

AbberationStrategy — Full Report

2018-07-02 → 2021-08-03 | 753 交易日 | ~35 个月

报告区间内，产品年化收益率为-0.53%，表现较差。夏普比率为0.06，索提诺比率为0.09，卡尔玛比率为-0.02。最大回撤为27.07%，年化波动率为18.00%，风险控制一般。

产品概览 Overview

0.0602

Sharpe Ratio

-0.53%

Annual Return

-27.07%

Max Drawdown

18.00%

Annual Volatility

0.0896

Sortino Ratio

-0.0196

Calmar Ratio

1.0120

Omega Ratio

0.2228

Stability

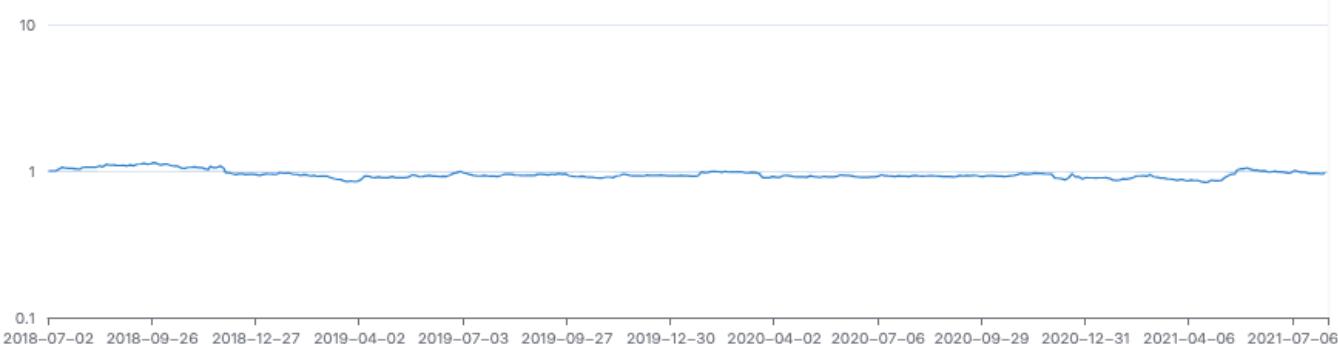
累计收益 Cumulative Returns

Strategy



累计收益 (对数坐标)

Strategy



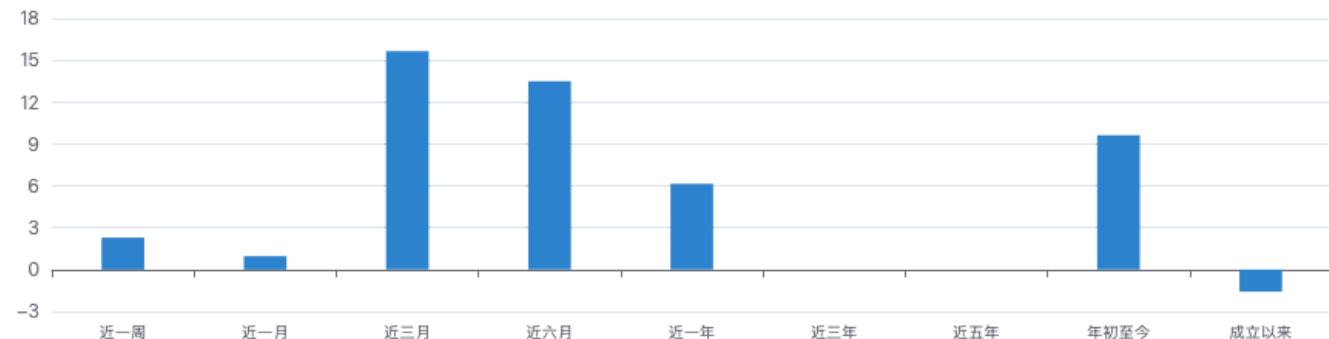
回撤 Drawdown (%)



区间收益 Period Returns

区间收益对比 (%)

