Strategy Description

finding best dca methods
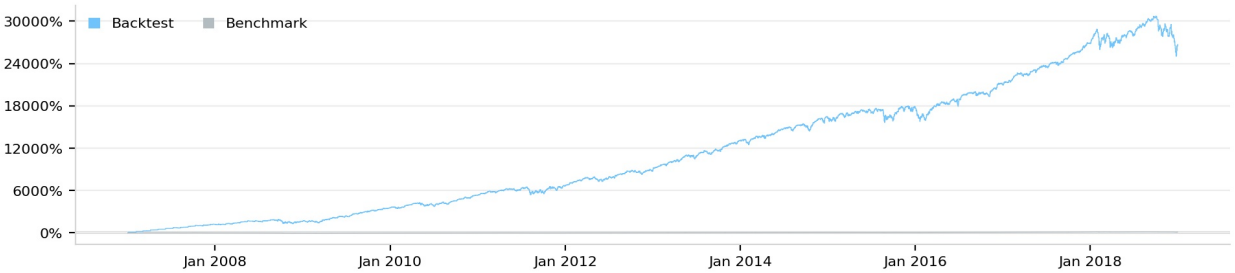
Key Statistics

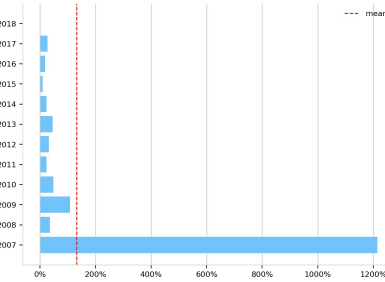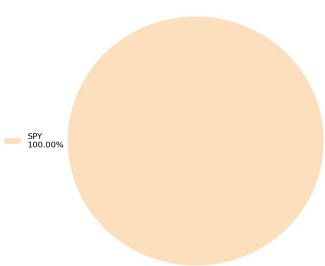|			
Runtime Days	4382	Drawdown	30.2%
Turnover	0%	Probabilistic SR	66%
CAGR	59.3%	Sharpe Ratio	1.2
Capacity (USD)	170M	Sortino Ratio	2.8
Trades per Day	0.0	Information Ratio	1.2
Drawdown Recovery	200		

Monthly Returns
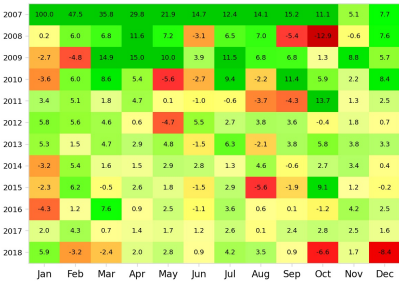
Cumulative Returns

Annual Returns

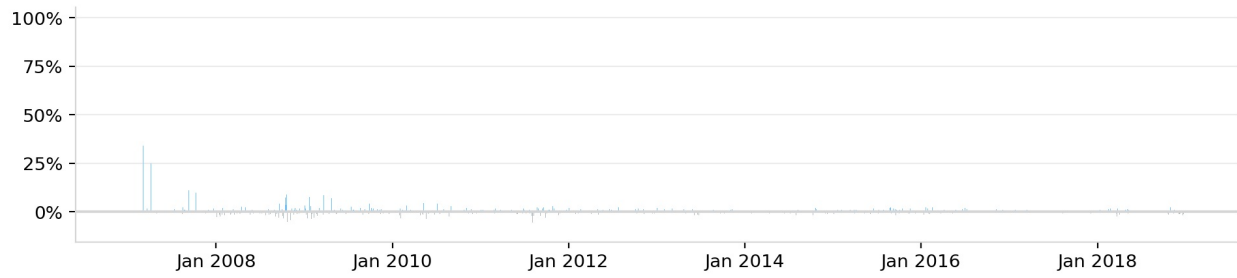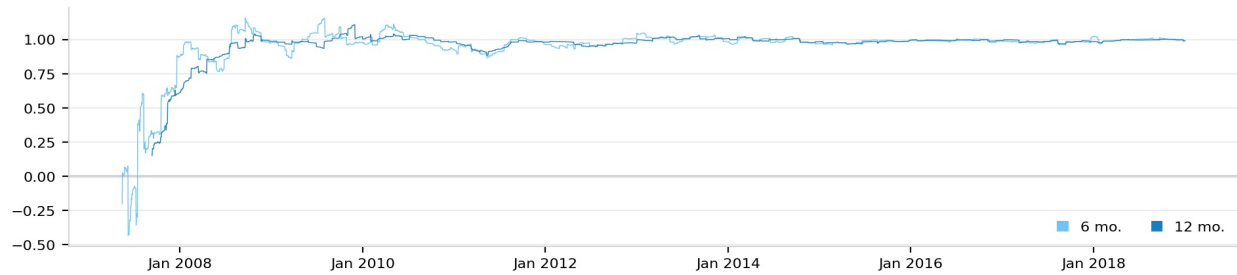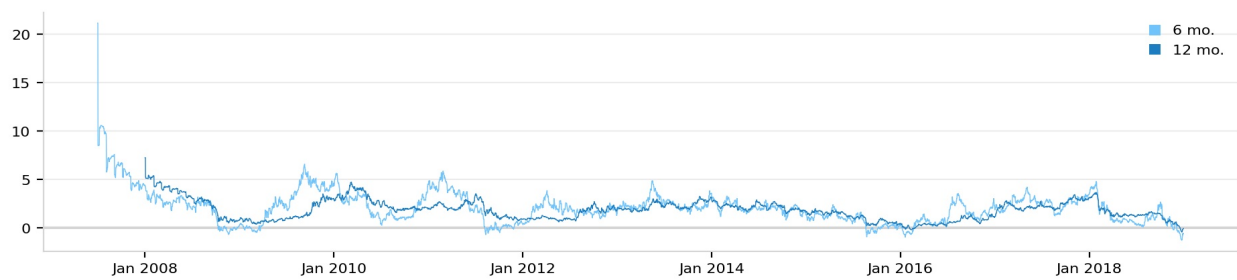## Returns Per Trade

