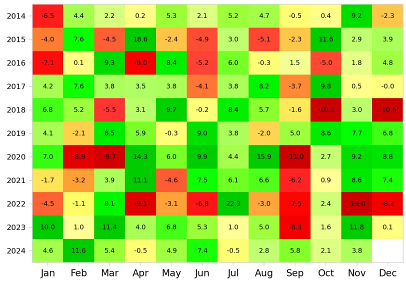
Strategy Description

This strategy targets the top 5 weighted stocks in the S&P 500 ETF (SPY), evaluating them using two complementary metrics: the Kaufman Efficiency Ratio (KER), which identifies stocks exhibiting smooth, directional price movement, and Free Cash Flow Yield (FCF Yield), which highlights companies generating strong cash flows relative to their market value. Monthly rebalancing incorporates both technical efficiency and fundamental strength, with position weights optimized based on recent performance trends. This approach combines momentum and value factors while maintaining focus on the market's most liquid, large-cap names.

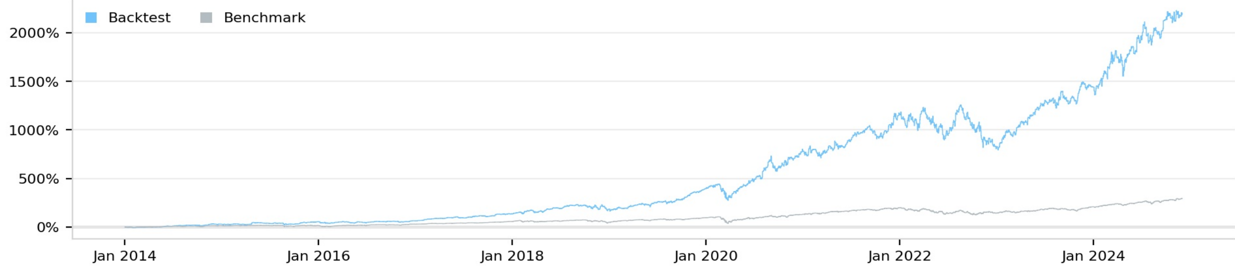
Key Statistics

Runtime Days	3986	Drawdown	34.2%
Turnover	4%	Probabilistic SR	53%
CAGR	33.3%	Sharpe Ratio	1.0
Capacity (USD)	150M	Sortino Ratio	1.2
Trades per Day	0.1	Information Ratio	1.0

