QUANTCONNECT

Strategy Report: DCA baseline

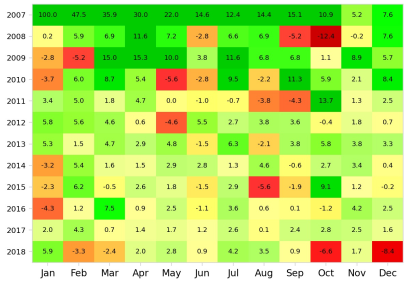
Strategy Description

finding best dca methods

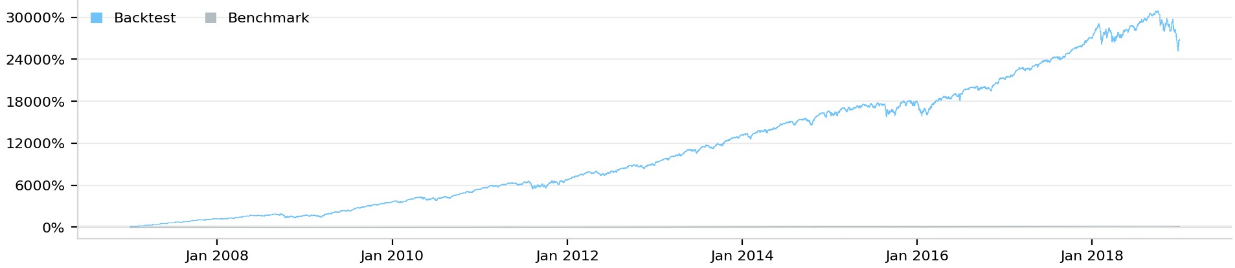
Key Statistics

Runtime Days	4382	Drawdown	29.3%
Turnover	0%	Probabilistic SR	67%
CAGR	59.4%	Sharpe Ratio	1.2
Capacity (USD)	210M	Sortino Ratio	2.8
Trades per Day	0.0	Information Ratio	1.2
Drawdown Recovery	194		