本产品



统计项	近一周	近一月	近三月	近六月	近一年	近三年	近五年	年初至今	成立以来
本产品	2.29%	0.96%	15.64%	13.50%	6.15%	N/A	N/A	9.63%	-1.58%
日胜率	80.00%	57.14%	52.38%	46.83%	44.05%	N/A	N/A	46.48%	40.37%

绩效分析 Performance

核心指标

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

扩展风险指标

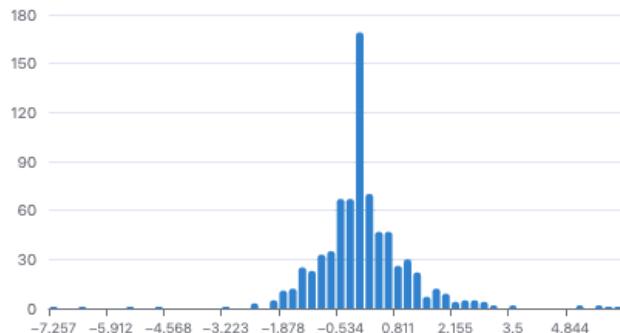
Win Rate (daily)	0.4037
Loss Rate (daily)	0.4489
Serial Correlation	-0.0204
Common Sense Ratio	0.7994
Sterling Ratio	-0.0768
Burke Ratio	-0.0190
Kappa Three Ratio	0.0035
Max Drawdown Days	936
Max Drawdown Recovery Days	N/A
2nd Max Drawdown	-0.0472
3rd Max Drawdown	-0.0345
Max Consecutive Up Days	9
Max Consecutive Down Days	12
Max Single Day Gain	0.0608
Max Single Day Loss	-0.0737
Hurst Exponent	0.6103

收益分析 Returns

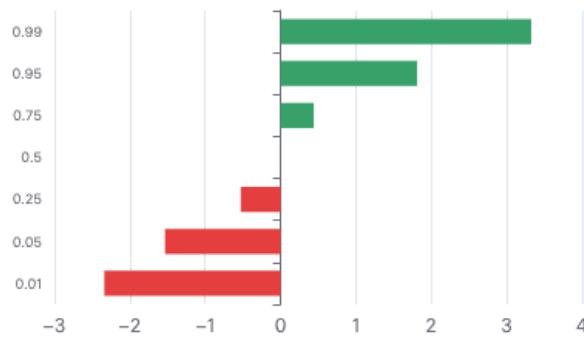
日收益率 (%)



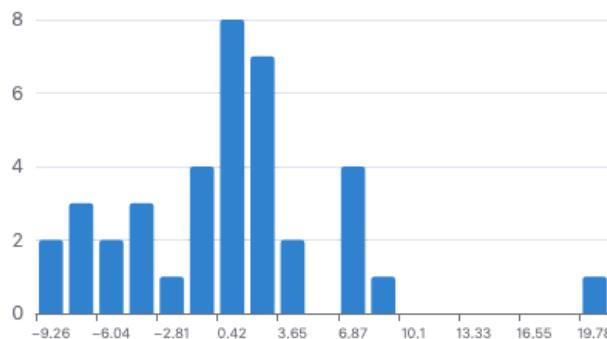
收益分布 (%)



收益分位数 (%)



月度收益分布 (%)



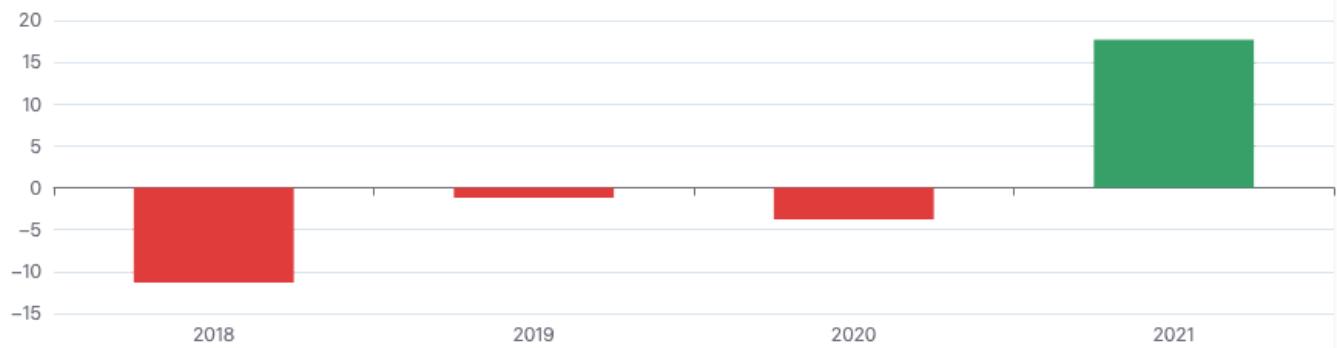
月度收益热力图 (%)



