

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	0.0035
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

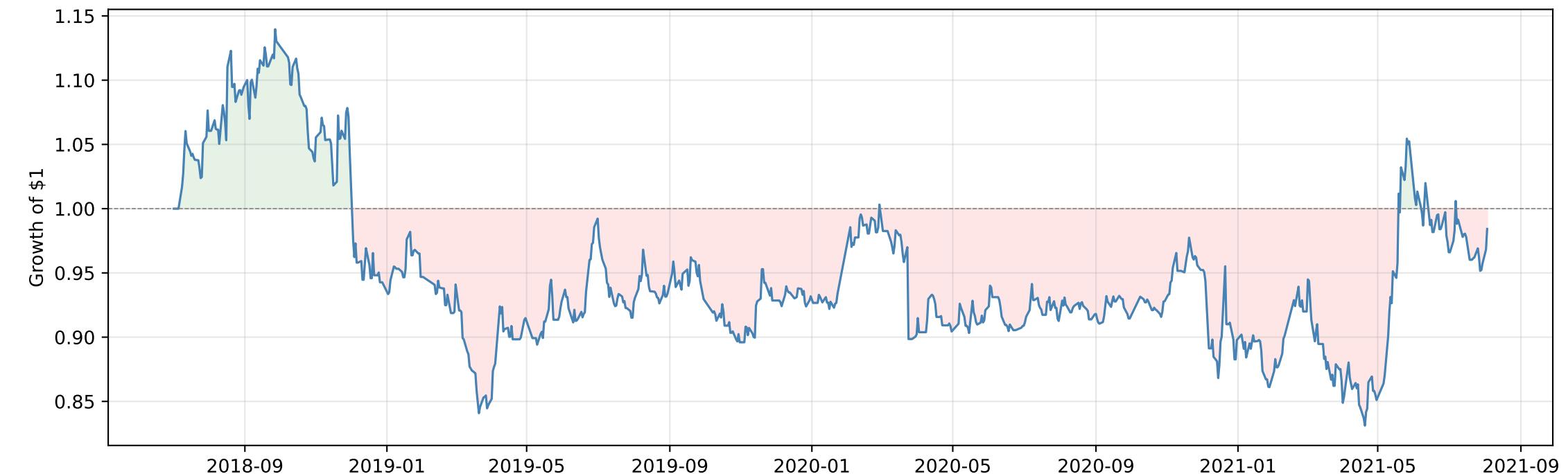
Yearly Statistics

	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

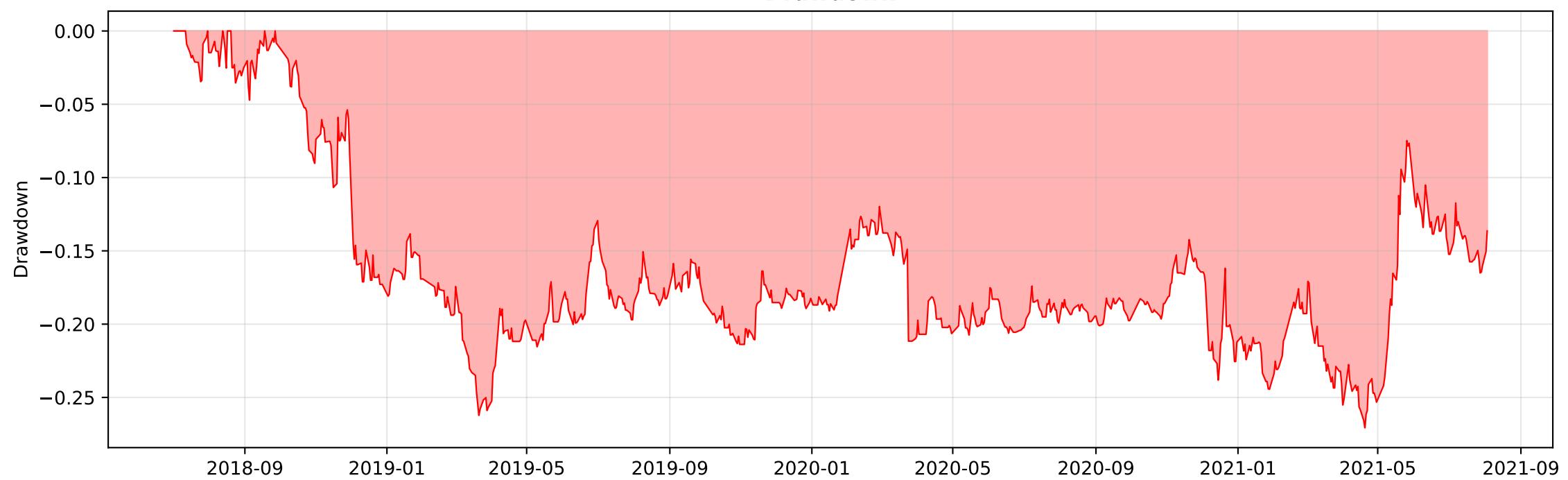
