

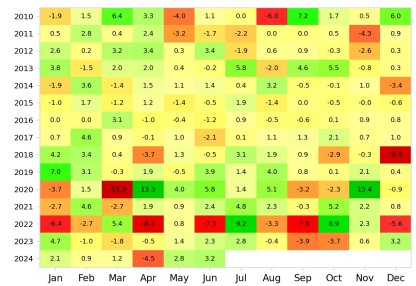
Strategy Description

The algorithm is a conservative trading strategy that aims to profit from movements in the S&P 500 by trading the SPY ETF. It employs a machine learning model, specifically a GradientBoostingClassifier, to predict daily market direction based on historical price data and features like rolling averages and trends. The strategy avoids trading during periods of high market volatility, as indicated by the VIX index, and also refrains from trading if the SPY is below its 200-day moving average, signaling a potential downtrend. If the model predicts an upward movement with high confidence, the algorithm goes long on SPY; if it predicts a downward movement, it shorts SPY. The algorithm includes stop-loss and take-profit mechanisms to manage risk and ensure that positions are automatically closed when certain thresholds are reached, making it a cautious yet

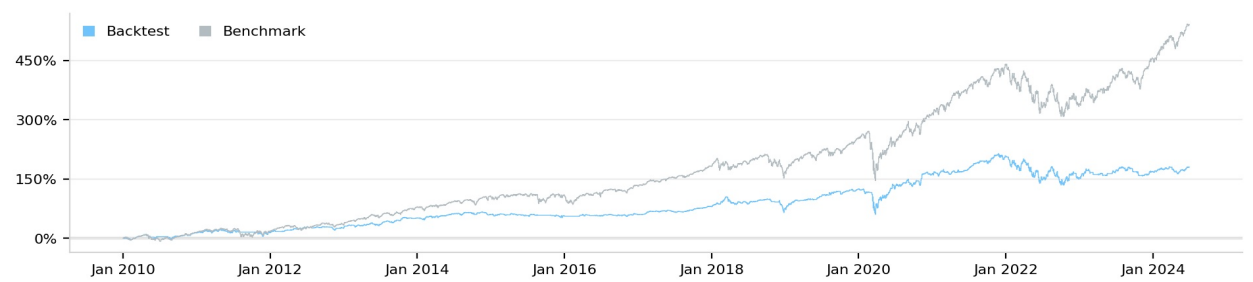
Key Statistics

Runtime Days	5292	Drawdown	28.8%
Turnover	20%	Probabilistic SR	1%
CAGR	7.4%	Sharpe Ratio	0.4
Capacity (USD)	940M	Sortino Ratio	0.3
Trades per Day	0.2	Information Ratio	-0.5

