AbberationStrategy — Full Report
Performance Statistics

Metric	Value
Annual Return	-0.53%
Cumulative Returns	-1.58%
Annual Volatility	18.00%
Sharpe Ratio	0.0602
Calmar Ratio	-0.0196
Stability	0.2228
Max Drawdown	-27.07%
Omega Ratio	1.0120
Sortino Ratio	0.0896
Skew	0.2495
Kurtosis	8.4610
Tail Ratio	1.1807
Daily Value at Risk	-1.53%
Downside Risk	12.08%
Daily Mean Return	0.00%
Daily Std Return	1.13%
Best Day	6.08%
Worst Day	-7.37%
Avg Daily Turnover	102.75%
Avg Gross Leverage	0.0679
Max Gross Leverage	0.1281

Extended Risk Metrics

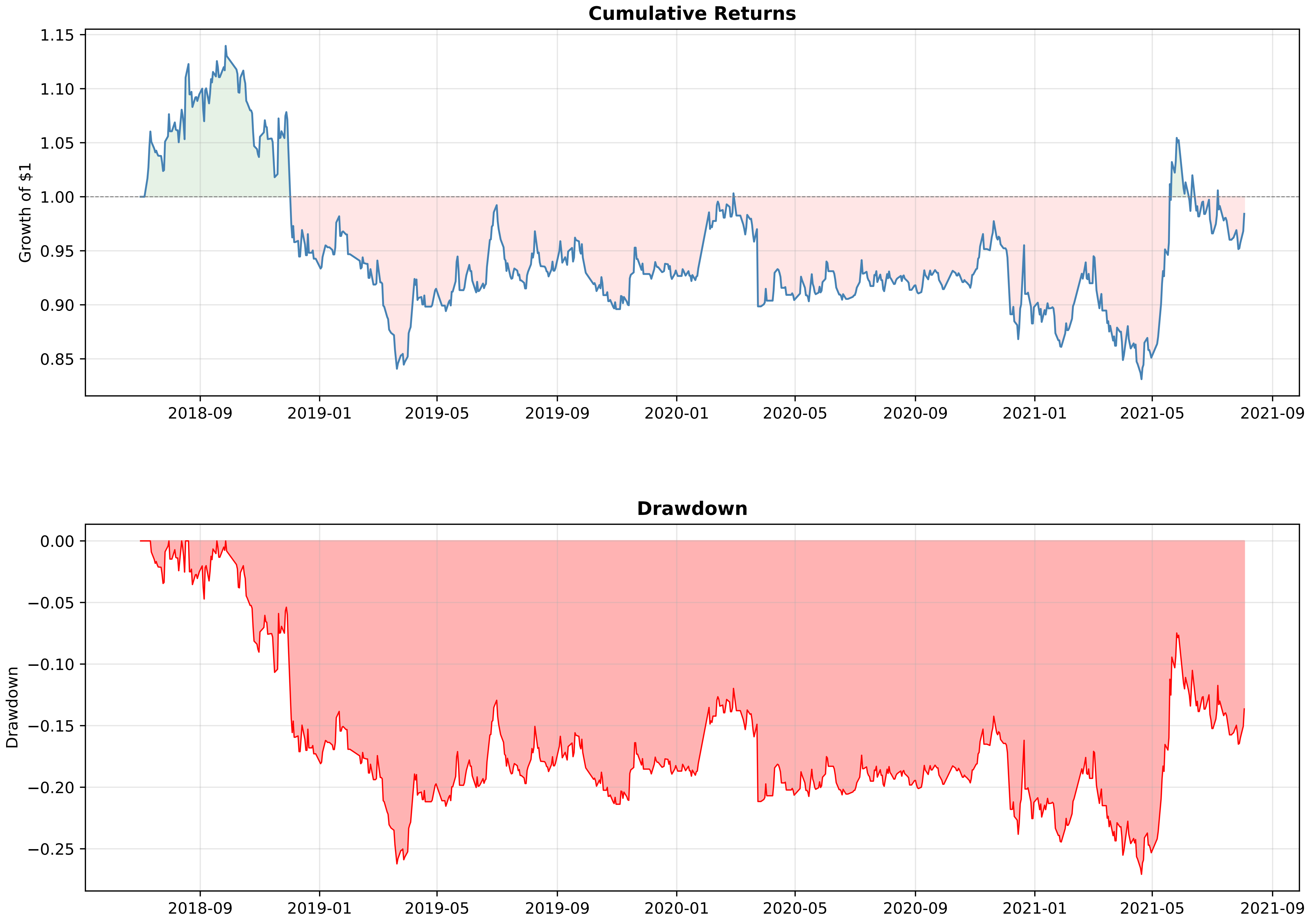
Metric	Value
Win Rate (daily)	0.4037
Loss Rate (daily)	0.4489
Serial Correlation	-0.0204
Common Sense Ratio	0.7994
Sterling Ratio	-0.0768
Burke Ratio	-0.0190
Kappa Three Ratio	-0.0684
Max Drawdown Days	936
Max Drawdown Recovery Days	N/A
2nd Max Drawdown	-0.0472
3rd Max Drawdown	-0.0345
Max Consecutive Up Days	9
Max Consecutive Down Days	12
Max Single Day Gain	0.0608
Max Single Day Loss	-0.0737
Hurst Exponent	0.6103