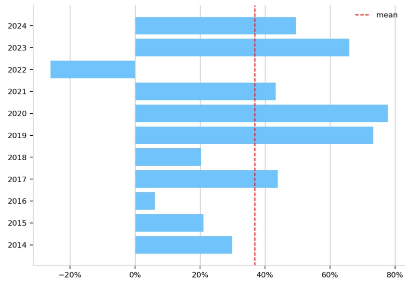
Monthly Returns



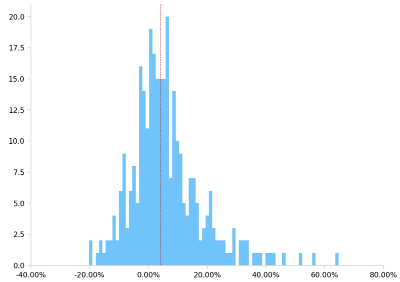
Cumulative Returns



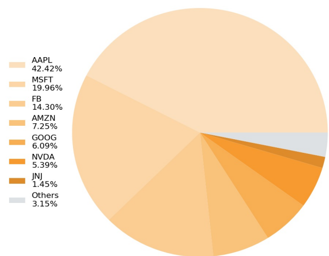
Annual Returns



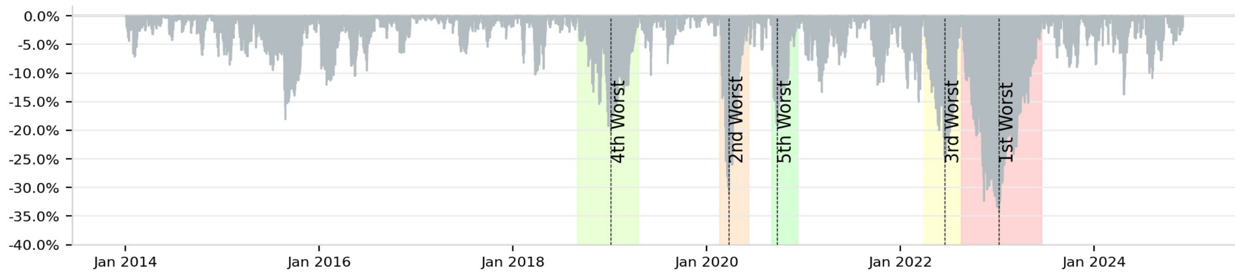
Returns Per Trade



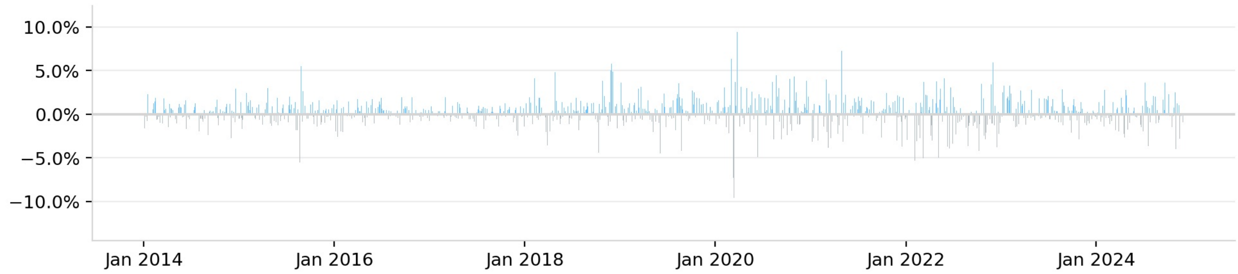
Asset Allocation



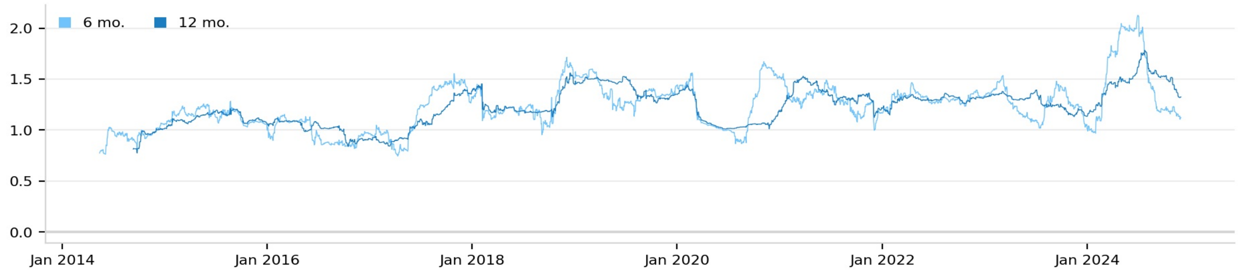
Drawdown



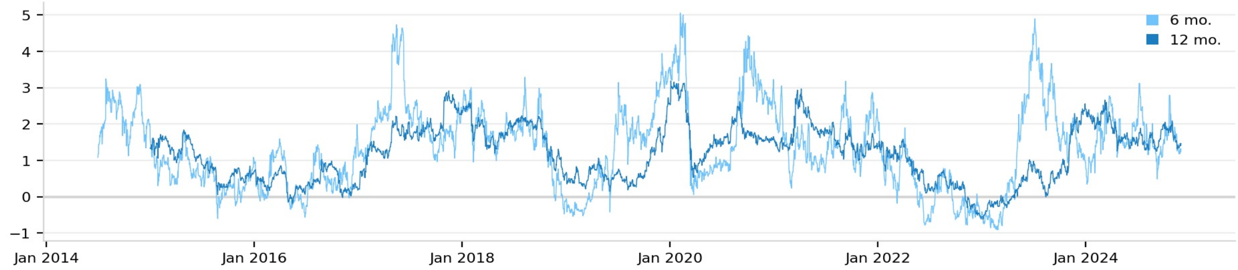
Daily Returns



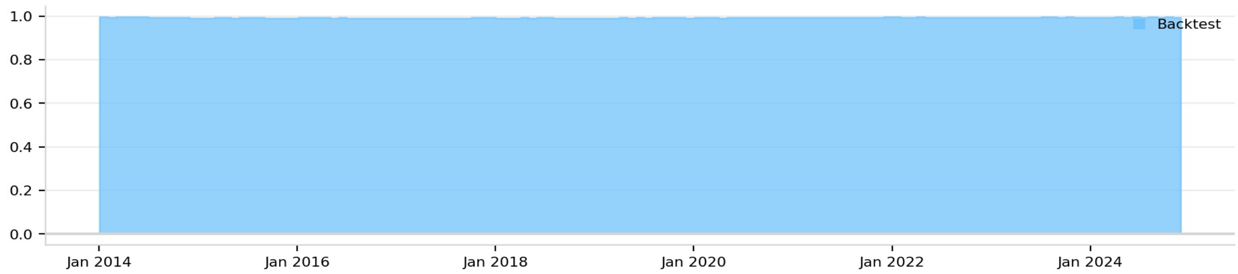
Rolling Portfolio Beta



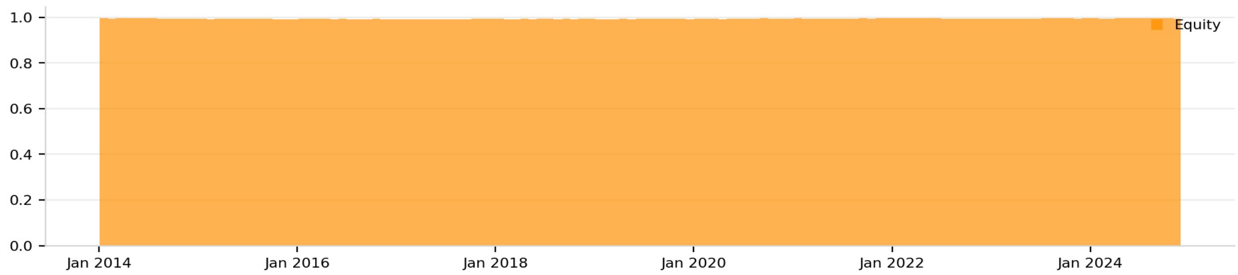
Rolling Sharpe Ratio



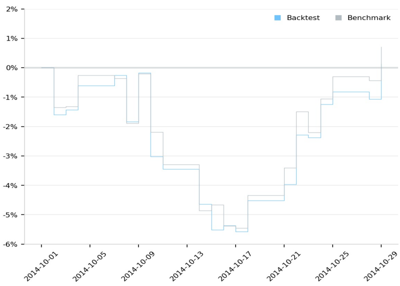
