

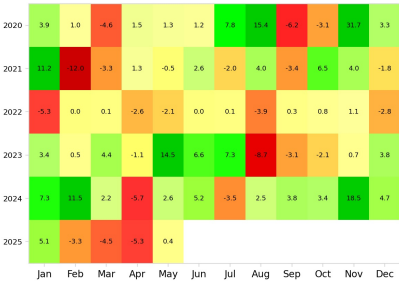
Strategy Description

The Turtle Trading strategy is a famous trend-following approach developed by legendary commodity traders Richard Dennis and William Eckhardt in the early 1980s. The strategy involves buying a stock or contract during a breakout (when prices move above a trading range) and quickly selling on a retracement or price fall. The strategy is traded on the top 10 stocks from index S&P 500 MOMENTUM.

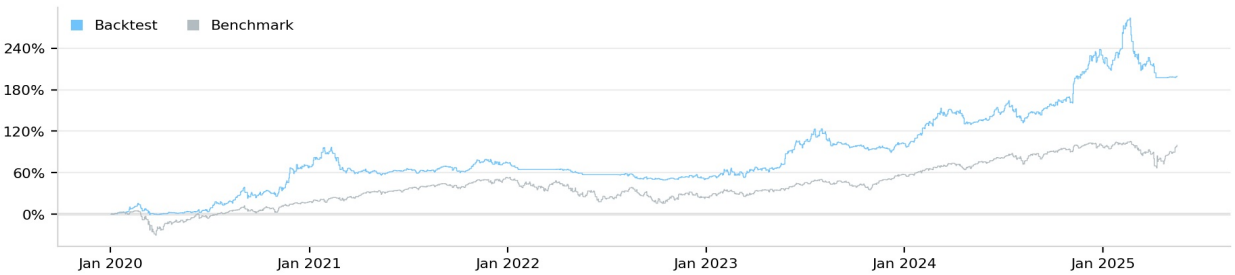
Key Statistics

| | | | |
|-------------------|-------|-------------------|-------|
| Runtime Days | 1962 | Drawdown | 24.0% |
| Turnover | 1% | Probabilistic SR | 46% |
| CAGR | 22.6% | Sharpe Ratio | 0.9 |
| Capacity (USD) | 2B | Sortino Ratio | 0.9 |
| Trades per Day | 0.1 | Information Ratio | 0.3 |
| Drawdown Recovery | 852 | | |

