

Strategy Description

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

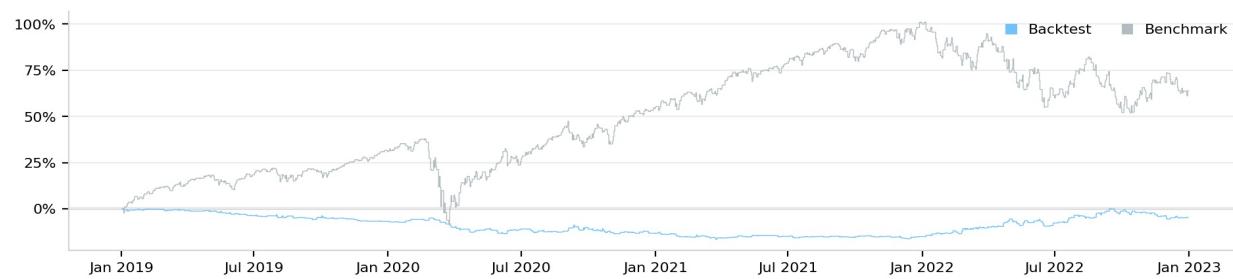
Key Statistics

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		

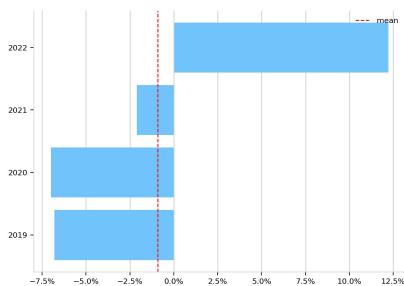
Monthly Returns



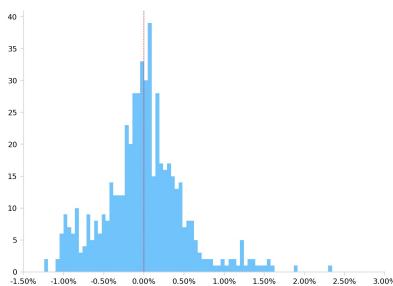
Cumulative Returns



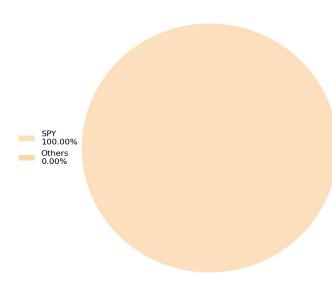
Annual Returns