Yearly Statistics

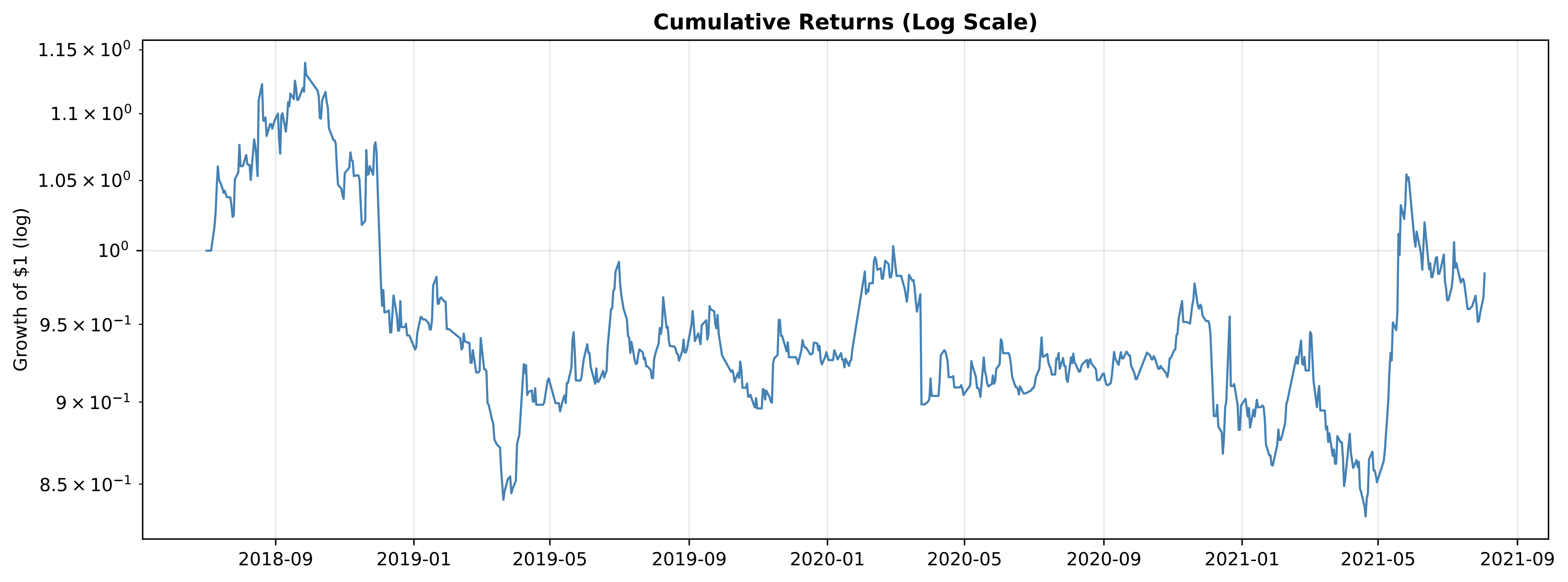
	Annual Return	Sharpe Ratio	Max Drawdown
2018	-0.1131	-0.4429	-0.1728
2019	-0.0119	-0.0090	-0.1437
2020	-0.0378	-0.1357	-0.1346
2021	0.1772	0.8931	-0.1205

Worst Drawdown Periods

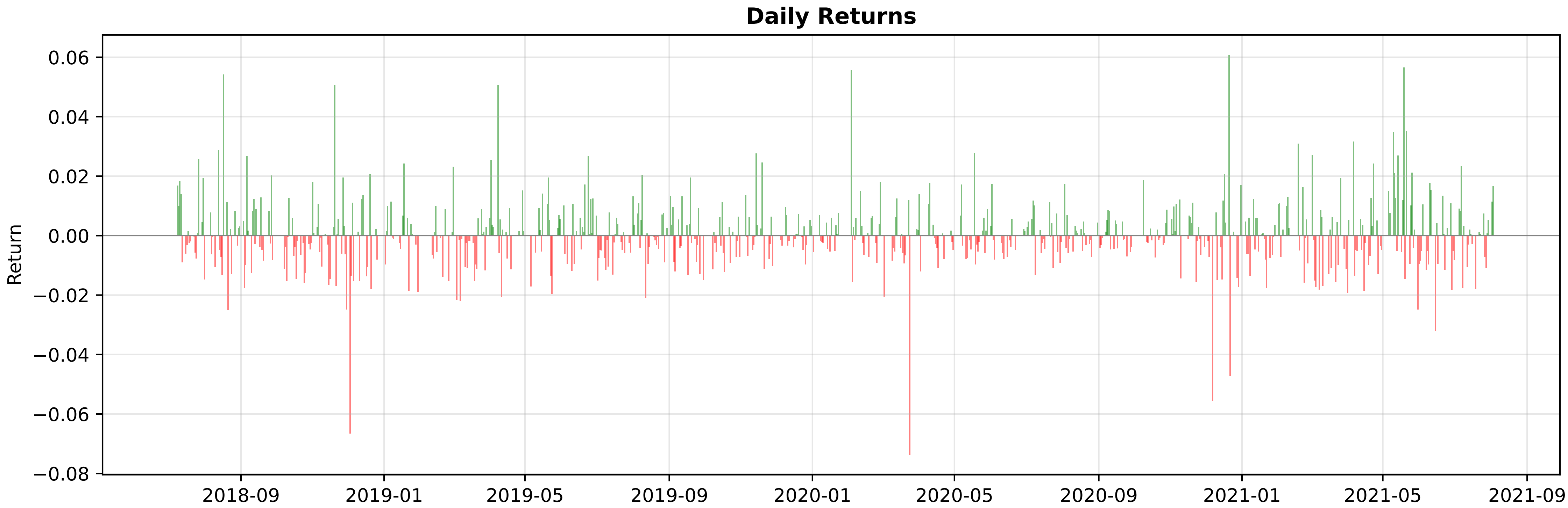
	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	27.07	2018-09-27 00:00:00	2021-04-20 00:00:00	NaT	nan
1	4.72	2018-08-20 00:00:00	2018-09-05 00:00:00	2018-09-18 00:00:00	22
2	3.45	2018-07-12 00:00:00	2018-07-25 00:00:00	2018-07-31 00:00:00	14
3	2.53	2018-08-13 00:00:00	2018-08-16 00:00:00	2018-08-17 00:00:00	5
4	2.42	2018-07-31 00:00:00	2018-08-10 00:00:00	2018-08-13 00:00:00	10

