Ponelope OS V2 — Monthly Governance Report

September 2026 | Generated 2026-09-11 14:28 UTC | Shadow / Paper Mode — No live capital deployed

Executive Summary

43891	**80.1%**	**61%**	**53%**
TOTAL DECISIONS	BLOCK RATE	AVG CONVICTION	WIN RATE (7D)

Risk-Adjusted Returns

-14.73	**-6.54**	**0.02**	**-10.26%**
SHARPE RATIO	SORTINO RATIO	CALMAR RATIO	MAX DRAWDOWN

n=9935 weekly observations

Benchmark Comparison (vs SPY)

Metric	Ponelope	SPY Buy-and-Hold	Outperformance
Avg 7d Return (BUY signals)	0.24%	—	—
Ann. Return (est.)	12.33%	16.16%	-3.84%
Directional Accuracy (7d)	52.7%	—	—

Paper trading. Signal returns reflect directional accuracy, not position sizing or execution.

Sector Exposure

Sector	Signals	Allocation %	Flag
Other	16	28.1%	
Technology	7	12.3%	
Healthcare	6	10.5%	
Financials	6	10.5%	
Fixed Income	4	7.0%	
Energy	4	7.0%	
Commodities	4	7.0%	
Consumer	4	7.0%	
Fintech	2	3.5%	
Industrials	2	3.5%	
Index ETF	1	1.8%	
Defense/Gov AI	1	1.8%	

Correlation Risk (Pairs > 0.75 corr)

Asset A	Asset B	20d Corr	Risk
No high-correlation pairs detected			

Recent Regime Transitions

- 2026-09-11T12:31 — overall: neutral→risk_off
- 2026-09-11T06:31 — overall: risk_off→neutral
- 2026-09-10T16:31 — overall: neutral→risk_off, vol: low_vol→normal_vol, rates: neutral→tightening
- 2026-09-10T14:31 — vol: normal_vol→low_vol
- 2026-09-09T20:31 — vol: low_vol→normal_vol

Top 5 Recent Signals

Ticker	Action	Conviction	Regime	7d P&L
MRK	STAND_DOWN	68%	risk_off	—%
XLV	STAND_DOWN	55%	risk_off	—%
XLI	STAND_DOWN	64%	risk_off	—%
XLC	STAND_DOWN	64%	risk_off	—%
XLY	STAND_DOWN	58%	risk_off	—%