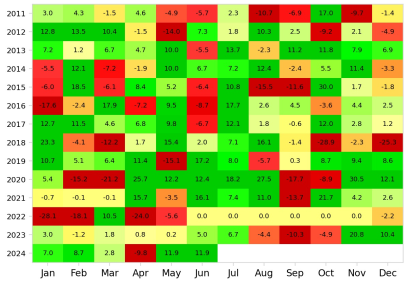
Strategy Description

This algorithm combines a dynamic SPY strategy with a TQQQ buy-and-hold strategy that incorporates a drawdown-based stop-loss. The SPY component uses moving averages, ATR, and RSI indicators to determine buy and sell signals, with capital preservation mechanisms that adjust thresholds based on market conditions. TQQQ is initially bought after a warm-up period, and its position is managed using a slower moving average crossover for reentry after a drawdown-triggered exit. The strategy includes annual rebalancing and makes use of QuantConnect parameters for key variables, allowing for flexibility and optimization.

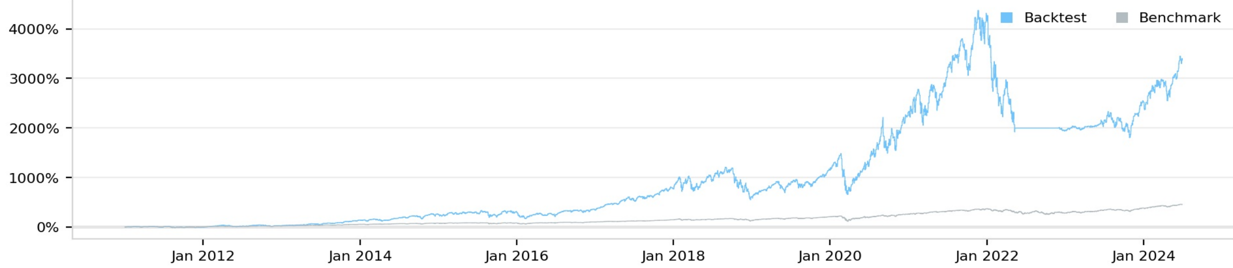
Key Statistics

Runtime Days	4927	Drawdown	57.4%
Turnover	0%	Probabilistic SR	10%
CAGR	30.0%	Sharpe Ratio	0.8
Capacity (USD)	410M	Sortino Ratio	0.8
Trades per Day	0.0	Information Ratio	0.7

