

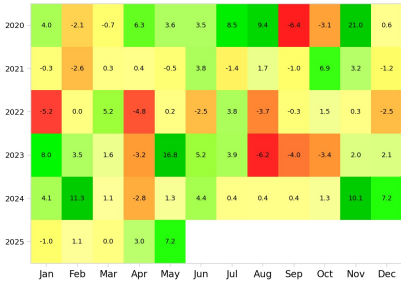
Strategy Description

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 | 14.1% |
| Turnover | 2% | Probabilistic SR | 70% |
| CAGR | 24.1% | Sharpe Ratio | 1.1 |
| Capacity (USD) | 730M | Sortino Ratio | 1.2 |
| Trades per Day | 0.2 | Information Ratio | 0.4 |

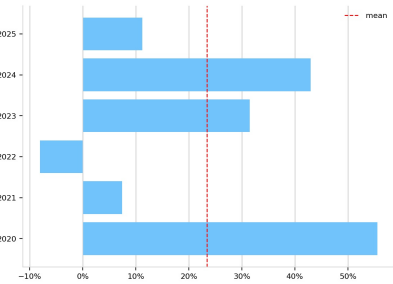
Monthly Returns



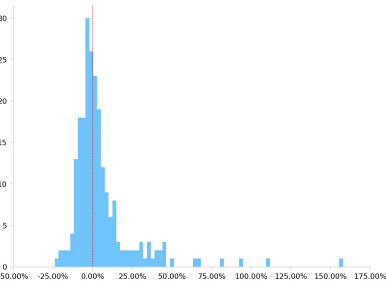
Cumulative Returns



Annual Returns



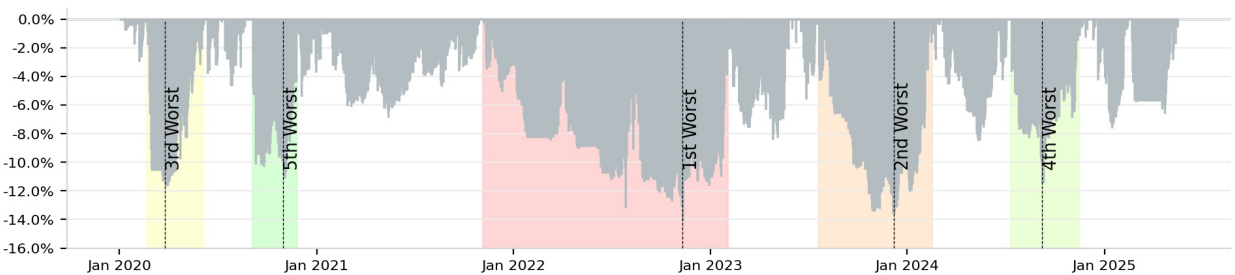
Returns Per Trade



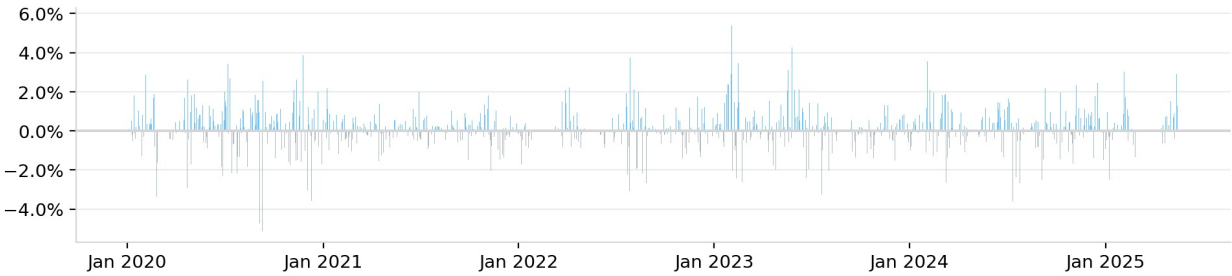
