

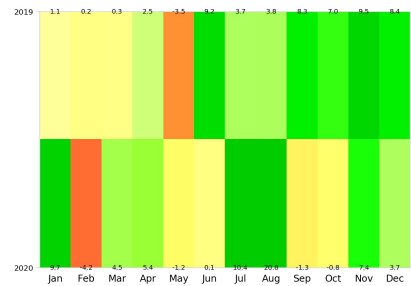
## | Strategy Description

APPL BABA MACD

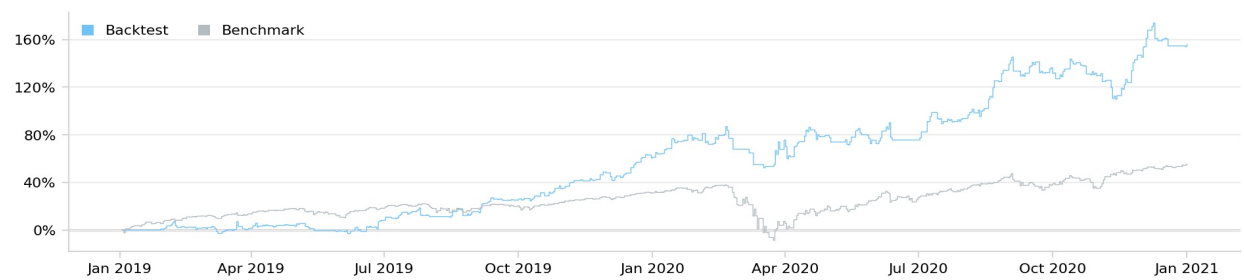
### Key Statistics

Days Live	-	Drawdown	18.6 %
Turnover	6 %	Probabilistic SR	88 %
CAGR	59.8 %	Sharpe Ratio	2.2
Markets	Equity	Information Ratio	0.8
Trades per Day	0.2	Strategy Capacity (USD)	70M