月度收益 (%)

	01	02	03	04	05	06	07	08	09	10	11	12
2018							7.64	1.70	3.25	-8.28	0.79	-9.79
2019	0.44	-2.86	-7.90	8.01	1.39	6.26	-7.15	2.04	-0.45	-3.62	3.63	0.35
2020	0.20	7.45	-10.07	0.24	1.84	-1.34	0.43	0.58	-0.36	1.46	2.63	-5.73
2021	-3.74	6.46	-5.92	-1.66	20.59	-5.09	-1.72	2.82				

年度收益 (%)



年度统计

	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

月/年极值

Best Month	20.59%
Worst Month	-10.07%
Avg Month	0.12%
Best Year	9.63%
Worst Year	-5.73%

滚动指标 Rolling (63d)

滚动夏普比率 (63d)



滚动波动率 (63d, %)



回撤分析 Drawdown

最大回撤区间

	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	
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

持仓分析 Positions

0.0679

Avg Gross Leverage

0.1281

Max Gross Leverage

34,140.53

Avg Long Exposure

-24,472.67

Avg Short Exposure

0.6242

Avg Max Position Concentration

1

Number of Assets

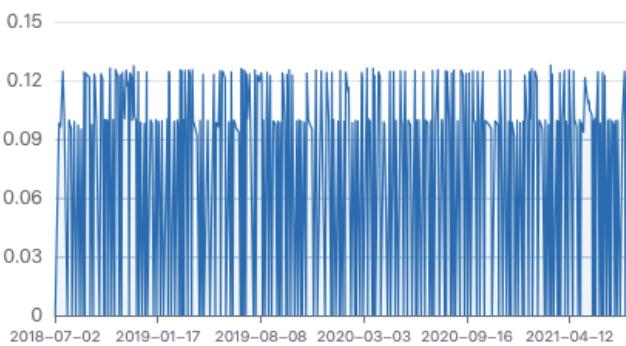
Avg Gross Leverage	0.0679
Max Gross Leverage	0.1281
Avg Long Exposure	34,140.53
Avg Short Exposure	-24,472.67
Avg Max Position Concentration	0.6242
Number of Assets	1

