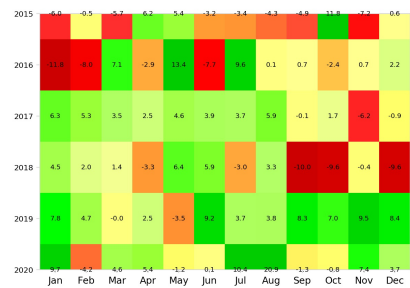## Strategy Description

MACD selection 2 or 3 best symbols out of [AAPL,BABA,TSLA,INTC,NVDA,MU] with trailing stop loss

Key Statistics

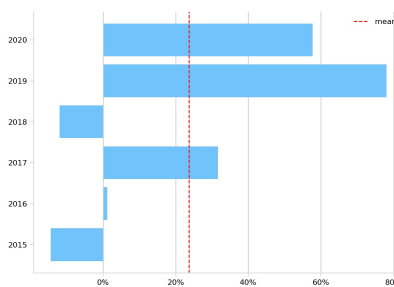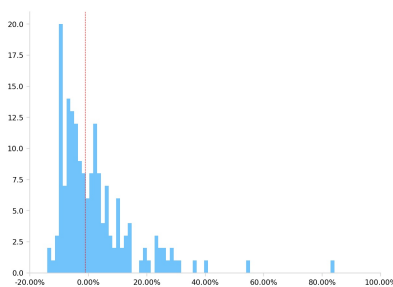|			
Days Live	-	Drawdown	32.9 %
Turnover	6 %	Probabilistic SR	28 %
CAGR	18.8 %	Sharpe Ratio	0.9
Markets	Equity	Information Ratio	0.2
Trades per Day	0.2	Strategy Capacity (USD)	74M

Monthly Returns

Cumulative Returns
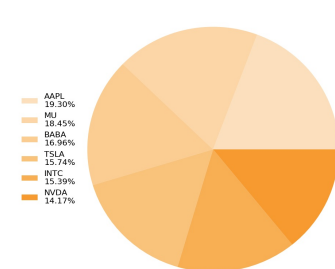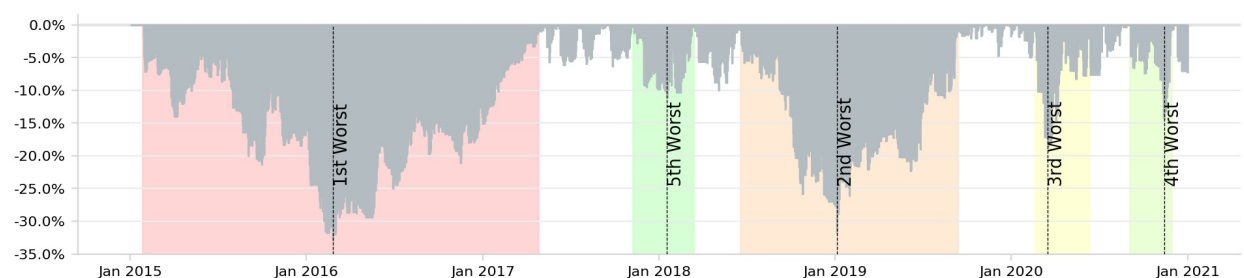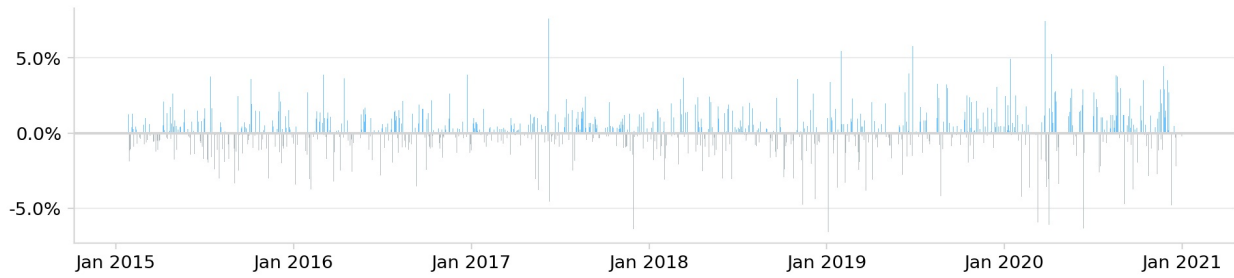