Insufficient Data

Asset Allocation
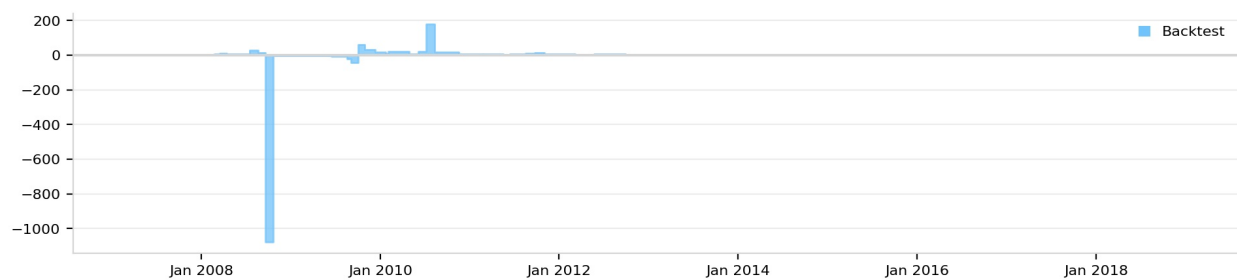

SPY 100.00%

Drawdown
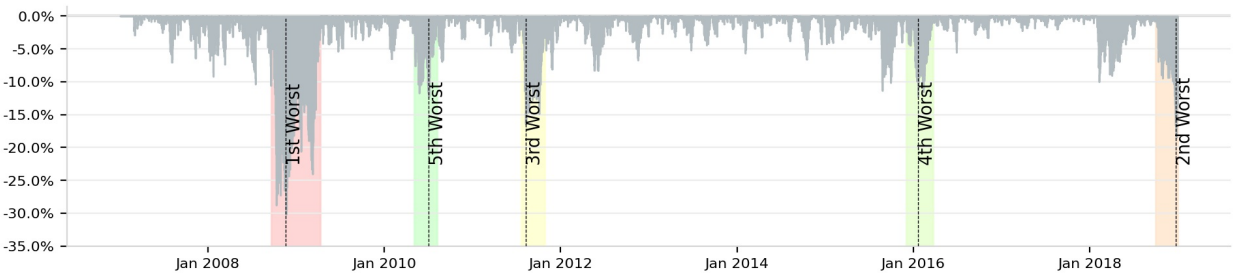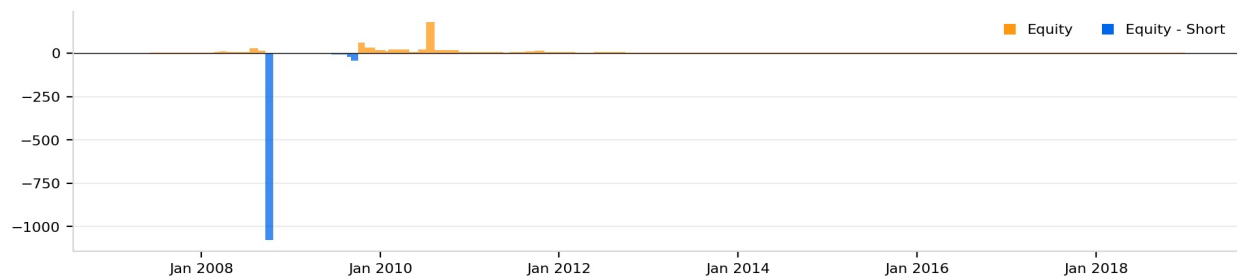
Daily Returns

