## Strategy Description

finding best dca methods

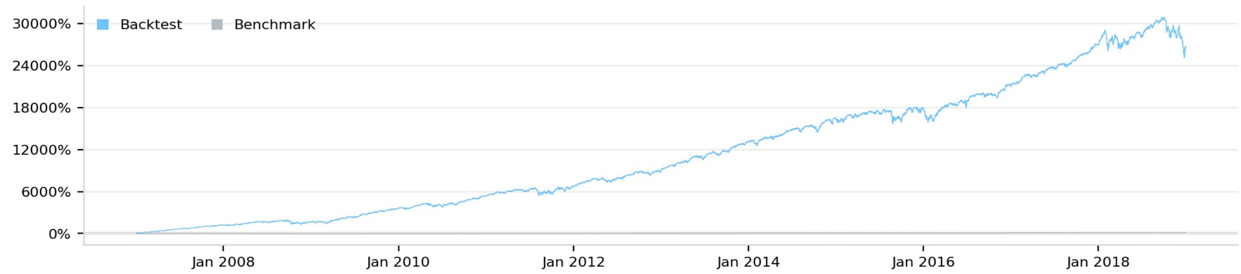
## Key Statistics

| | | | |
|---|---|---|---|
| Runtime Days | 4382 | Drawdown | 29.6% |
| 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 | | |

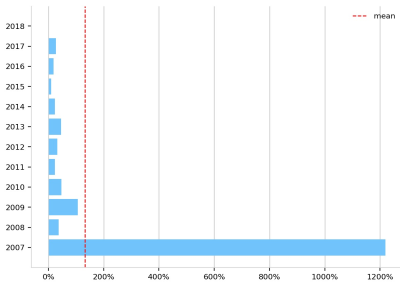
## Monthly Returns

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2007 | 103.0 | 47.2 | 35.3 | 29.3 | 22.2 | 14.0 | 12.4 | 14.1 | 15.3 | 11.0 | 5.3 | 7.7 |
| 2008 | 0.3 | 5.9 | 7.0 | 11.6 | 7.1 | -2.8 | 6.5 | 6.9 | -5.0 | -12.5 | -0.3 | 7.5 |
| 2009 | -2.7 | -4.7 | 14.7 | 14.8 | 9.9 | 3.9 | 11.3 | 6.8 | 6.7 | 1.3 | 8.8 | 5.6 |
| 2010 | -3.6 | 6.0 | 8.6 | 5.4 | -5.6 | -2.8 | 9.4 | -2.1 | 11.2 | 5.8 | 2.2 | 8.3 |
| 2011 | 3.4 | 5.1 | 1.8 | 4.7 | 0.1 | -1.0 | -0.6 | -3.6 | -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 | 5.3 | 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 | 3.0 | 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 | 1.2 | 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 | -6.6 | 1.7 | -8.4 |

