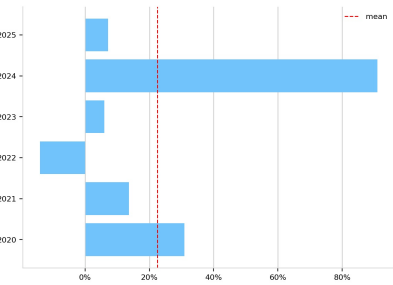
Monthly Returns



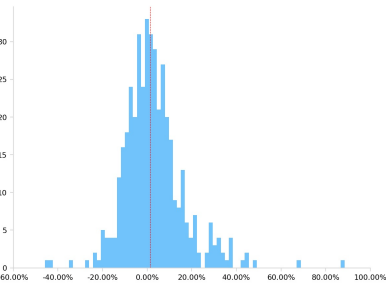
Cumulative Returns



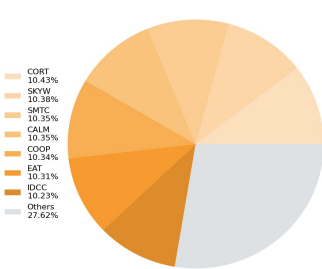
Annual Returns



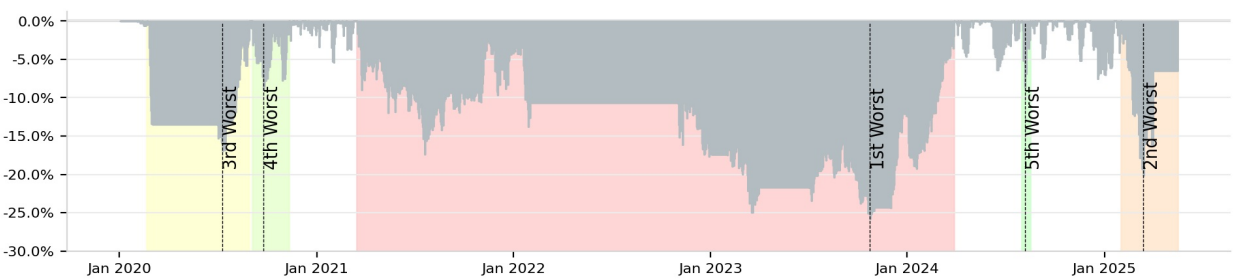
Returns Per Trade



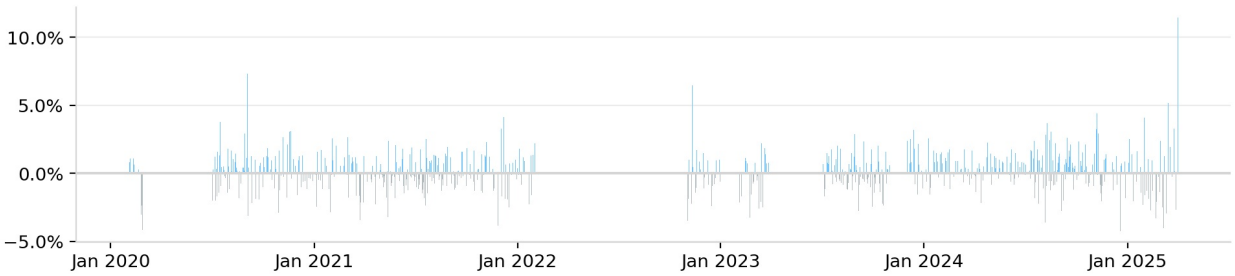
Asset Allocation



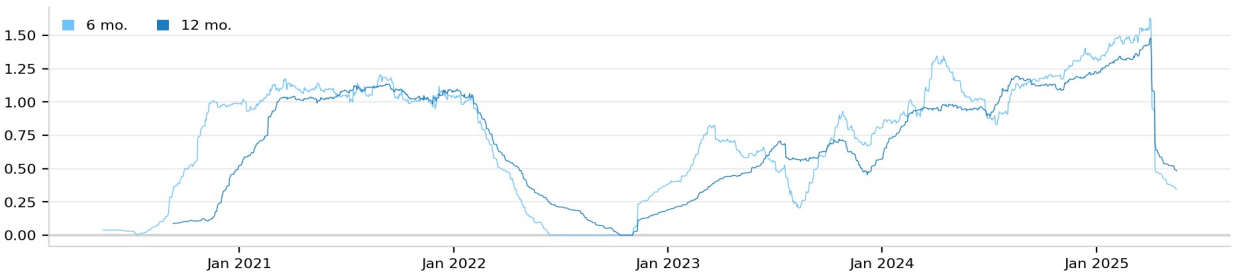
Drawdown



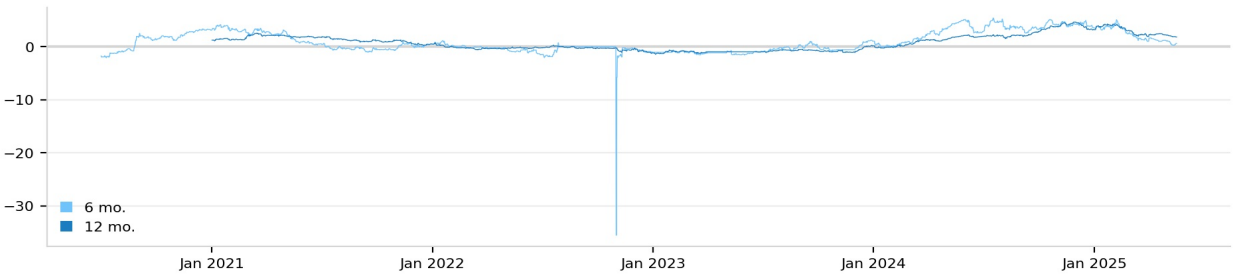
Daily Returns



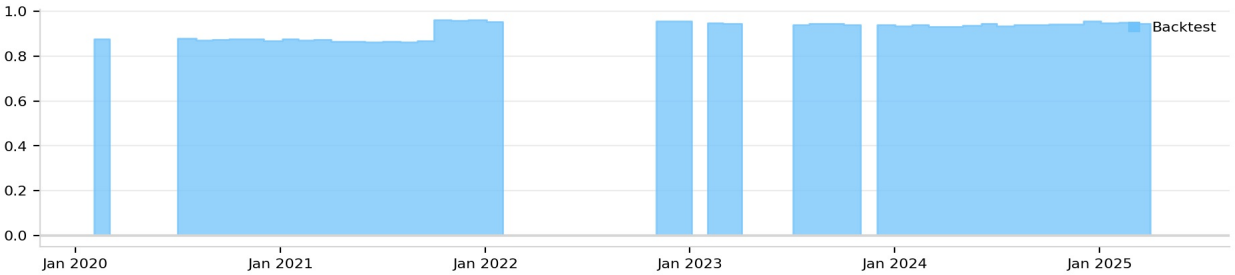
Rolling Portfolio Beta



