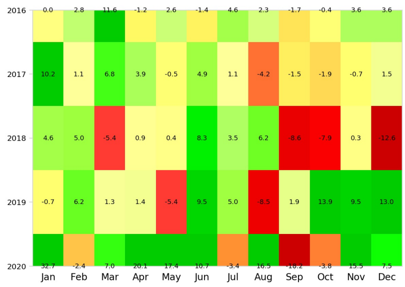
Strategy Description

Optimised 6 years, 2015-2021, MACD Trailing StopLoss, 2 of AAPL, AMZN, BAC, GE, PYPL, UPS, TSLA

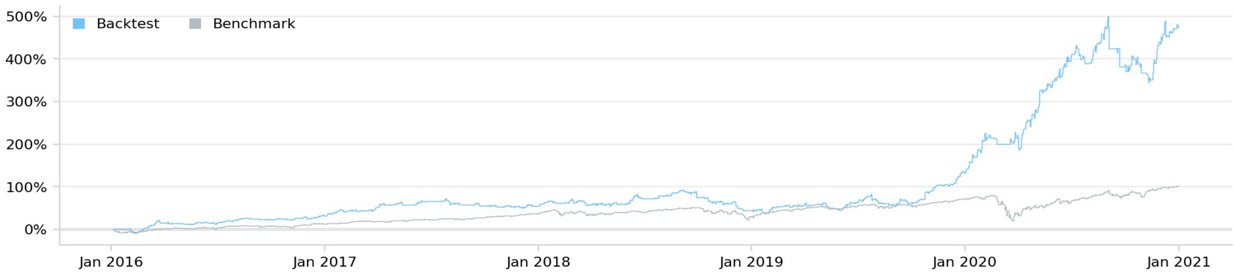
Key Statistics

Days Live	-	Drawdown	29.1 %
Turnover	5 %	Probabilistic SR	88 %
CAGR	41.7 %	Sharpe Ratio	1.7
Markets	Equity	Information Ratio	0.8
Trades per Day	0.1	Strategy Capacity (USD)	1.2B