多空暴露 Long/Short Exposure

-○ Long -○ Short

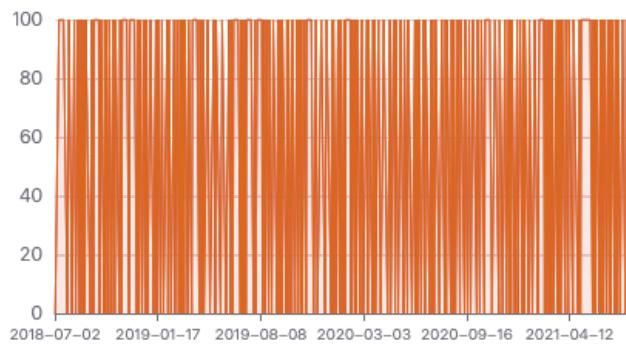


总杠杆率 Gross Leverage



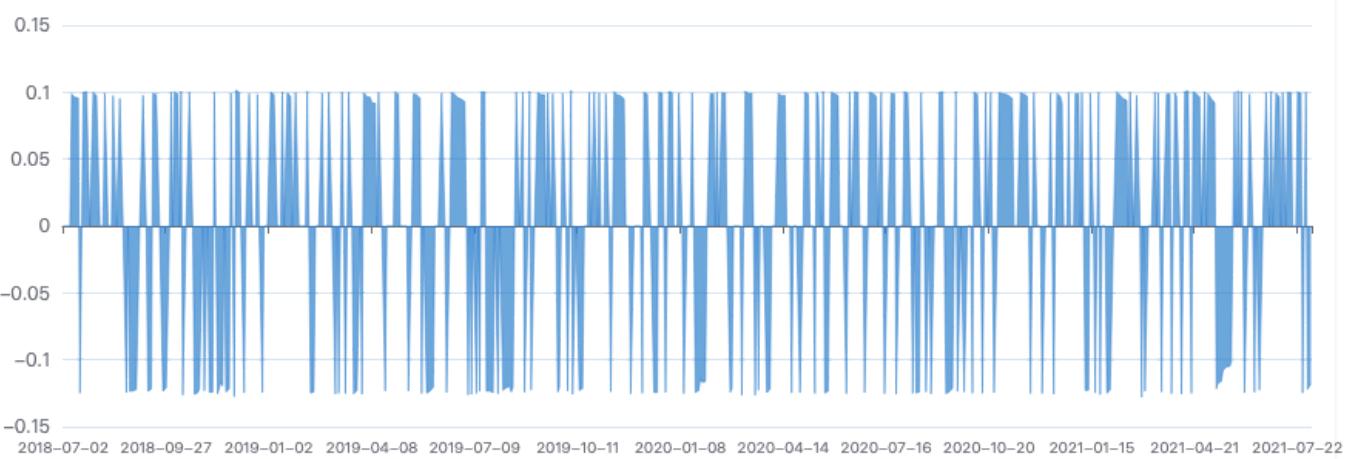
持仓集中度 (%)

