## 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.
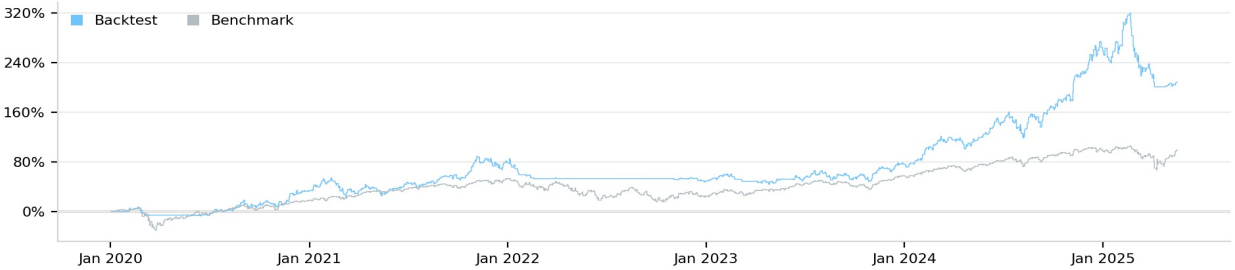
Key Statistics

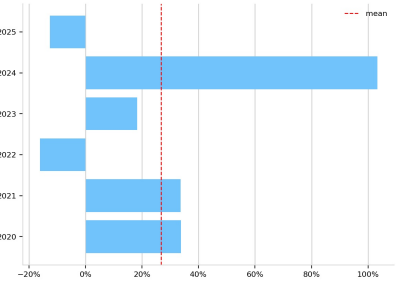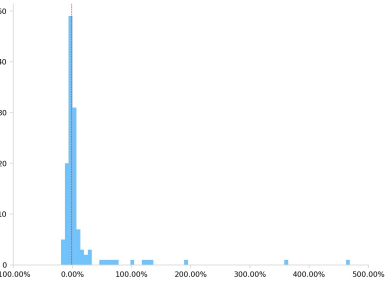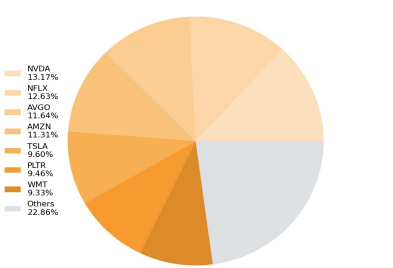|				
Runtime Days	1962	Drawdown	28.3%
Turnover	1%	Probabilistic SR	39%
CAGR	23.3%	Sharpe Ratio	0.8
Capacity (USD)	2.1B	Sortino Ratio	0.8
Trades per Day	0.1	Information Ratio	0.3
Drawdown Recovery	819		

Monthly Returns
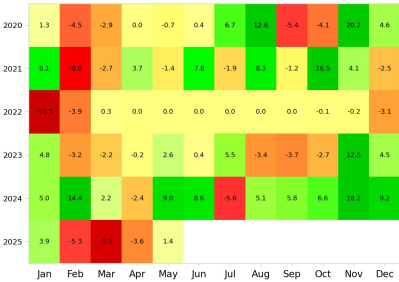
Cumulative Returns
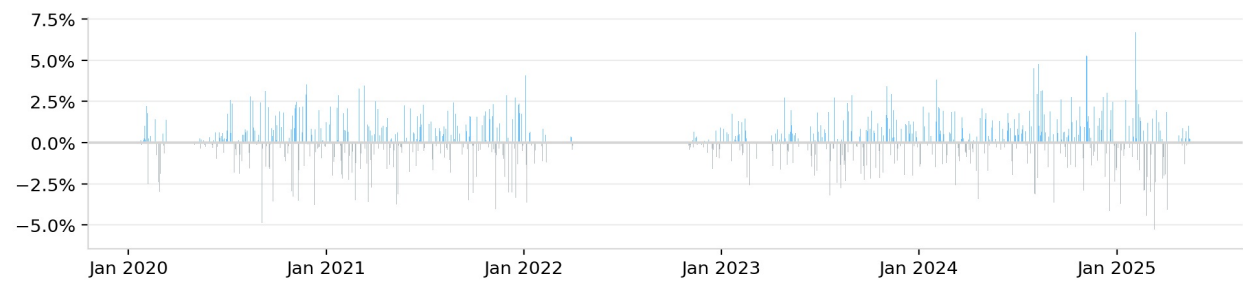