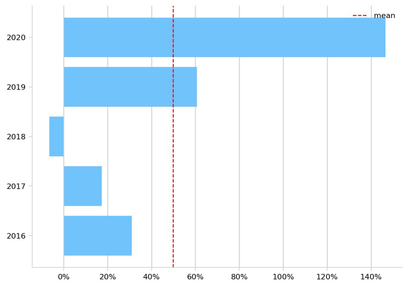
Monthly Returns



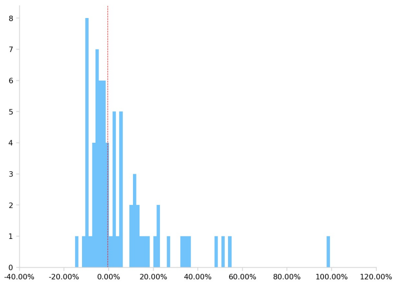
Cumulative Returns



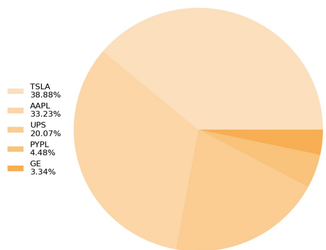
Annual Returns



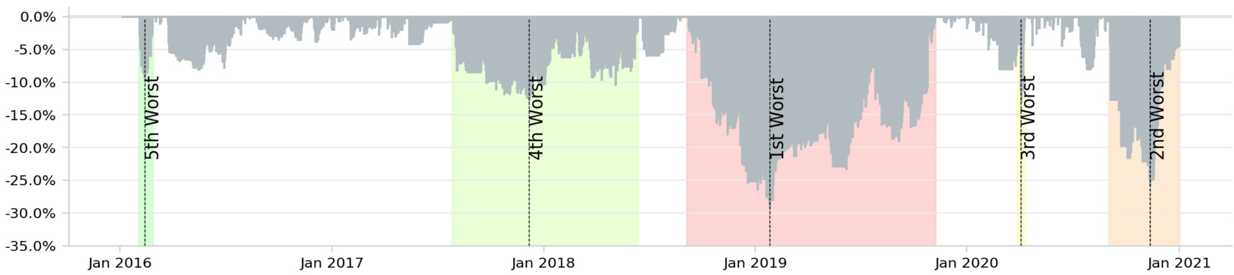
Returns Per Trade



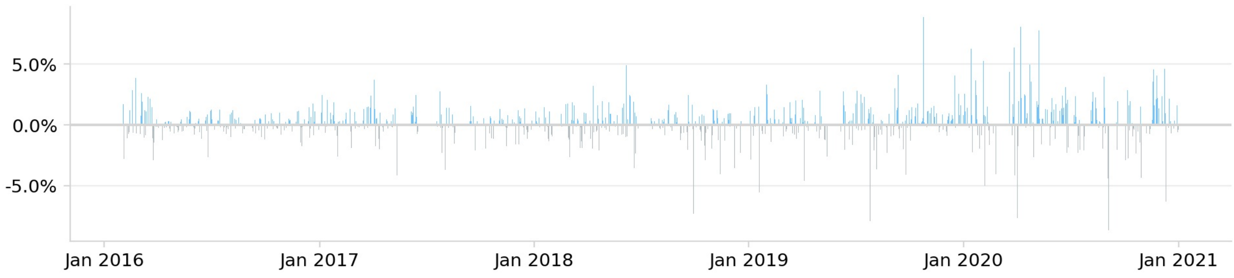
Asset Allocation



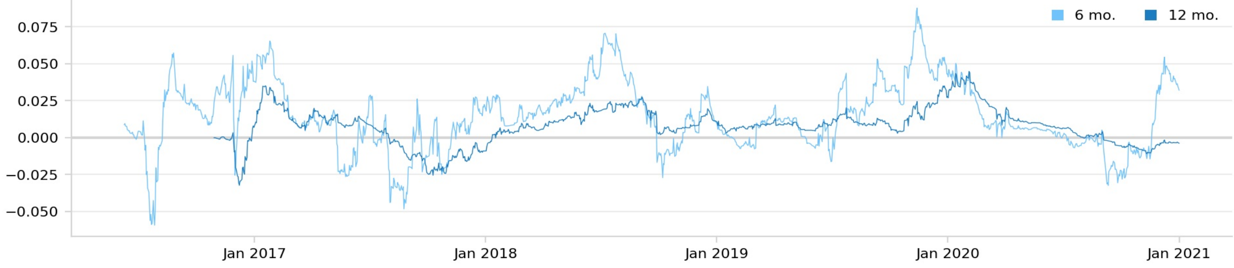
Drawdown



Daily Returns

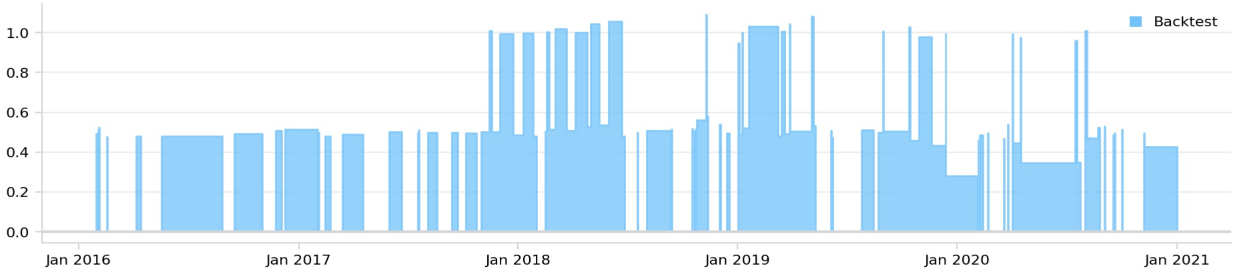


Rolling Portfolio Beta (6 Months)

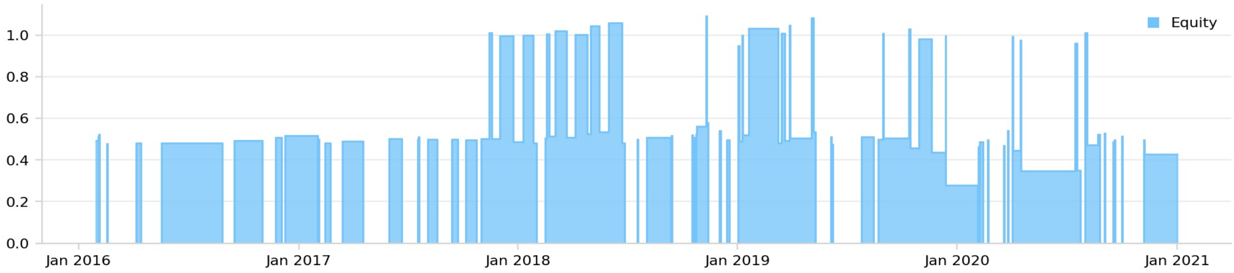


Rolling Sharpe Ratio (6 Months)

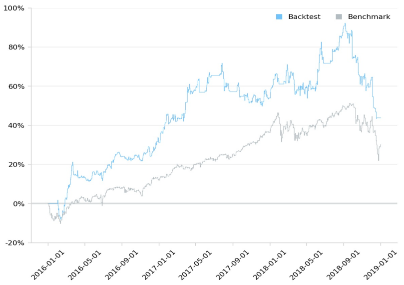
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020