Annual Returns
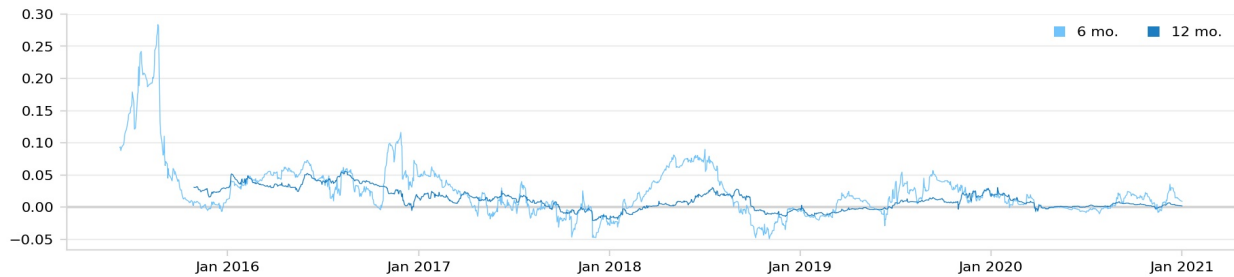

Returns Per Trade

Asset Allocation

AAPL 19.30%
MU 18.45%
BABA 16.96%
TSLA 15.74%
INTC 15.39%
NVDA 14.17%

Drawdown
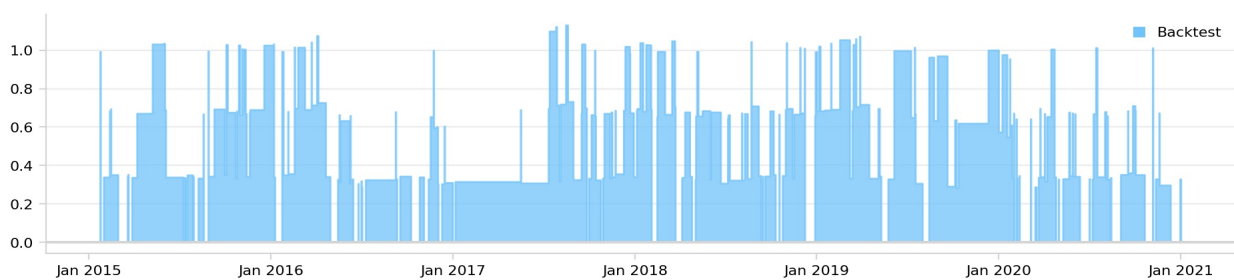
Daily Returns

Rolling Portfolio Beta (6 Months)

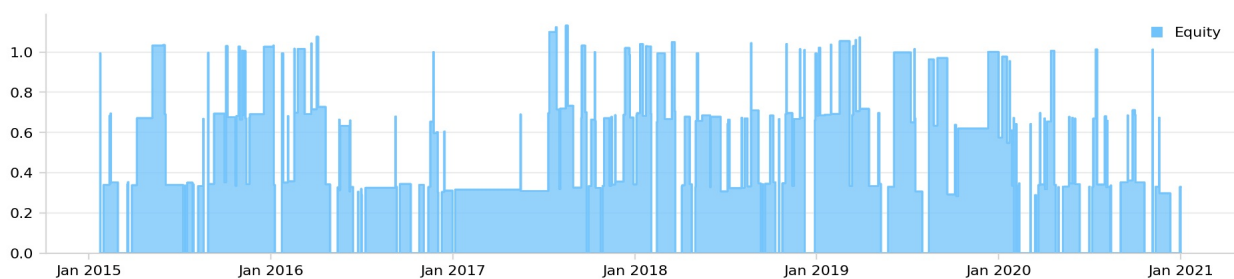## Rolling Sharpe Ratio (6 Months)

Leverage

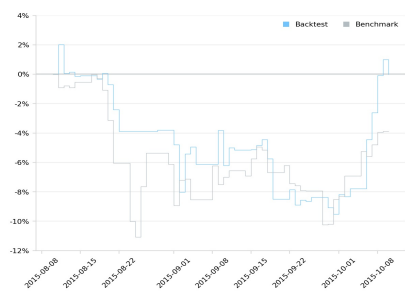

Long-Short Exposure

Market Sell-Off 2015

New Normal 2014-2019

COVID-19 Pandemic 2020