Worst Drawdown Periods

	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

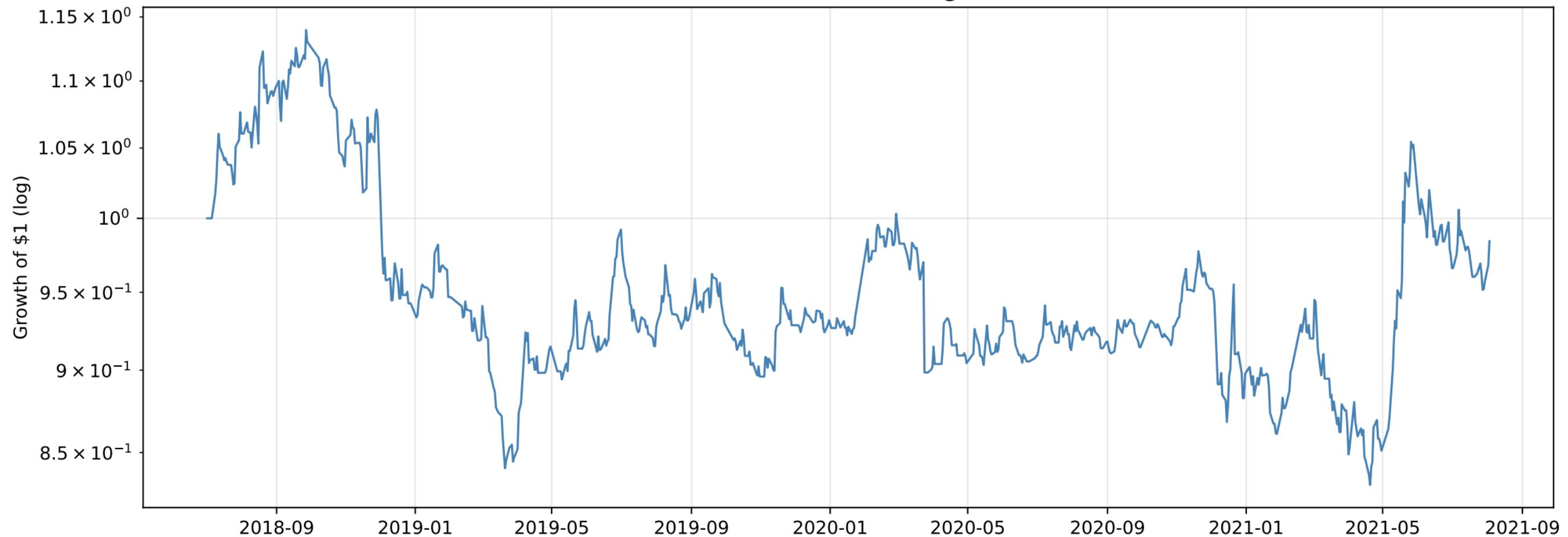
Cumulative Returns



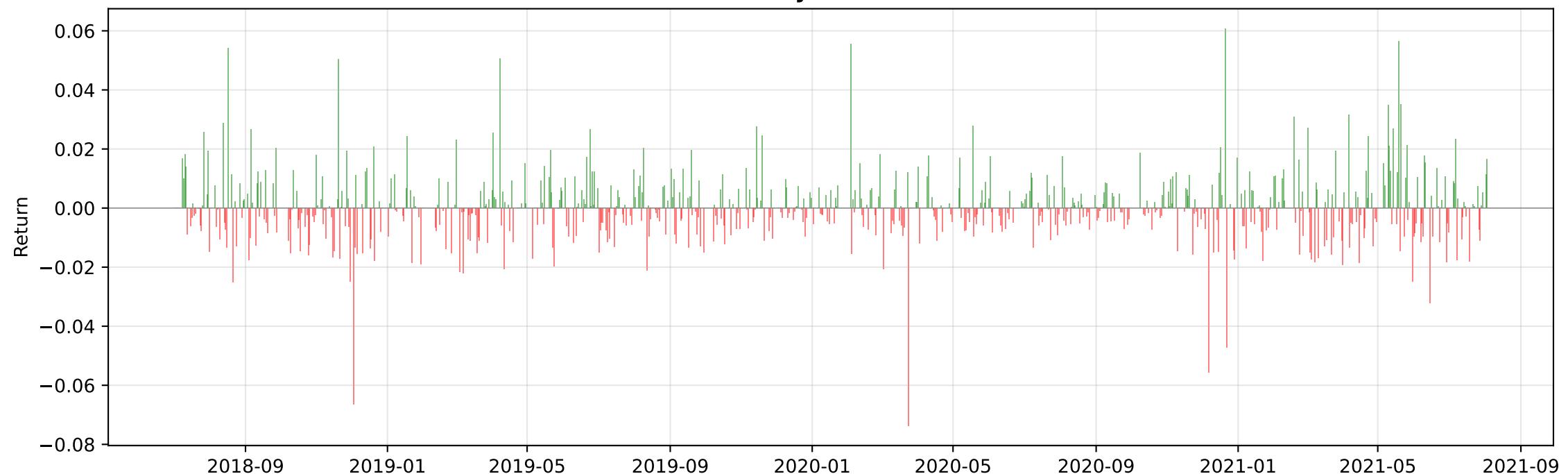
Drawdown



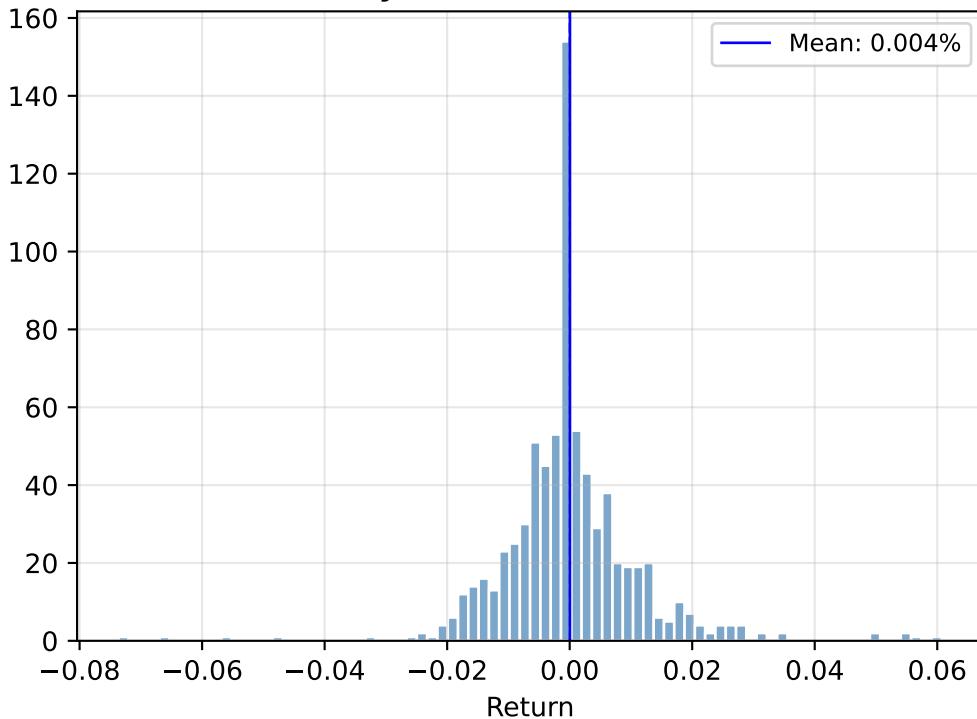
Cumulative Returns (Log Scale)



