

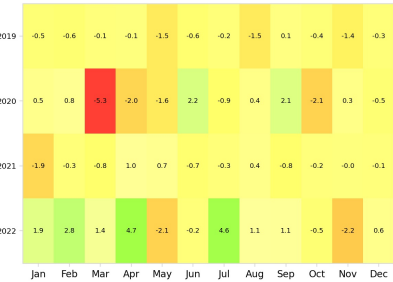
Strategy Description

Intraday opening range breakout strategy for SPY using a price-percentage trailing stop.

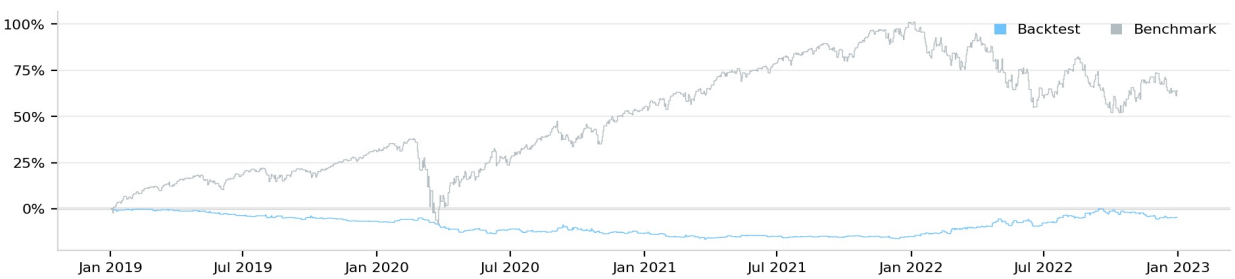
Key Statistics

|                   |       |                   |       |
|-------------------|-------|-------------------|-------|
| Runtime Days      | 1459  | Drawdown          | 16.5% |
| Turnover          | 74%   | Probabilistic SR  | 0%    |
| CAGR              | -1.2% | Sharpe Ratio      | -0.4  |
| Capacity (USD)    | 56M   | Sortino Ratio     | -0.4  |
| Trades per Day    | 0.7   | Information Ratio | -0.6  |
| Drawdown Recovery | 1350  |                   |       |

