Strategy Description

finding best dca methods
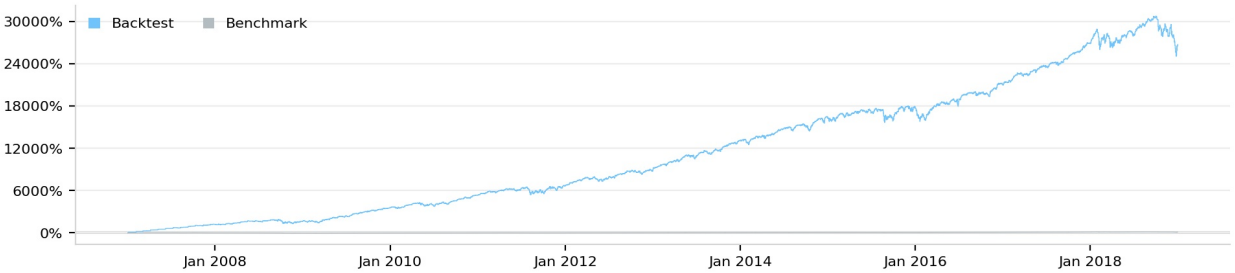
Key Statistics

Runtime Days	4382	Drawdown	30.0%
Turnover	0%	Probabilistic SR	66%
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	200		

Monthly Returns

|	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2007	100.0	47.5	35.8	29.8	21.9	14.7	12.3	14.3	13.2	11.0	5.1	7.6
2008	0.2	6.0	6.8	11.6	7.2	-3.1	6.5	7.0	-5.4	-52.6	-0.6	7.6
2009	-2.7	-4.8	14.8	15.2	10.0	3.9	11.5	6.8	6.8	1.2	8.8	5.7
2010	-3.6	6.0	8.6	5.4	-5.6	-2.7	9.4	-2.2	11.4	5.9	0.2	8.4
2011	3.4	5.1	1.8	4.7	0.1	-0.9	-0.7	-3.7	-4.3	13.6	1.3	2.5
2012	5.9	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	-1.1	7.6	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	1.6	1.0	2.6	0.1	2.4	2.8	2.5	1.6
2018	5.9	-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
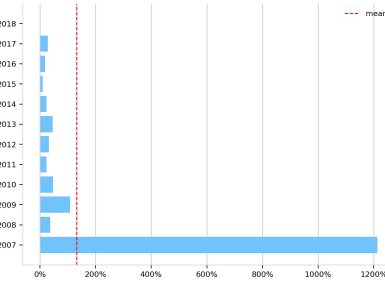
Returns Per Trade

Insufficient Data

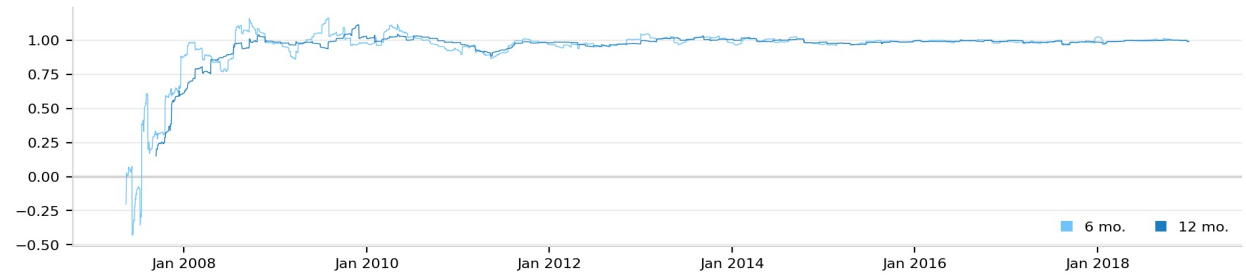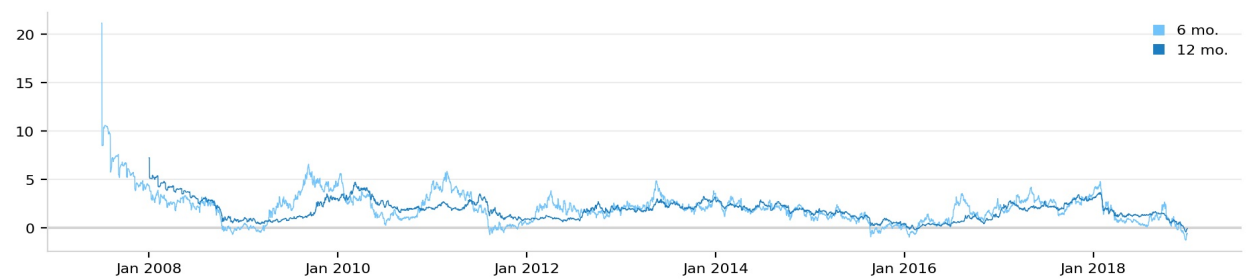## Asset Allocation

