

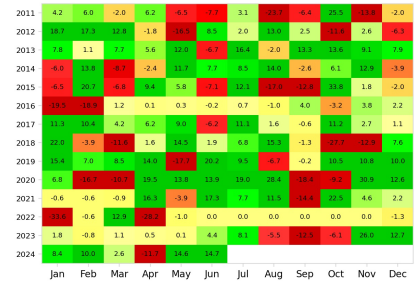
Strategy Description

This algorithm combines a dynamic strategy for SPY with a drawdown-based buy-and-hold strategy for TQQQ. For SPY, the algorithm uses monthly moving averages to generate buy and sell signals, adjusting thresholds based on volatility (ATR) and momentum (RSI). It also incorporates stop-loss and trailing stop-loss mechanisms to protect against significant losses, with adjustments made if the portfolio experiences a significant drawdown. The TQQQ strategy primarily holds the asset unless a significant drawdown occurs, at which point it exits the position and waits for a long-term uptrend signal (fast MA crossing above slow MA) to reenter. At the end of the backtest, the algorithm reports the total profit generated by SPY and TQQQ to assess their individual contributions to the overall portfolio performance.

Key Statistics

Runtime Days	4927	Drawdown	58.2%
Turnover	0%	Probabilistic SR	12%
CAGR	32.0%	Sharpe Ratio	0.8
Capacity (USD)	320M	Sortino Ratio	0.8
Trades per Day	0.0	Information Ratio	0.7