-○ Max -○ Median

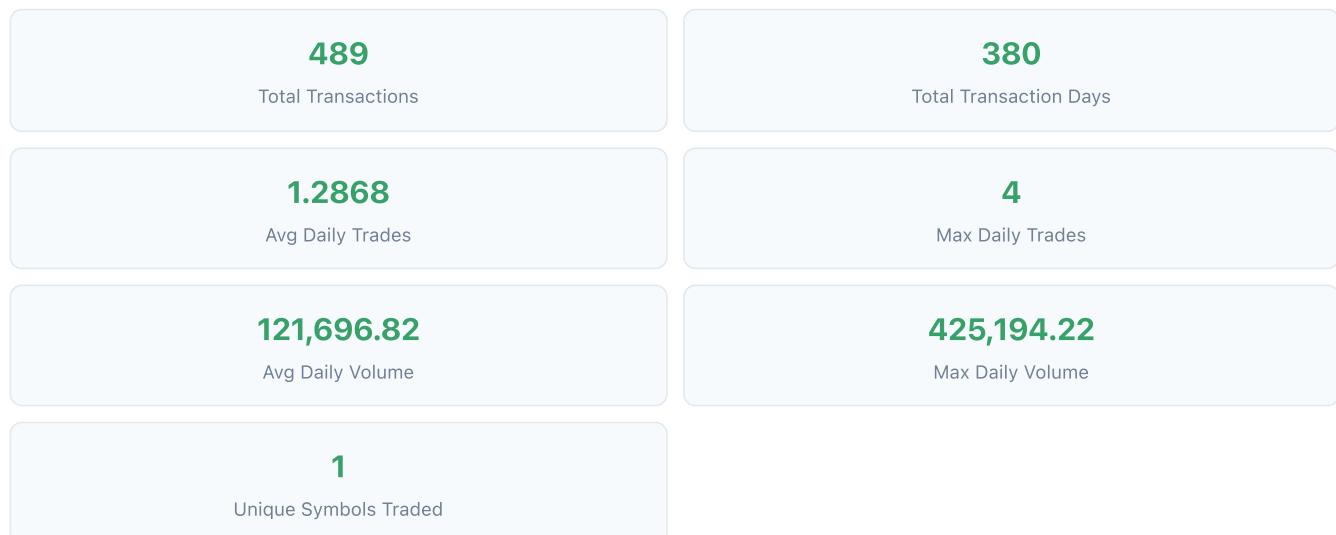


持仓配置 Holdings Allocation

-○ RB

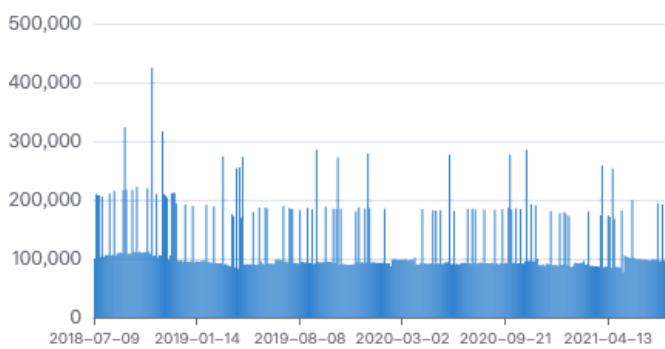


交易分析 Transactions

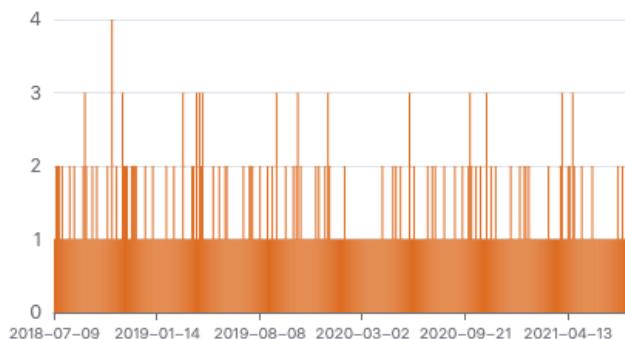


Total Transactions	489
Total Transaction Days	380
Avg Daily Trades	1.2868
Max Daily Trades	4
Avg Daily Volume	121,696.82
Max Daily Volume	425,194.22
Unique Symbols Traded	1

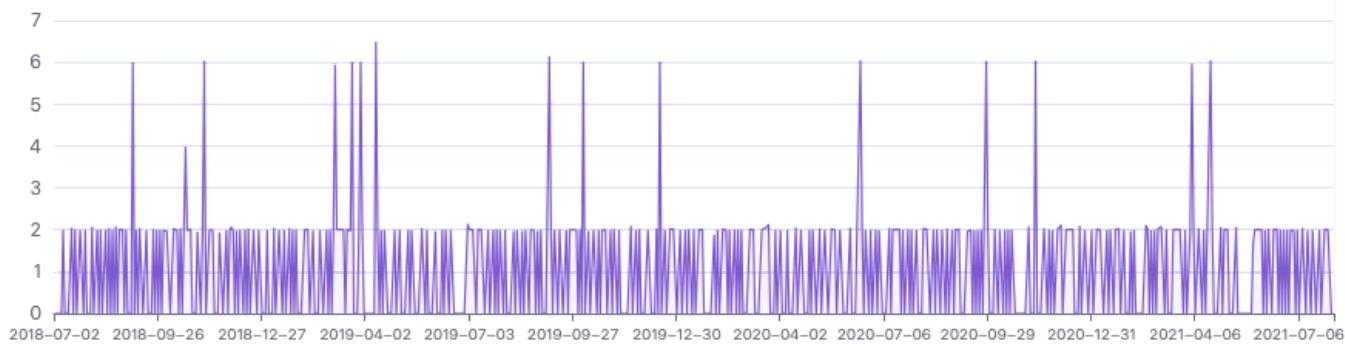
日成交额 Daily Volume



日成交笔数 Daily Count



日换手率 Daily Turnover



交易时间分布 (小时) Transaction Time Distribution (Hours)



