Strategy Description

finding best dca methods
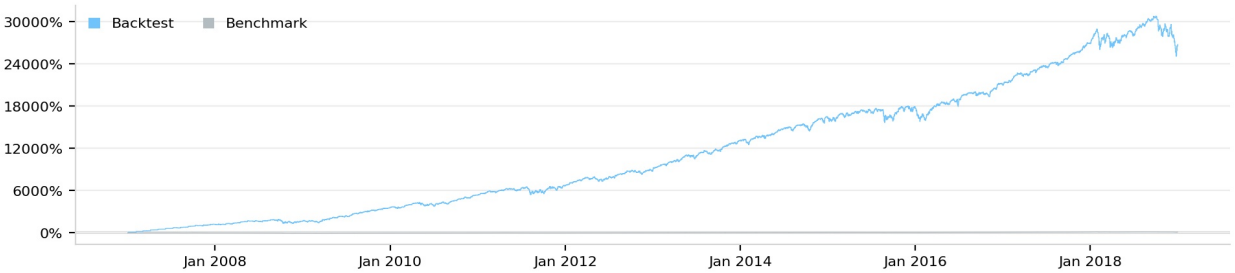
Key Statistics

Runtime Days	4382	Drawdown	29.3%
Turnover	0%	Probabilistic SR	67%
CAGR	59.3%	Sharpe Ratio	1.2
Capacity (USD)	170M	Sortino Ratio	2.8
Trades per Day	0.0	Information Ratio	1.2
Drawdown Recovery	194		

Monthly Returns

|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2007	103.0	47.2	35.3	29.3	22.3	13.9	12.5	14.3	15.0	10.9	5.0	7.7
2008	0.3	5.9	7.1	11.6	7.2	-2.9	6.3	6.9	-5.2	-11.8	-0.9	7.5
2009	-2.5	-4.8	14.6	14.7	9.9	3.9	11.6	6.8	6.7	1.3	8.8	5.6
2010	-3.6	6.0	8.6	5.4	-5.7	-2.8	9.5	-2.1	11.3	5.9	2.1	8.3
2011	3.4	5.1	1.8	4.7	0.1	-1.0	-0.6	-3.8	-4.3	13.6	1.3	2.5
2012	5.8	5.6	4.6	0.6	-4.6	5.5	2.7	3.8	3.6	-0.4	1.8	0.7
2013	5.2	1.5	4.7	2.9	4.8	-1.5	6.3	-2.1	3.8	5.8	3.8	3.3
2014	-3.2	5.4	1.6	1.5	2.9	2.8	1.3	4.6	-0.6	2.7	3.4	0.4
2015	-2.3	6.2	-0.5	2.6	1.8	-1.5	2.9	-5.6	-1.9	9.1	1.2	-0.2
2016	-4.3	1.3	7.5	0.9	2.5	-1.1	3.6	0.6	0.1	-1.2	4.2	2.5
2017	2.0	4.3	0.7	1.4	1.7	1.1	2.6	0.1	2.4	2.8	2.6	1.6
2018	6.0	-3.3	-2.4	2.0	2.8	0.9	4.2	3.5	0.9	-6.8	1.7	-8.4

Cumulative Returns

Annual Returns
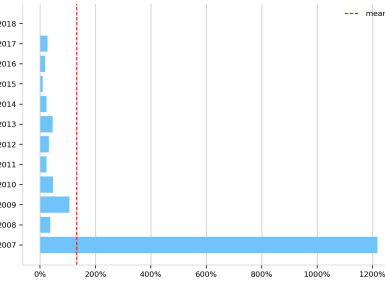
Returns Per Trade

Insufficient Data

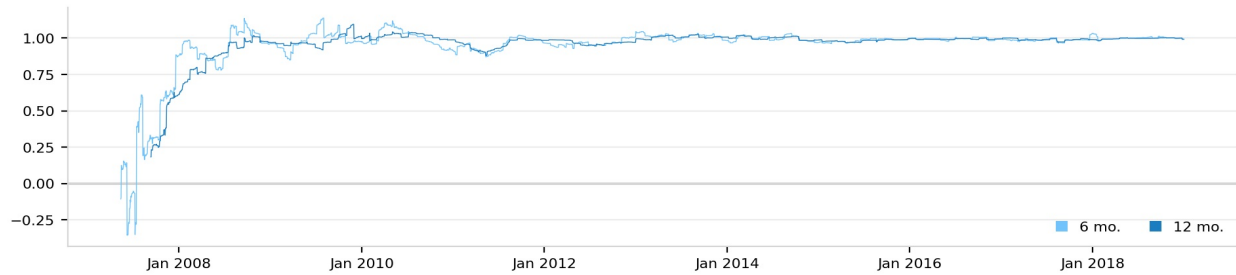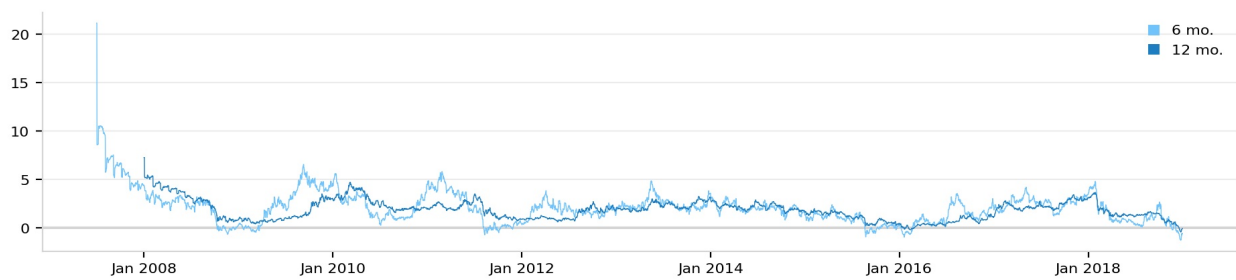## Asset Allocation