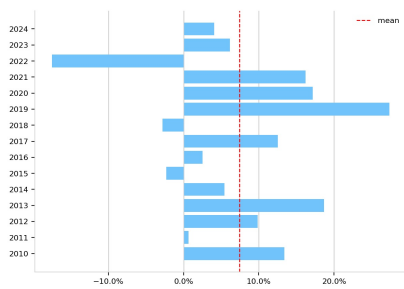
Monthly Returns



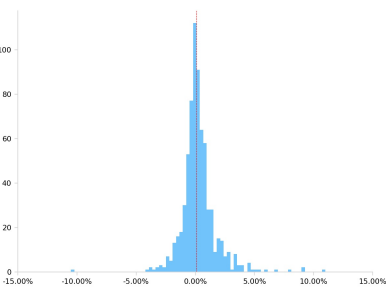
Cumulative Returns



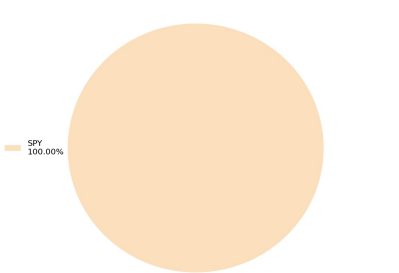
Annual Returns



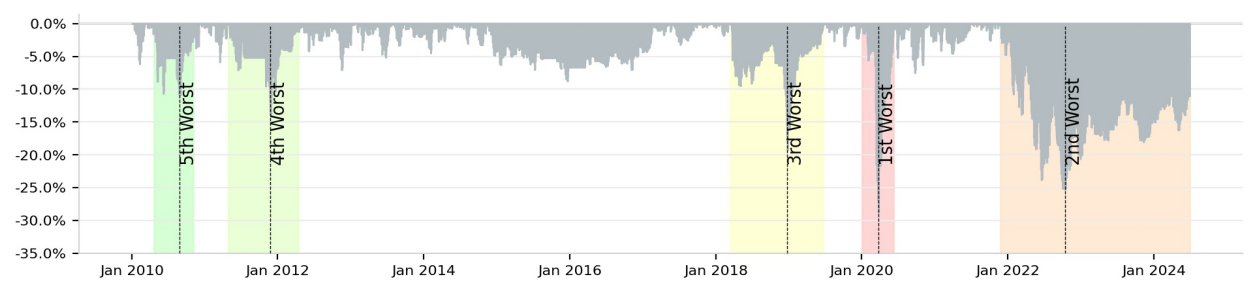
Returns Per Trade



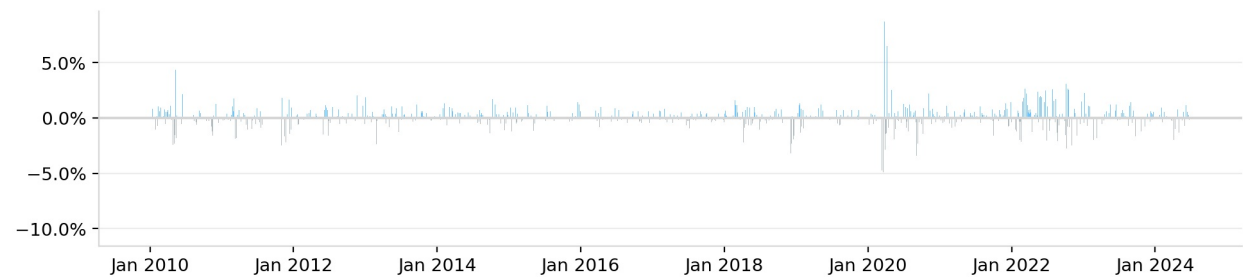
Asset Allocation



Drawdown



Daily Returns



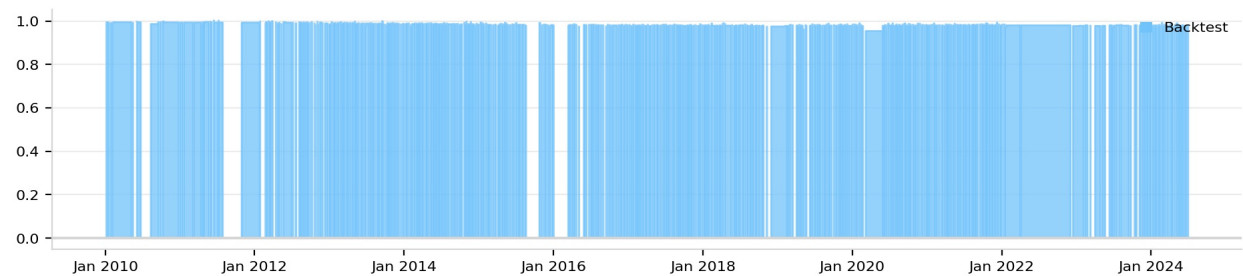
Rolling Portfolio Beta



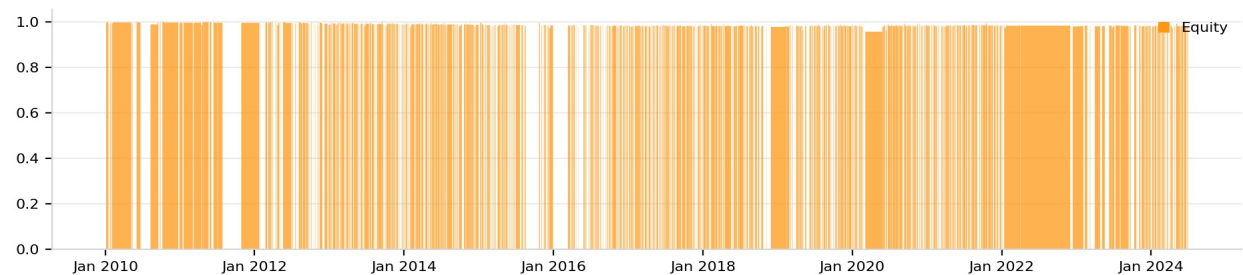
Rolling Sharpe Ratio



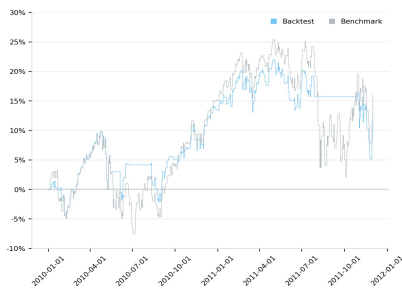
Leverage



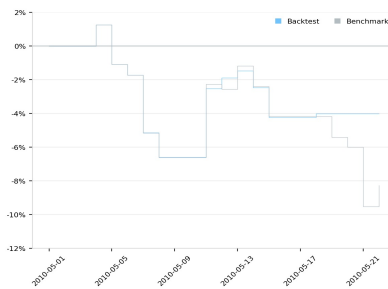
Long-Short Exposure



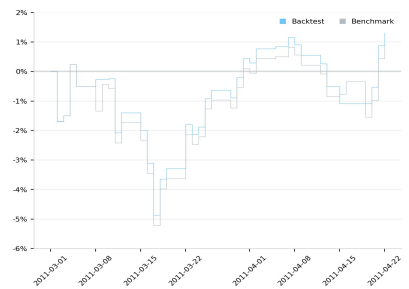
Global Financial Crisis 2007