Leverage



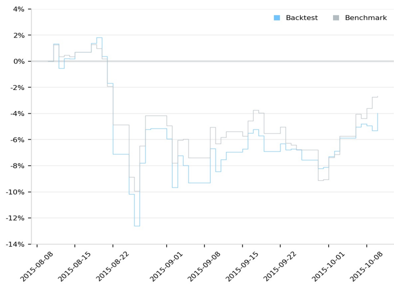
Long-Short Exposure



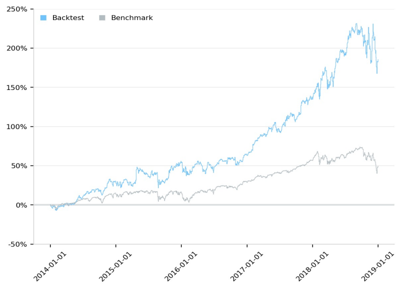
European Debt Crisis 2014



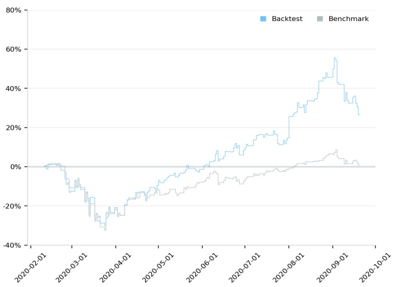
Market Sell-Off 2015



New Normal 2014-2019

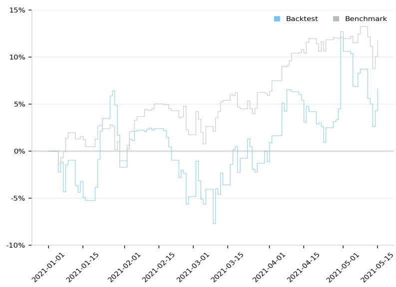


COVID-19 Pandemic 2020

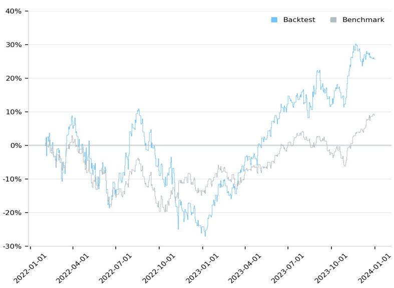


Post-COVID Run-up 2020-2021

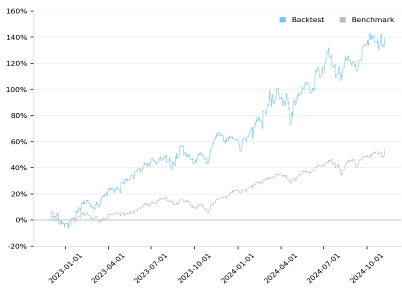
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

lookback	21	universe_size	5
factorUniverse	10	useEMA	0
useEquityTrailStop	0	portfolio_size	5
useEqualWeights	0		