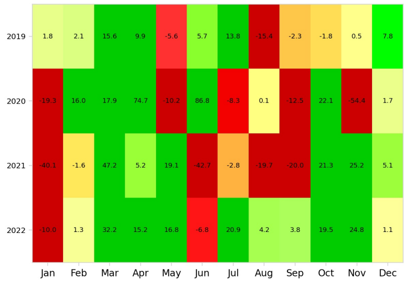
Strategy Description

The investment universe consists of the top 500 stocks by market capitalization. Trading algorithm will take a long position on 10 stocks in the universe with the lowest performing 7-day moving average. The algorithm also takes a short position on 10 stocks in the universe with the highest performing 30-day moving average. Based on: https://quantpedia.com/strategies/short-term-reversal-in-stocks/

Key Statistics

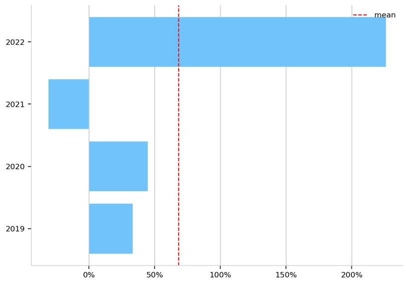
Runtime Days	1460	Drawdown	79.6%
Turnover	55%	Probabilistic SR	24%
CAGR	44.4%	Sharpe Ratio	0.9
Markets	Equity	Information Ratio	0.8
Trades per Day	4.9	Strategy Capacity (USD)	1.8M