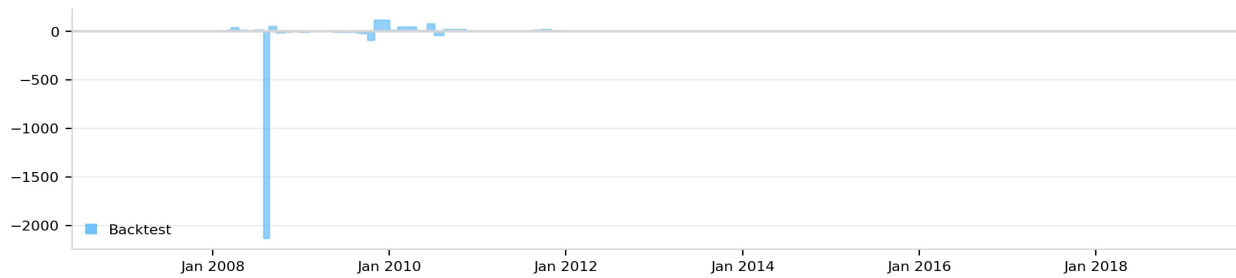SPY 100.00%
Others 0.00%
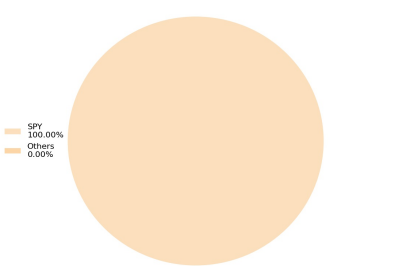
Drawdown
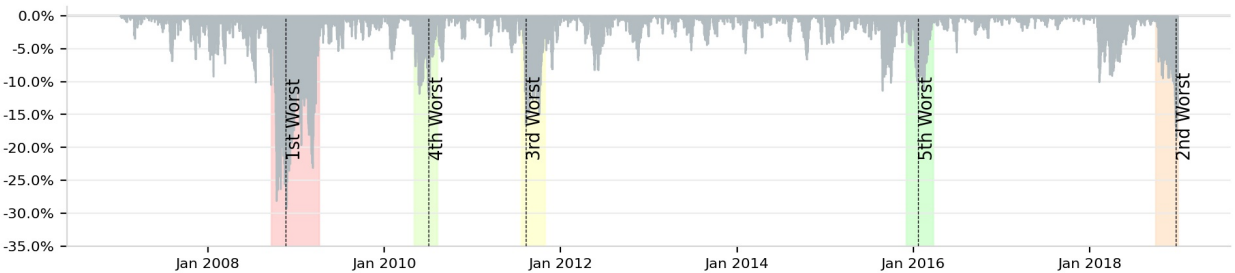
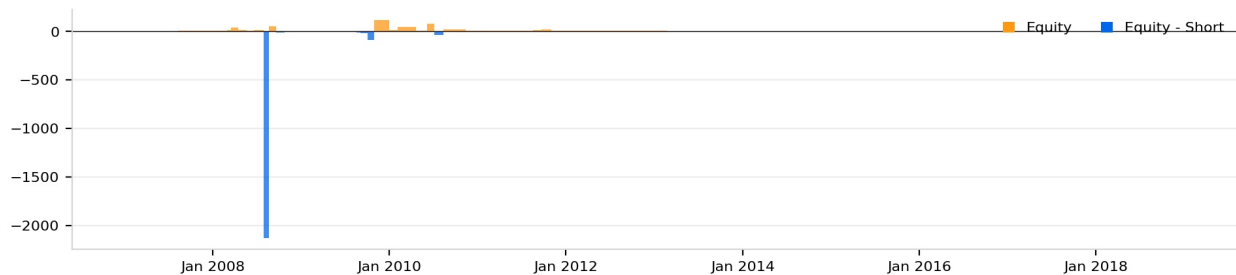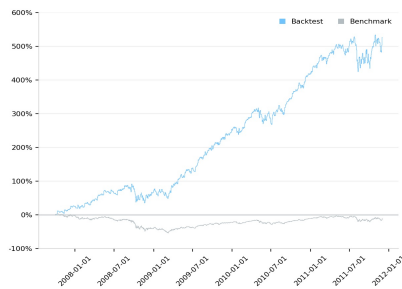## Daily Returns
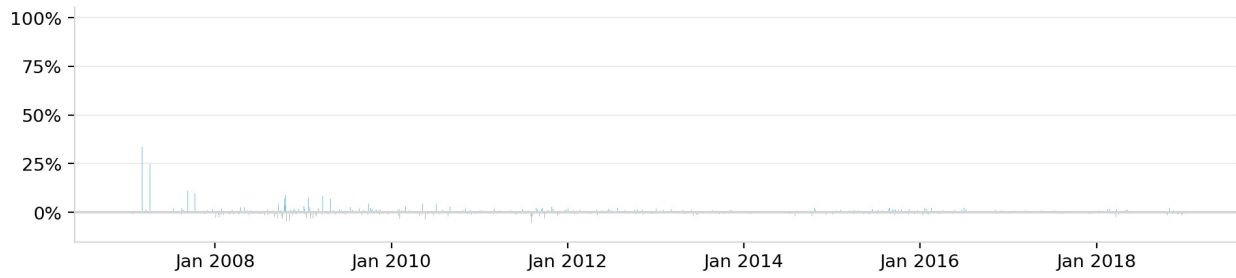
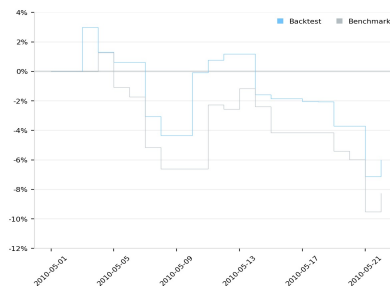## Rolling Portfolio Beta