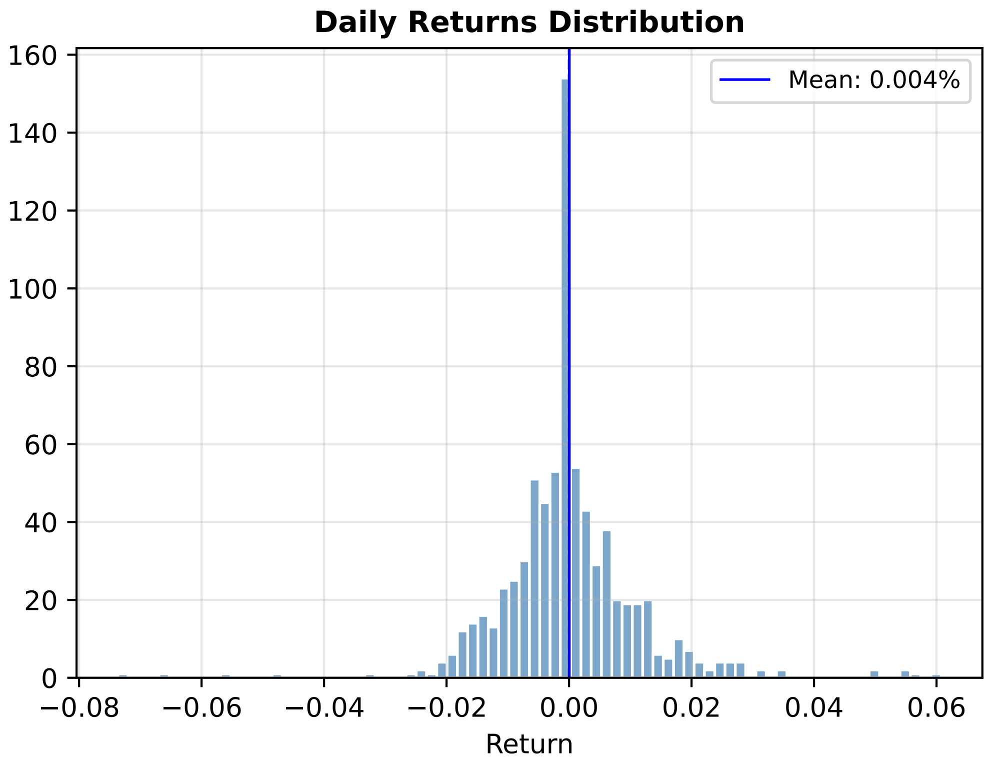


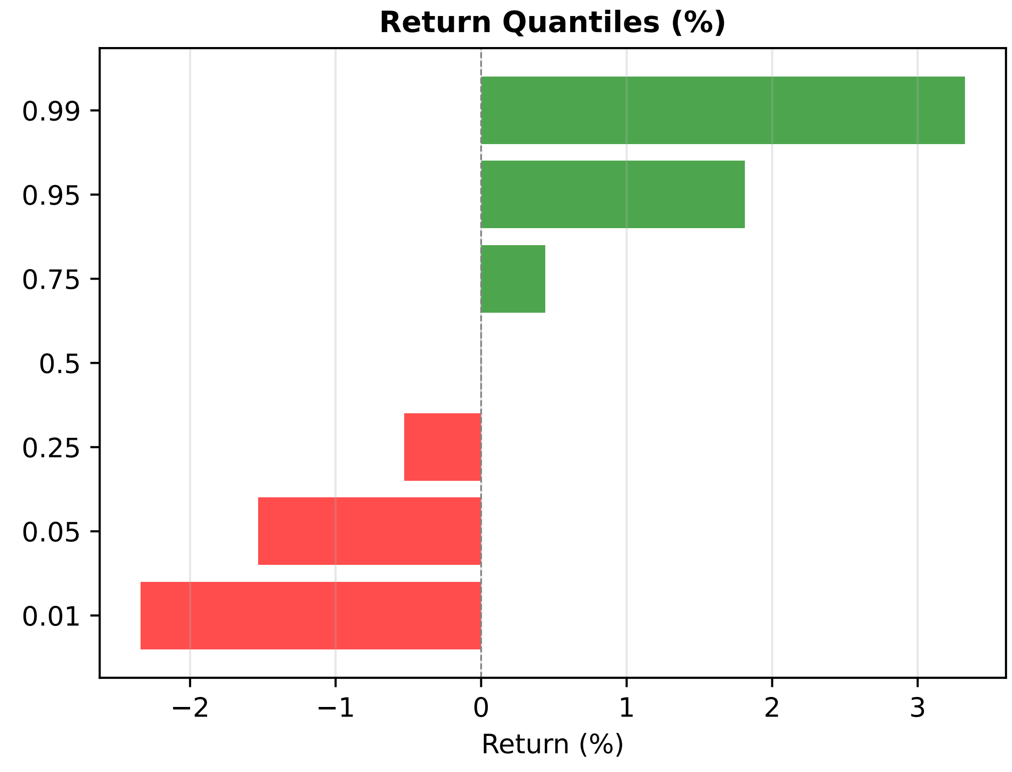
Cumulative Returns
Growth of $1
1.15
1.10
1.05
1.00
0.95
0.90
0.85
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09
Drawdown
Drawdown
0.00
−0.05
−0.10
−0.15
−0.20
−0.25
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

