

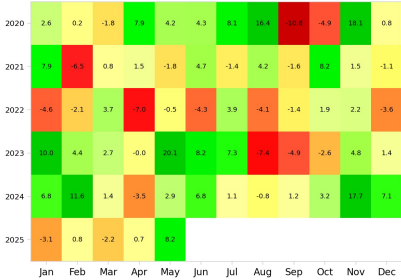
Strategy Description

The Supertrend Strategy is a trend trading strategy developed by Olivier Seban that uses the Supertrend indicator to identify and trade trends in the financial markets. This strategy focuses on entering the market in line with the main trend and exiting the market when the trend begins to reverse.

Key Statistics

Runtime Days	1962	Drawdown	21.9%
Turnover	2%	Probabilistic SR	79%
CAGR	30.3%	Sharpe Ratio	1.2
Capacity (USD)	990M	Sortino Ratio	1.4
Trades per Day	0.2	Information Ratio	0.6
Drawdown Recovery	467		

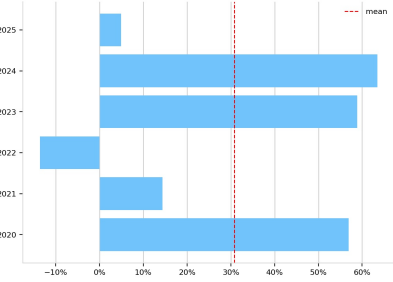
Monthly Returns



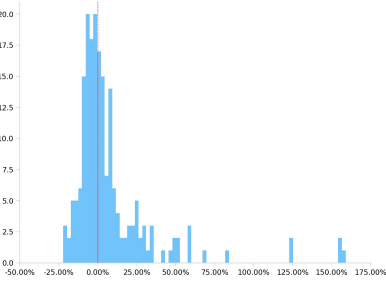