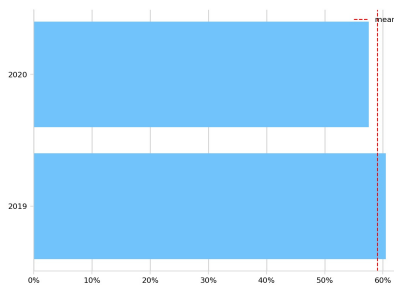
### Monthly Returns



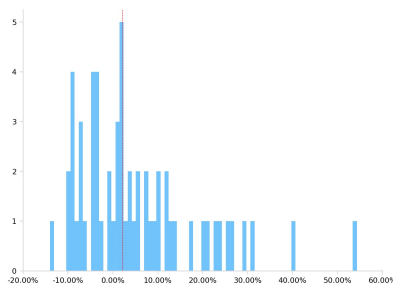
### Cumulative Returns



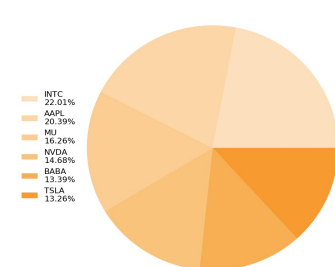
### Annual Returns



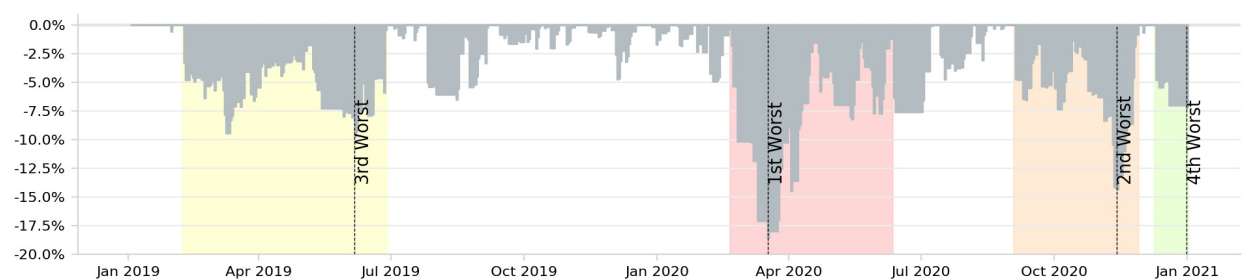
### Returns Per Trade



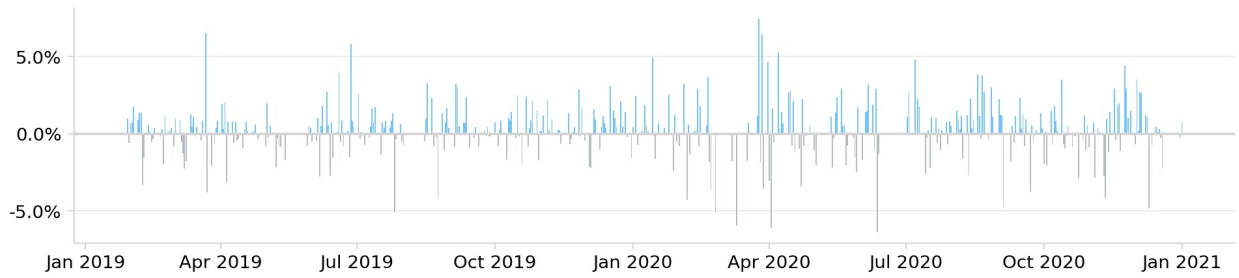
### Asset Allocation



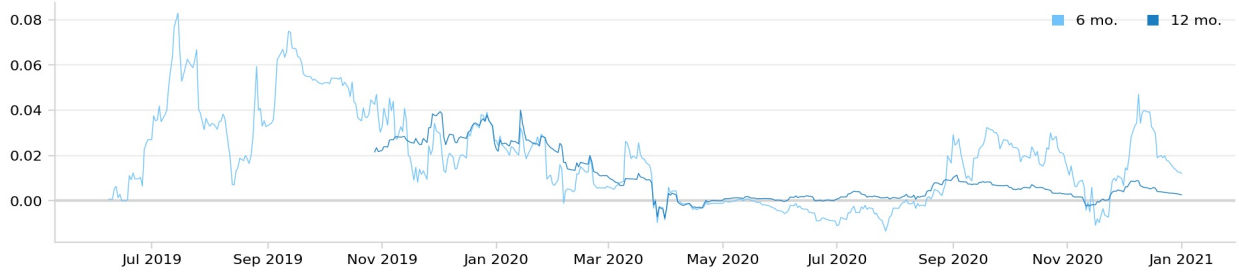
### Drawdown



### Daily Returns



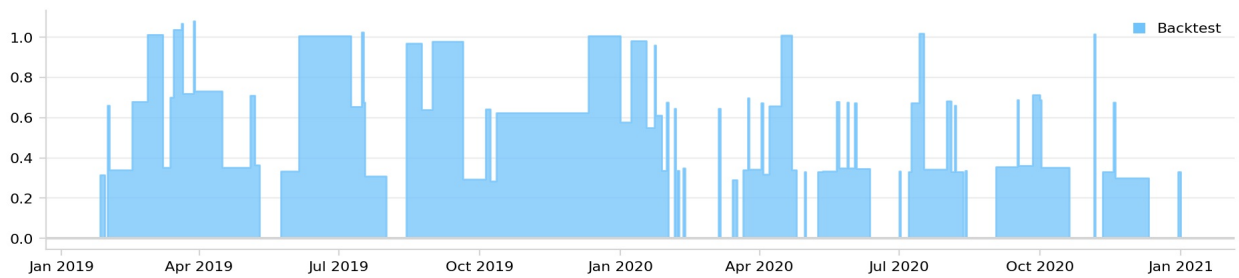
### Rolling Portfolio Beta (6 Months)



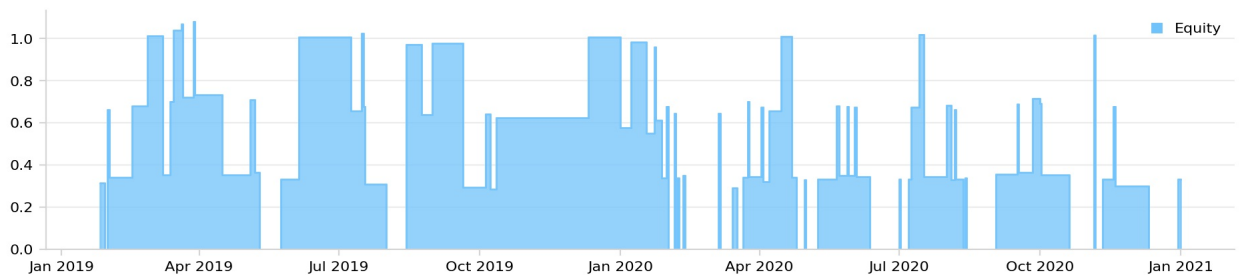
### Rolling Sharpe Ratio (6 Months)



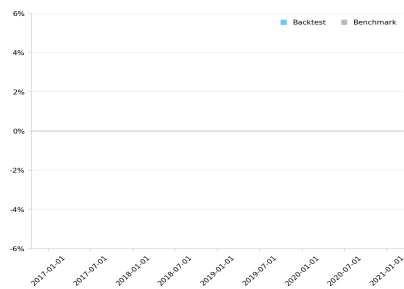
### Leverage



### Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020