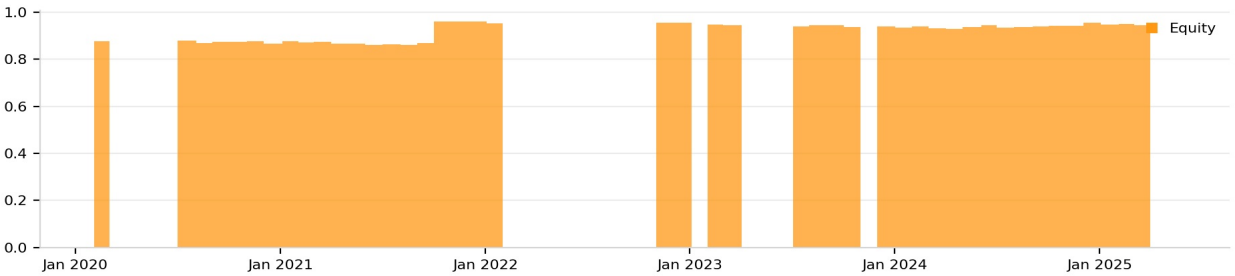
Rolling Sharpe Ratio



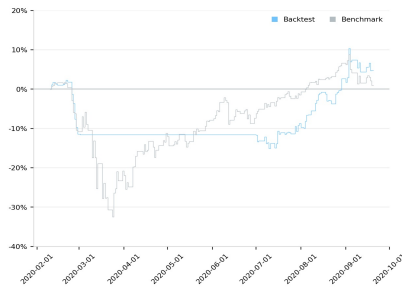
Leverage



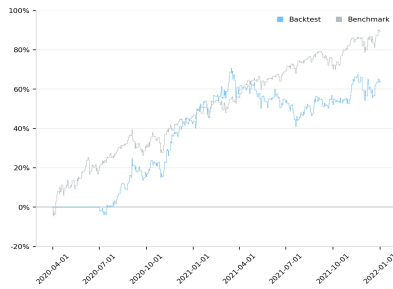
Long-Short Exposure



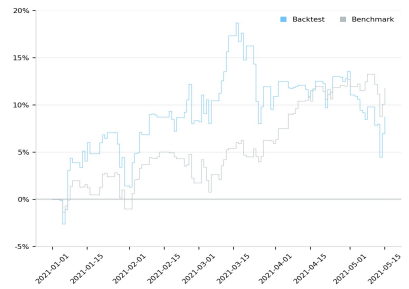
COVID-19 Pandemic 2020



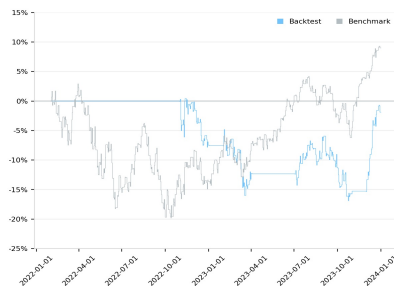
Post-COVID Run-up 2020-2021



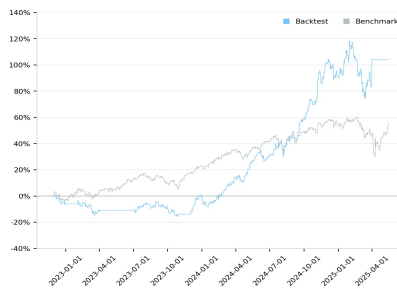
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

index	SP SMALL CAP MOMENTUM	rebalancing_frequency	monthly
leverage	0	enable_filter	True