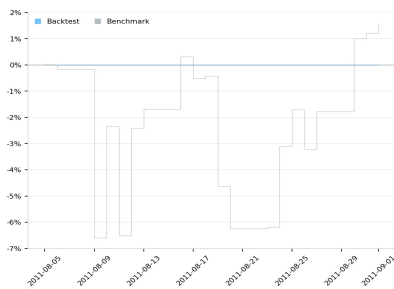
Flash Crash 2010



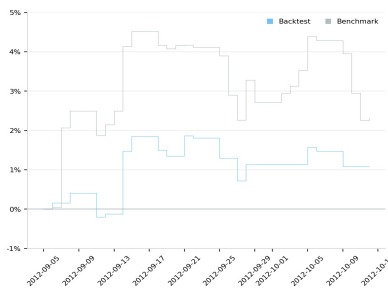
Fukushima Meltdown 2011



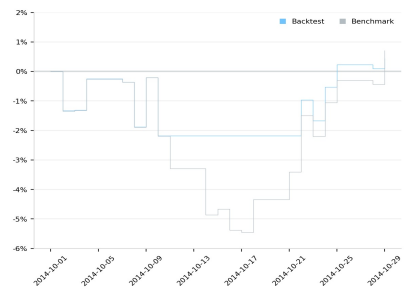
U.S. Credit Downgrade 2011



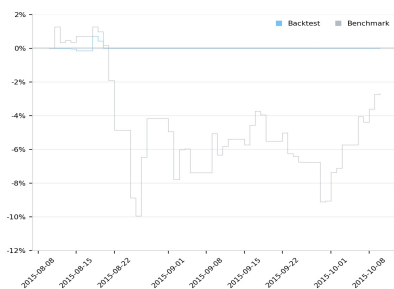
ECB IR Event 2012



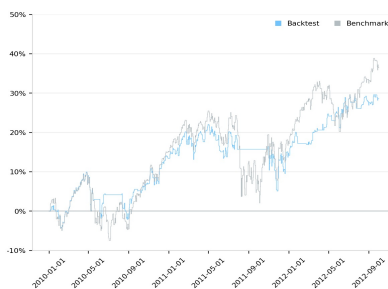
European Debt Crisis 2014



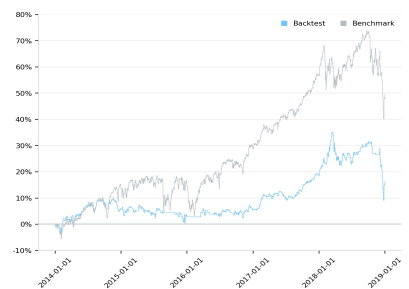
Market Sell-Off 2015



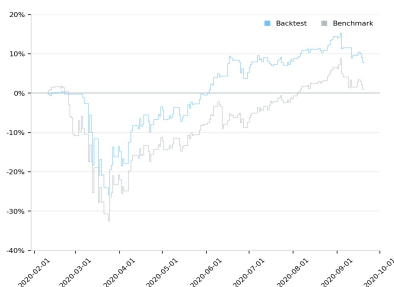
Recovery 2010-2012



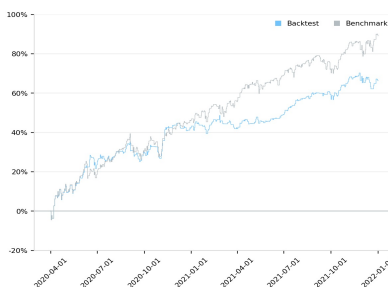
New Normal 2014-2019



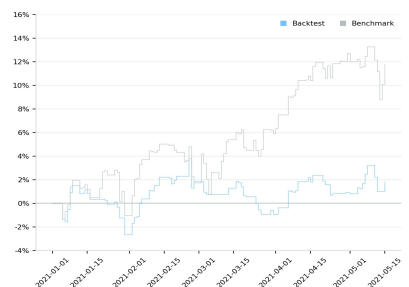
COVID-19 Pandemic 2020



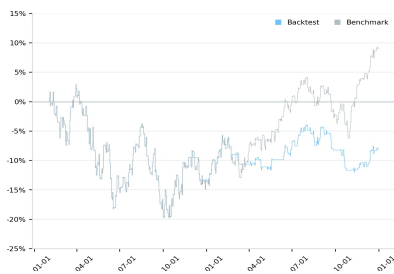
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