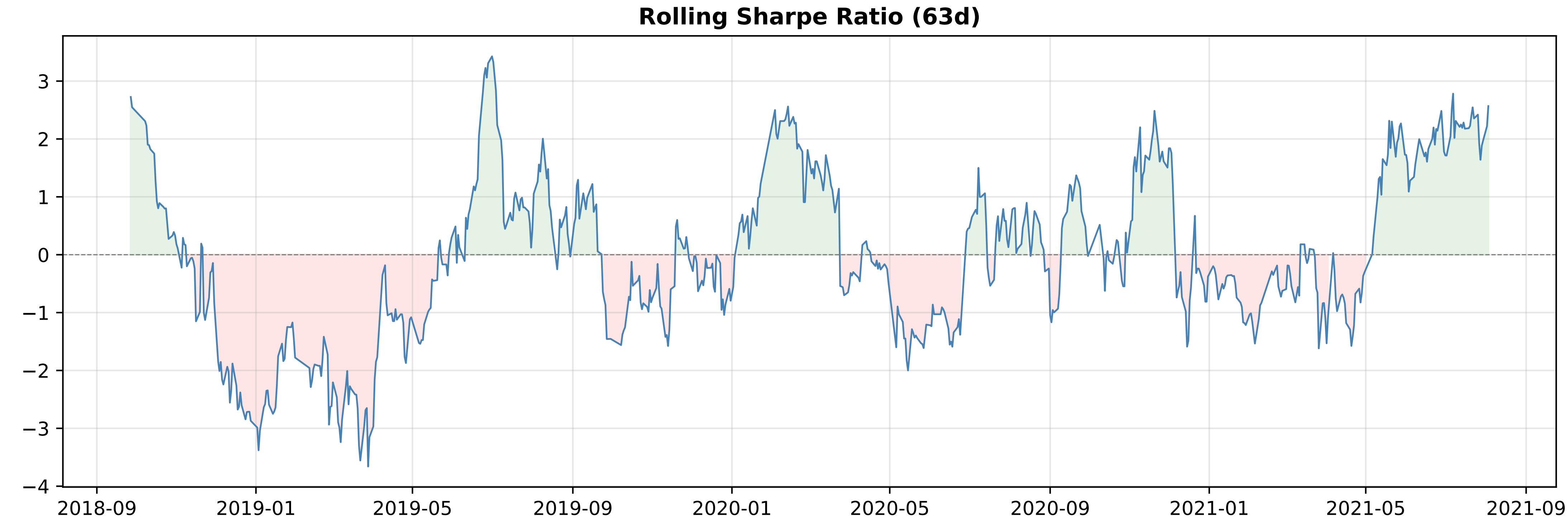


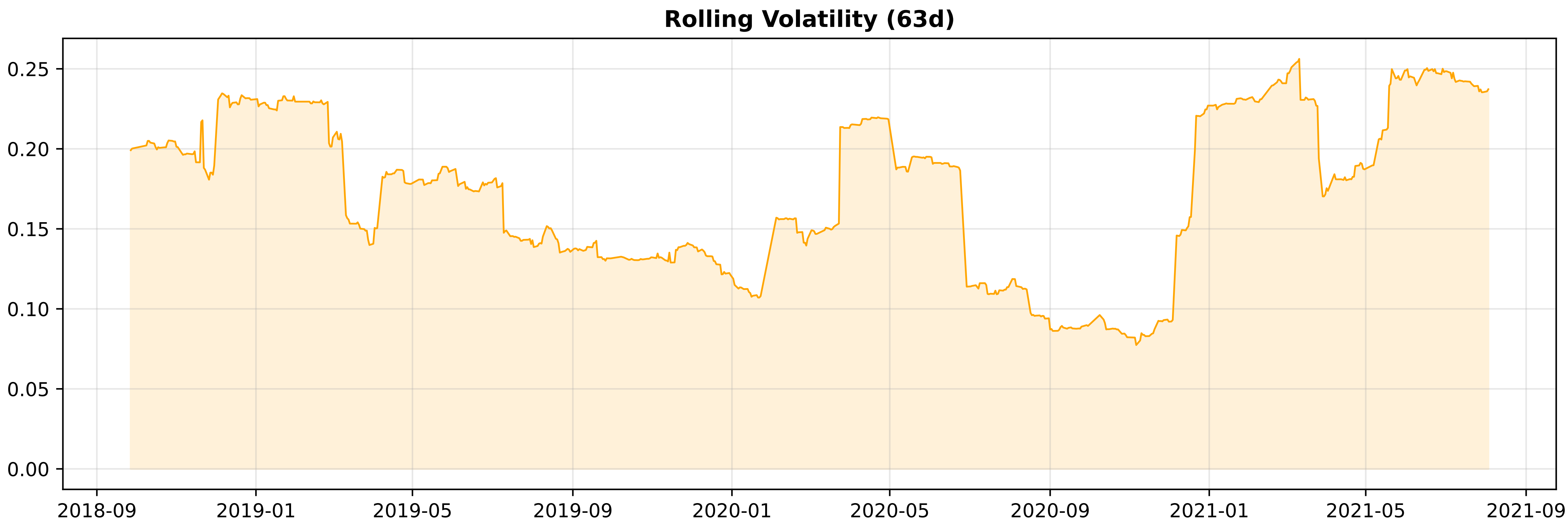
Cumulative Returns (Log Scale)
Growth of $1 (log)
1.15 × 10^0
1.1 × 10^0
1.05 × 10^0
10^0
9.5 × 10^−1
9 × 10^−1
8.5 × 10^−1
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Daily Returns
Return
0.06
0.04
0.02
0.00
−0.02
−0.04
−0.06
−0.08
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Daily Returns Distribution
Mean: 0.004%
160
140
120
100
80
60
40
20
0
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06
Return


Return Quantiles (%)
0.99
0.95
0.75
0.5
0.25
0.05
0.01
−2
−1
0
1
2
3
Return (%)