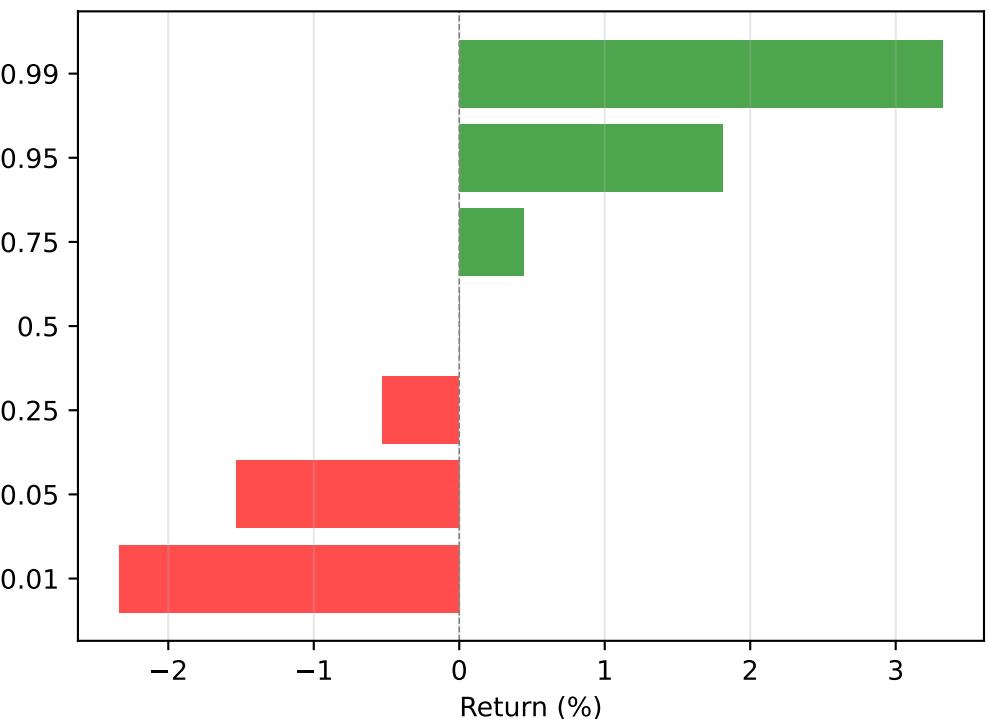
Daily Returns



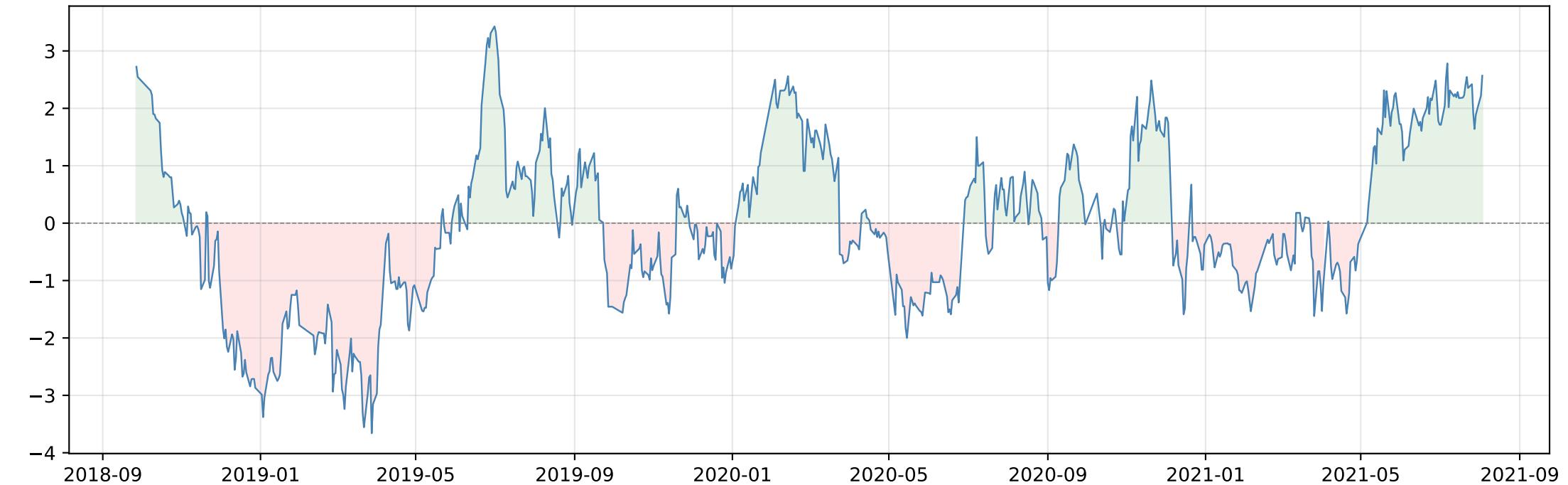