SPY 100.00%
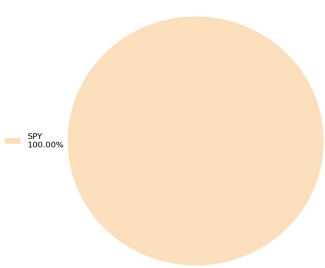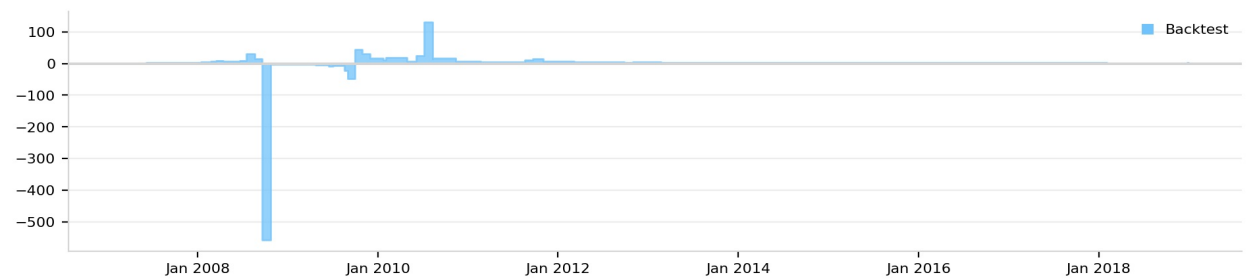
Drawdown
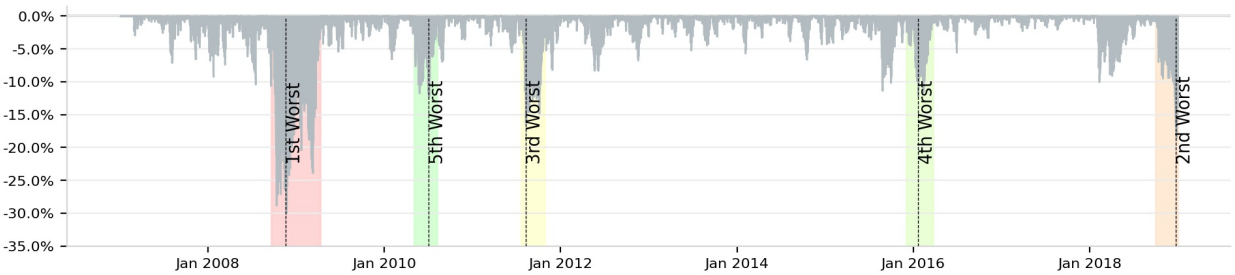
Daily Returns
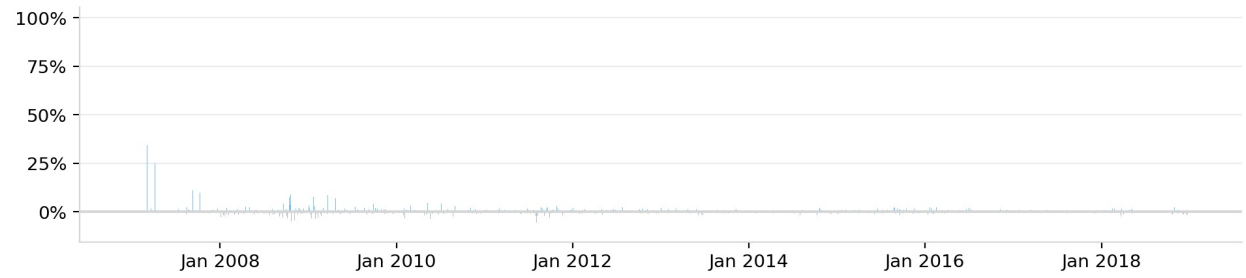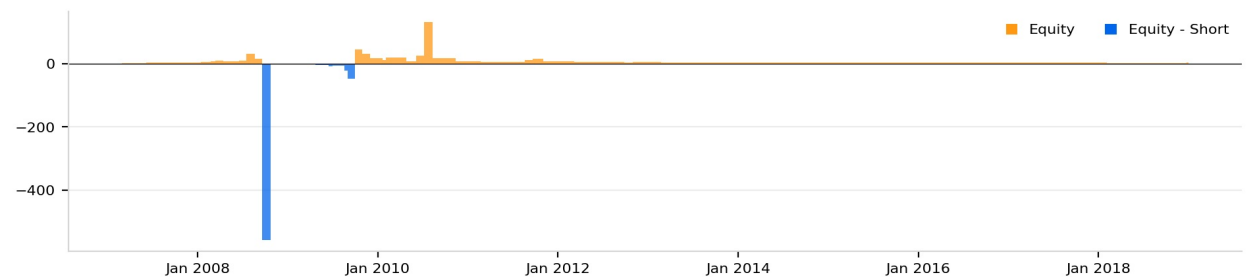