Cumulative Returns



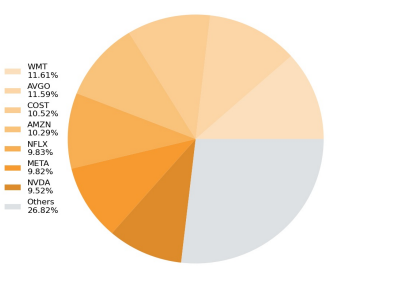
Annual Returns



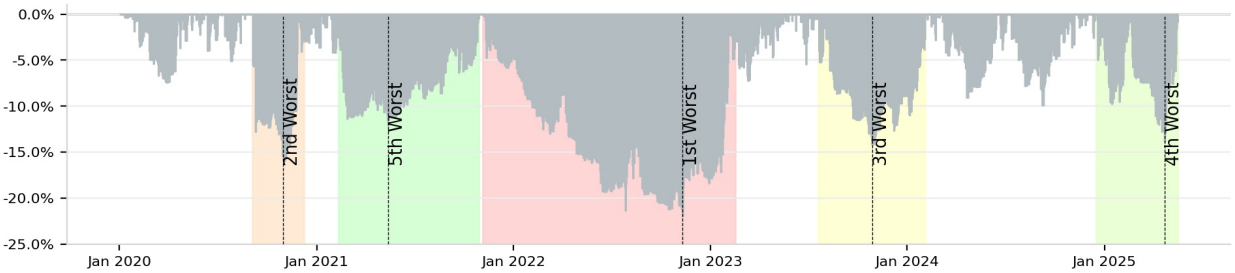
Returns Per Trade



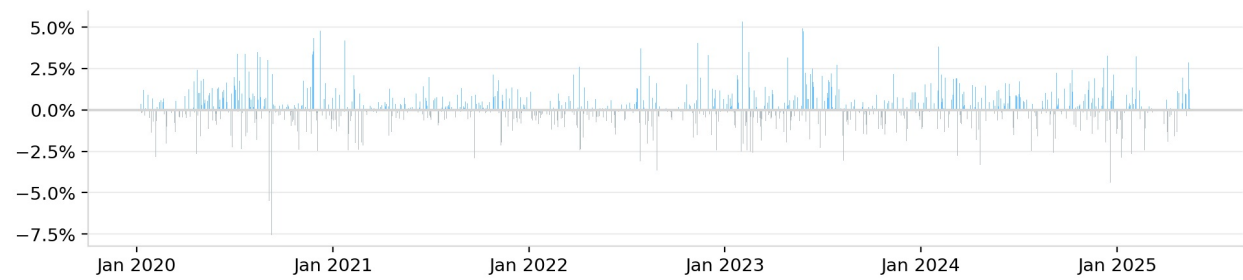
Asset Allocation



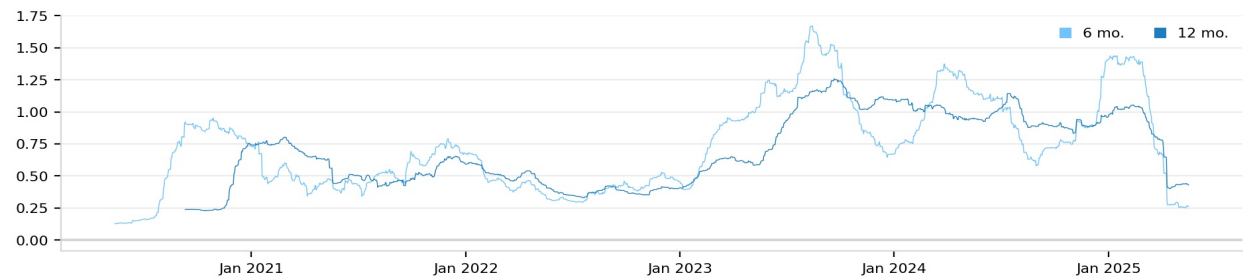
Drawdown



Daily Returns



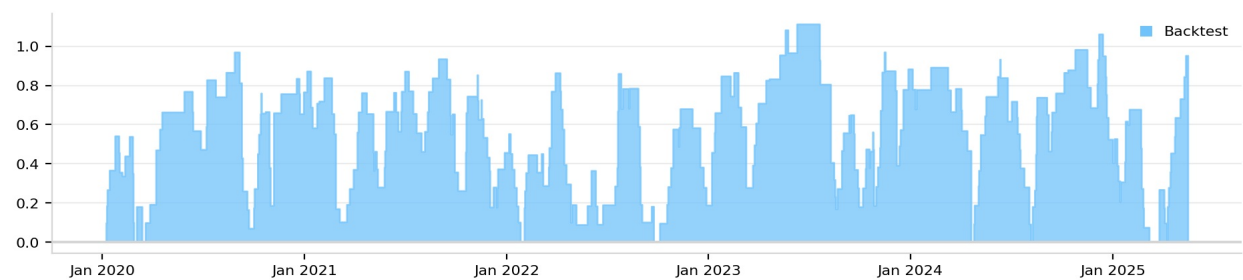
Rolling Portfolio Beta



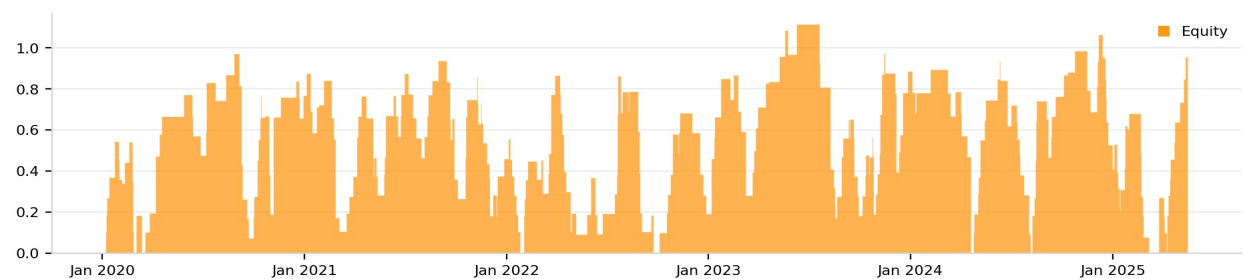
Rolling Sharpe Ratio



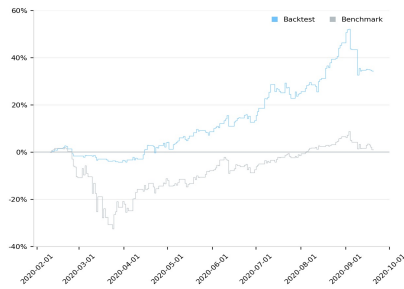
Leverage



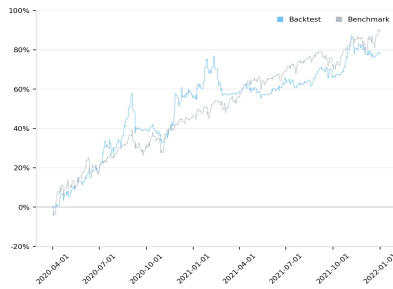
Long-Short Exposure



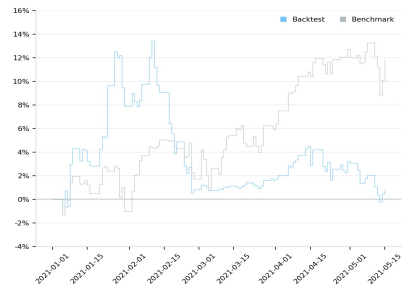
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

index	SP500 MOMENTUM	breakout	SHORT_TERM
leverage	0	enable_filter	False