

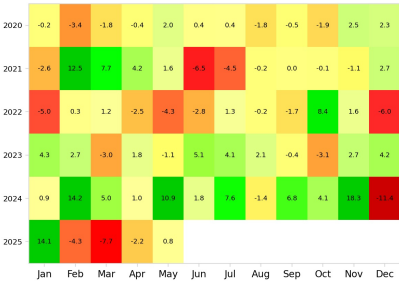
Strategy Description

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          | 22.8% |
| Turnover          | 0%    | Probabilistic SR  | 31%   |
| CAGR              | 15.3% | Sharpe Ratio      | 0.6   |
| Capacity (USD)    | 21M   | Sortino Ratio     | 0.7   |
| Trades per Day    | 0.1   | Information Ratio | 0.0   |
| Drawdown Recovery | 826   |                   |       |

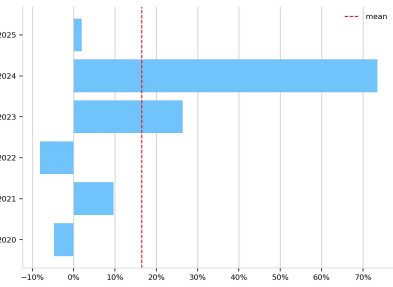
Monthly Returns



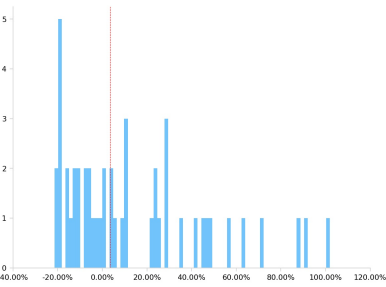
Cumulative Returns



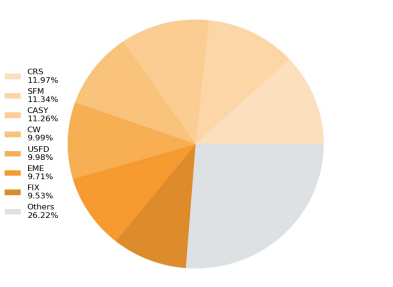
Annual Returns



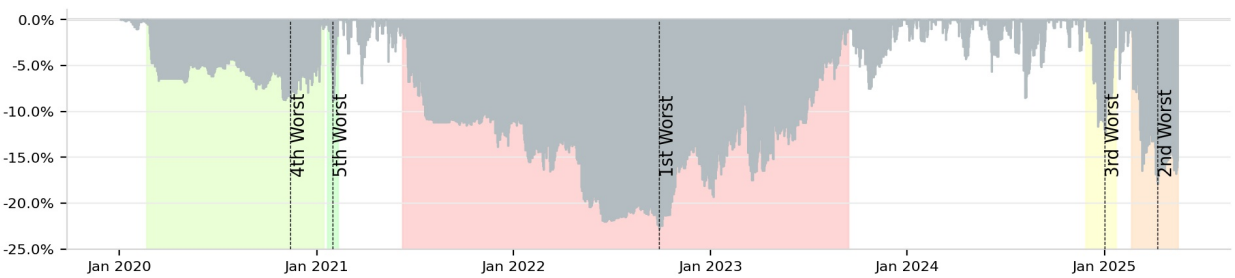
Returns Per Trade



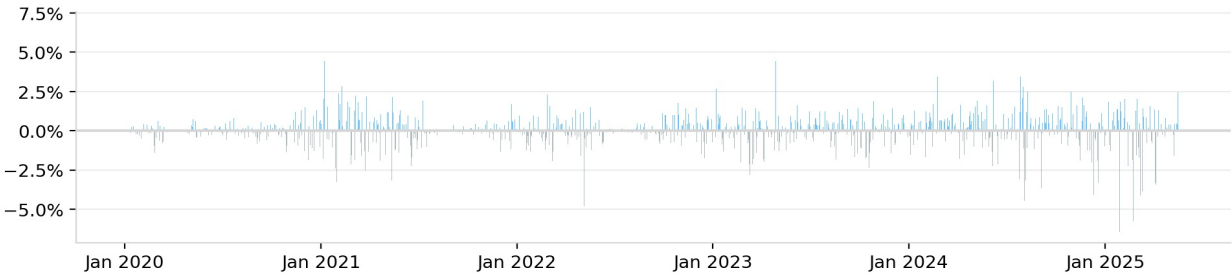
Asset Allocation



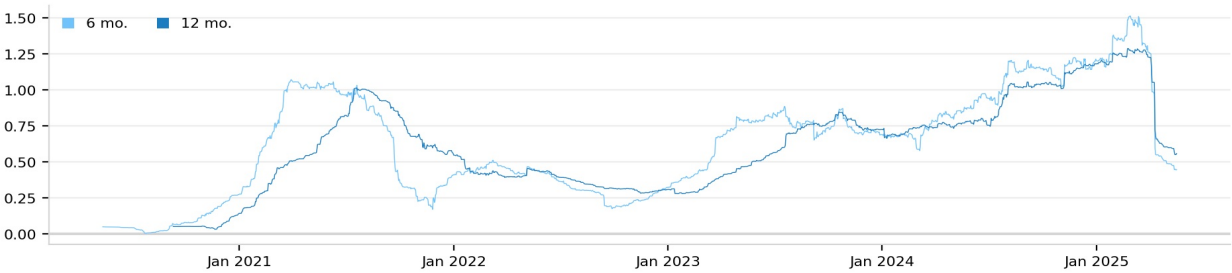