Daily Returns Distribution



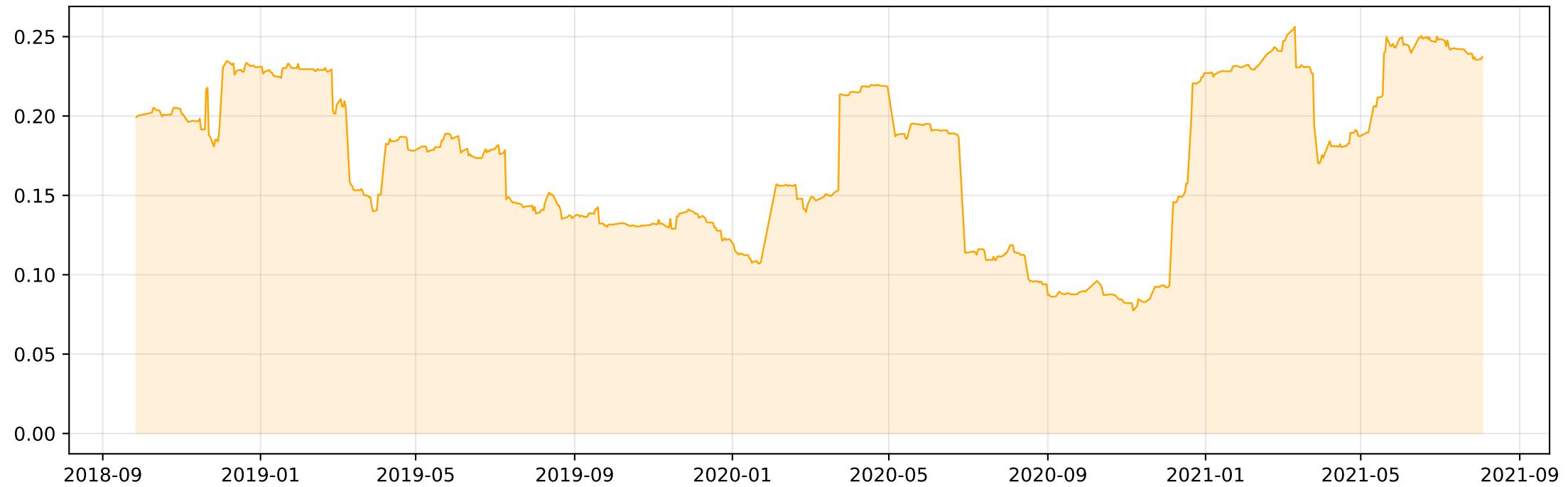
Return Quantiles (%)



