

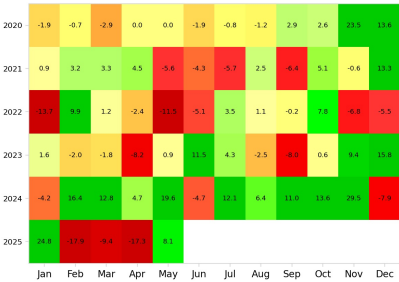
Strategy Description

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.

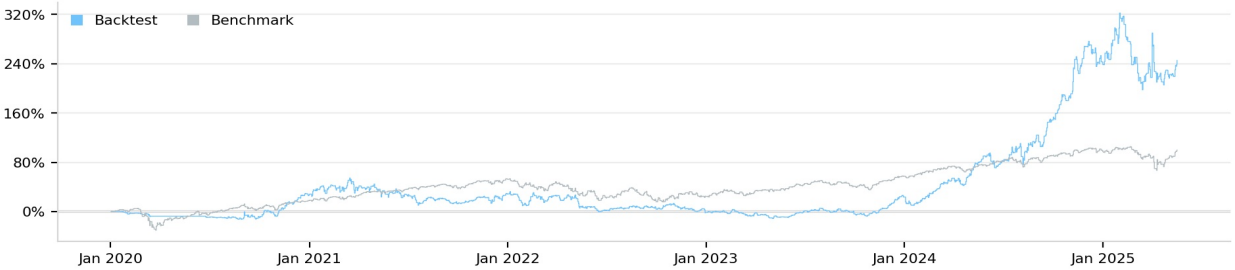
Key Statistics

Runtime Days	1962	Drawdown	42.5%
Turnover	0%	Probabilistic SR	25%
CAGR	25.9%	Sharpe Ratio	0.7
Capacity (USD)	6.9M	Sortino Ratio	0.9
Trades per Day	0.0	Information Ratio	0.4
Drawdown Recovery	1134		

