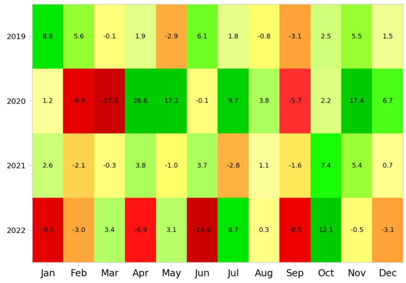
Strategy Description

Given a universe with the top 500 stocks by market capitalization in the United States, the algorithm takes a long position in any stock in the universe when its MACD line cuts through its signal line from below. The algorithm will liquidate its long position in a stock it holds if that stock's MACD line cuts through its signal line from above.

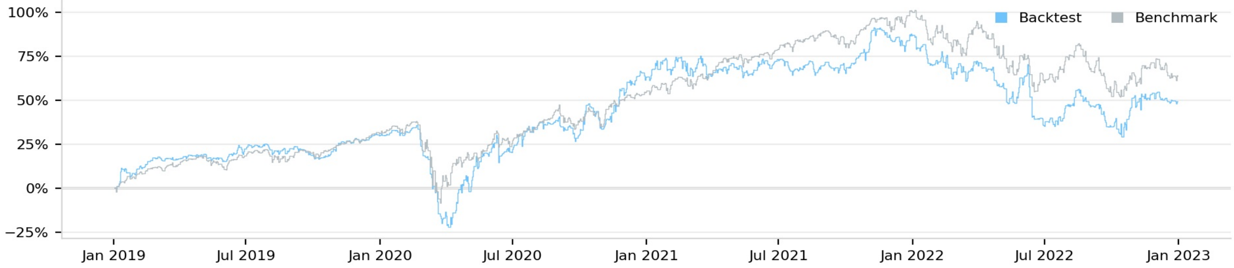
Key Statistics

Runtime Days	1460	Drawdown	42.7%
Turnover	11%	Probabilistic SR	9%
CAGR	10.5%	Sharpe Ratio	0.5
Markets	Equity	Information Ratio	-0.1
Trades per Day	34	Strategy Capacity (USD)	3.7M