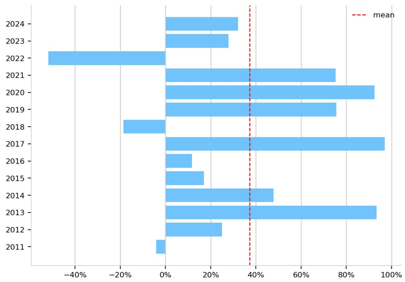
Monthly Returns



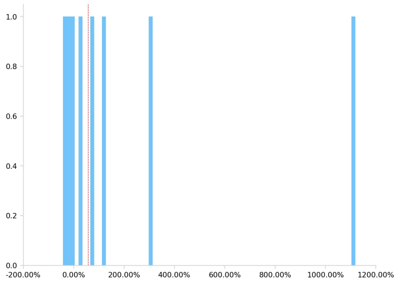
Cumulative Returns



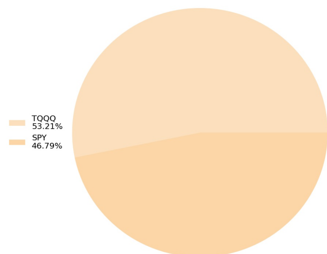
Annual Returns



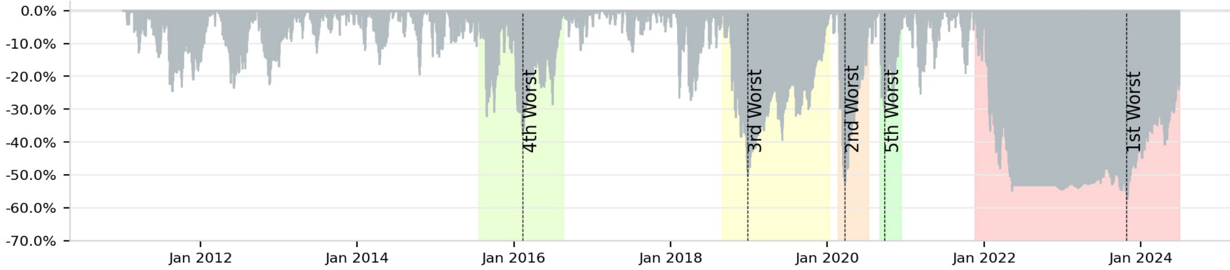
Returns Per Trade



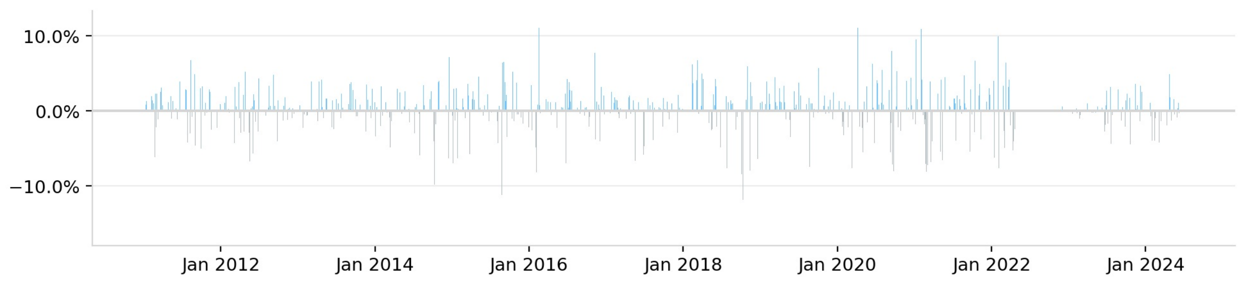
Asset Allocation



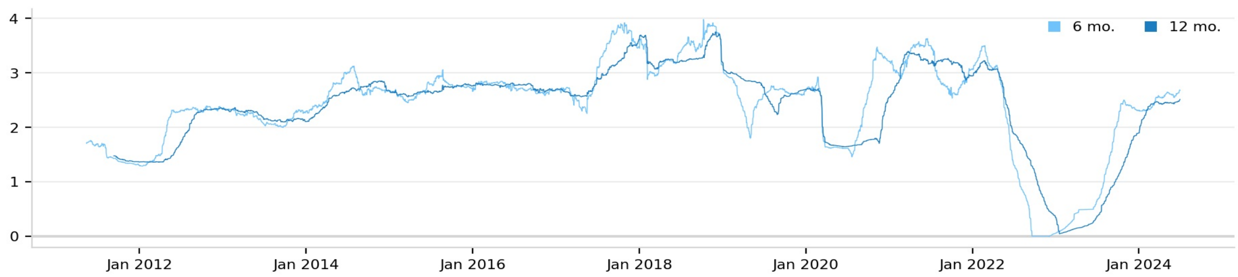
Drawdown



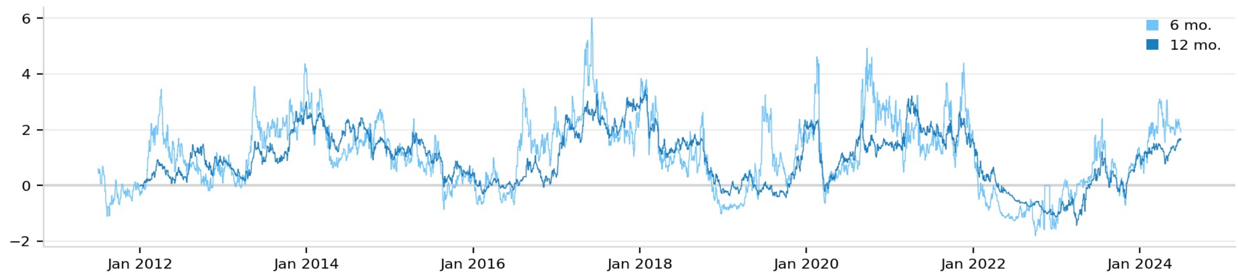
Daily Returns



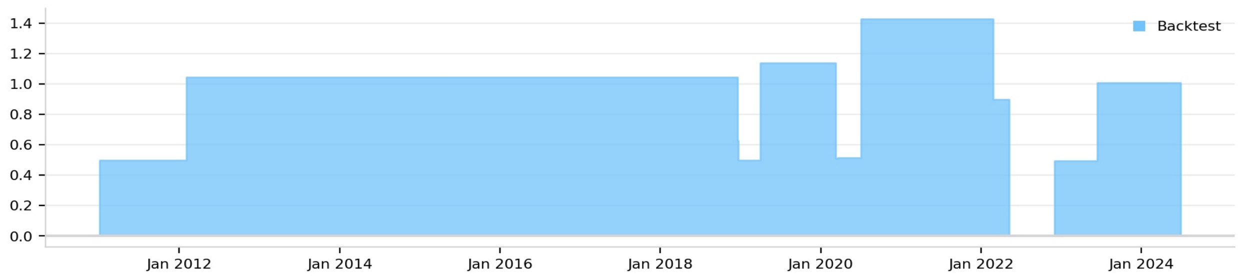
Rolling Portfolio Beta



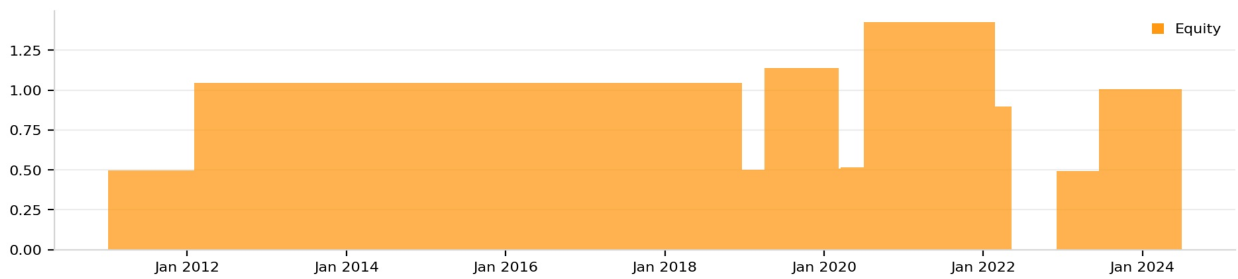
