

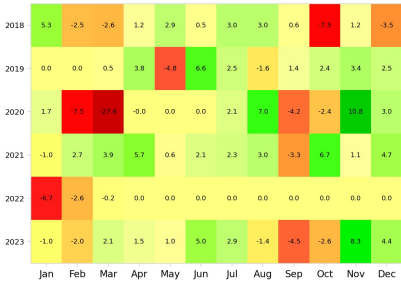
Strategy Description

This project implements a simple SMA based trend following strategy on SPY using the 50 day and 200 day moving averages. A custom external VIX dataset loaded through a PythonData class is included for demonstration. The algorithm enters SPY when the fast moving average is above the slow moving average and exits when the trend weakens. It also includes a five percent stop loss and basic failure handling for missing or invalid external data.

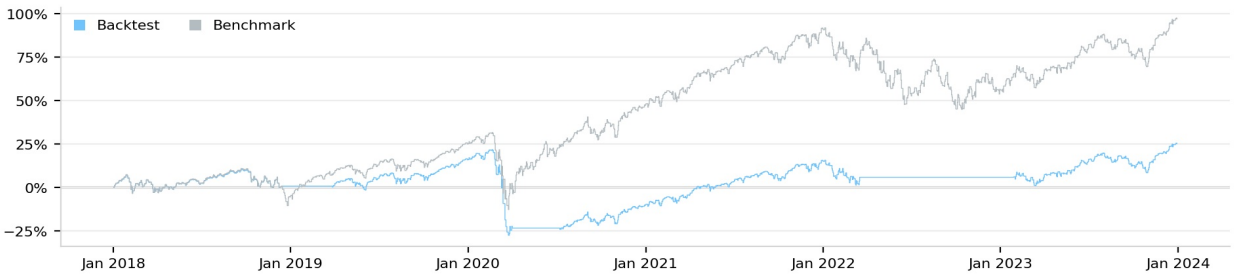
Key Statistics

Runtime Days	2188	Drawdown	40.5%
Turnover	1%	Probabilistic SR	2%
CAGR	3.8%	Sharpe Ratio	0.1
Capacity (USD)	-	Sortino Ratio	0.1
Trades per Day	0.0	Information Ratio	-0.6
Drawdown Recovery	1391		