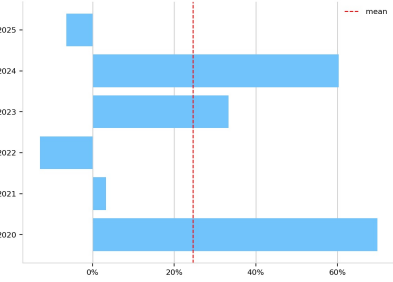
Monthly Returns



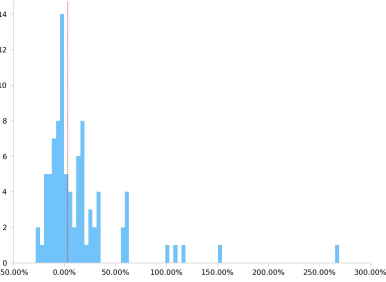
Cumulative Returns



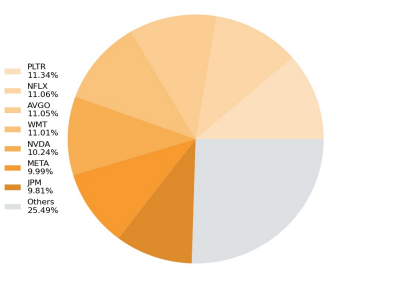
Annual Returns



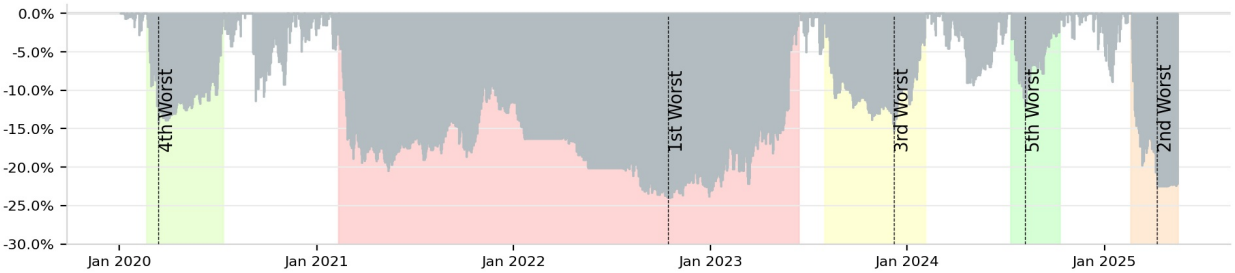
Returns Per Trade



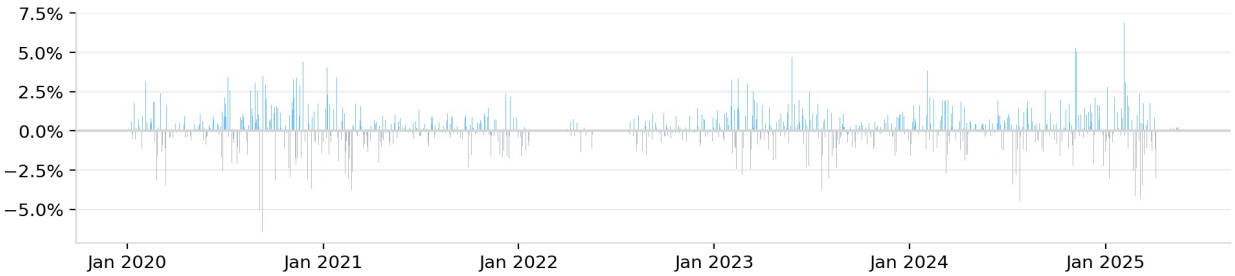
Asset Allocation



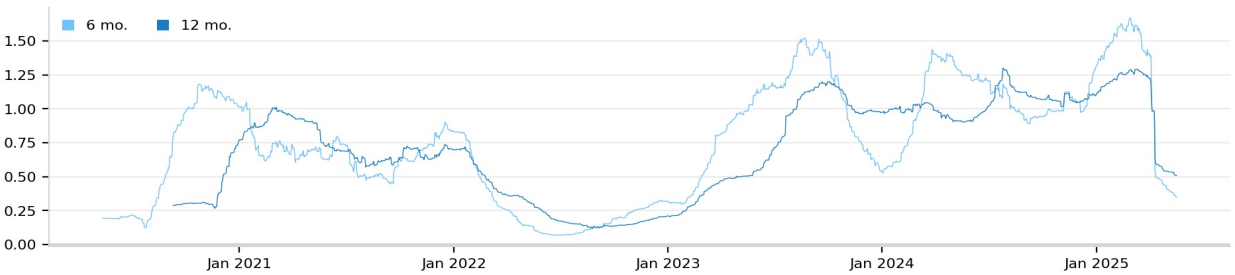
Drawdown



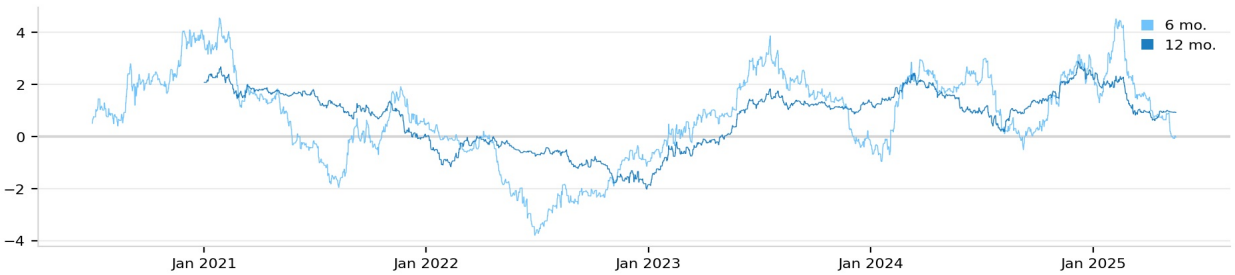
Daily Returns



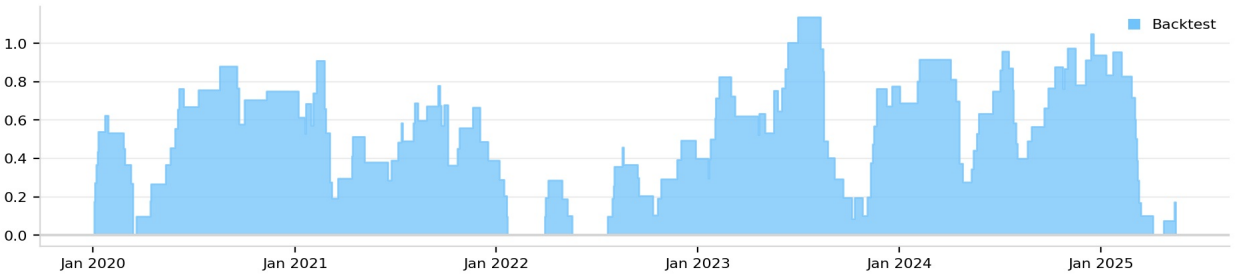
Rolling Portfolio Beta



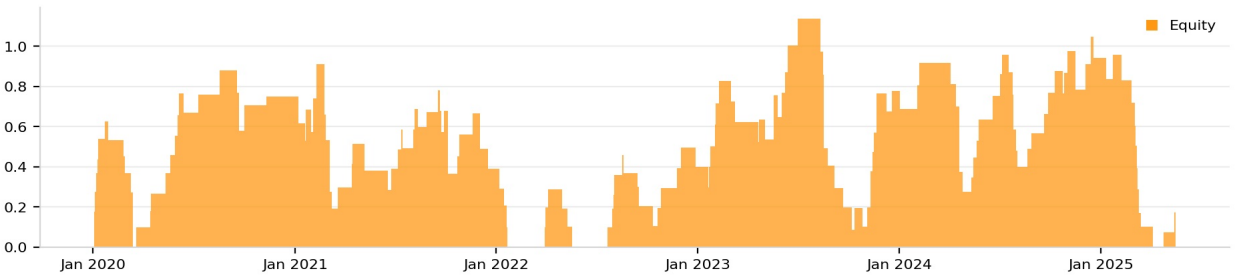
