

OOS Performance Summary (Portfolio)

Strategy	Total Net PnL (\$)	Avg Net SR	STAT Sum
Group1 ORB	6,219	0.127	-3.303
Group2 ORB (ATR)	-53,003	-5.389	-72.878
Group2 ORB (Pct)	-55,035	-3.072	-42.418