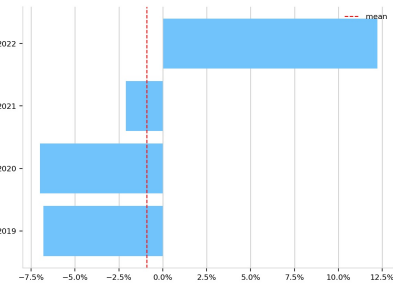
Monthly Returns



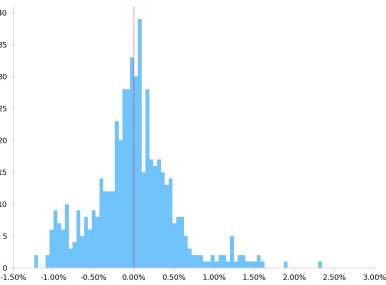
Cumulative Returns



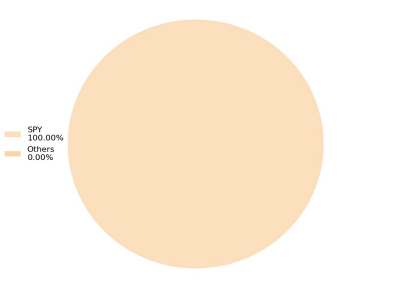
Annual Returns



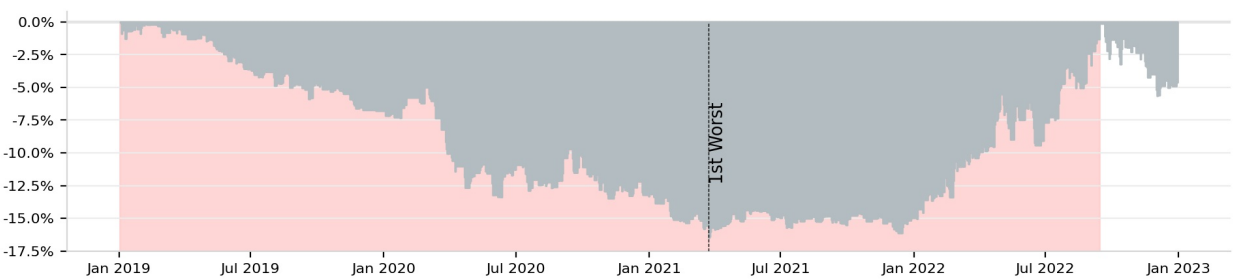
Returns Per Trade



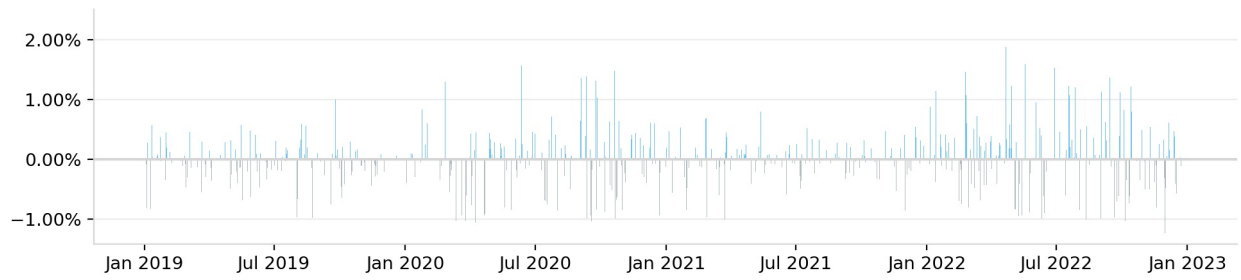
Asset Allocation



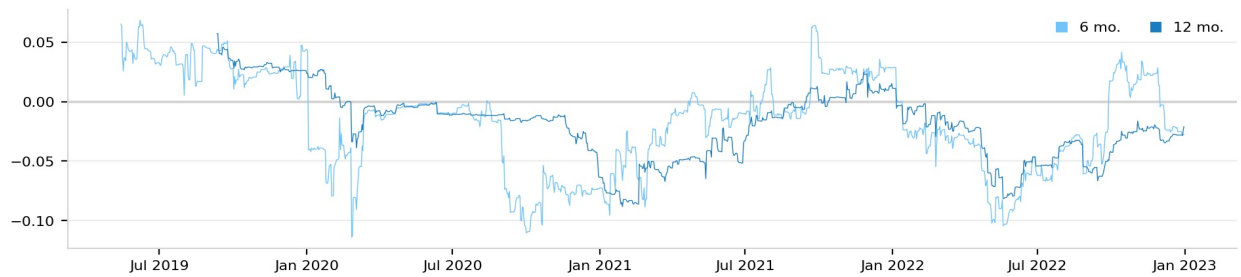
Drawdown



### Daily Returns



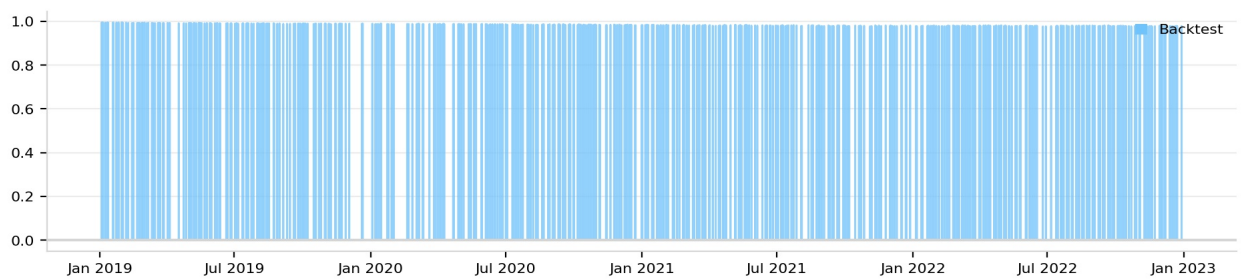
### Rolling Portfolio Beta



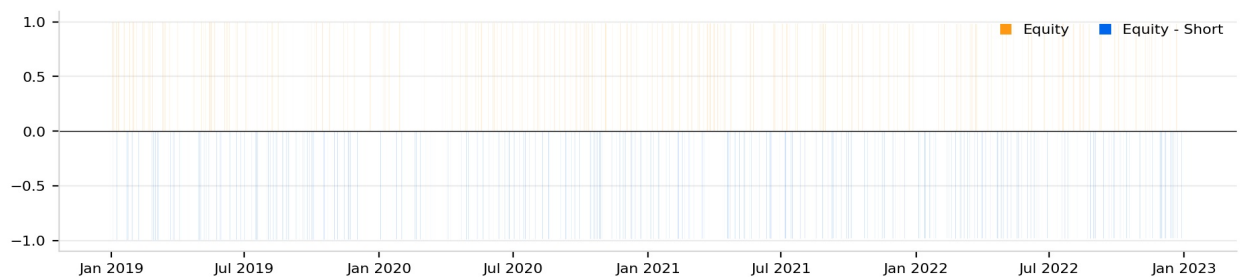
### Rolling Sharpe Ratio



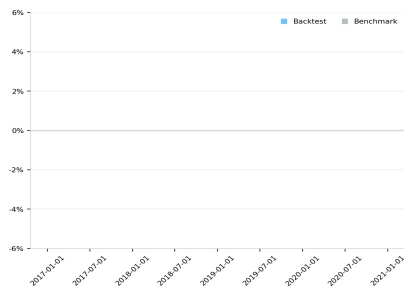
### Leverage



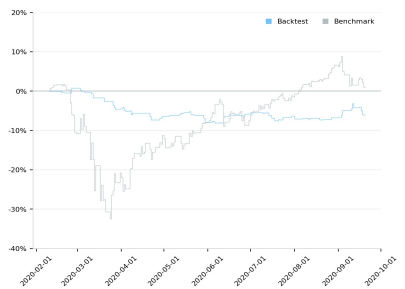
### Long-Short Exposure



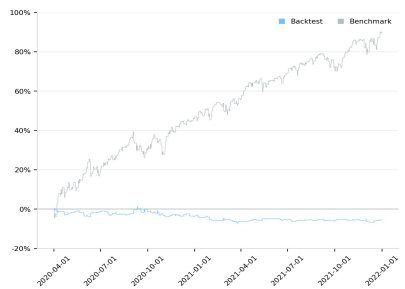
New Normal 2014-2019



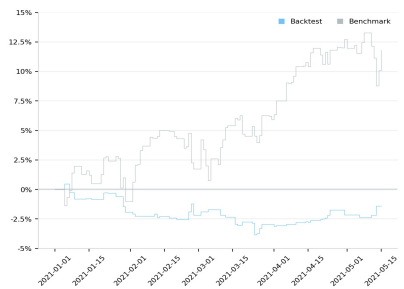
COVID-19 Pandemic 2020



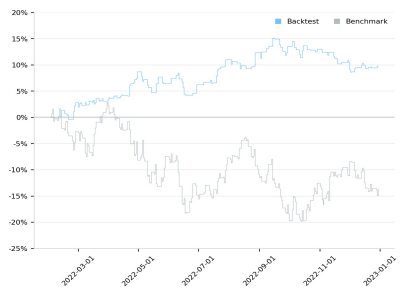
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