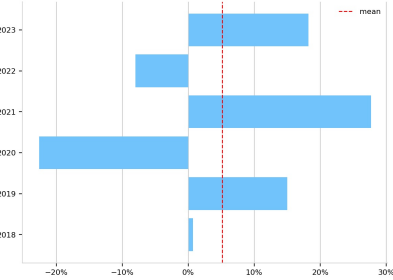
Monthly Returns



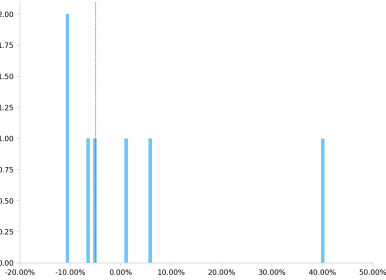
Cumulative Returns



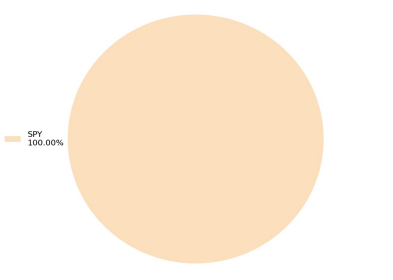
Annual Returns



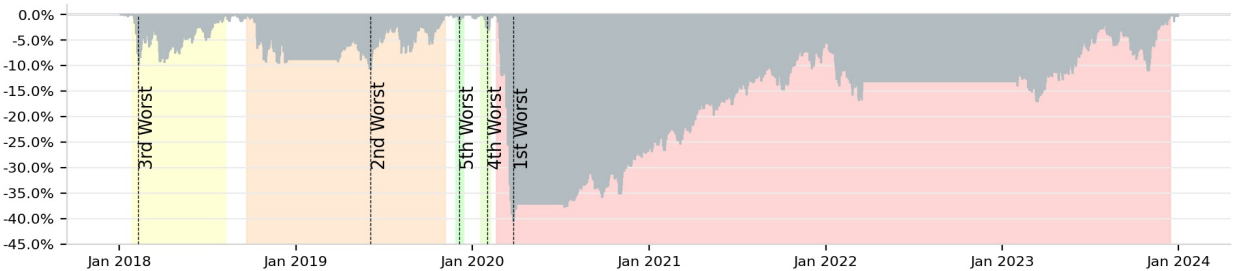
Returns Per Trade



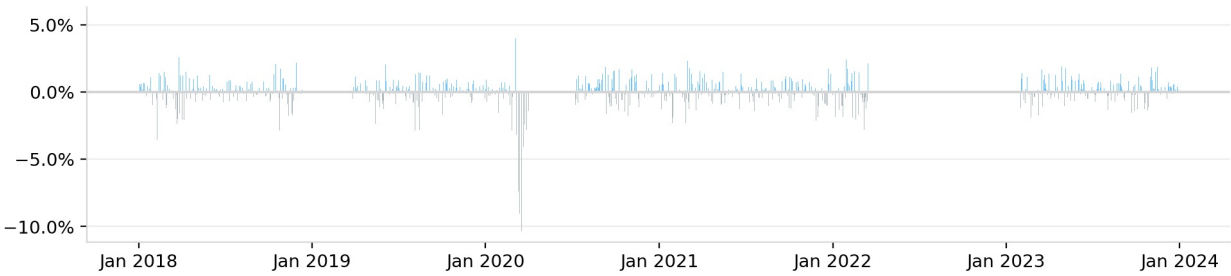
Asset Allocation



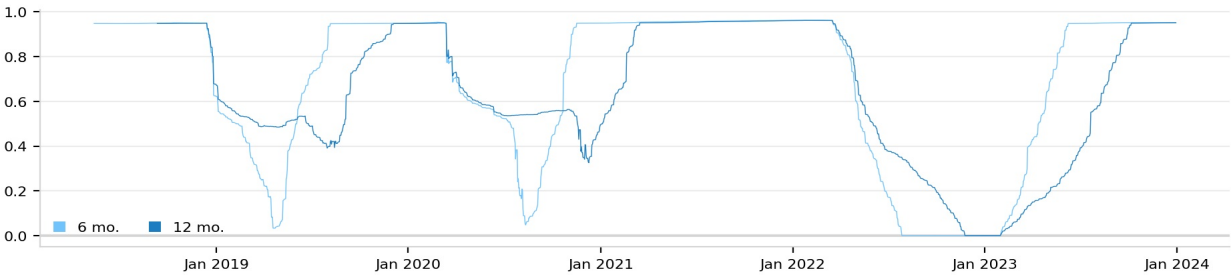
Drawdown



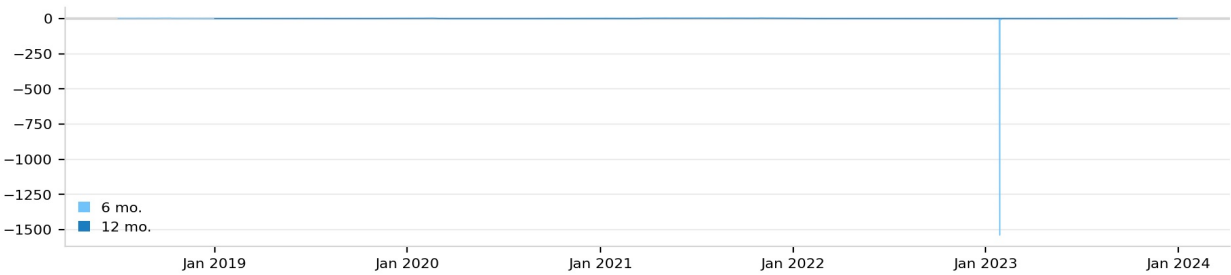
Daily Returns