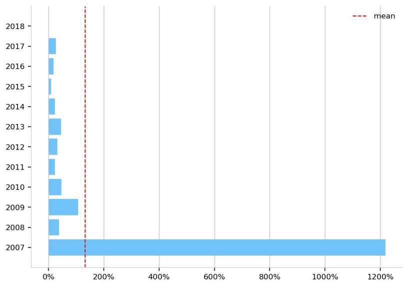
Monthly Returns



Cumulative Returns



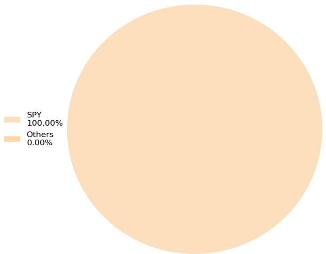
Annual Returns



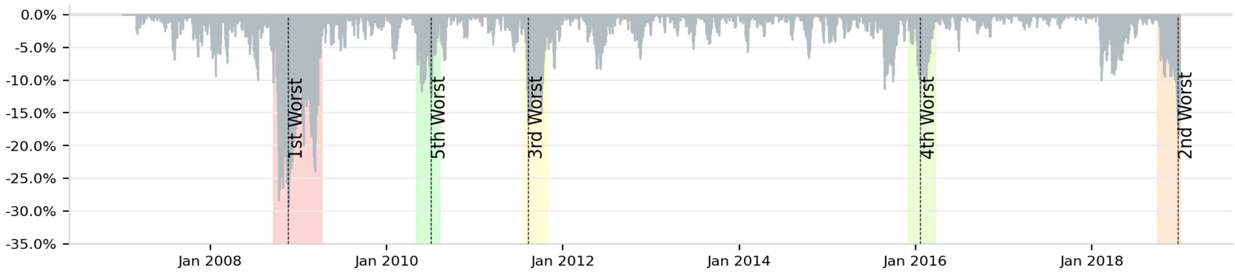
Returns Per Trade

Insufficient Data

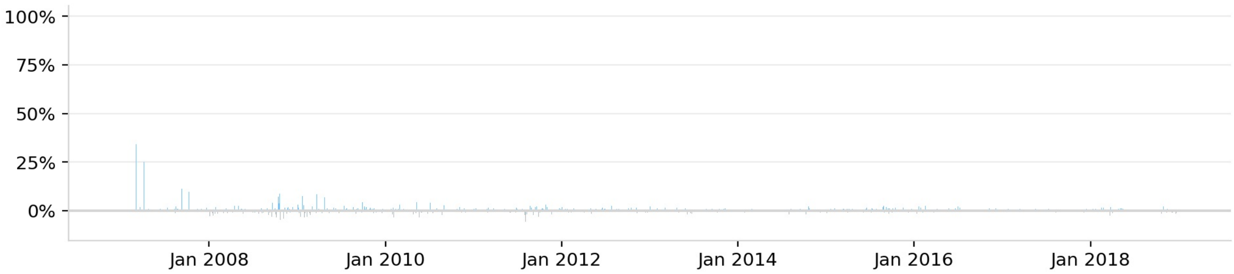
Asset Allocation



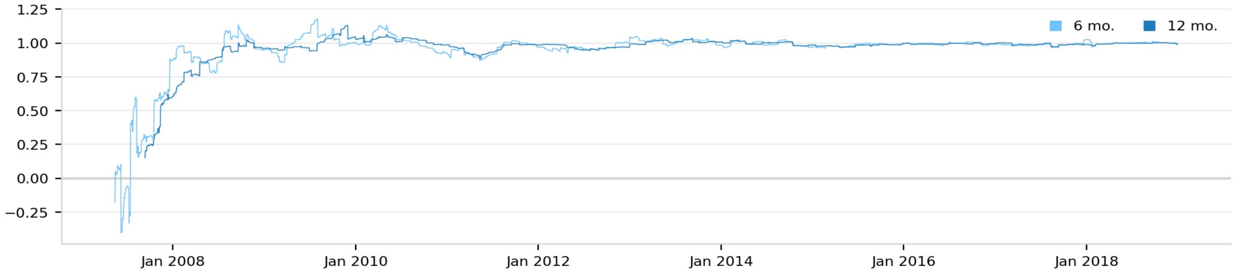
Drawdown



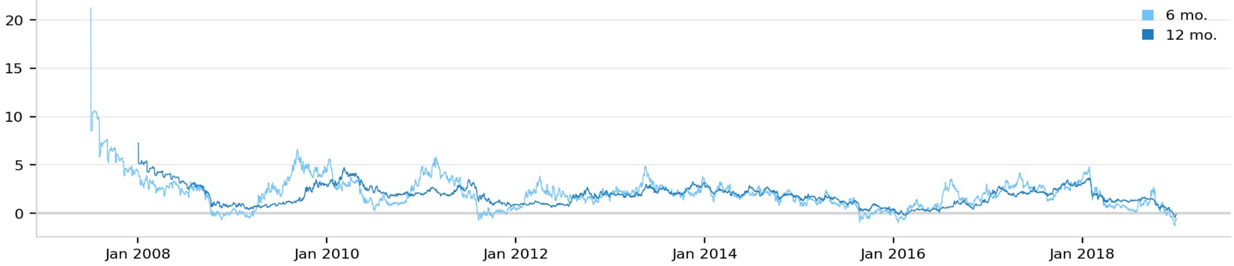
Daily Returns



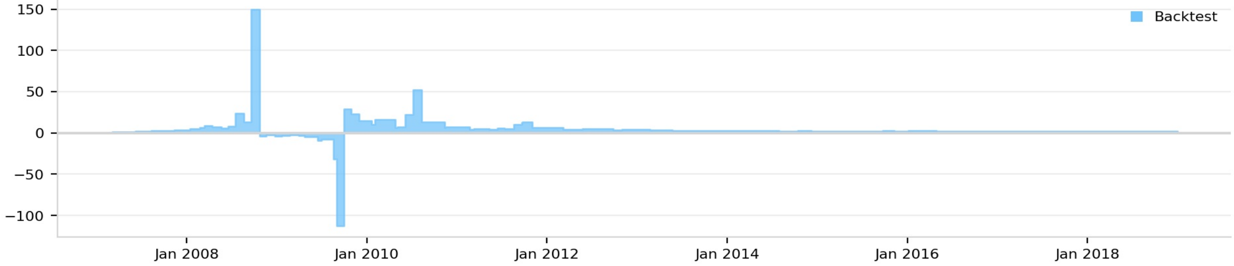
Rolling Portfolio Beta



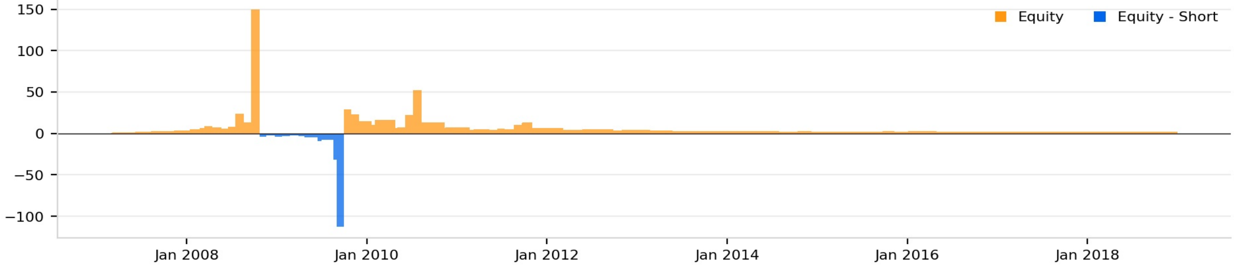
Rolling Sharpe Ratio



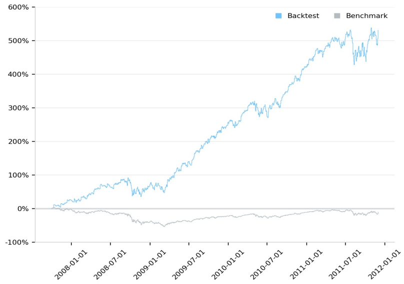
Leverage



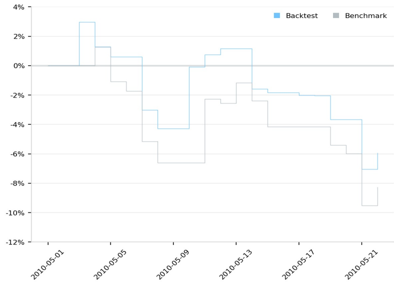