Rolling Sharpe Ratio

Leverage

Long-Short Exposure
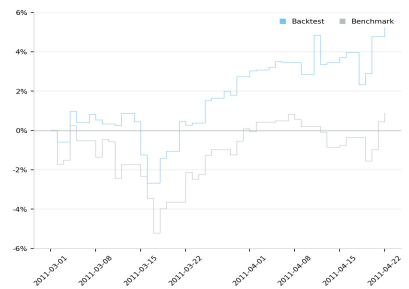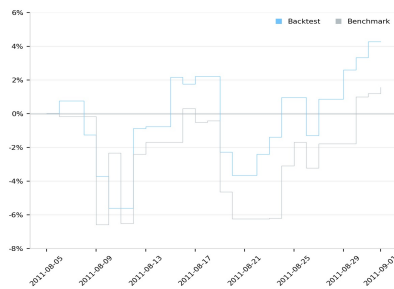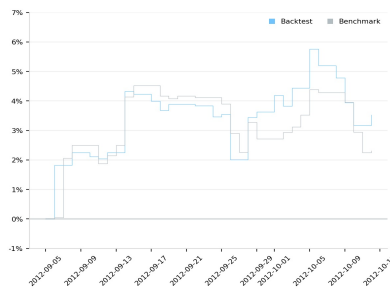
Global Financial Crisis 2007

Flash Crash 2010

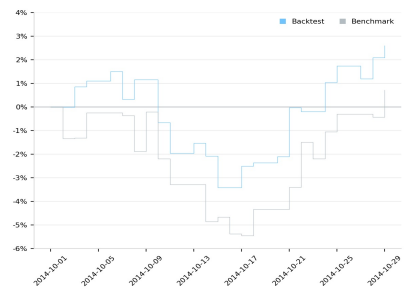

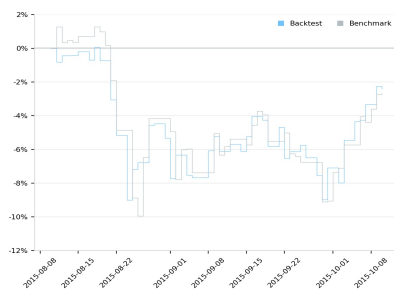## Fukushima Meltdown 2011

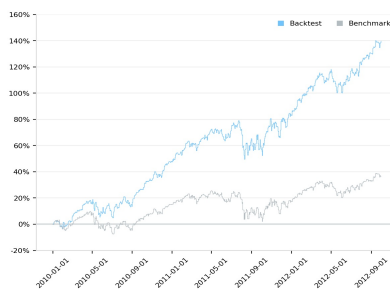## U.S. Credit Downgrade 2011

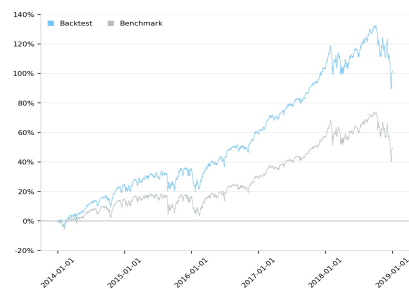## ECB IR Event 2012

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

Parameters

RampBarsToMax	48	RsiMaxMultiplier	1.5
RsiMinMultiplier	0.75		