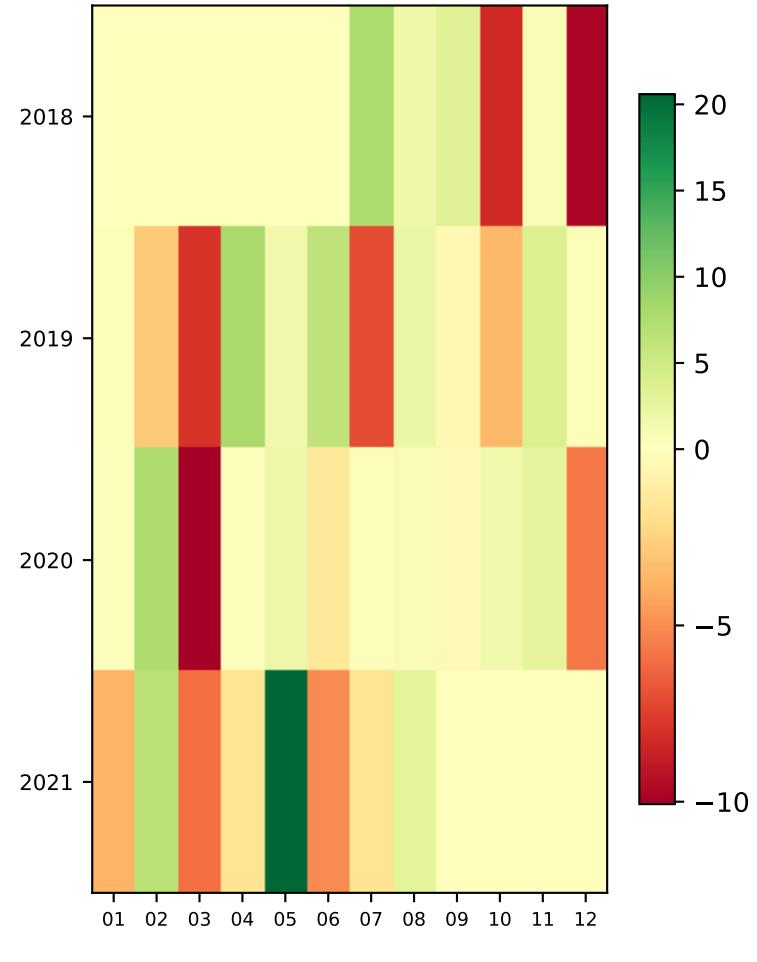
Rolling Sharpe Ratio (63d)



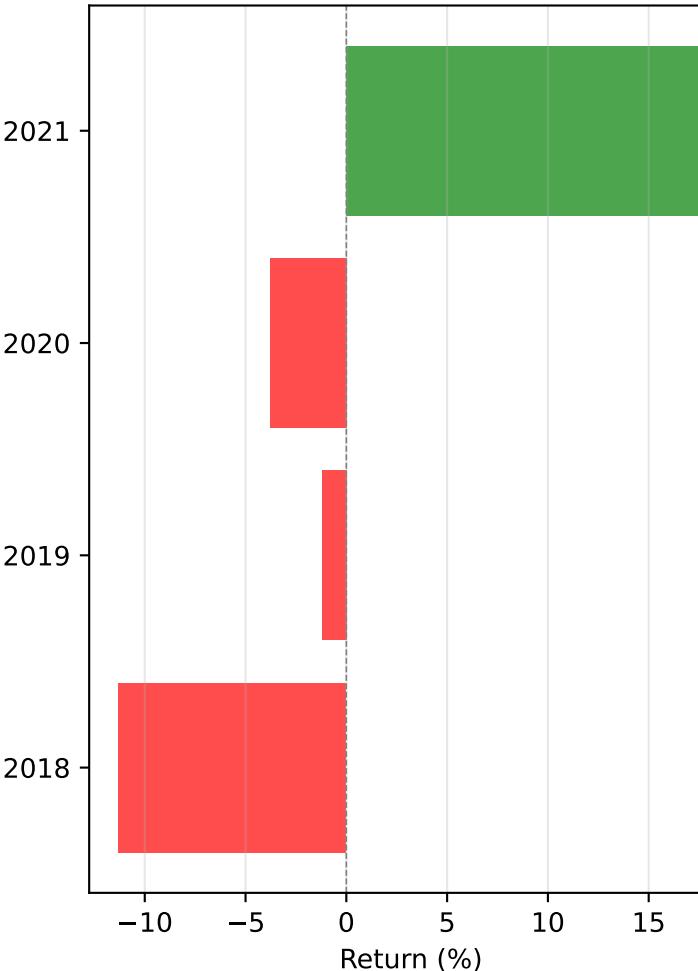
Rolling Volatility (63d)



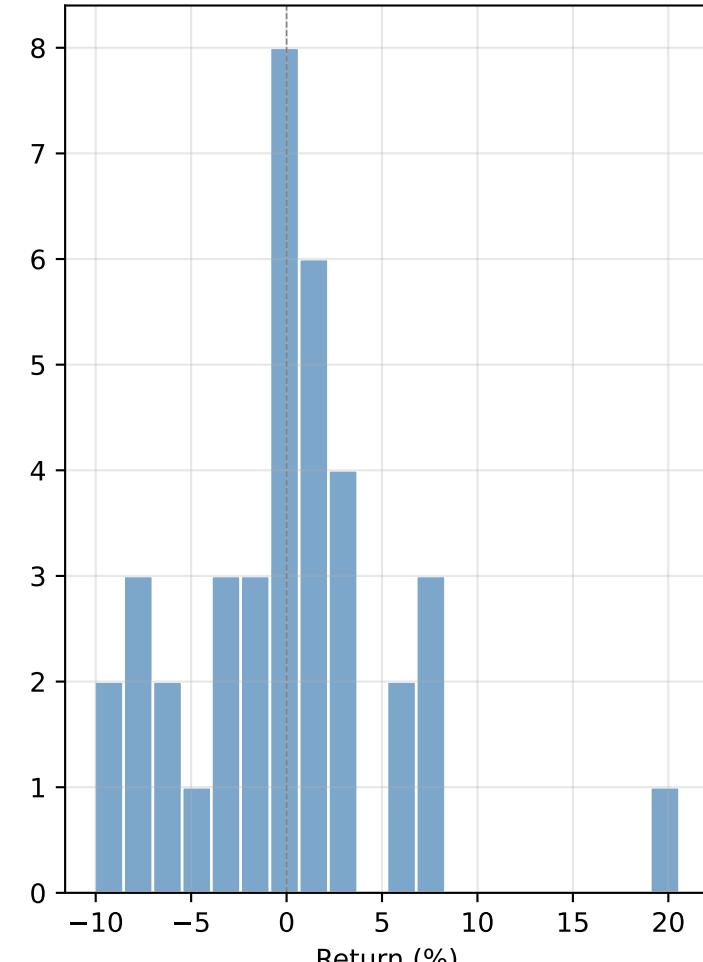
Monthly Returns (%)