## Cumulative Returns



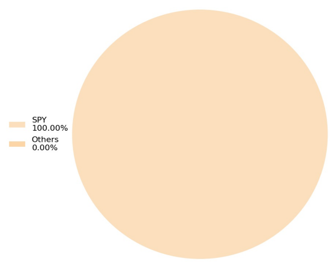

## Annual Returns



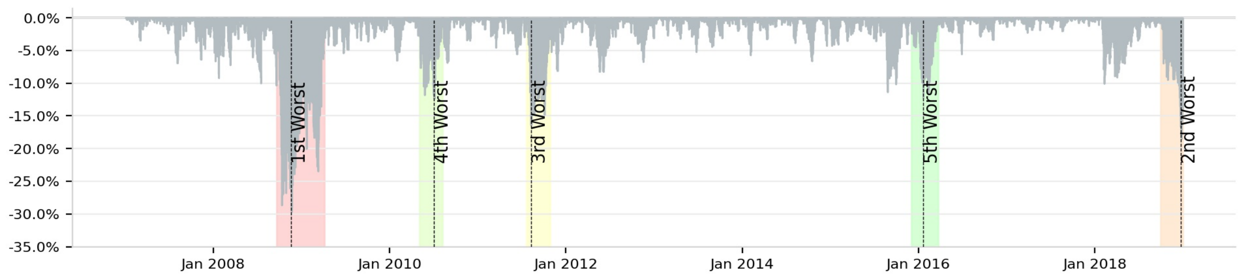

## Returns Per Trade

Insufficient Data

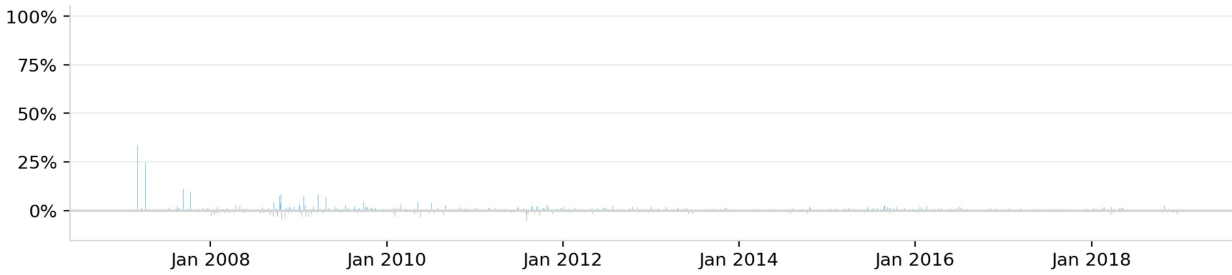
## Asset Allocation



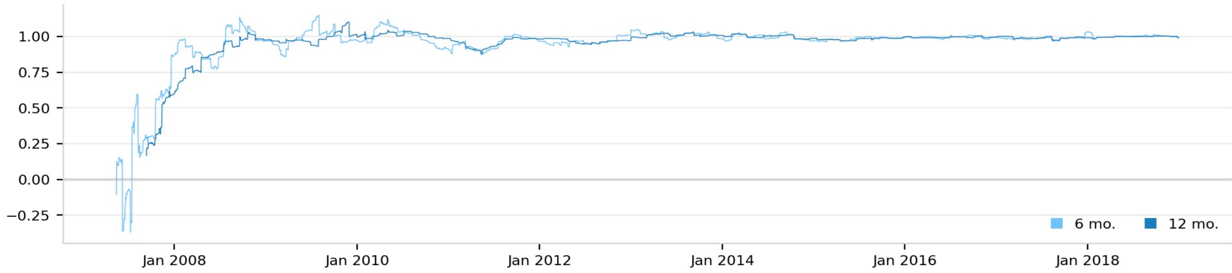

## Drawdown



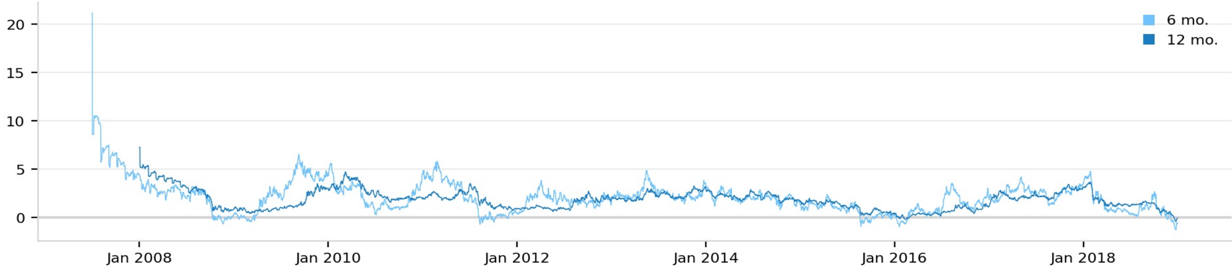
## Daily Returns



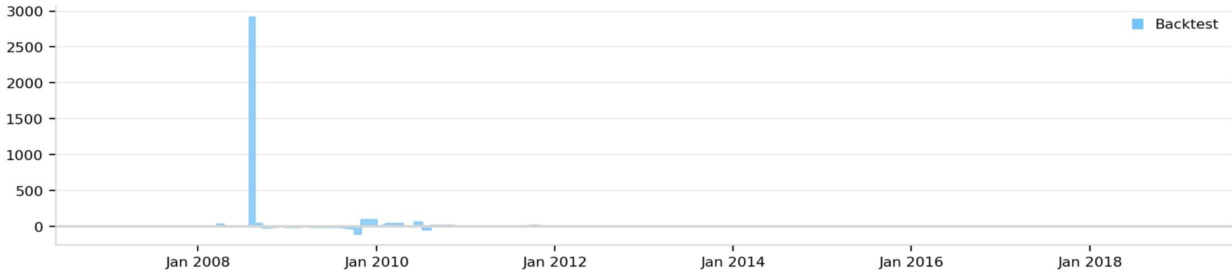

## Rolling Portfolio Beta



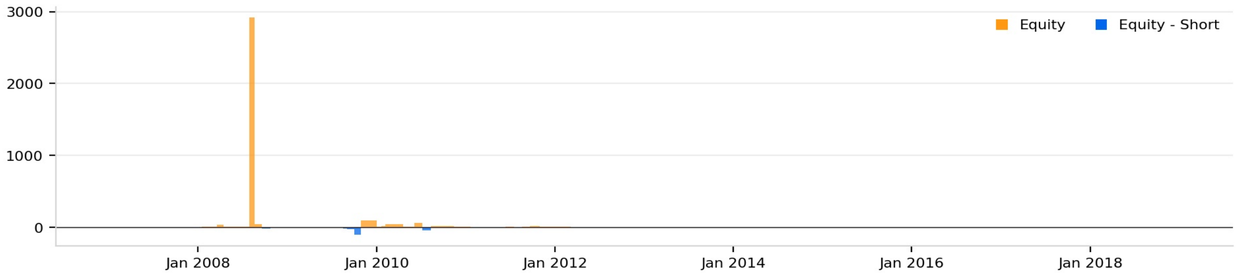

## Rolling Sharpe Ratio



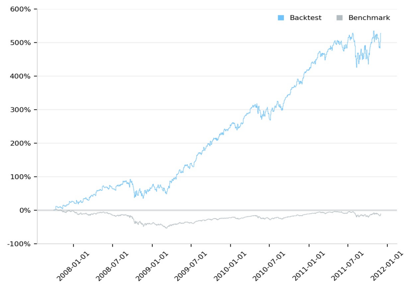

## Leverage



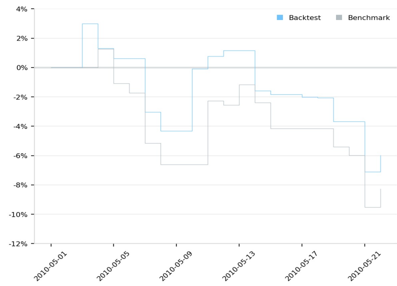

## Long-Short Exposure



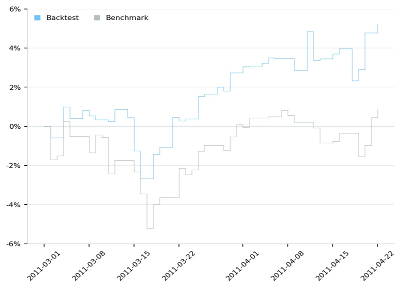