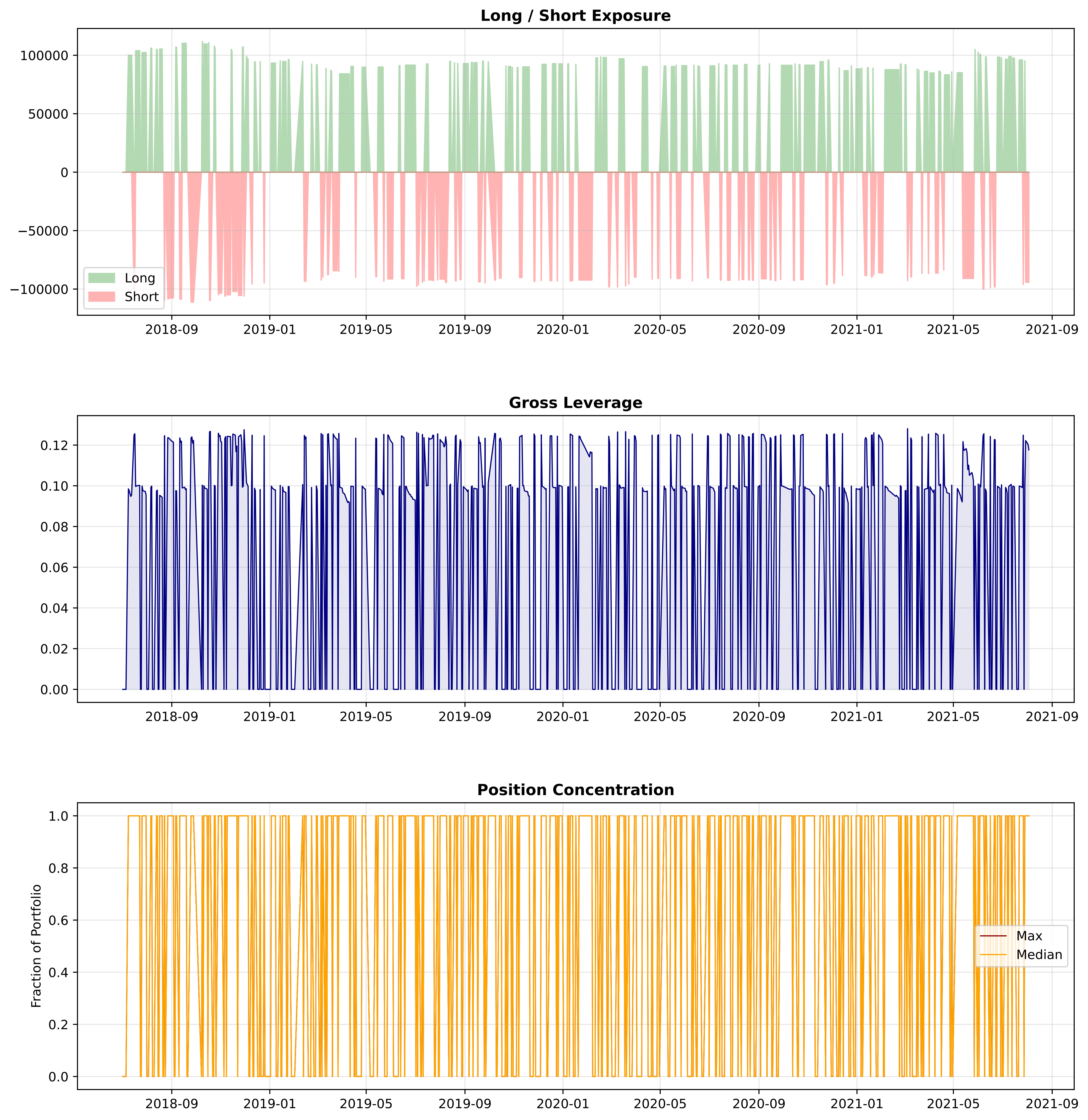

Rolling Sharpe Ratio (63d)
3
2
1
0
−1
−2
−3
−4
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

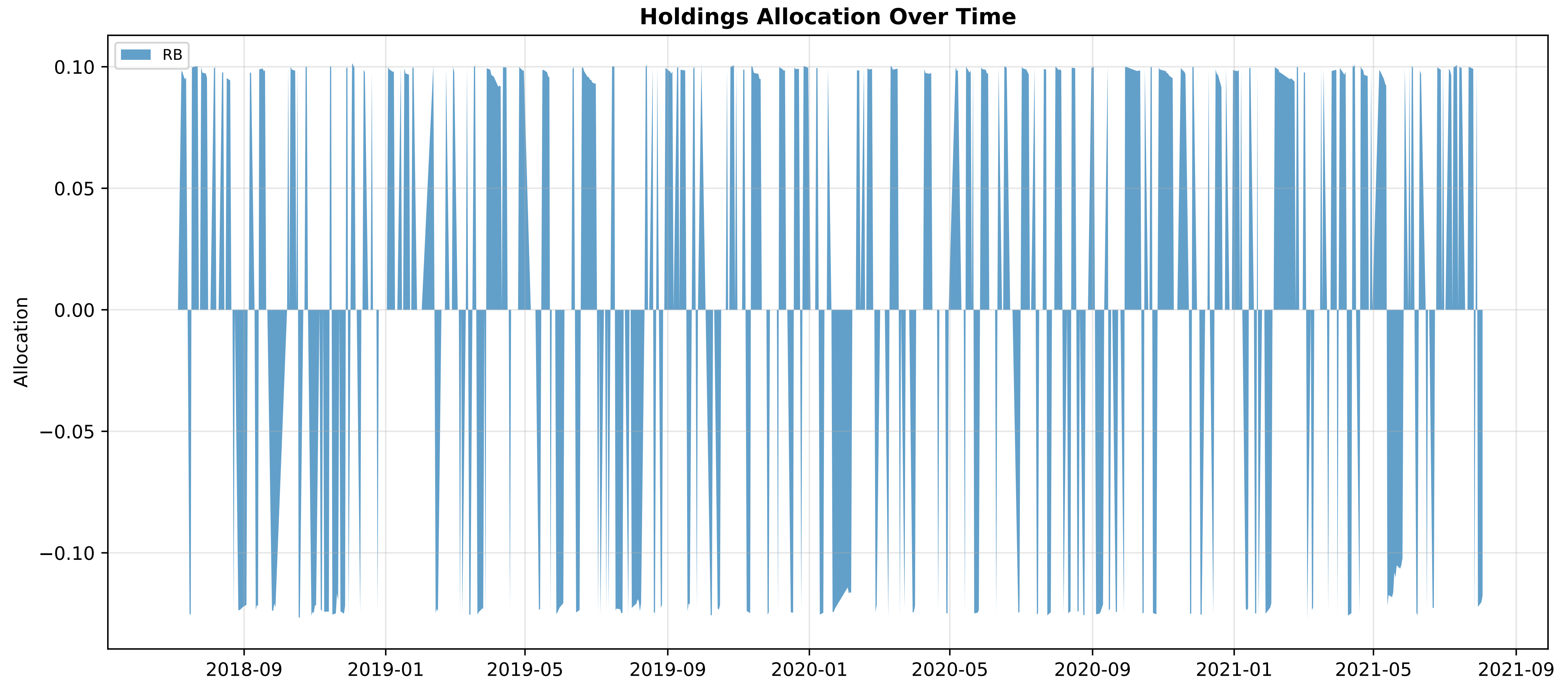

Rolling Volatility (63d)
0.25
0.20
0.15
0.10
0.05
0.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

Monthly Returns (%)
2018
2019
2020
2021
01 02 03 04 05 06 07 08 09 10 11 12
20
15
10
5
0
−5
−10
Annual Returns
2021
2020
2019
2018
−10 −5 0 5 10 15
Return (%)
Monthly Returns Dist (%)
0 1 2 3 4 5 6 7 8
−10 −5 0 5 10 15 20
Return (%)