Long-Short Exposure



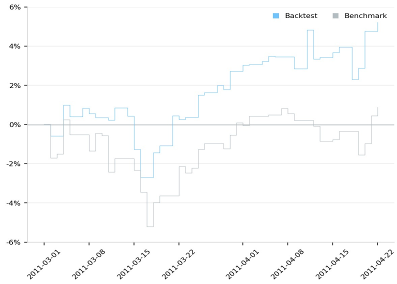
Global Financial Crisis 2007



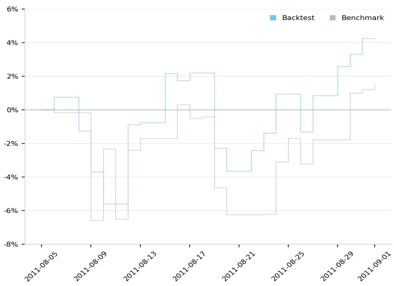
Flash Crash 2010



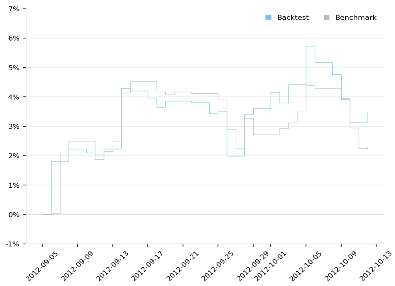
Fukushima Meltdown 2011



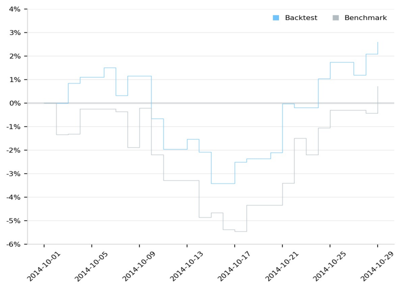
U.S. Credit Downgrade 2011



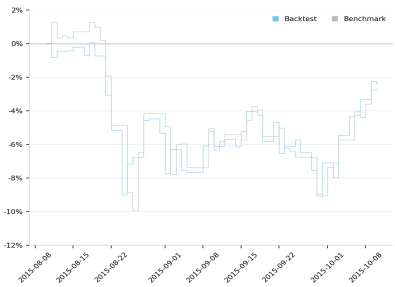
ECB IR Event 2012



European Debt Crisis 2014

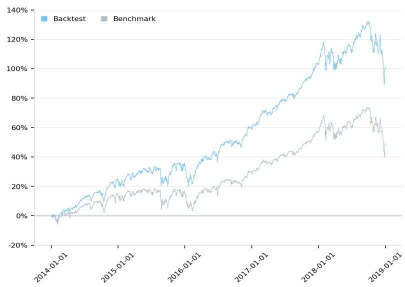


Market Sell-Off 2015



Recovery 2010-2012

New Normal 2014-2019



Parameters

RampBarsToMax	36	AtrMinMultiplier	0.95
AtrMaxMultiplier	1.5	AtrPeriod	168