

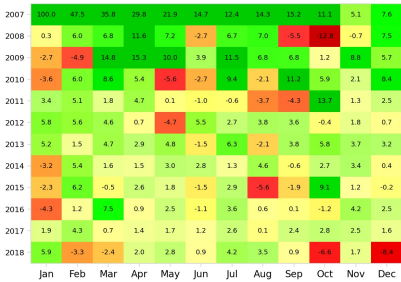
Strategy Description

finding best dca methods

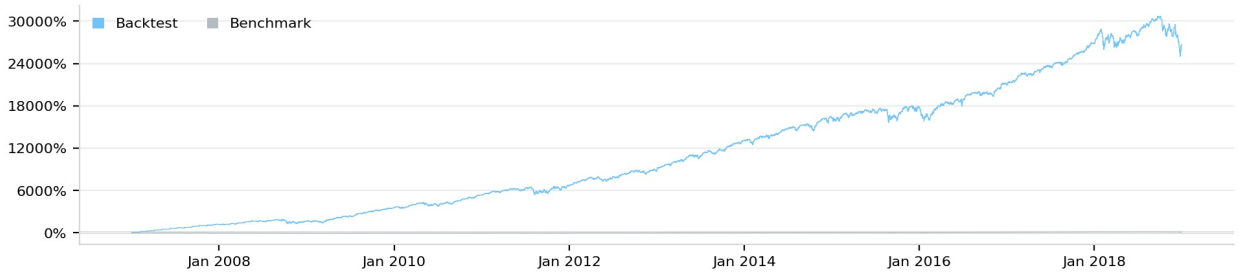
Key Statistics

Runtime Days	4382	Drawdown	30.3%
Turnover	0%	Probabilistic SR	66%
CAGR	59.3%	Sharpe Ratio	1.2
Capacity (USD)	210M	Sortino Ratio	2.8
Trades per Day	0.0	Information Ratio	1.2
Drawdown Recovery	200		

