

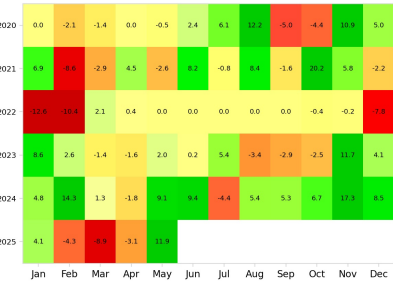
Strategy Description

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.

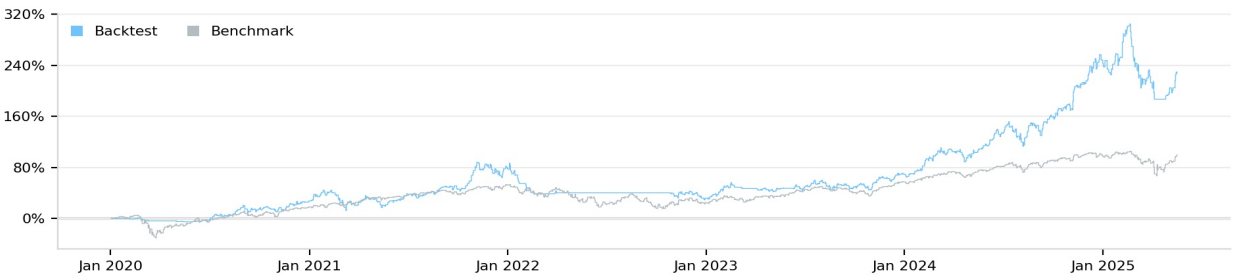
Key Statistics

Runtime Days	1962	Drawdown	31.3%
Turnover	1%	Probabilistic SR	40%
CAGR	24.8%	Sharpe Ratio	0.8
Capacity (USD)	780M	Sortino Ratio	0.9
Trades per Day	0.2	Information Ratio	0.4