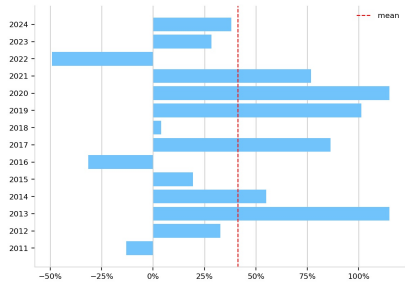
Monthly Returns



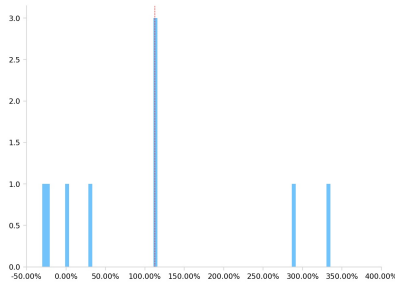
Cumulative Returns



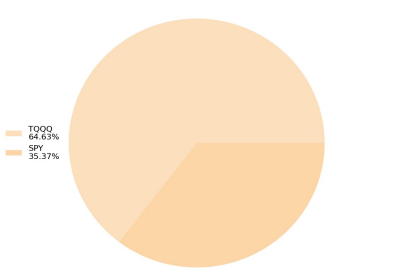
Annual Returns



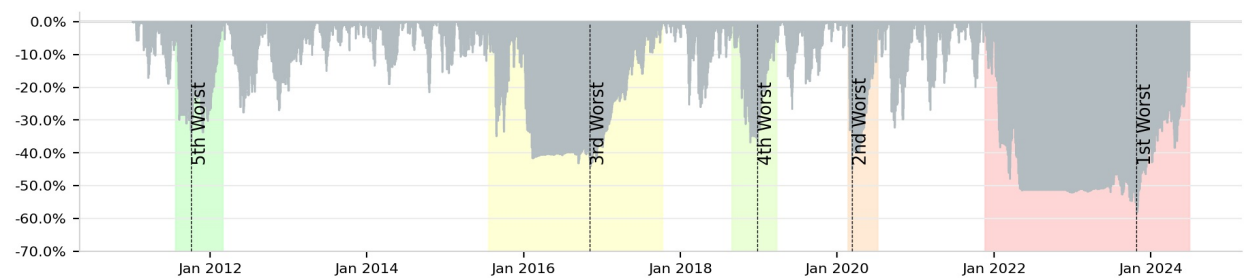
Returns Per Trade



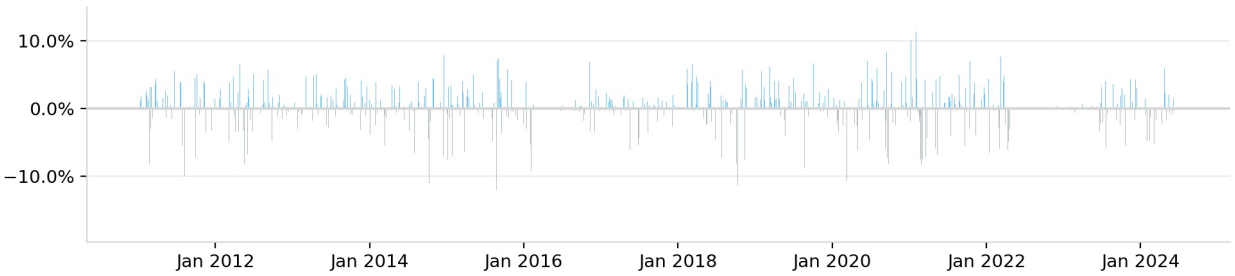
Asset Allocation



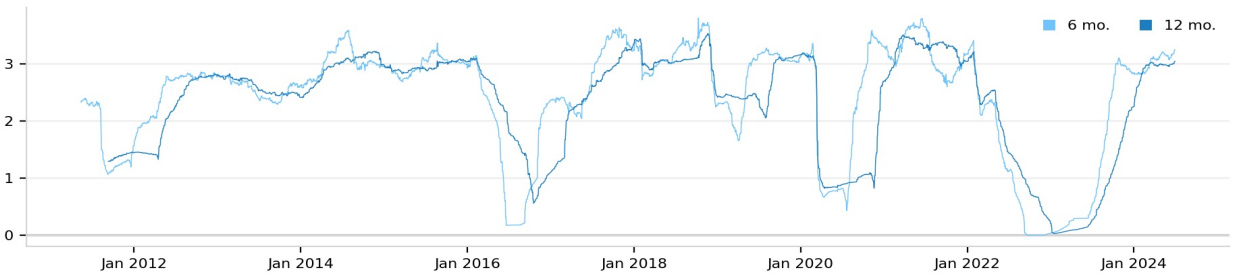
Drawdown



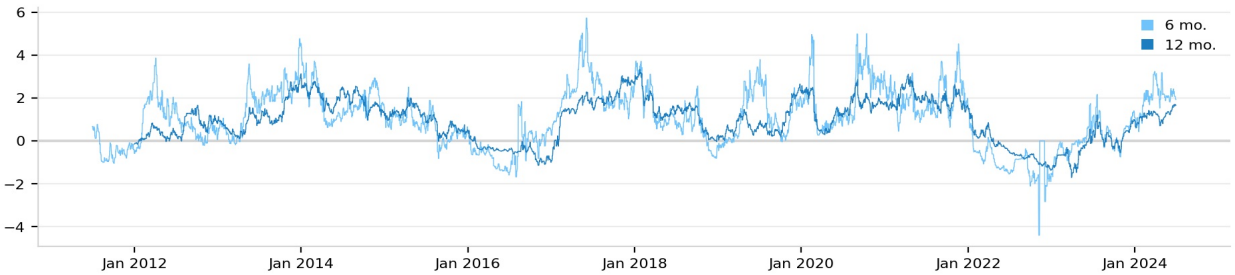
Daily Returns



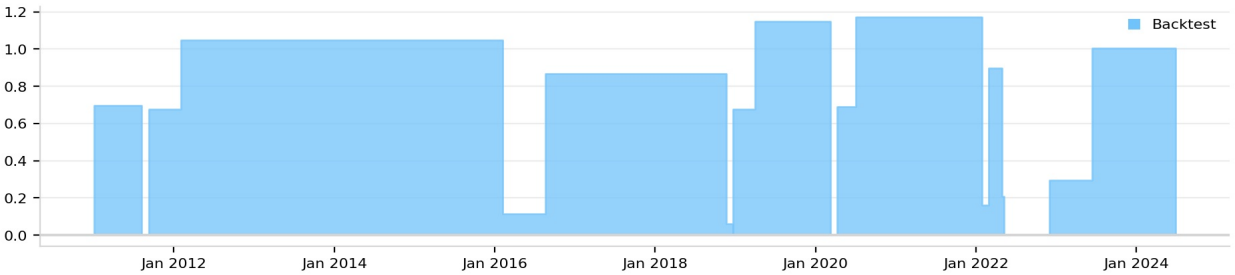
Rolling Portfolio Beta



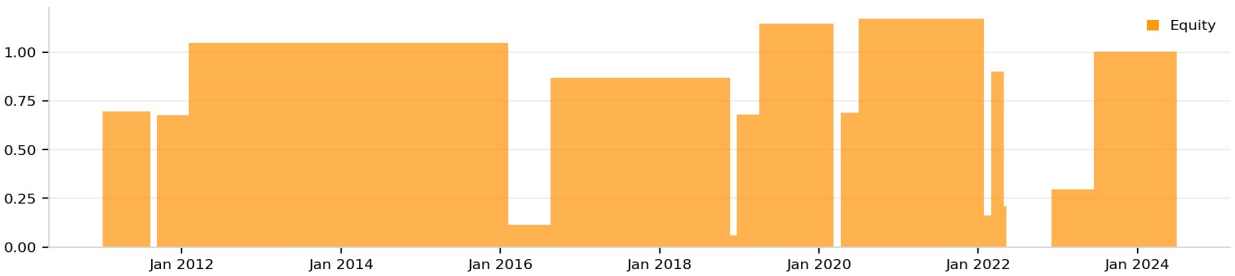
Rolling Sharpe Ratio



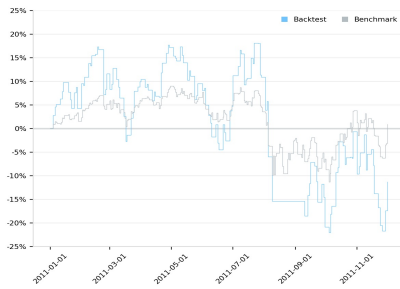
Leverage



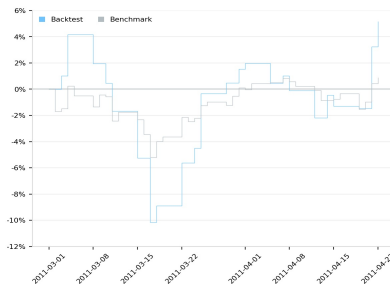
Long-Short Exposure



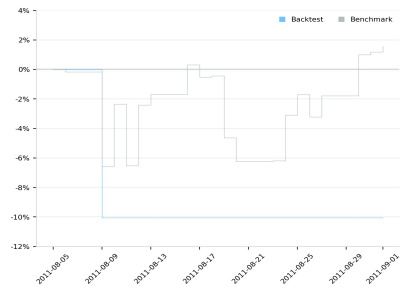
Global Financial Crisis 2007