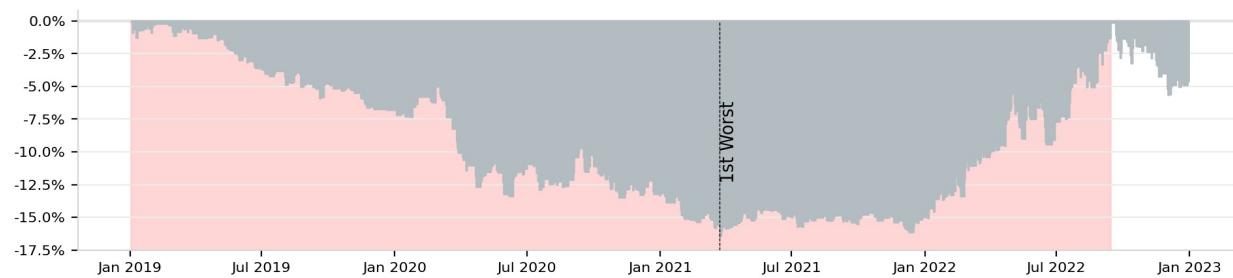
Returns Per Trade



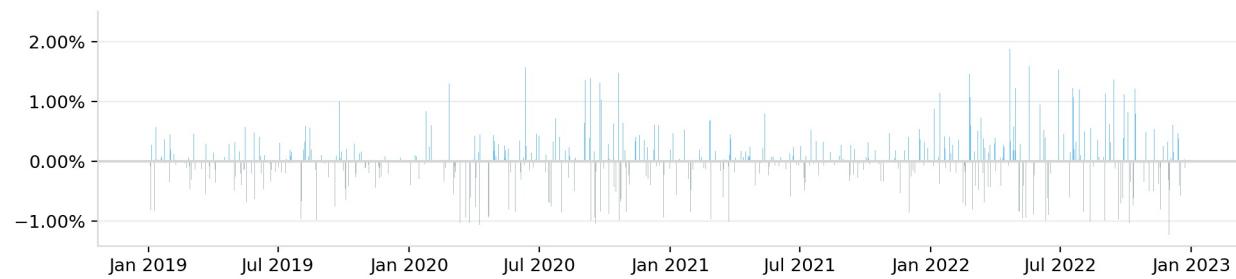
Asset Allocation



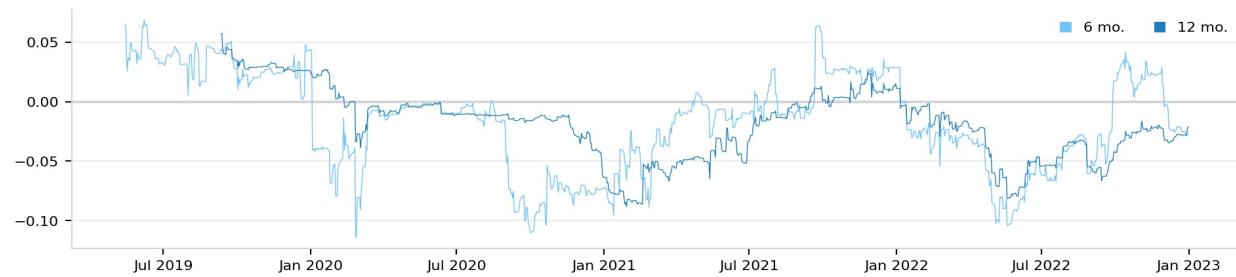
Drawdown



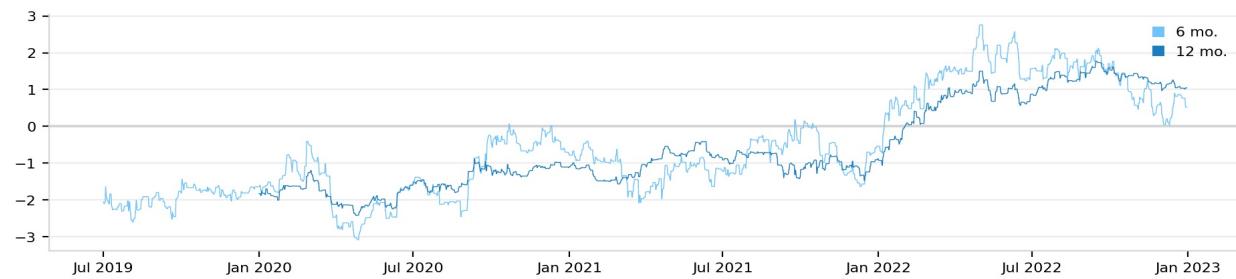
Daily Returns



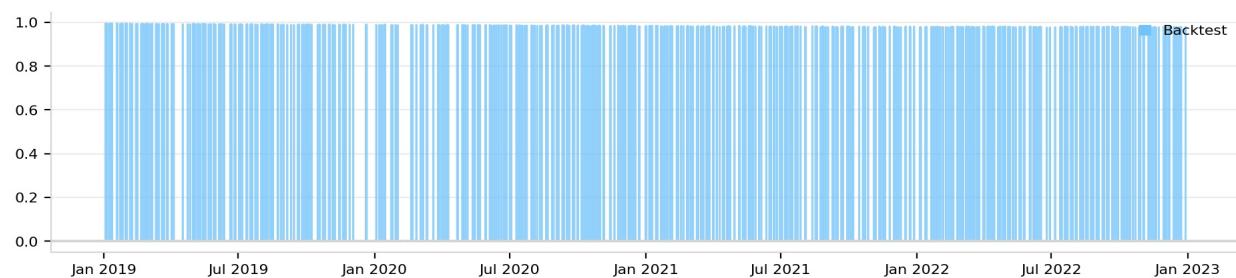
Rolling Portfolio Beta



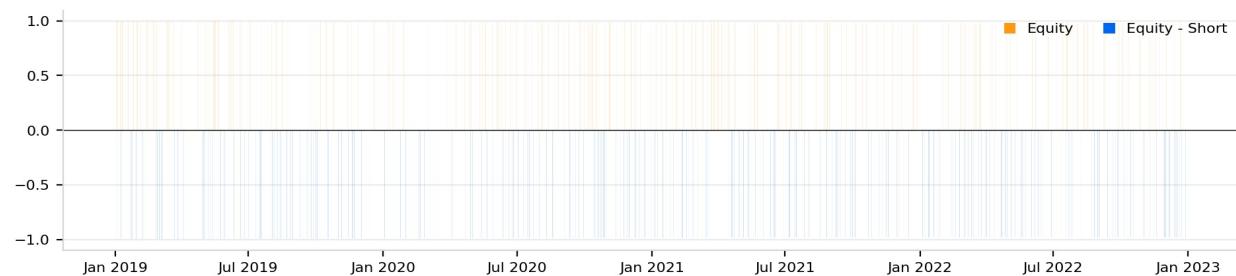
Rolling Sharpe Ratio