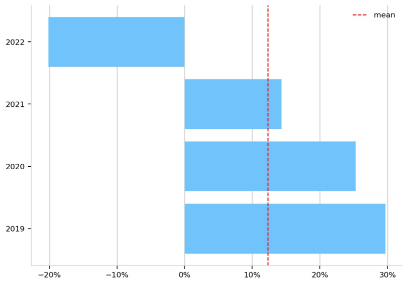
Monthly Returns



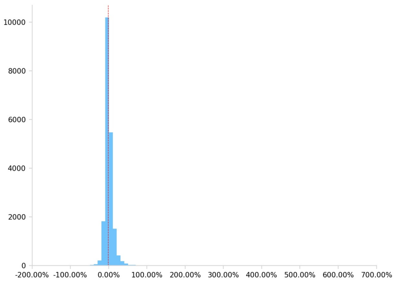
Cumulative Returns



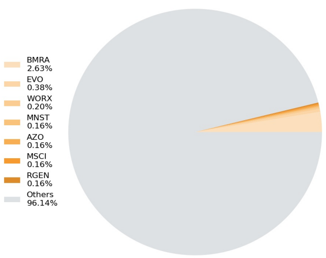
Annual Returns



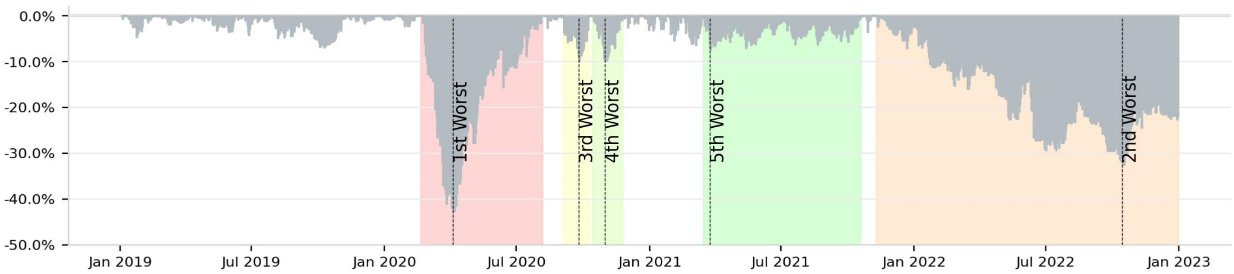
Returns Per Trade



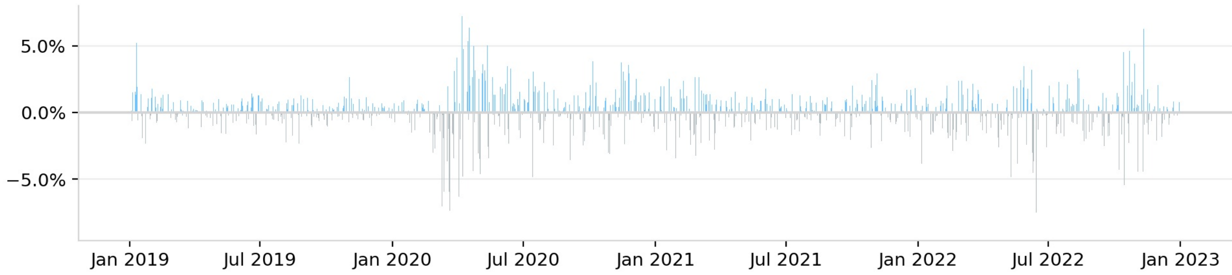
Asset Allocation



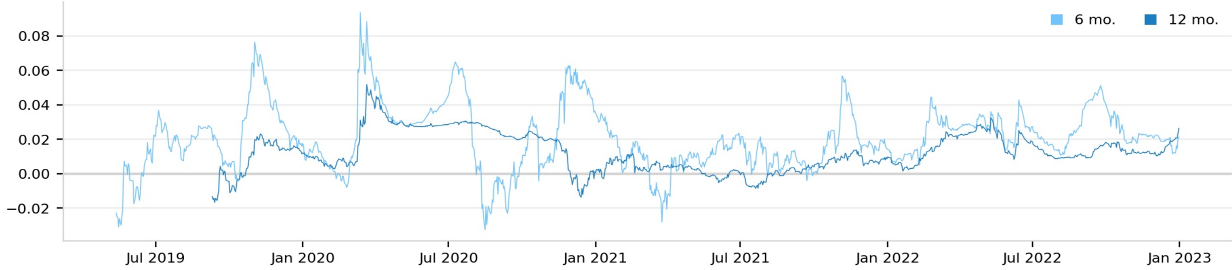
Drawdown



Daily Returns

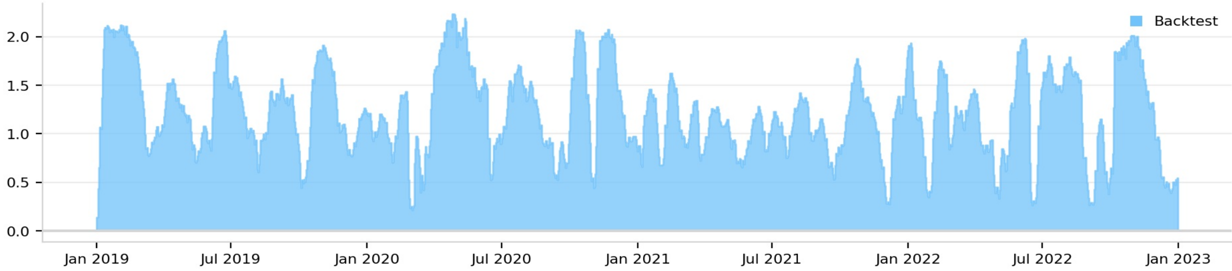


Rolling Portfolio Beta

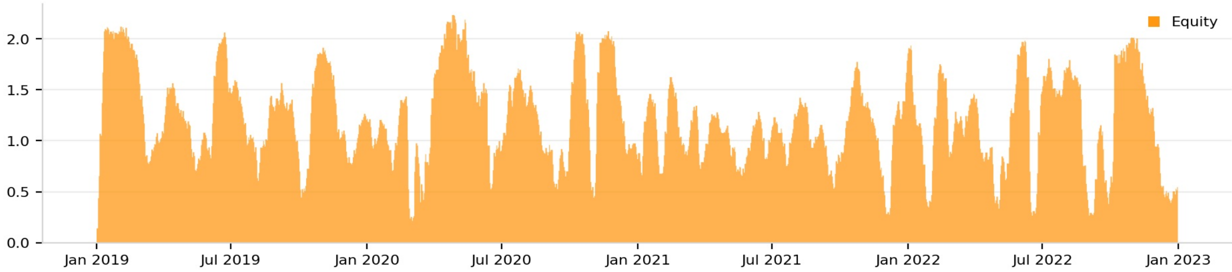


Rolling Sharpe Ratio

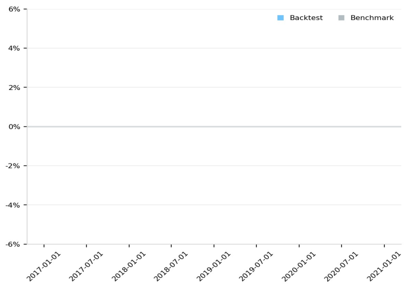
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020