Position Summary

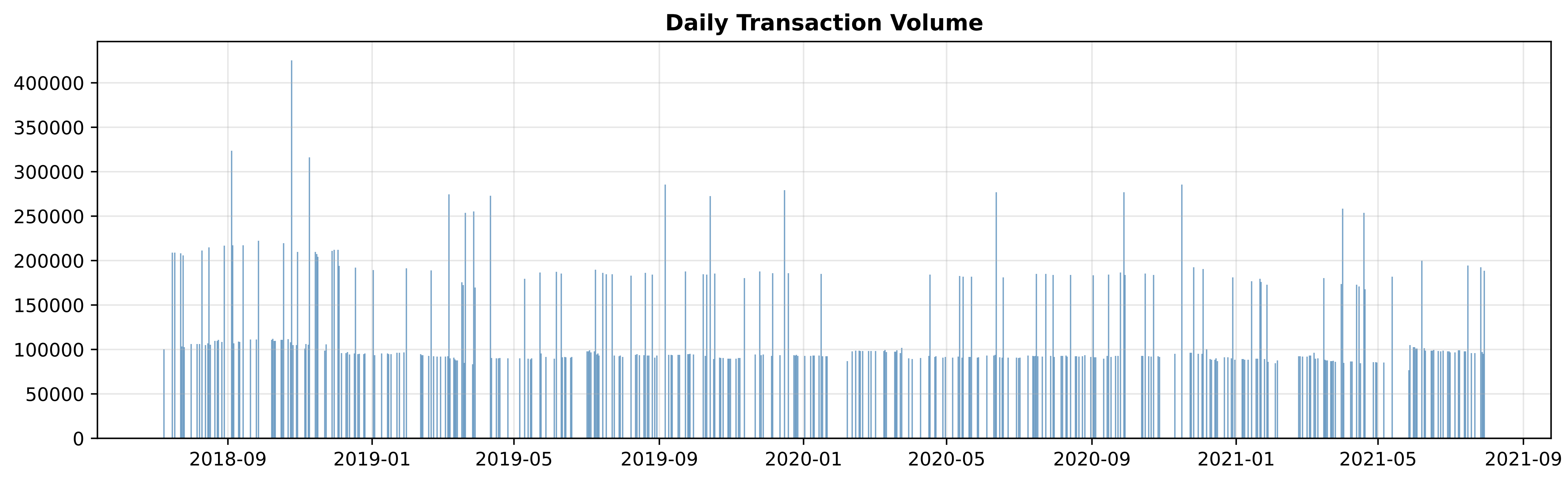
Metric	Value
Avg Gross Leverage	0.0679
Max Gross Leverage	0.1281
Avg Long Exposure	34140.5266
Avg Short Exposure	-24472.6656
Avg Max Position Concentration	0.6242
Number of Assets	1

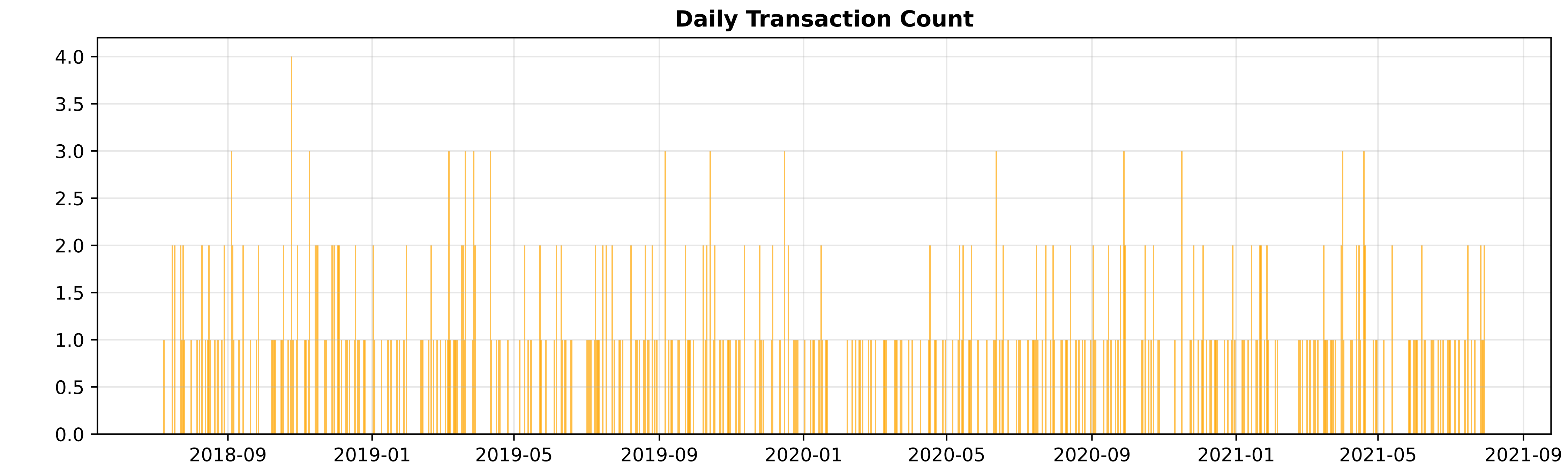

Long / Short Exposure
100000
50000
0
−50000
−100000
Long
Short
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09
Gross Leverage
0.12
0.10
0.08
0.06
0.04
0.02
0.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09
Position Concentration
Fraction of Portfolio
1.0
0.8
0.6
0.4
0.2
0.0
Max
Median
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

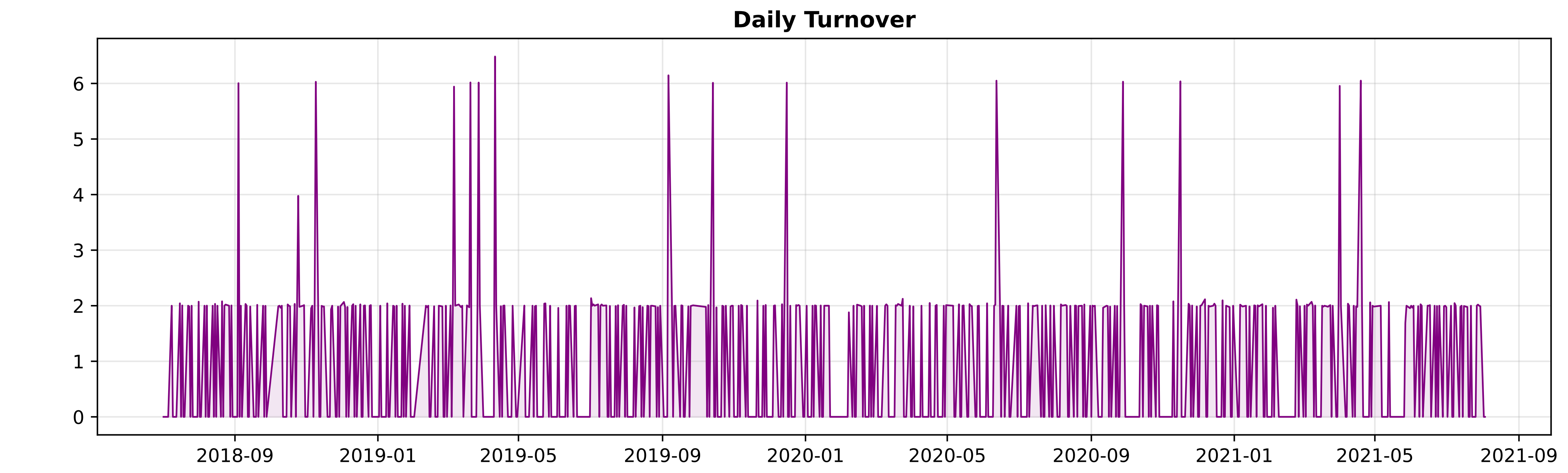

Holdings Allocation Over Time
RB
Allocation
0.10
0.05
0.00
−0.05
−0.10
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