Annual Returns

Returns Per Trade

Asset Allocation

NVDA 13.17%
NFLX 12.63%
AVGO 11.64%
AMZN 11.31%
TSLA 9.60%
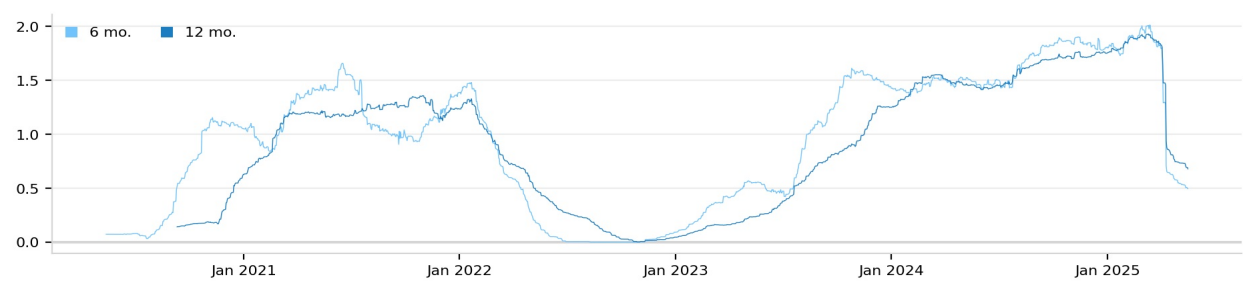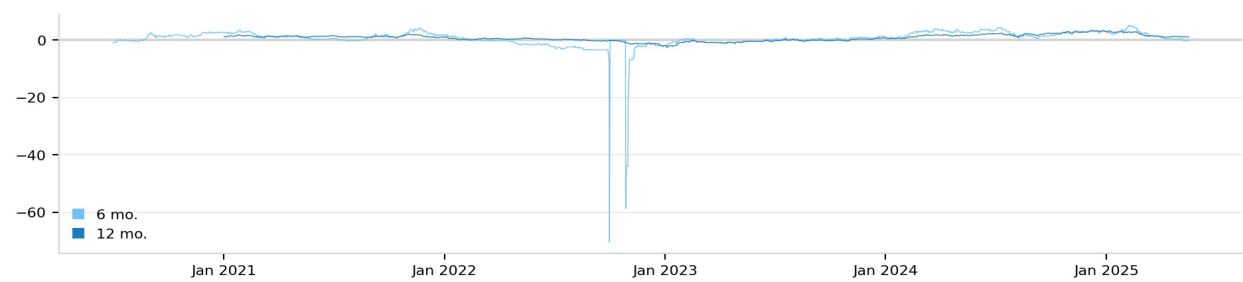PLTR 9.46%
WMT 9.33%
Others 22.86%
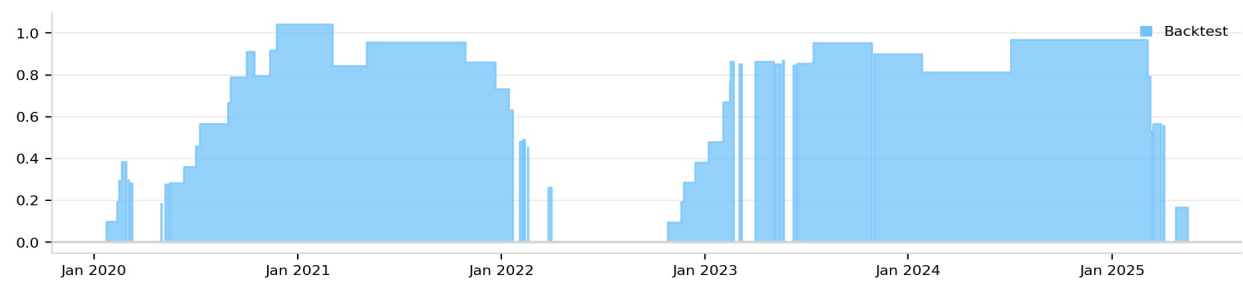
Drawdown
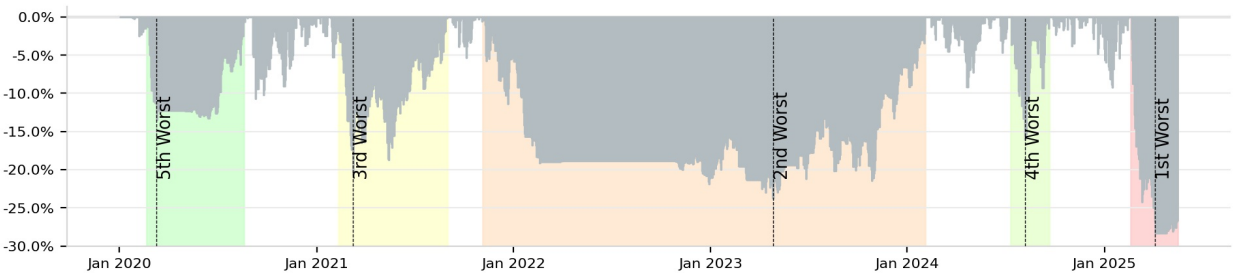
Daily Returns
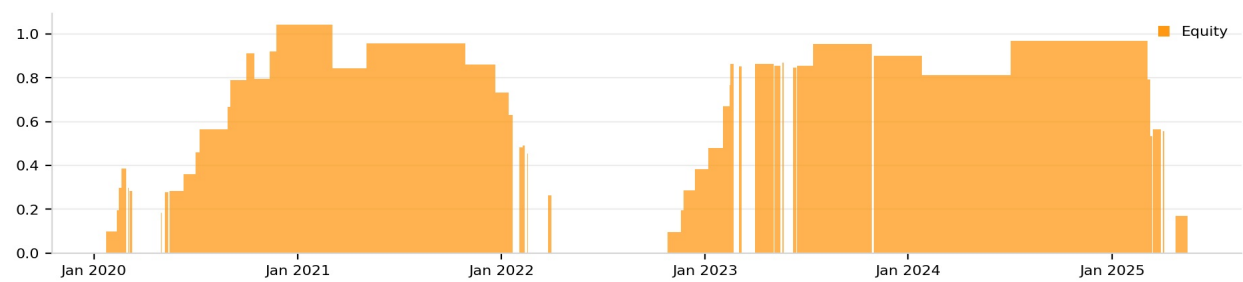

