Strategy Description

finding best dca methods
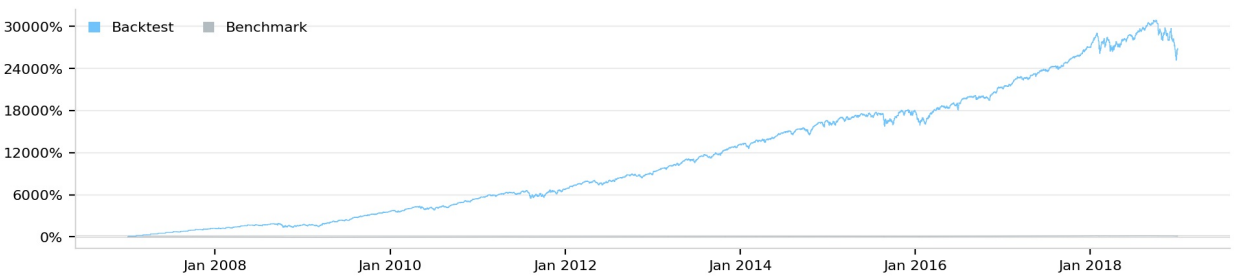
Key Statistics

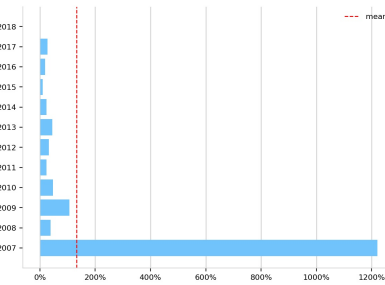|			
Runtime Days	4382	Drawdown	29.0%
Turnover	0%	Probabilistic SR	67%
CAGR	59.4%	Sharpe Ratio	1.2
Capacity (USD)	230M	Sortino Ratio	2.8
Trades per Day	0.0	Information Ratio	1.2
Drawdown Recovery	193		

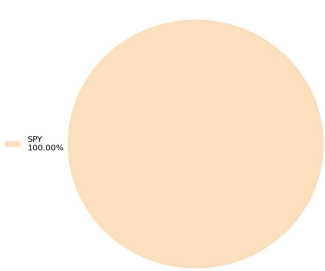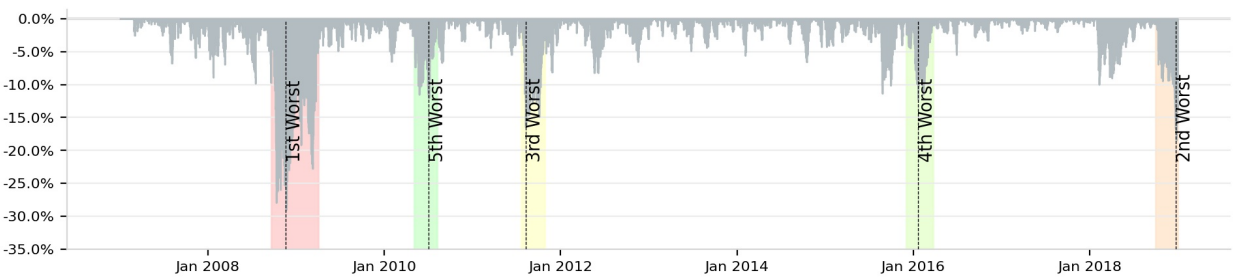## Monthly Returns
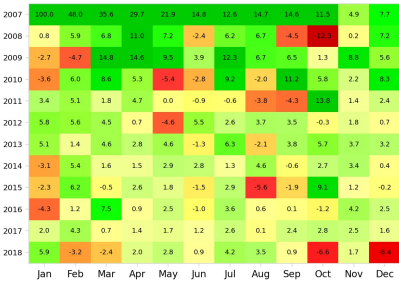
Cumulative Returns