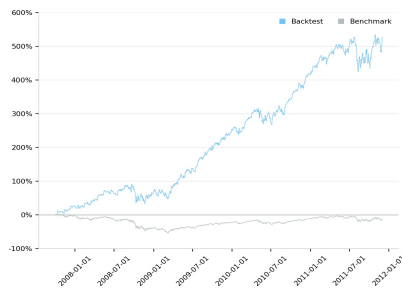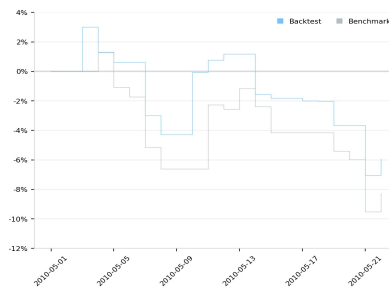## Rolling Portfolio Beta

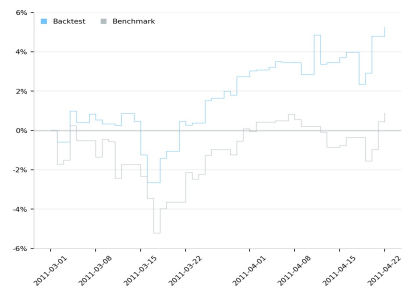## Rolling Sharpe Ratio

Leverage

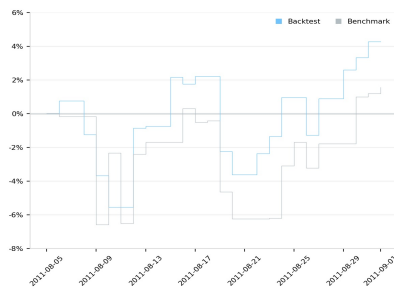

Long-Short Exposure

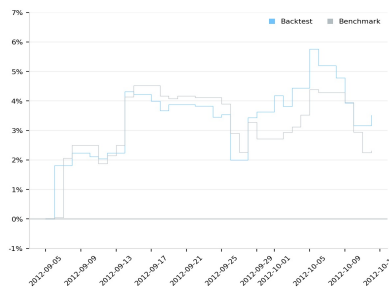## Global Financial Crisis 2007

Flash Crash 2010
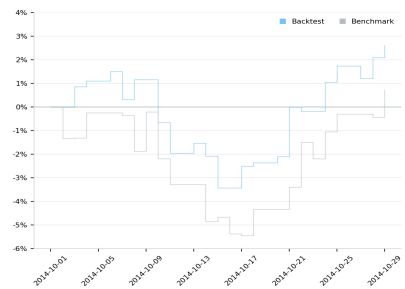

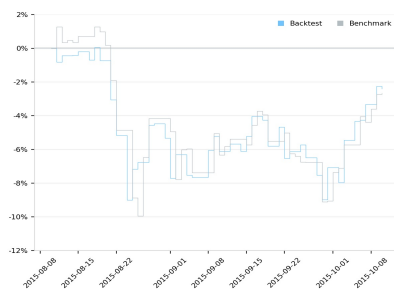## Fukushima Meltdown 2011

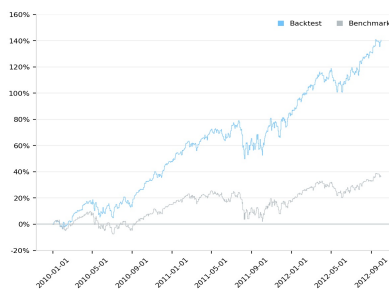## U.S. Credit Downgrade 2011

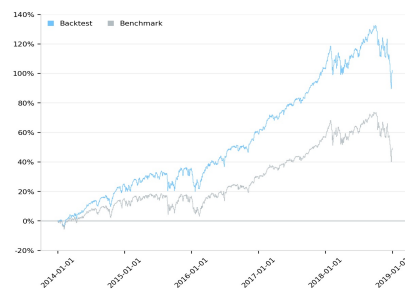## ECB IR Event 2012

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

Parameters

SmaDiffThreshold	-0.01	SmaPeriod	60