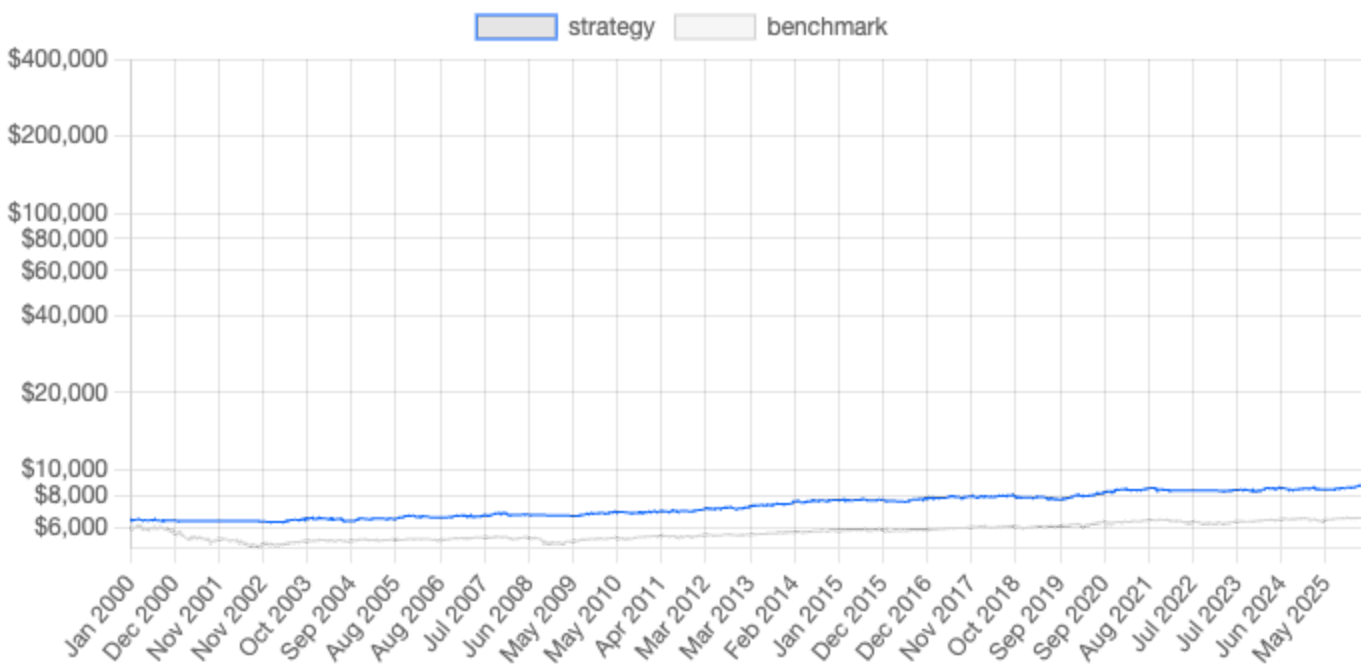


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NDX Momentum

Peter

We have been trading similiar version of the strategy since 2018. It is a momentum strategy that enters positions in the strongest stocks of the Nasdaq 100 index. The strategy operates on a monthly timeframe, and its main advantage is its extreme simplicity. Despite this, the strategy is able to outperform the benchmark over the long term (the NDX market is shown in the graph):



The graph illustrates the strategy’s performance, represented by the blue line, based on backtesting and out-of-sample data since 2018. Capital is continuously reinvested. For comparison, the benchmark, holding the Nasdaq 100, is also displayed.

The following includes detailed performance statistics, a comprehensive comparison with the benchmark, monthly performance data, the positions currently held, and a brief description of the strategy.

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