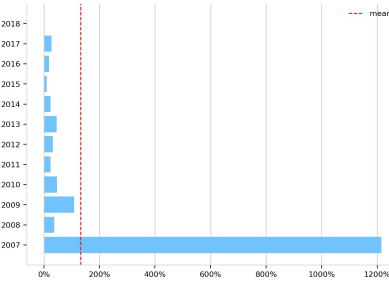
Monthly Returns



Cumulative Returns



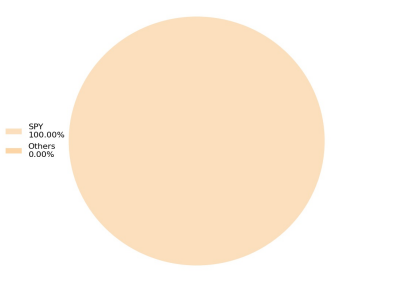
Annual Returns



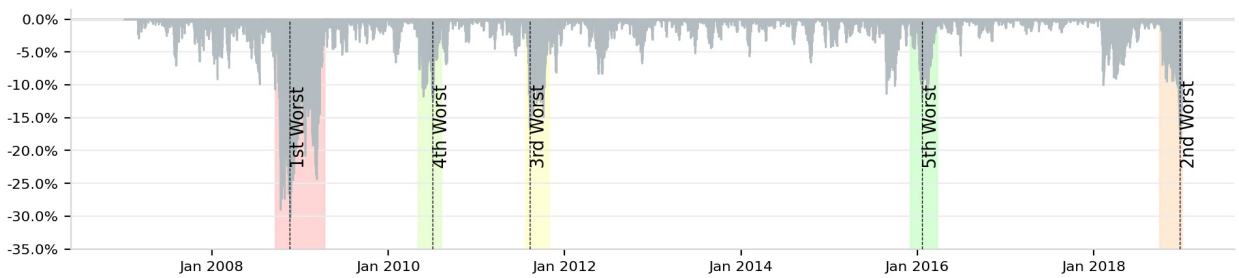
Returns Per Trade

Insufficient Data

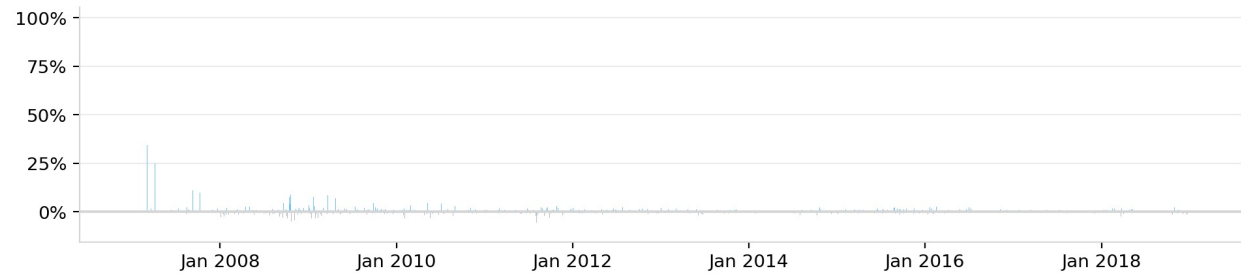
Asset Allocation



Drawdown



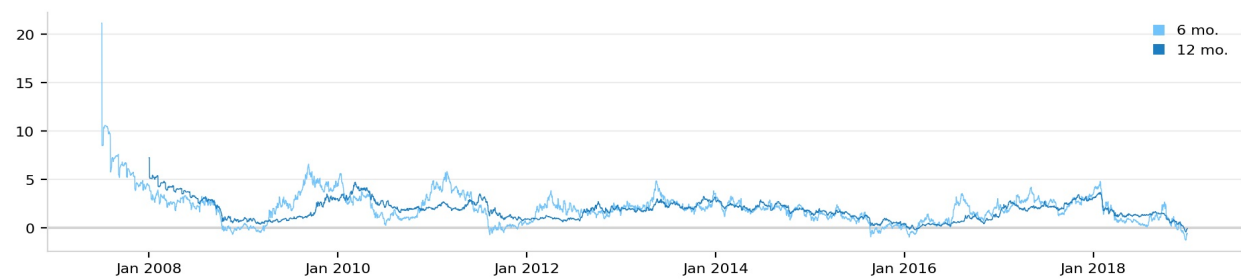
Daily Returns



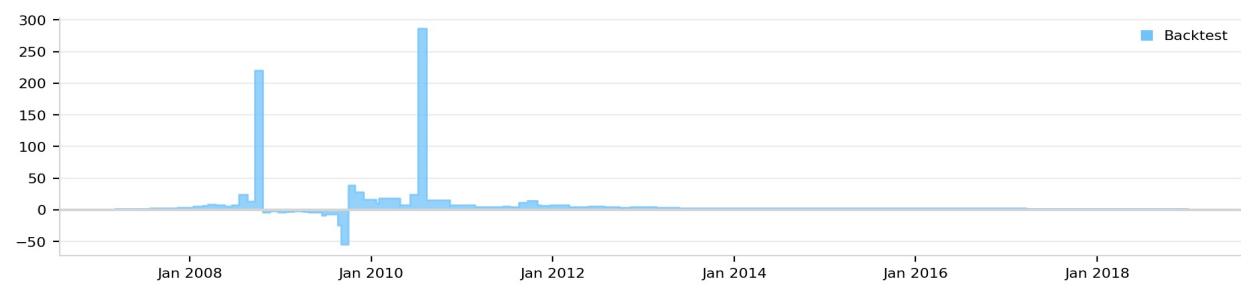
Rolling Portfolio Beta



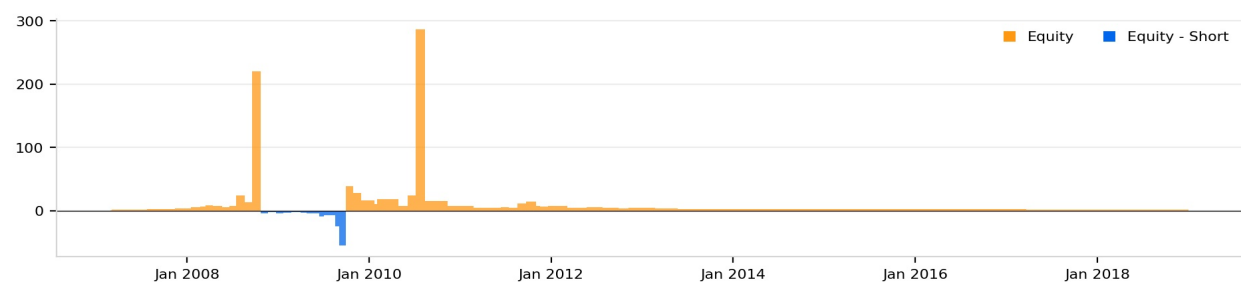
Rolling Sharpe Ratio



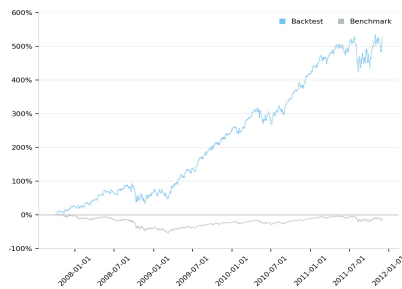
Leverage



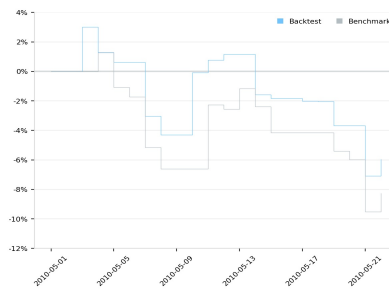
Long-Short Exposure