Rolling Sharpe Ratio



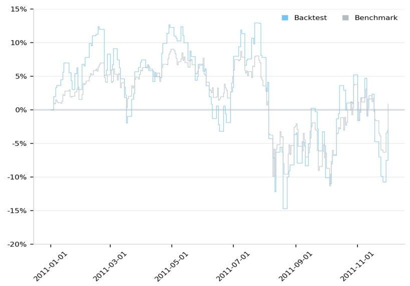
Leverage



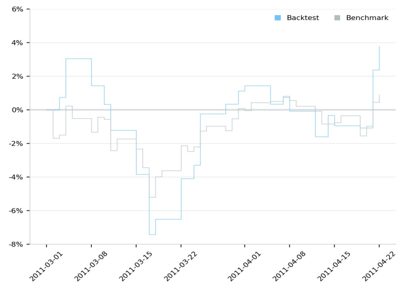
Long-Short Exposure



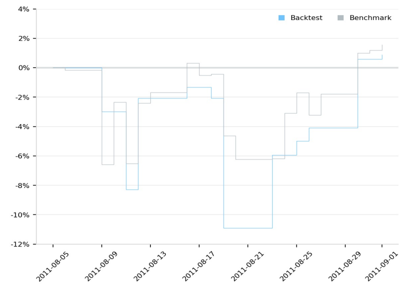
Global Financial Crisis 2007



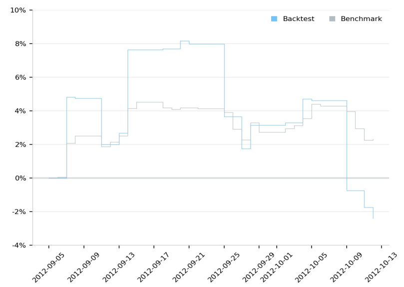
Fukushima Meltdown 2011



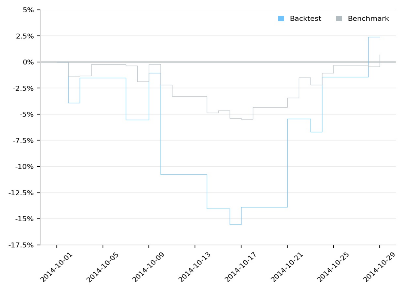
U.S. Credit Downgrade 2011



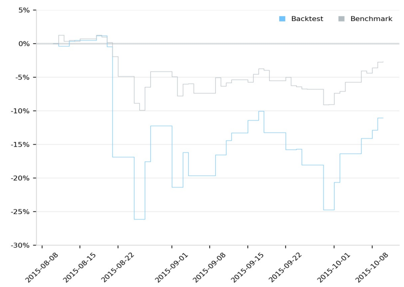
ECB IR Event 2012



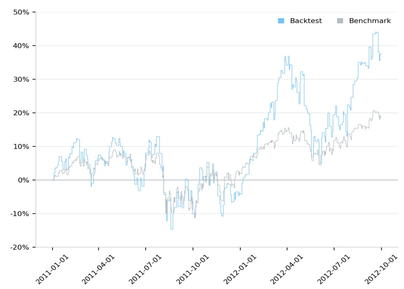
European Debt Crisis 2014