Drawdown



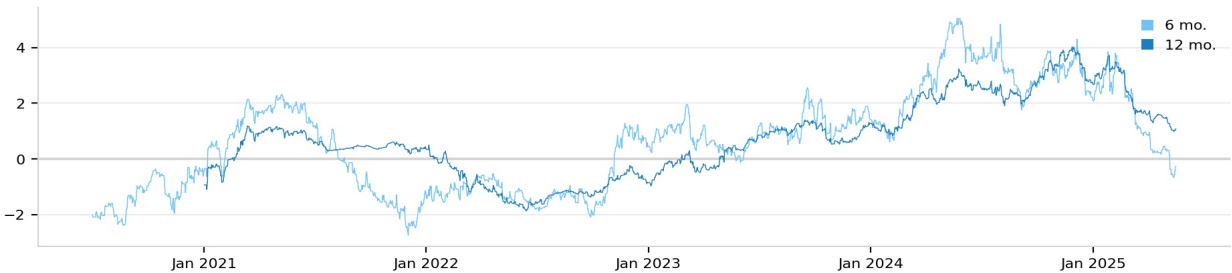
Daily Returns



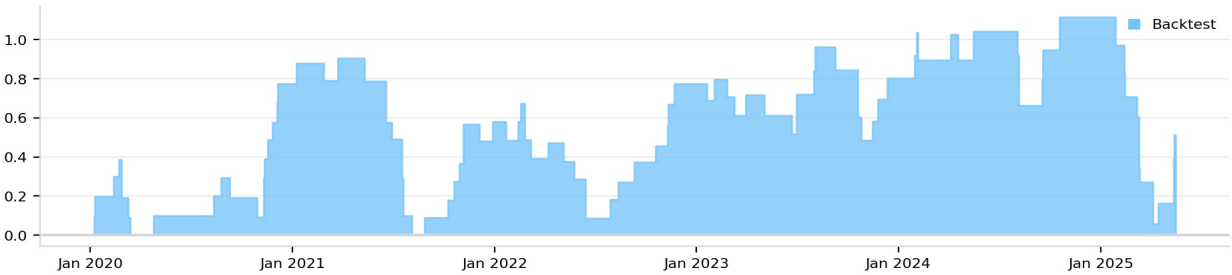
Rolling Portfolio Beta



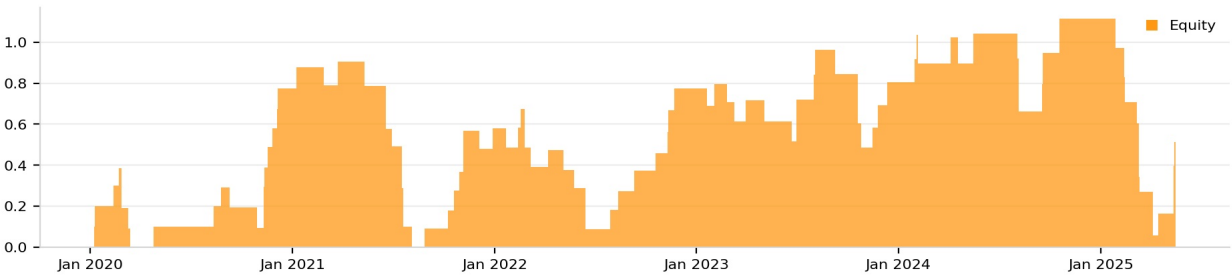
Rolling Sharpe Ratio



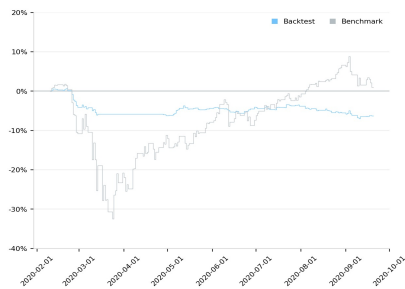
Leverage



Long-Short Exposure



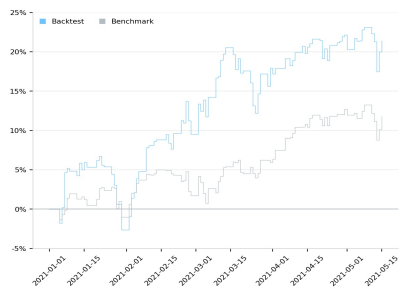
COVID-19 Pandemic 2020



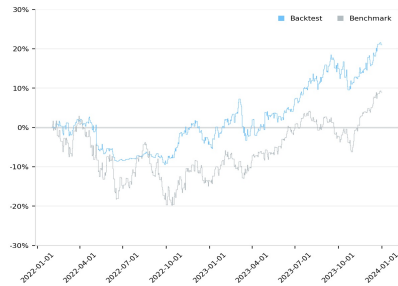
Post-COVID Run-up 2020-2021



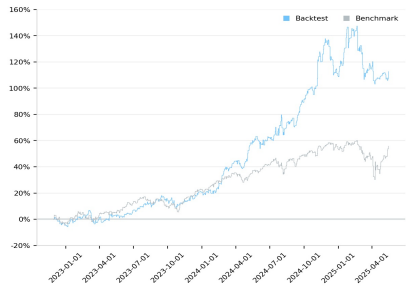
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

|          |                        |               |             |
|----------|------------------------|---------------|-------------|
| index    | SP MEDIUM CAP MOMENTUM | breakout      | SEMI-YEARLY |
| leverage | 0                      | enable_filter | False       |