Annual Returns



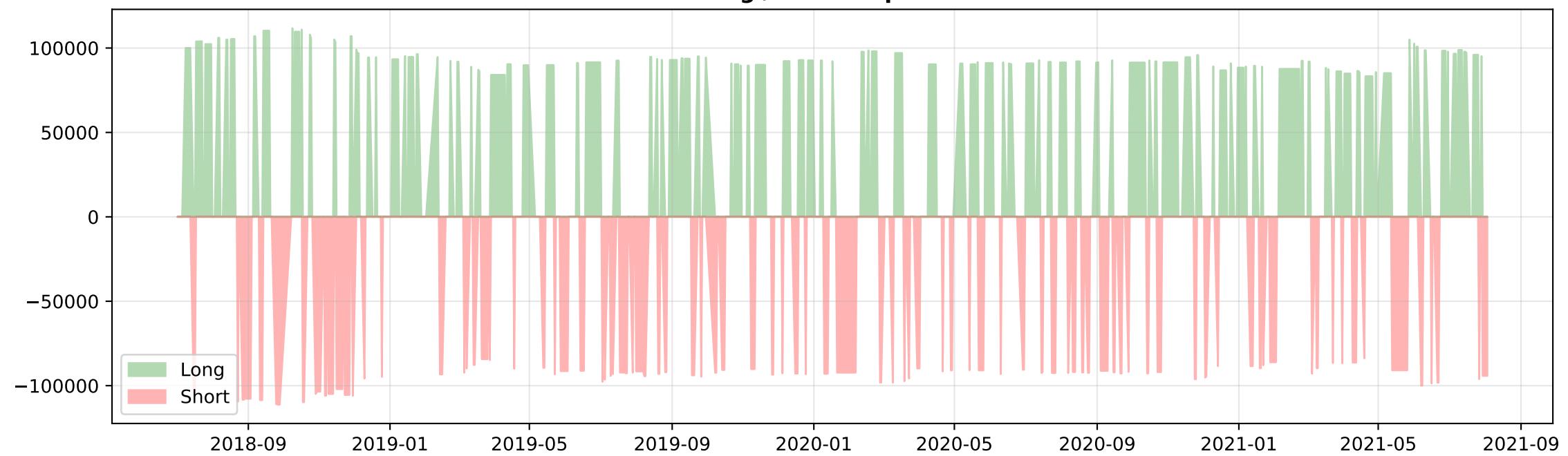
Monthly Returns Dist (%)