交易统计 Trades

244

Total Trades

37.70%

Win Rate

1.5869

Profit/Loss Ratio

-58,183.28

Total PnL

-238.46

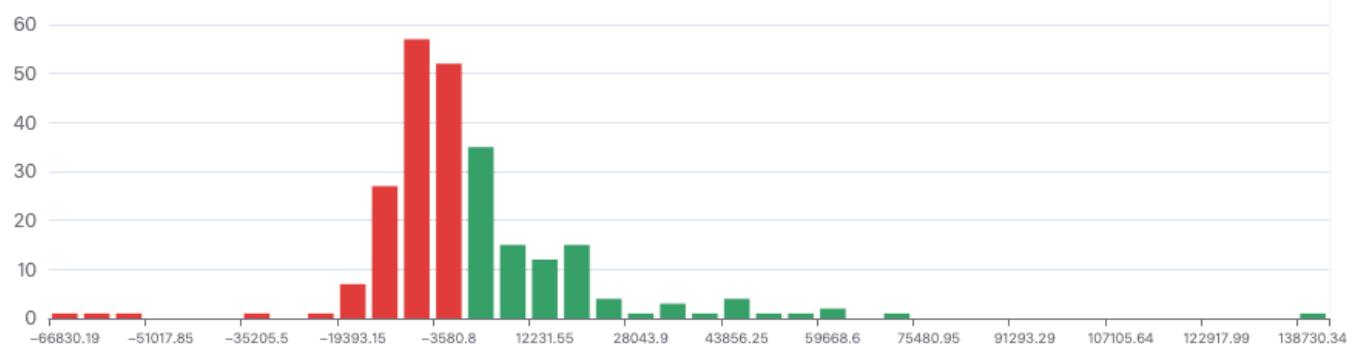
Expectancy

-238.46

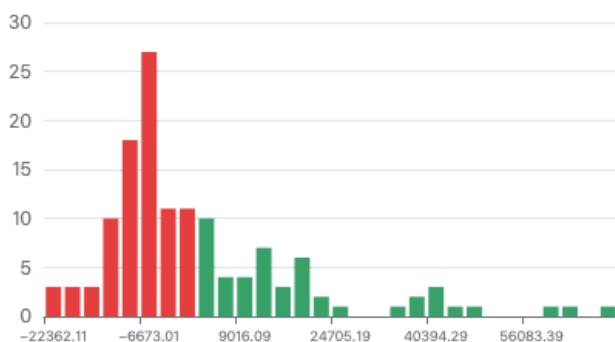
Avg PnL per Trade

Total Trades	244
Winning Trades	92
Losing Trades	152
Win Rate	37.70%
Total PnL	-58,183.28
Avg PnL per Trade	-238.46
Median PnL per Trade	-5,054.16
PnL Std Dev	18,779.61
Avg Win	15,373.46
Avg Loss	-9,687.77
Max Win	141,365.73
Max Loss	-69,465.59
Profit/Loss Ratio	1.5869
Expectancy	-238.46
Total Commission	46,150.61
Avg Commission per Trade	189.14
Long Trades	134
Short Trades	110
Long Win Rate	41.79%
Long Avg PnL	1,570.38
Long Total PnL	210,431.47
Short Win Rate	32.73%
Short Avg PnL	-2,441.95
Short Total PnL	-268,614.75
Avg Holding Bars	128.04
Median Holding Bars	105.50
Max Holding Bars	709
Min Holding Bars	5

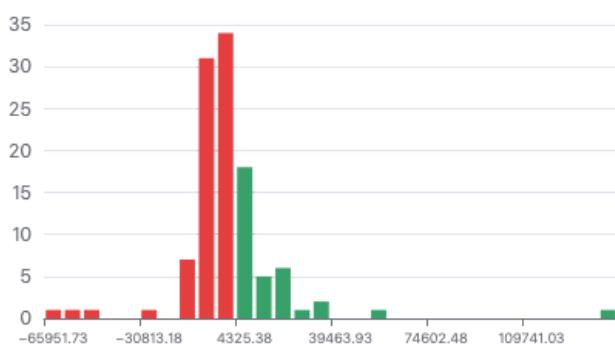
交易盈亏分布 PnL Distribution



多头交易盈亏 Long PnL



空头交易盈亏 Short PnL



持仓时间分布 Holding Time



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