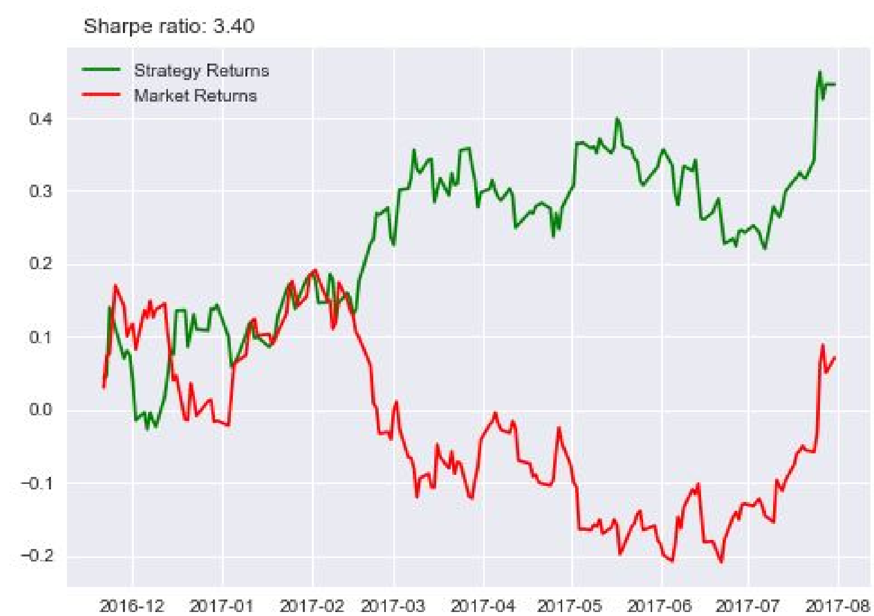
I just changed the data from SPY to IBM. Then the result looks like this:

I know what you are thinking: I am just fitting the data to get the results. Which is not entirely wrong. I will show you another stock then you decide.

```
df= web.get_data_yahoo('FCX',start= '2000-01-01', end='2017-08-01')
```

I changed the stock to Freeport-McMoRan Inc and the result looks like this:



You can further change it to GE or something else and check for yourself. This strategy works on some stocks but doesn’t work on others, which is the case with most quant strategies. There are a few reasons why the algorithm did work consistently and I will list some of them here.

1. No autocorrelation of returns
2. No Support Vector hyper parameter optimization
3. No error propagation