

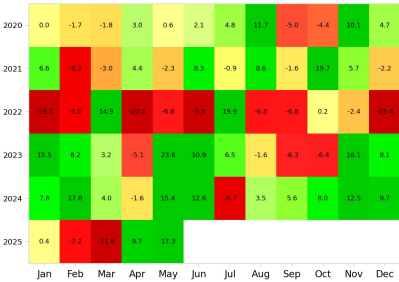
Strategy Description

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	51.5%
Turnover	0%	Probabilistic SR	33%
CAGR	33.0%	Sharpe Ratio	0.8
Capacity (USD)	440M	Sortino Ratio	1.0
Trades per Day	0.0	Information Ratio	0.7

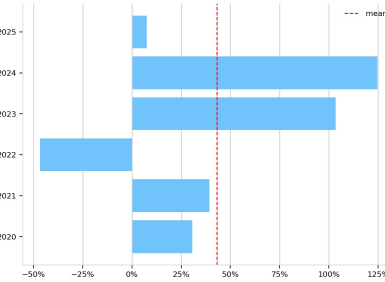
Monthly Returns



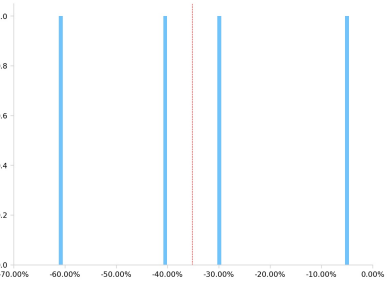
Cumulative Returns



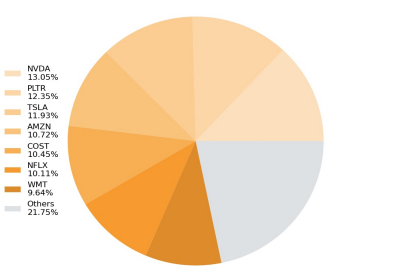
Annual Returns



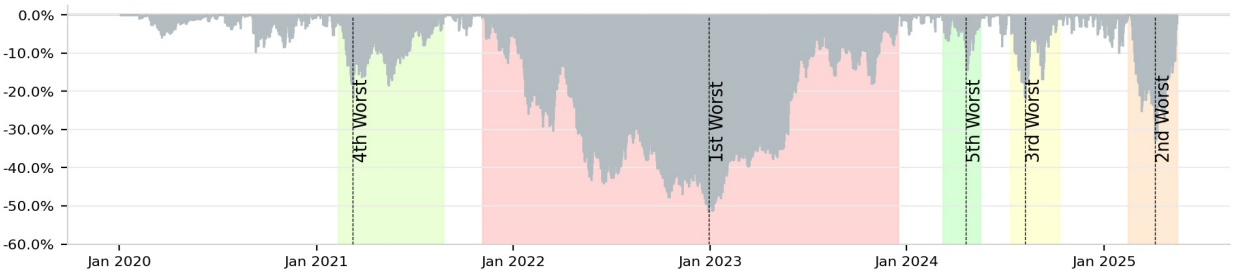
Returns Per Trade



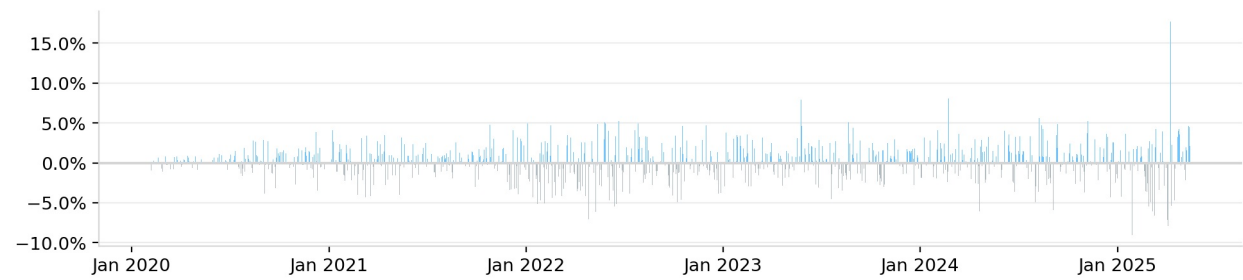
Asset Allocation