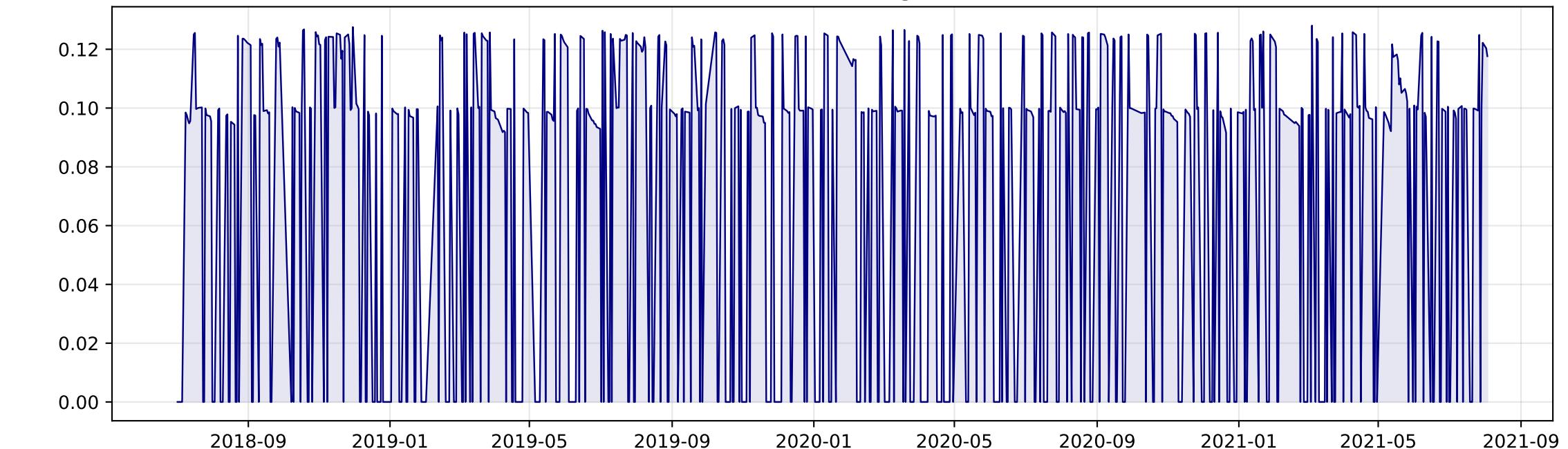
Position Summary

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

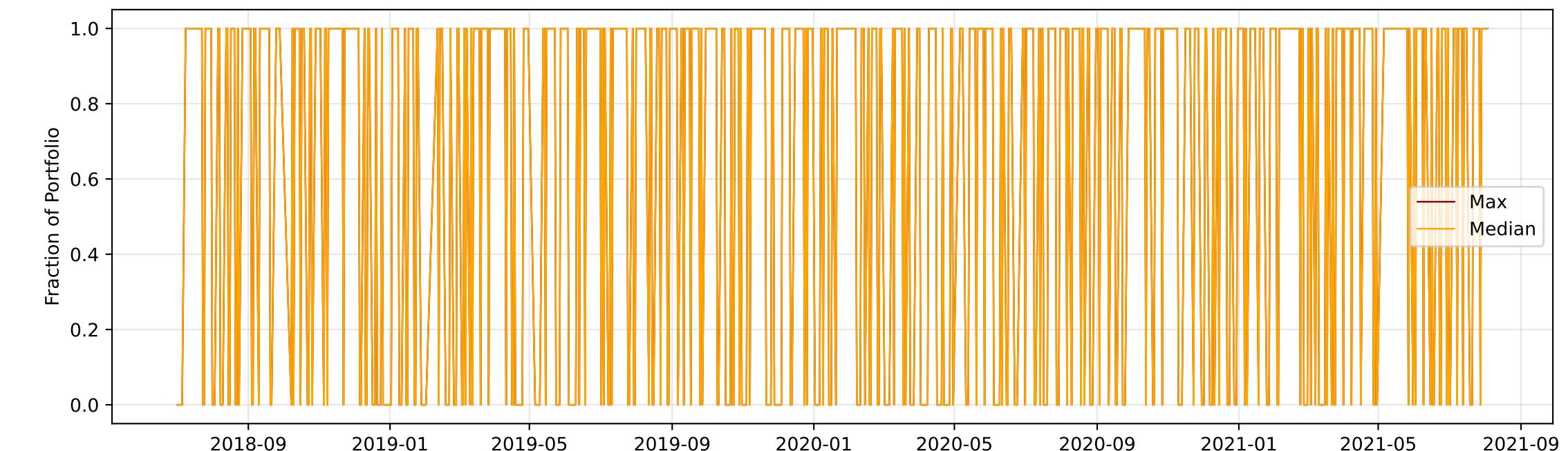
Long / Short Exposure