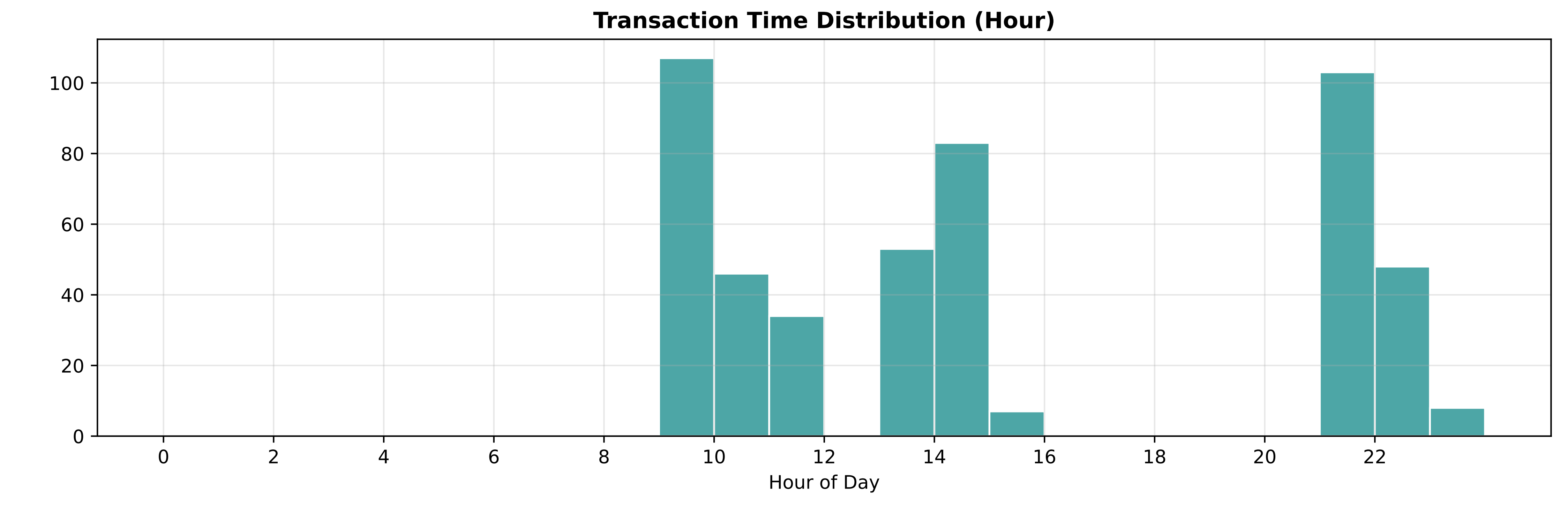
Transaction Summary

Metric	Value
Total Transactions	489
Total Transaction Days	380
Avg Daily Trades	1.2868
Max Daily Trades	4
Avg Daily Volume	121696.8211
Max Daily Volume	425194.2177
Unique Symbols Traded	1


Daily Transaction Volume
400000
350000
300000
250000
200000
150000
100000
50000
0
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