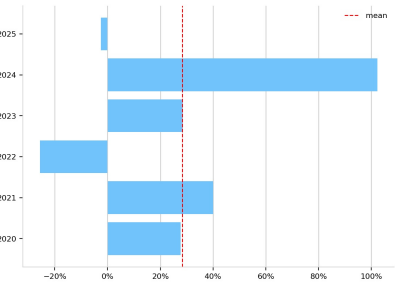
Monthly Returns



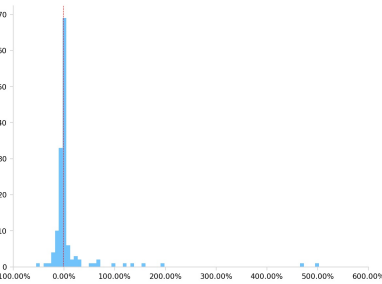
Cumulative Returns



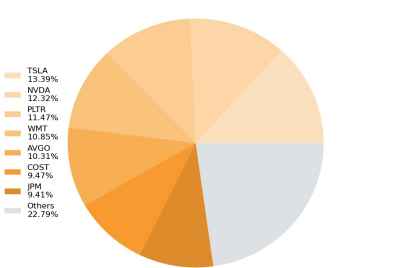
Annual Returns



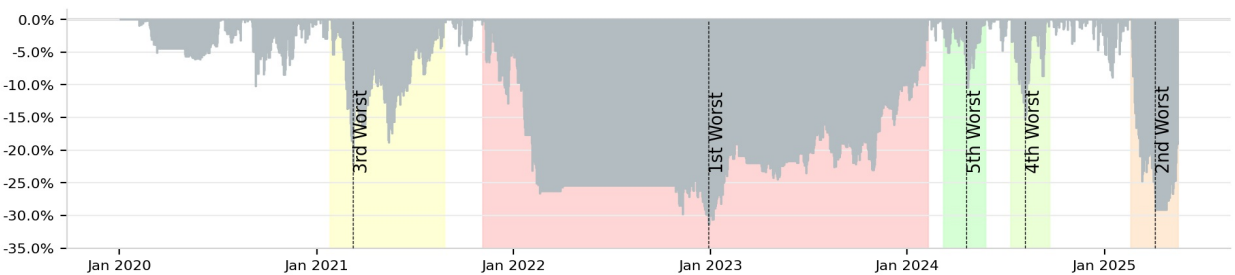
Returns Per Trade



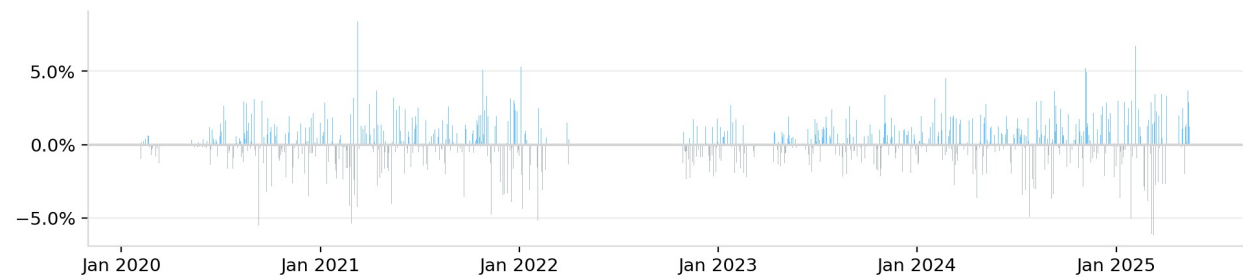
Asset Allocation



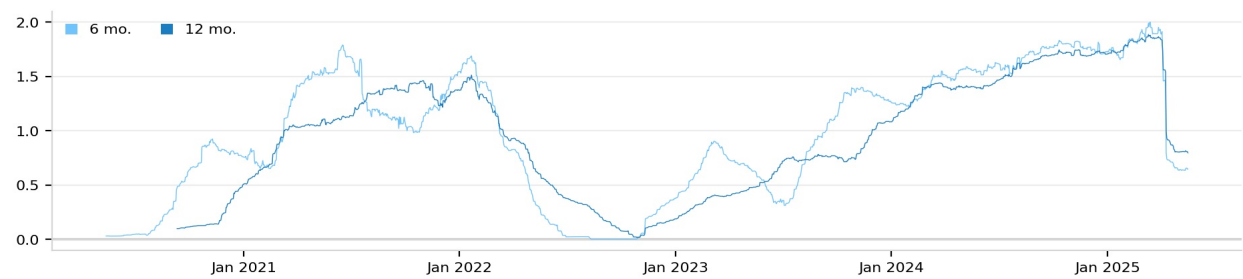
Drawdown



Daily Returns



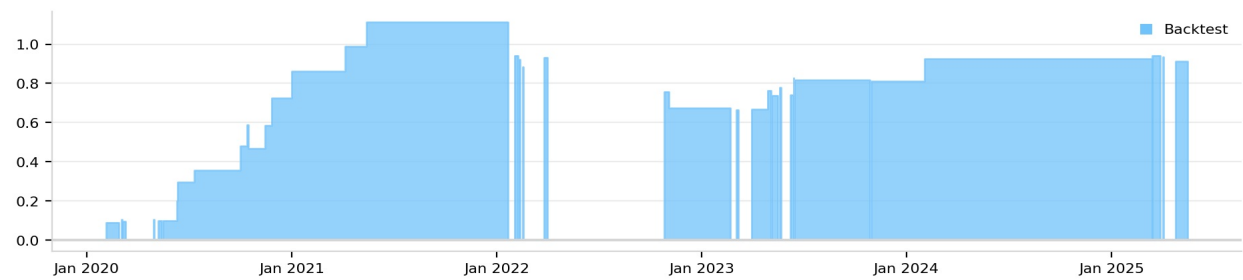
Rolling Portfolio Beta



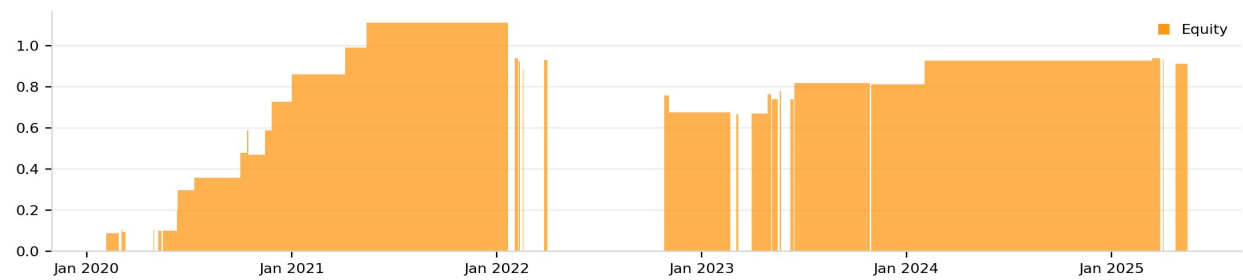
Rolling Sharpe Ratio



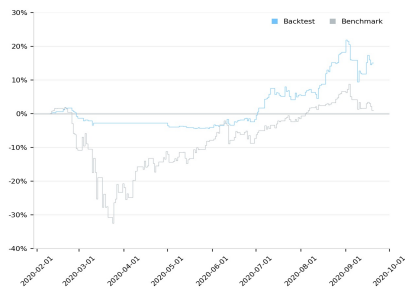
Leverage



Long-Short Exposure



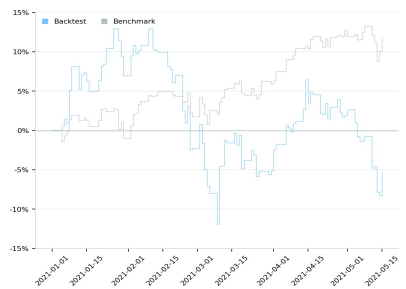
COVID-19 Pandemic 2020



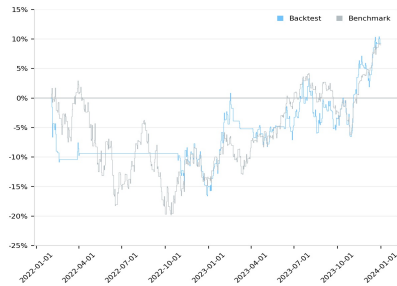
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

index	SP500 MOMENTUM	breakout	LONG_TERM
leverage	0	enable_filter	True