Annual Returns

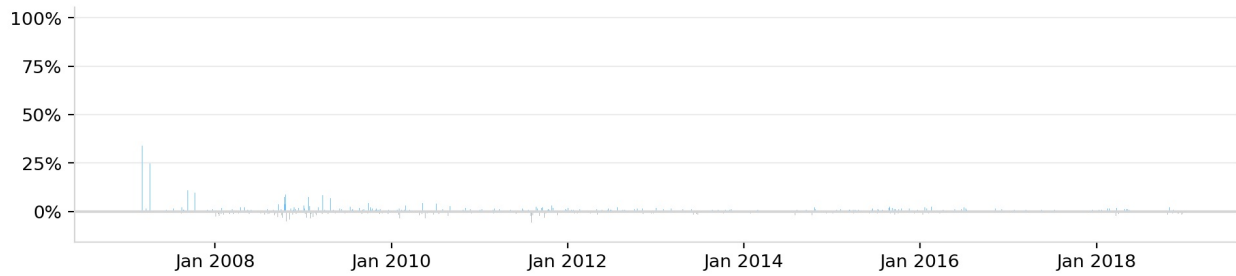

Returns Per Trade

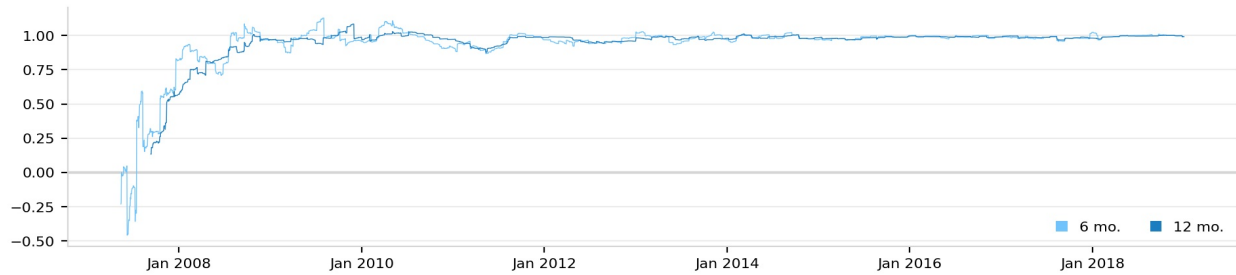Insufficient Data

Asset Allocation

SPY 100.00%

Drawdown
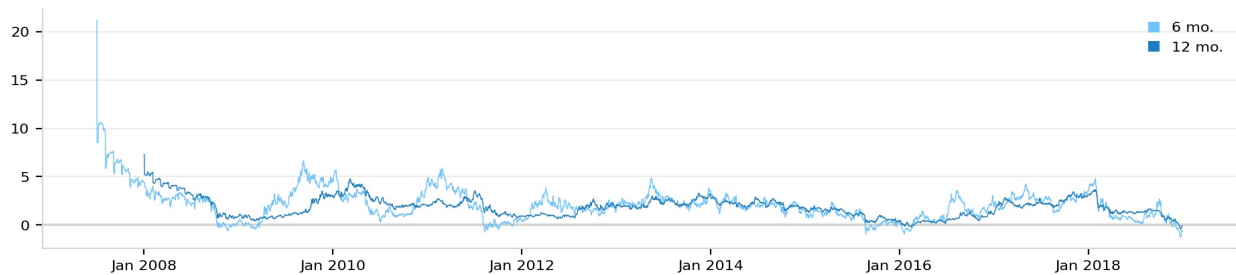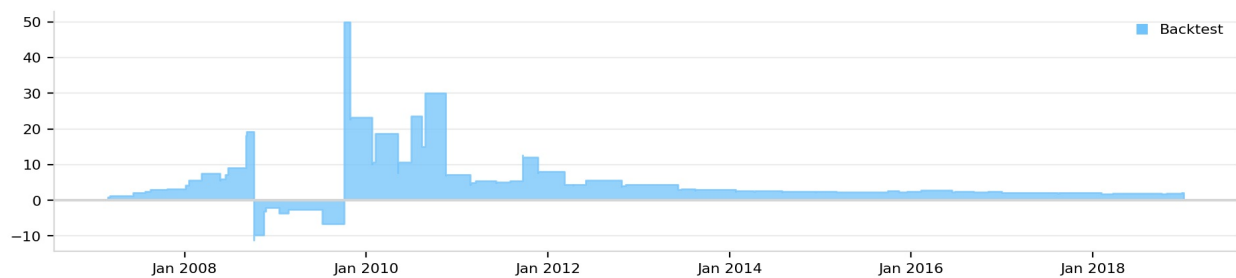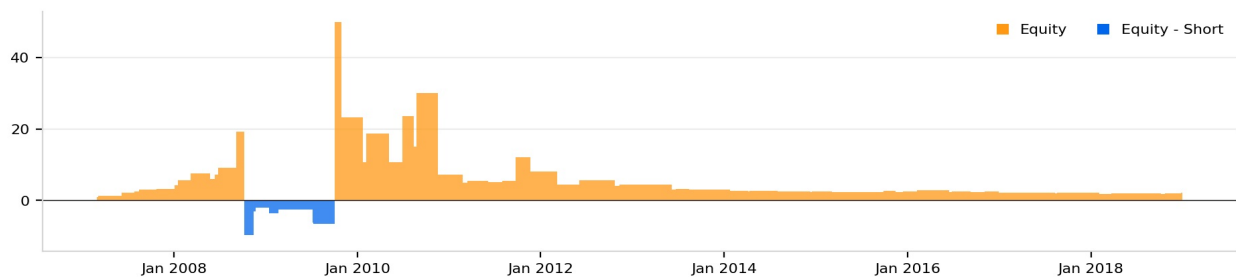
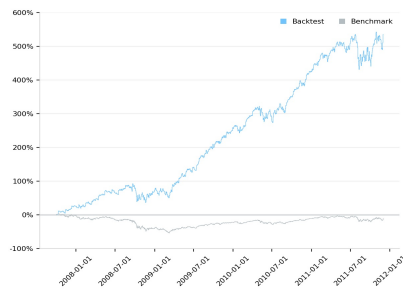## Daily Returns