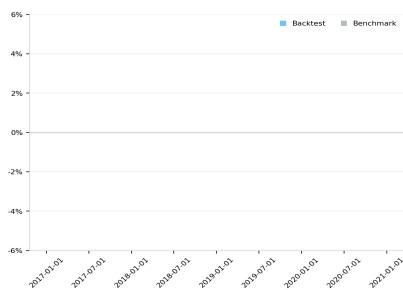
Leverage



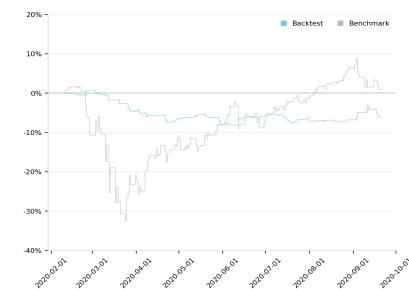
Long-Short Exposure



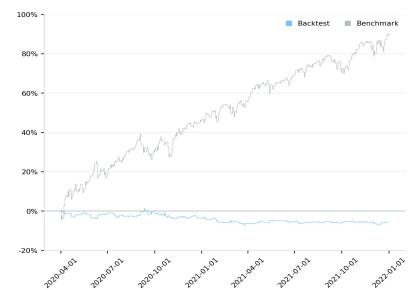
New Normal 2014-2019



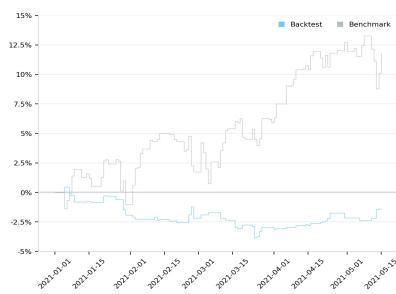
COVID-19 Pandemic 2020



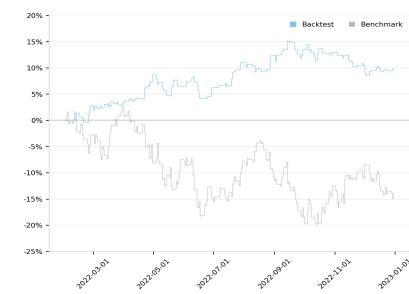
Post-COVID Run-up 2020-2021



Meme Season 2021



Russia Invades Ukraine 2022-2023



AI Boom 2022-Present