Drawdown



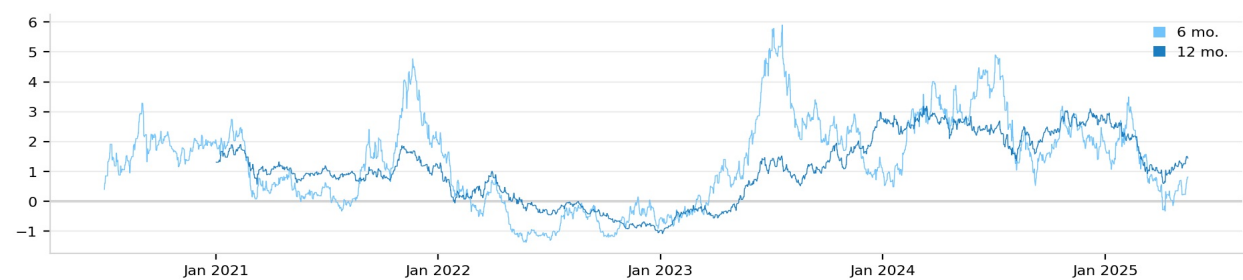
Daily Returns



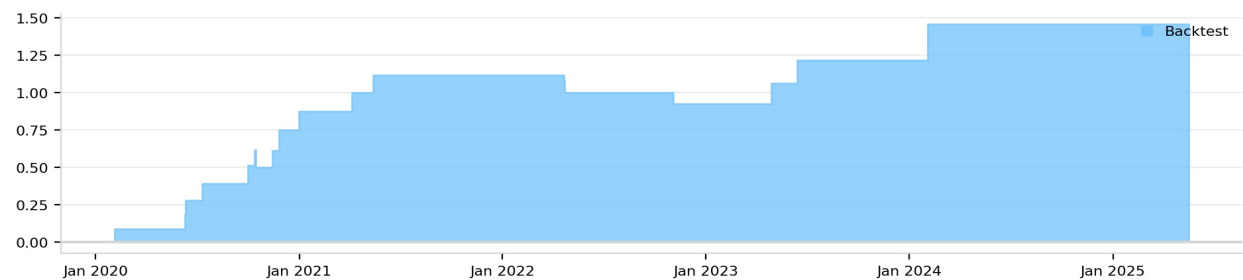
Rolling Portfolio Beta



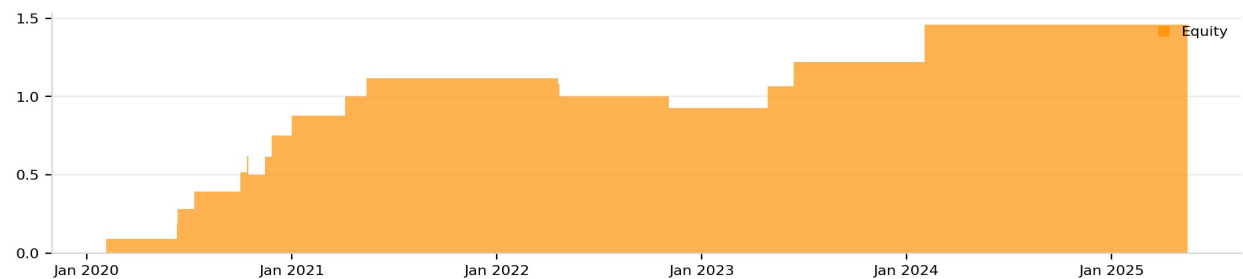
Rolling Sharpe Ratio



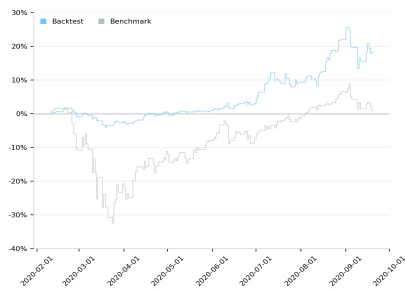
Leverage



Long-Short Exposure



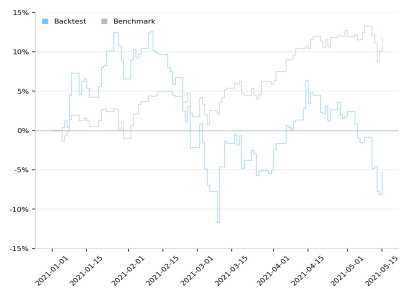
COVID-19 Pandemic 2020



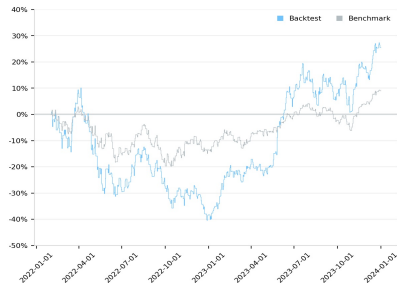
Post-COVID Run-up 2020-2021



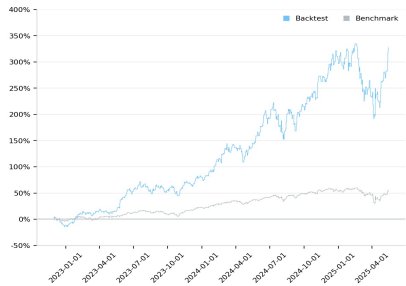
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

index	SP500 MOMENTUM	breakout	LONG_TERM
leverage	0	enable_filter	False