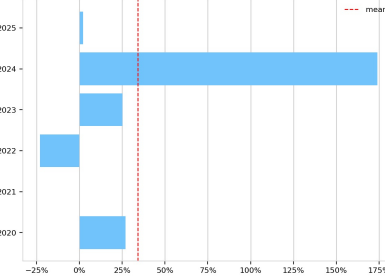
Monthly Returns



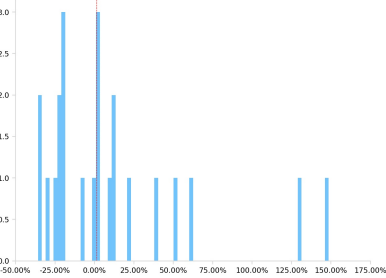
Cumulative Returns



Annual Returns



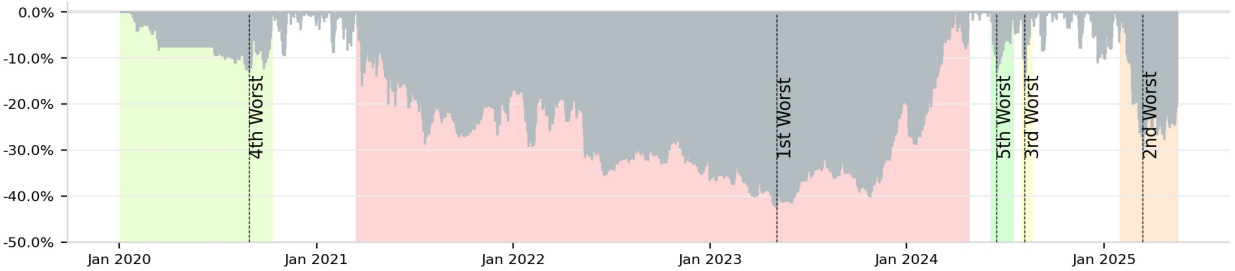
Returns Per Trade



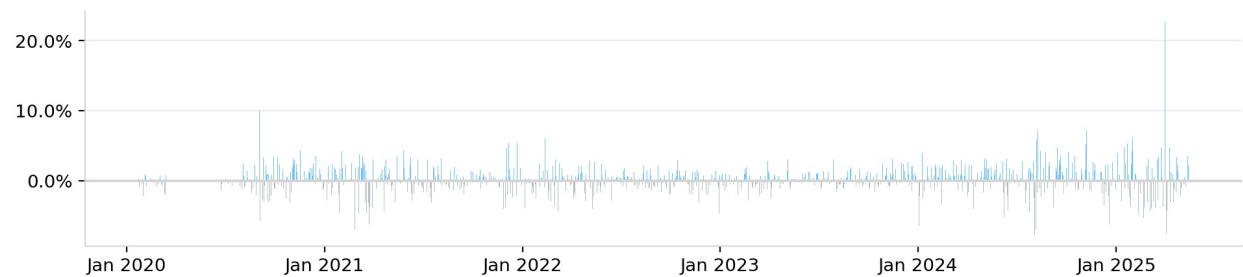
Asset Allocation



Drawdown



Daily Returns



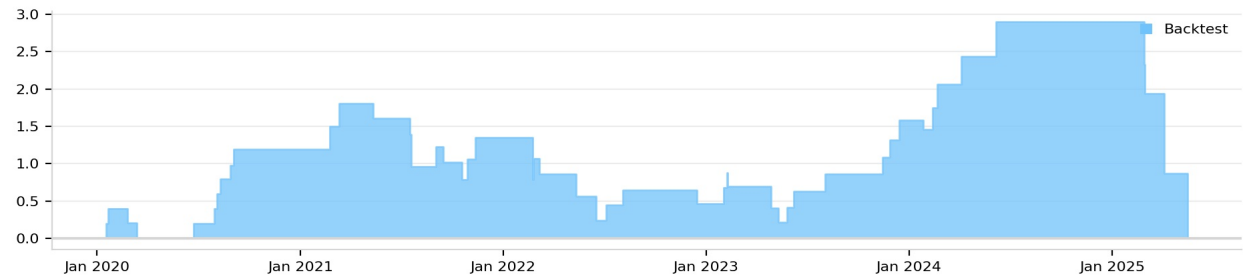
Rolling Portfolio Beta



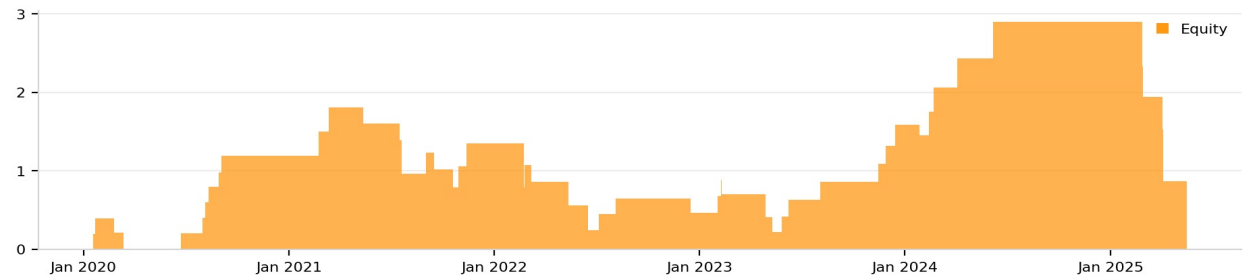
Rolling Sharpe Ratio



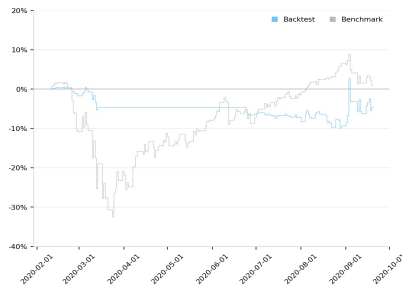
Leverage



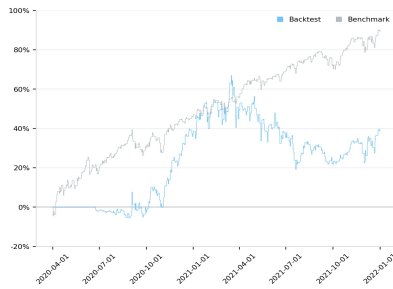
Long-Short Exposure



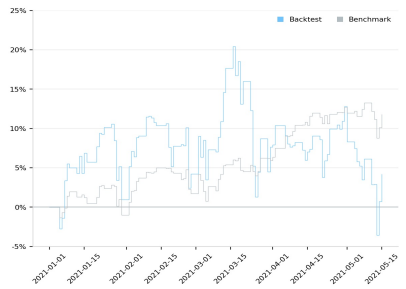
### COVID-19 Pandemic 2020



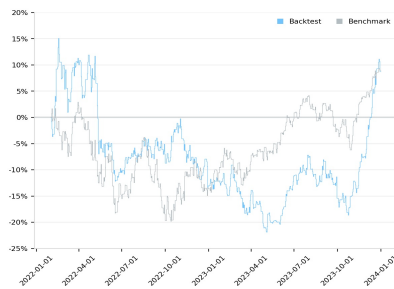
### Post-COVID Run-up 2020-2021



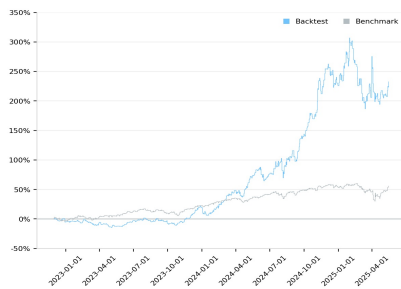
### Meme Season 2021



### Russia Invades Ukraine 2022-2023



### AI Boom 2022-Present



Parameters

index	SP SMALL CAP MOMENTUM	breakout	YEARLY
leverage	1	enable_filter	true
benchmark_symbol	XSMO		