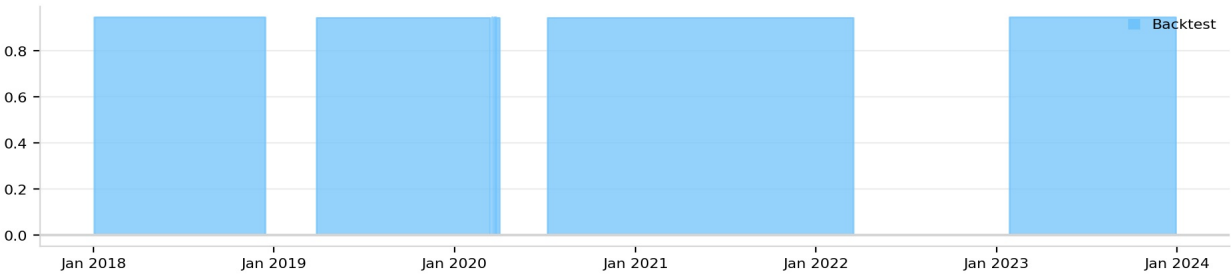
Rolling Portfolio Beta



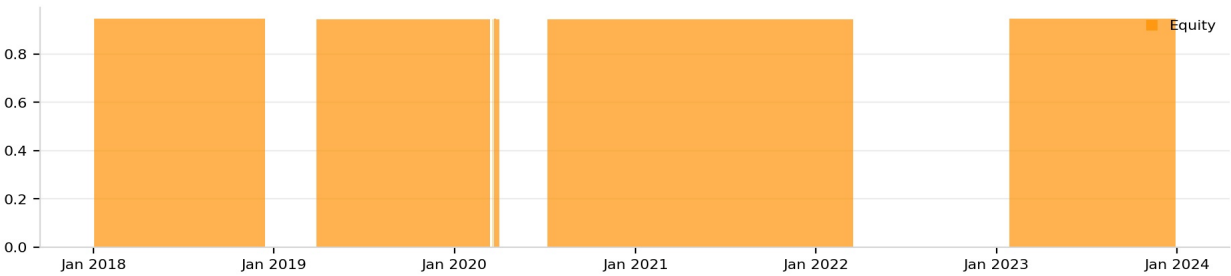
Rolling Sharpe Ratio



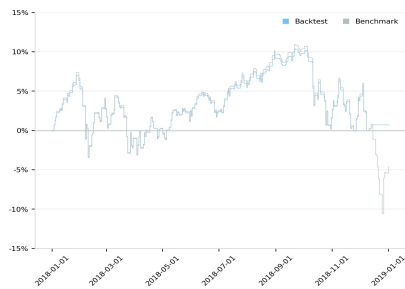
Leverage



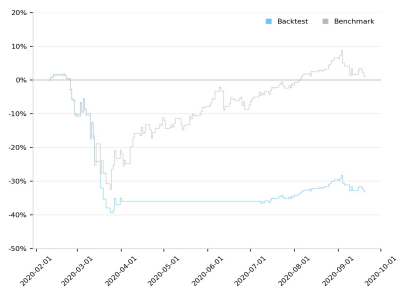
Long-Short Exposure



New Normal 2014-2019



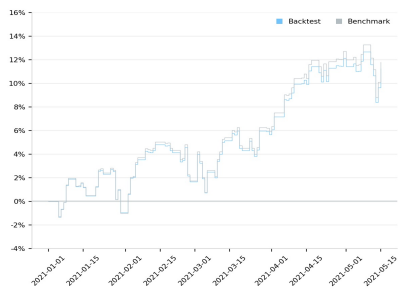
COVID-19 Pandemic 2020



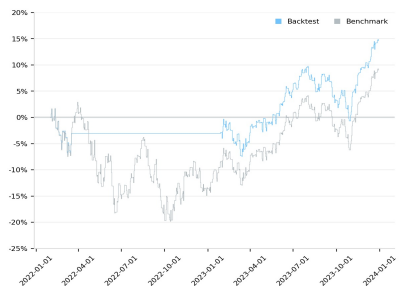
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