Rolling Sharpe Ratio



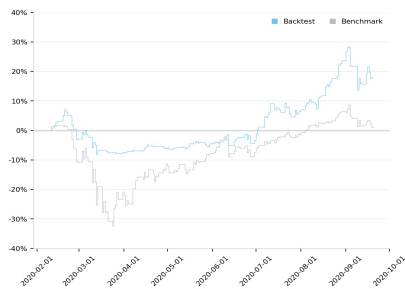
Leverage



Long-Short Exposure



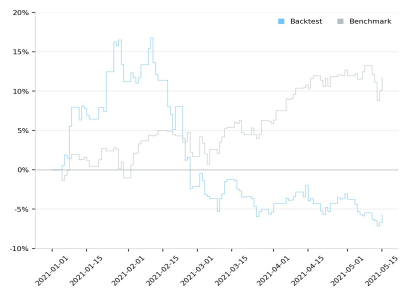
COVID-19 Pandemic 2020



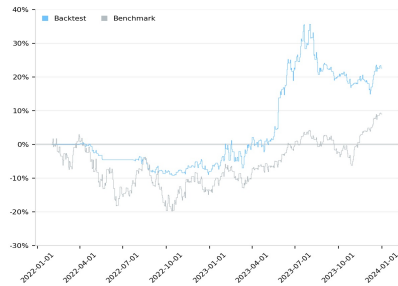
Post-COVID Run-up 2020-2021



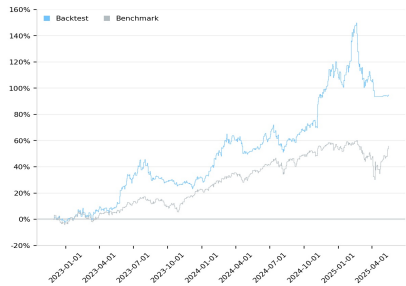
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

| | | | |
|----------|----------------|---------------|-----------|
| index | SP500 MOMENTUM | breakout | QUARTERLY |
| leverage | 0 | enable_filter | False |