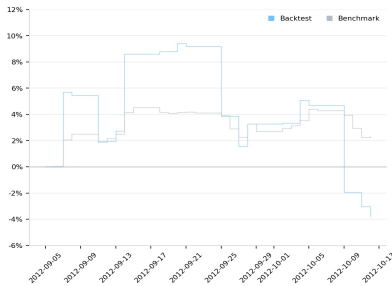
Fukushima Meltdown 2011



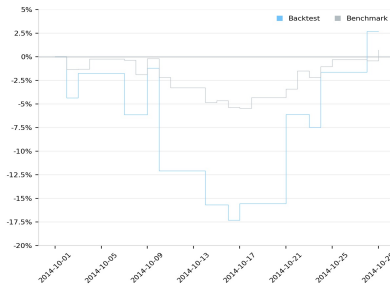
U.S. Credit Downgrade 2011



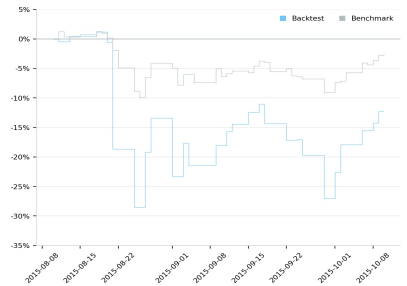
ECB IR Event 2012



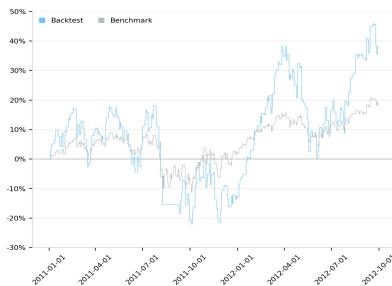
European Debt Crisis 2014



Market Sell-Off 2015



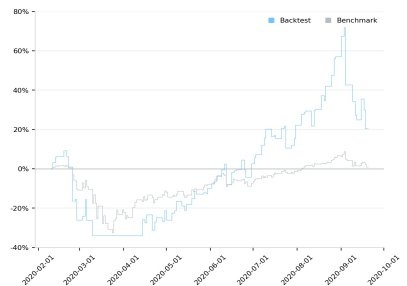
Recovery 2010-2012



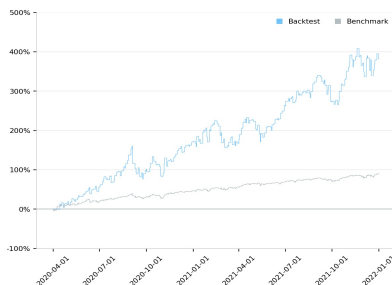
New Normal 2014-2019



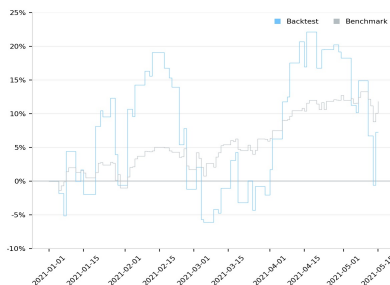
COVID-19 Pandemic 2020



Post-COVID Run-up 2020-2021



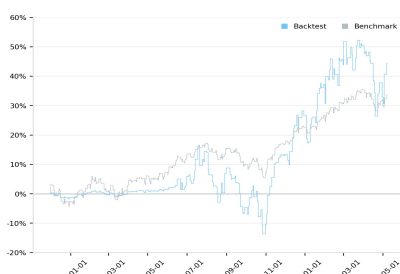
Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present



Parameters

allocation_spy	0.3	tqqq_drawdown_threshold	0.4
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