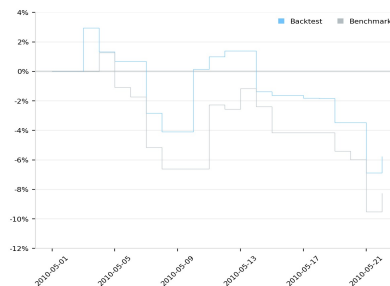## Rolling Portfolio Beta

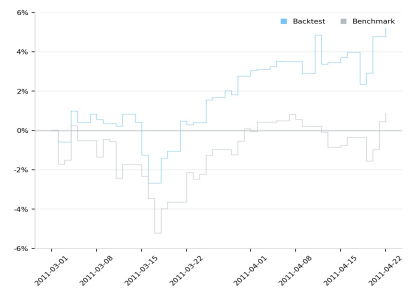
Rolling Sharpe Ratio

Leverage

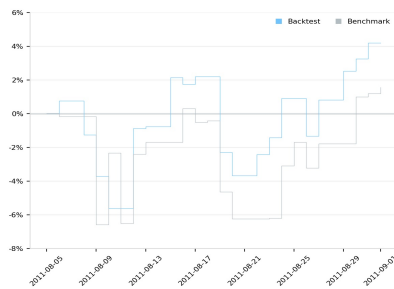
Long-Short Exposure

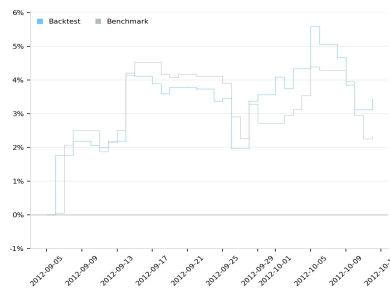## Global Financial Crisis 2007

Flash Crash 2010
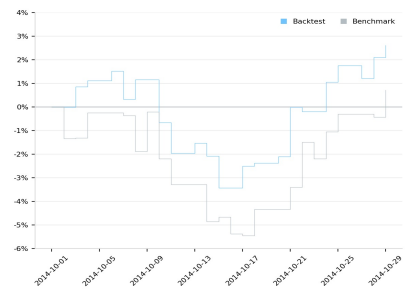

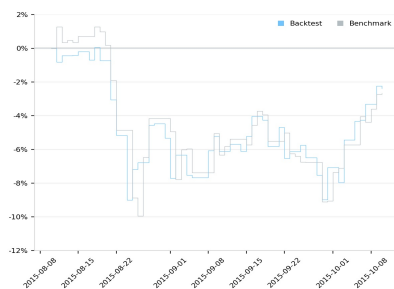## Fukushima Meltdown 2011

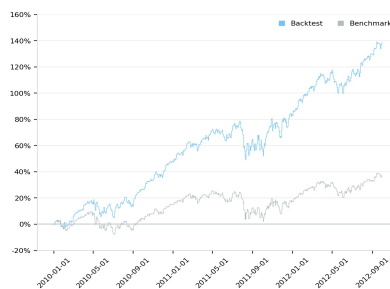## U.S. Credit Downgrade 2011

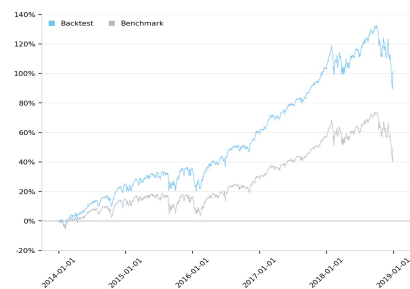## ECB IR Event 2012

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

Parameters

RsiThreshold	35	RsiPeriod	28