Rolling Portfolio Beta
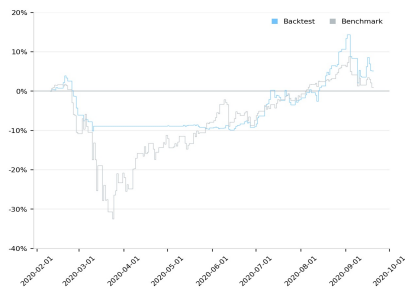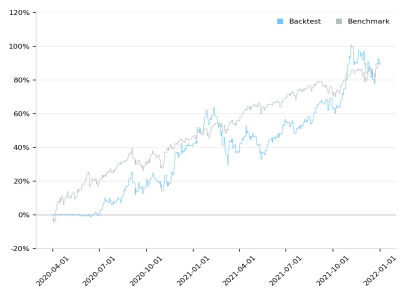

Rolling Sharpe Ratio

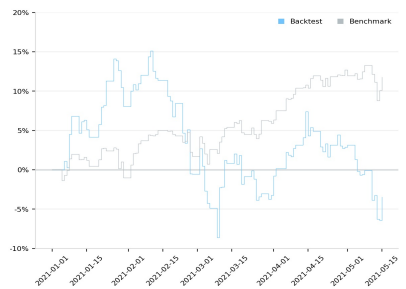## Leverage

Long-Short Exposure
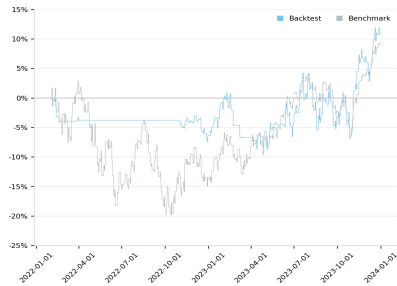
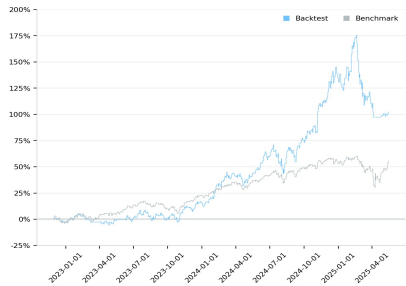## COVID-19 Pandemic 2020

Post-COVID Run-up 2020-2021

Meme Season 2021

Russia Invades Ukraine 2022-2023

AI Boom 2022-Present

Parameters

index	SP500 MOMENTUM	breakout	MEDIUM_TERM
leverage	0	enable_filter	True

index	SP500 MOMENTUM	breakout	MEDIUM_TERM