## Global Financial Crisis 2007



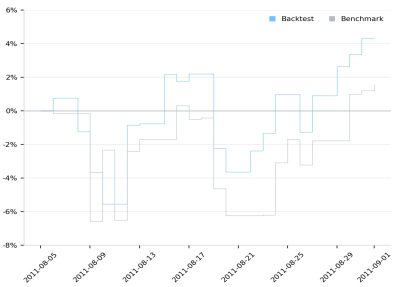

## Flash Crash 2010



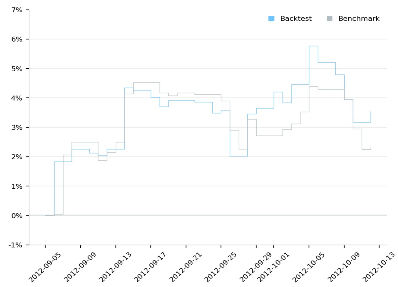

## Fukushima Meltdown 2011



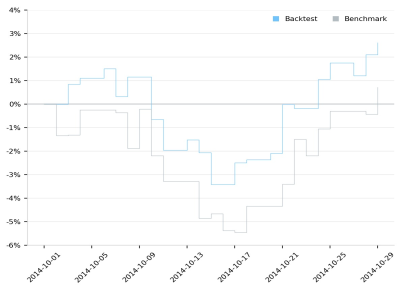

## U.S. Credit Downgrade 2011



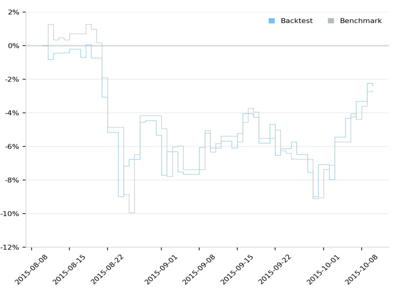

## ECB IR Event 2012



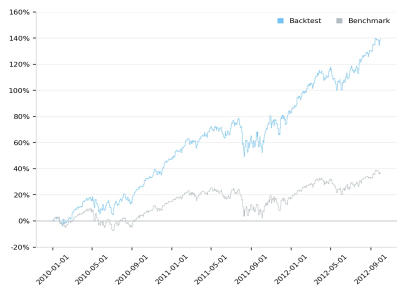

## European Debt Crisis 2014



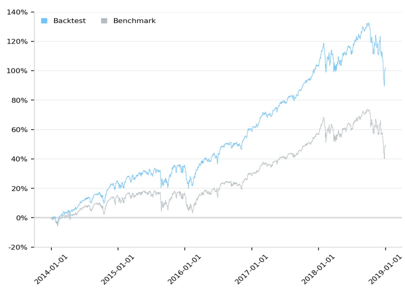

## Market Sell-Off 2015




## Recovery 2010-2012




## New Normal 2014-2019



## Parameters

| | | | |
|---|---|---|---|
| RampBarsToMax | 48 | SrsiMaxMultiplier | 1.5 |
| SrsiMinMultiplier | 0.85 | | |