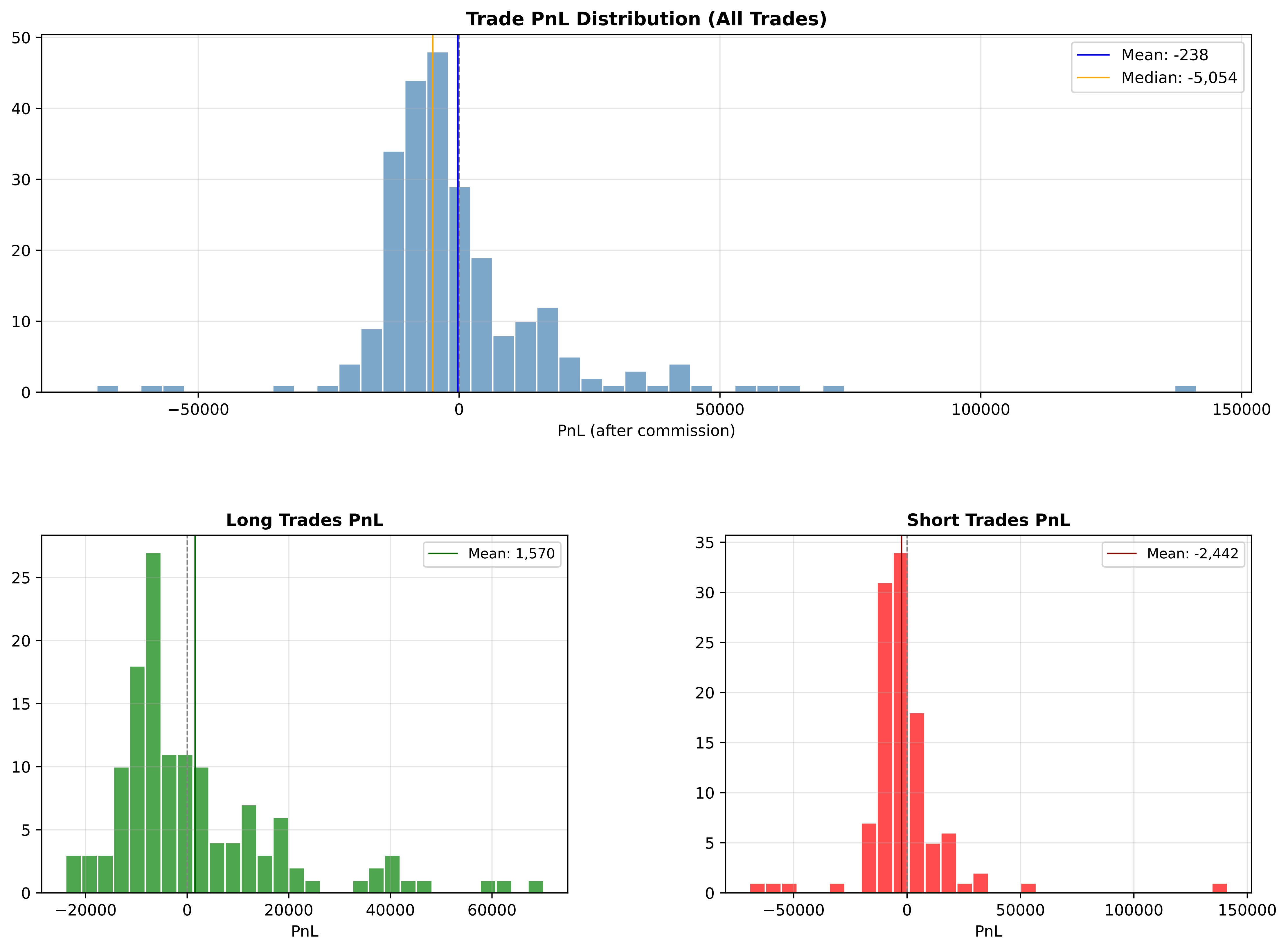

Daily Transaction Count
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

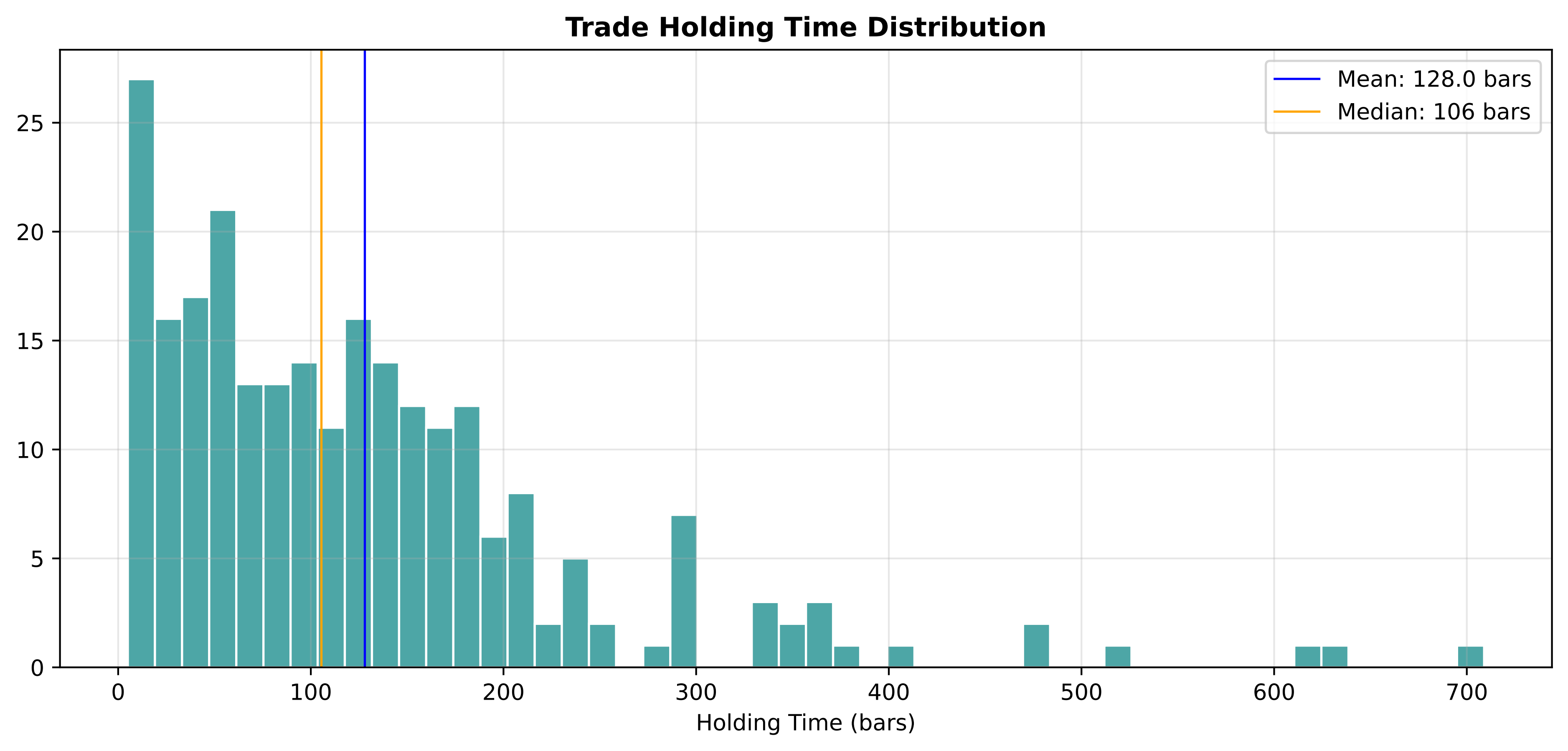

Daily Turnover
6
5
4
3
2
1
0
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Transaction Time Distribution (Hour)
100
80
60
40
20
0
0
2
4
6
8
10
12
14
16
18
20
22
Hour of Day

Trade Statistics

Metric	Value
Total Trades	244
Winning Trades	92
Losing Trades	152
Win Rate	37.70%
Total PnL	-58183.2848
Avg PnL per Trade	-238.4561
Median PnL per Trade	-5054.1550
PnL Std Dev	18779.6074
Avg Win	15373.4571
Avg Loss	-9687.7720
Max Win	141365.7320
Max Loss	-69465.5861
Profit/Loss Ratio	1.5869
Expectancy	-238.4561
Total Commission	46150.6103
Avg Commission per Trade	189.1418
Long Trades	134
Short Trades	110
Long Win Rate	41.79%
Long Avg PnL	1570.3841
Long Total PnL	210431.4655
Short Win Rate	32.73%
Short Avg PnL	-2441.9523
Short Total PnL	-268614.7503
Avg Holding Bars	128.0369
Median Holding Bars	105.5000
Max Holding Bars	709
Min Holding Bars	5


Trade PnL Distribution (All Trades)
Mean: -238
Median: -5,054
PnL (after commission)
−50000
0
50000
100000
150000
0
10
20
30
40
50
Long Trades PnL
Mean: 1,570
−20000
0
20000
40000
60000
PnL
0
5
10
15
20
25
Short Trades PnL
Mean: -2,442
−50000
0
50000
100000
150000
PnL
0
5
10
15
20
25
30
35


Trade Holding Time Distribution
Mean: 128.0 bars
Median: 106 bars
0
5
10
15
20
25
0
100
200
300
400
500
600
700
Holding Time (bars)