Looks like he uses daily returns when calculating the expected p&l of trade?

<https://breakingthemarket.com/my-current-portfolio/>

This articles outlines the basic theory behind the strategy. We’ve created the same binomial distribution in the excel file in this directory

<https://breakingthemarket.com/math-games/>

Standard Deviation & Variance of a Portfolio

<https://financetrain.com/standard-deviation-and-variance-of-a-portfolio/>

Article that Indicates how you should determine the cash balance of portfolio consisting of one risky asset

<https://breakingthemarket.com/how-to-balance-a-portfolio/>

Article that indicates how you should determine the optimal portfolio with two assets

<https://breakingthemarket.com/optimal-portfolios-for-two-assets/>

Article that indicates how you should determine the allocation to cash and two risky assets with different correlation properties

<https://breakingthemarket.com/optimum-portfolio-two-assets-and-cash/>

This article indicates the model inputs that BTM uses for his strategy (i.e. look back periods for standard deviation & correlation)

<https://breakingthemarket.com/the-ultimate-401k-strategy/>

Articles of some guy trying to copy breaking the market

<https://www.bogleheads.org/forum/viewtopic.php?f=10&t=303649>