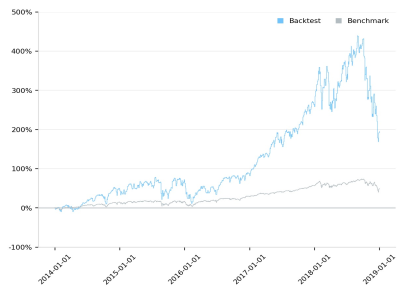
Market Sell-Off 2015



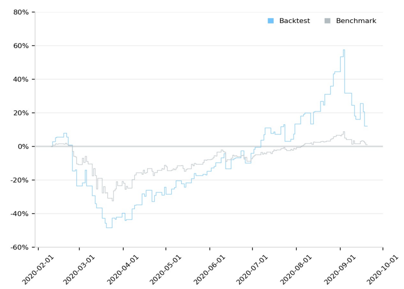
Recovery 2010-2012



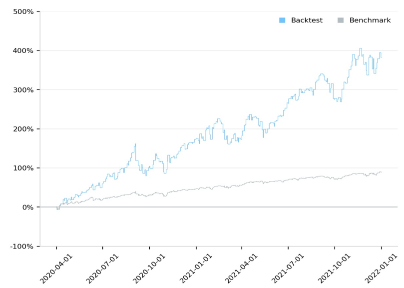
New Normal 2014-2019



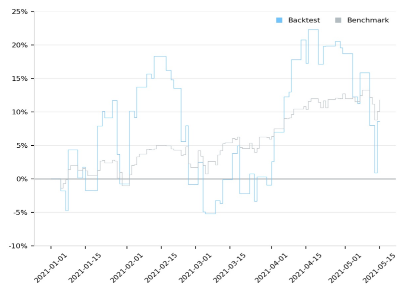
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021

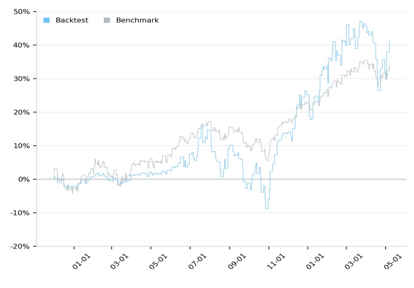


Meme Season 2021



Russia Invades Ukraine 2022-2023

AI Boom 2022-Present



Parameters

tqqq_drawdown_threshold	0.45	spy_long_ma_period	6
spy_capital_preservation_mult	3.00		