Monthly Returns

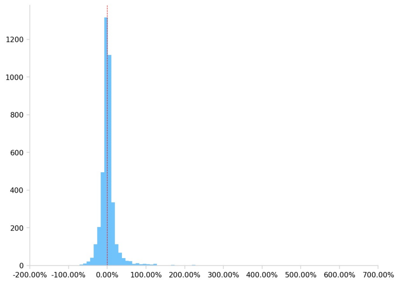


Cumulative Returns

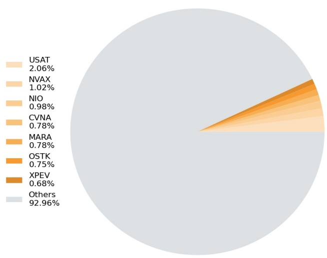
Annual Returns



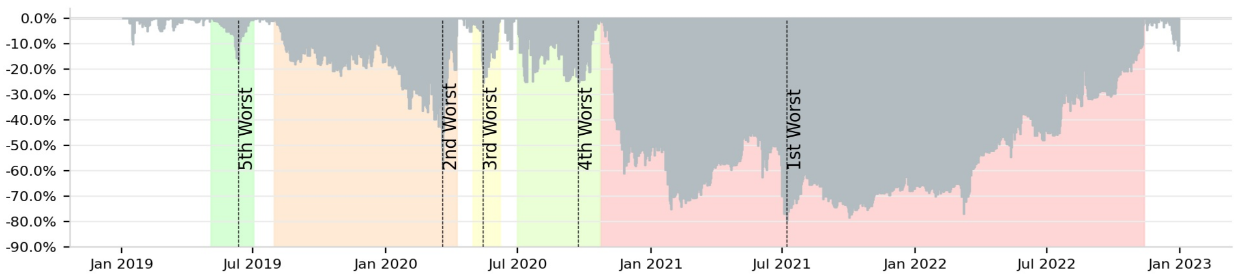
Returns Per Trade



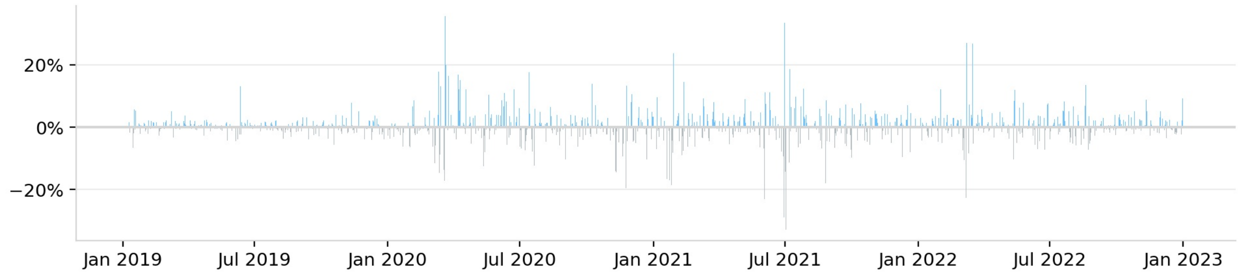
Asset Allocation



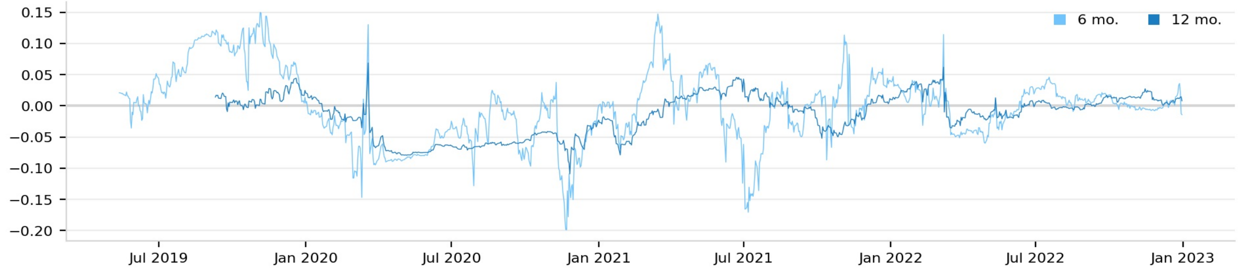
Drawdown



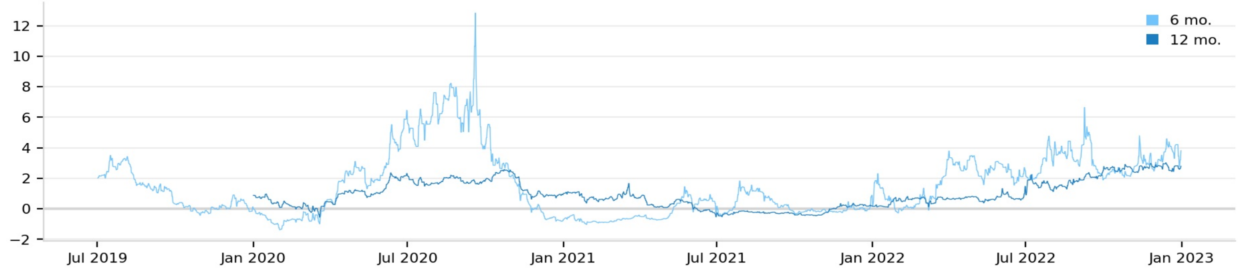
Daily Returns



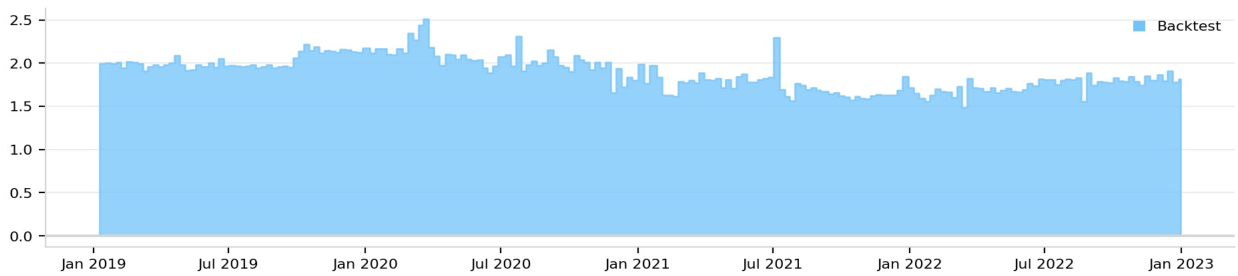
Rolling Portfolio Beta



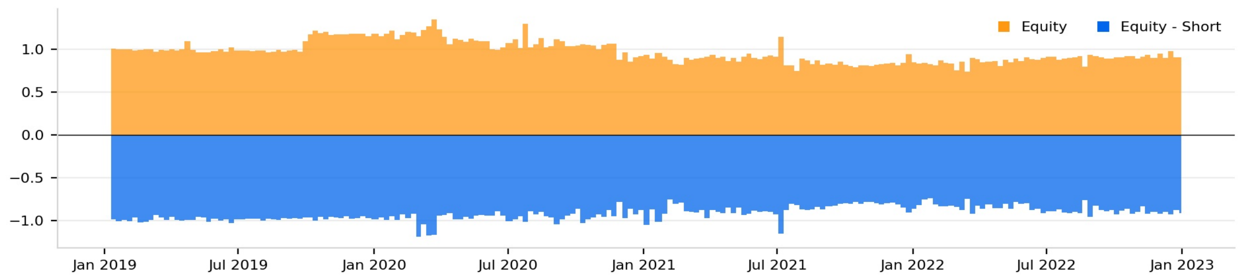
Rolling Sharpe Ratio



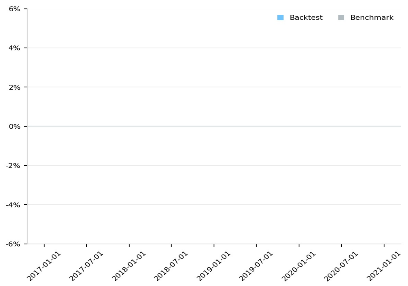
Leverage



Long-Short Exposure



New Normal 2014-2019



COVID-19 Pandemic 2020