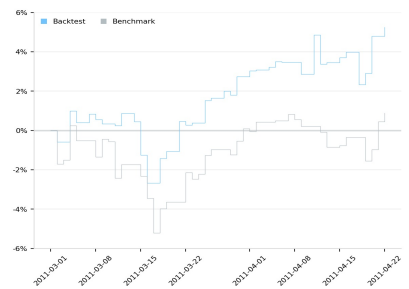
Global Financial Crisis 2007



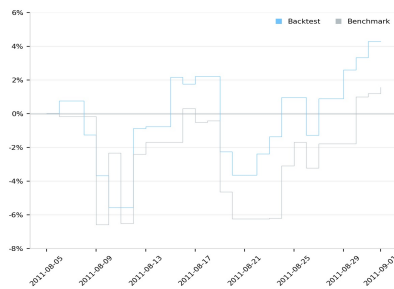
Flash Crash 2010



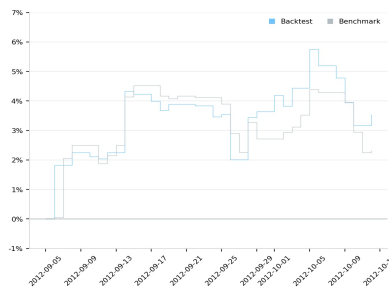
Fukushima Meltdown 2011



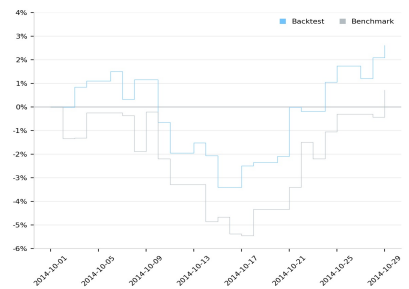
U.S. Credit Downgrade 2011



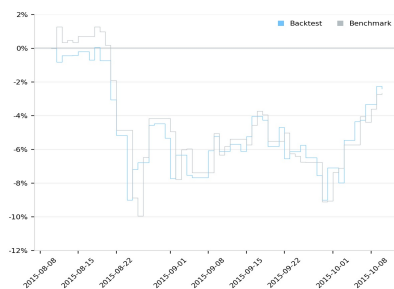
ECB IR Event 2012



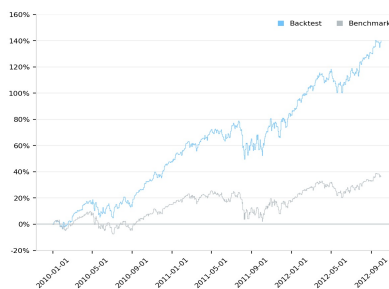
European Debt Crisis 2014



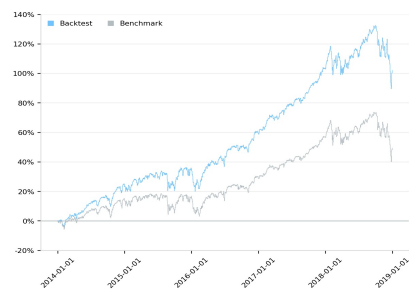
Market Sell-Off 2015



Recovery 2010-2012



New Normal 2014-2019



Parameters

EmaDiffThreshold	-0.01	EmaPeriod	40
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