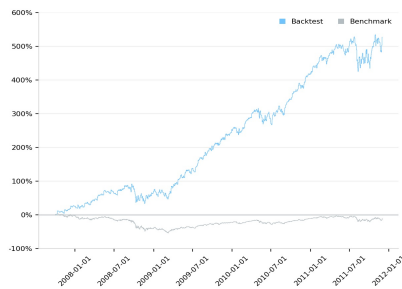## Rolling Portfolio Beta

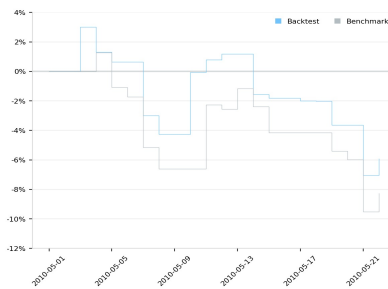## Rolling Sharpe Ratio

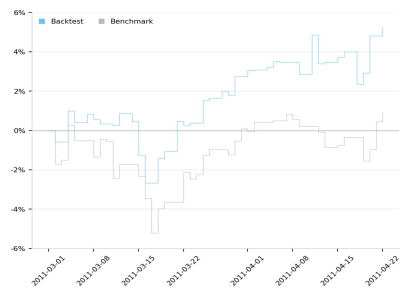## Leverage

Long-Short Exposure
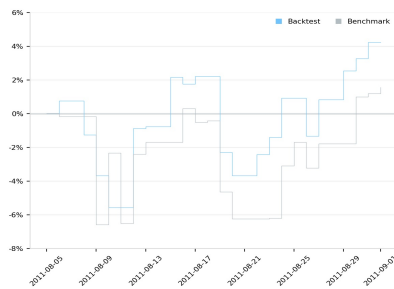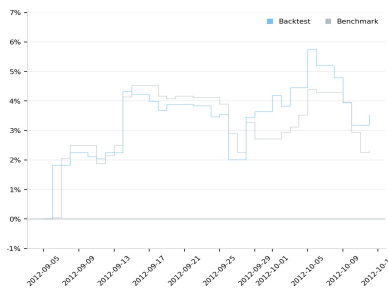
Global Financial Crisis 2007

Flash Crash 2010
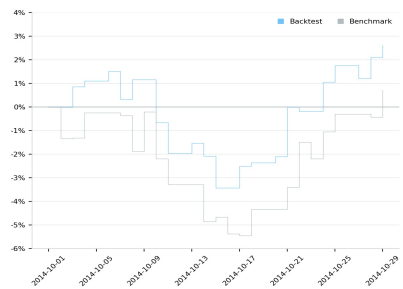

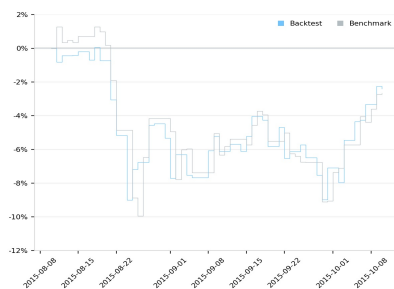## Fukushima Meltdown 2011

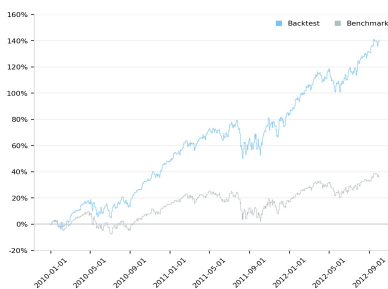## U.S. Credit Downgrade 2011
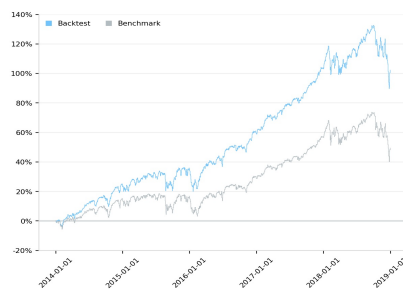

ECB IR Event 2012

European Debt Crisis 2014

Market Sell-Off 2015

Recovery 2010-2012

New Normal 2014-2019

Parameters

EmaDiffThreshold	-0.01	EmaPeriod	80