Asset Allocation



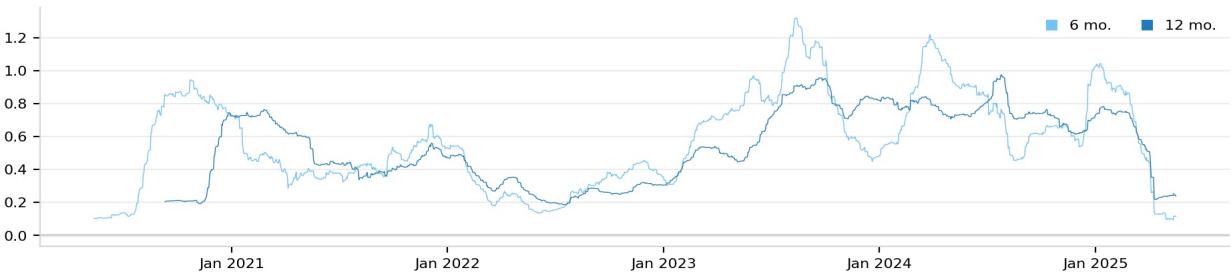
Drawdown



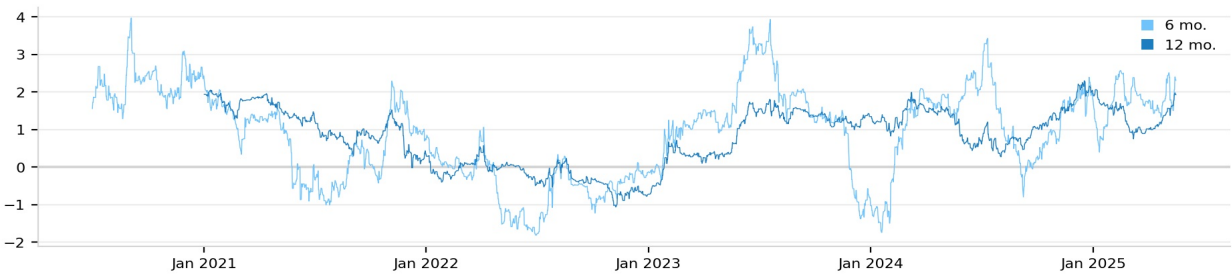
Daily Returns



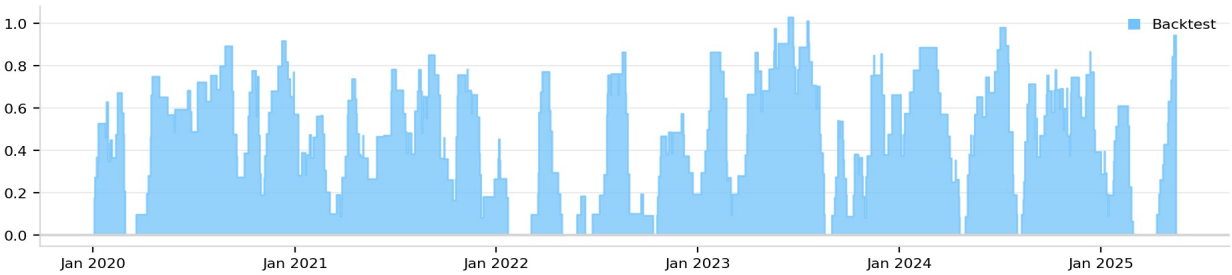
Rolling Portfolio Beta



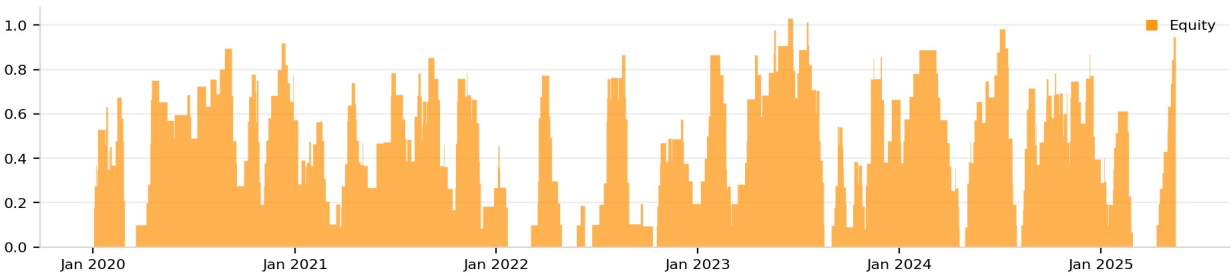
Rolling Sharpe Ratio



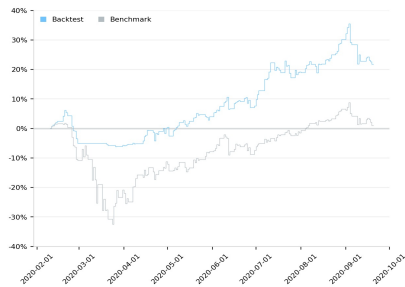
Leverage



Long-Short Exposure



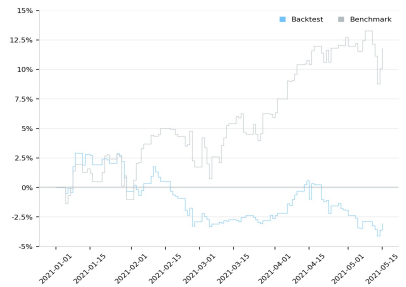
COVID-19 Pandemic 2020



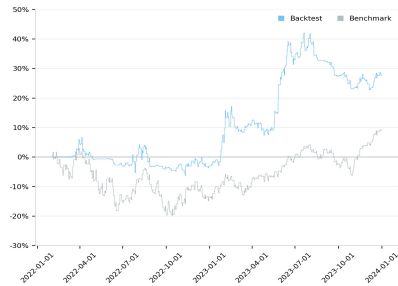
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

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