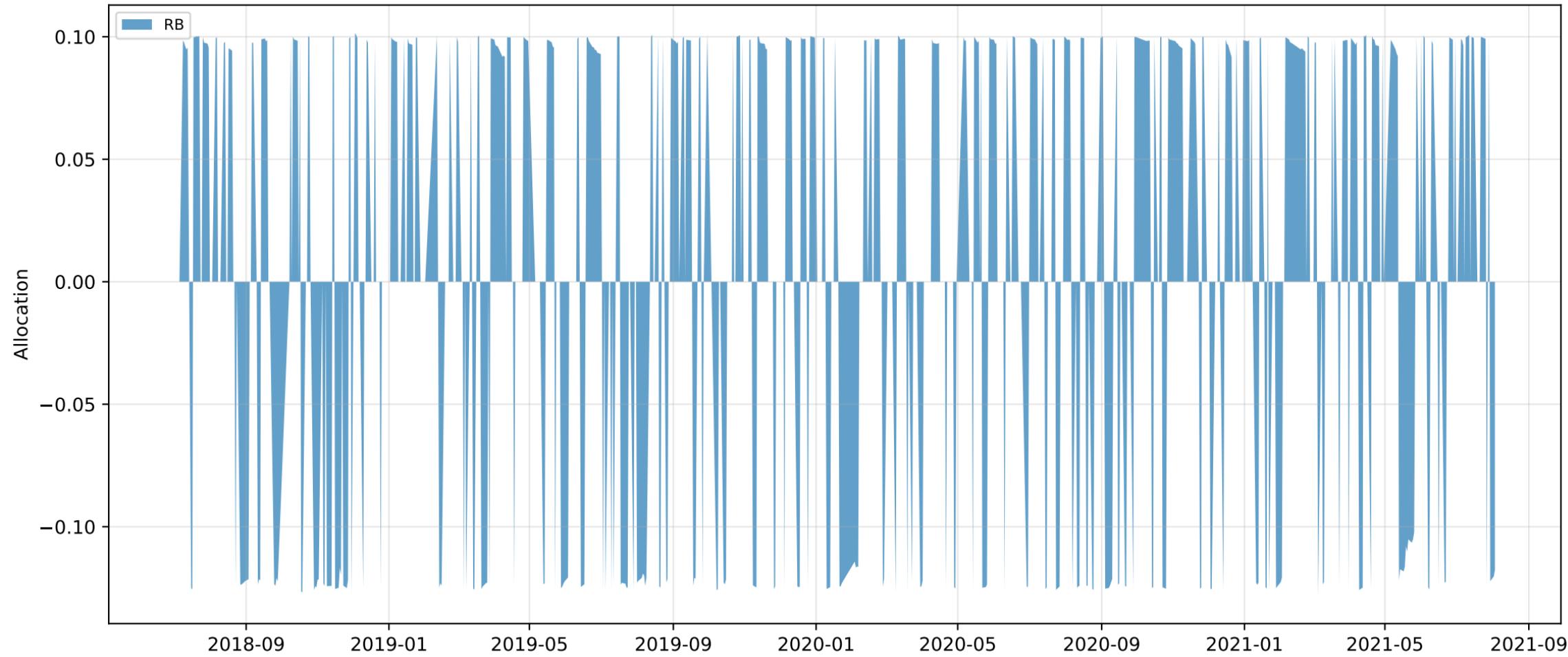
Gross Leverage



Position Concentration

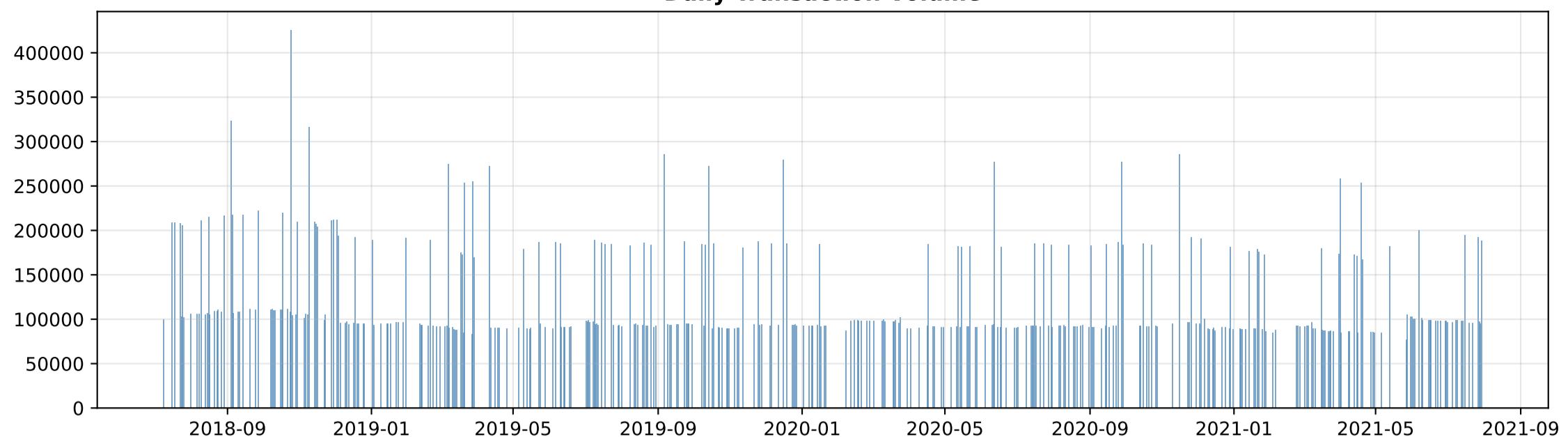
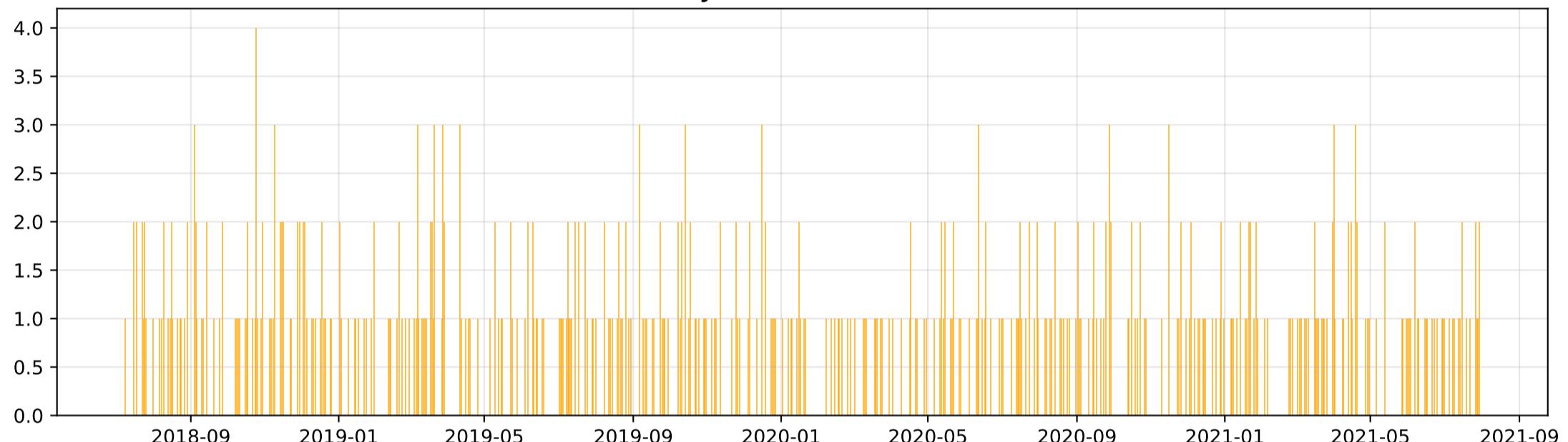
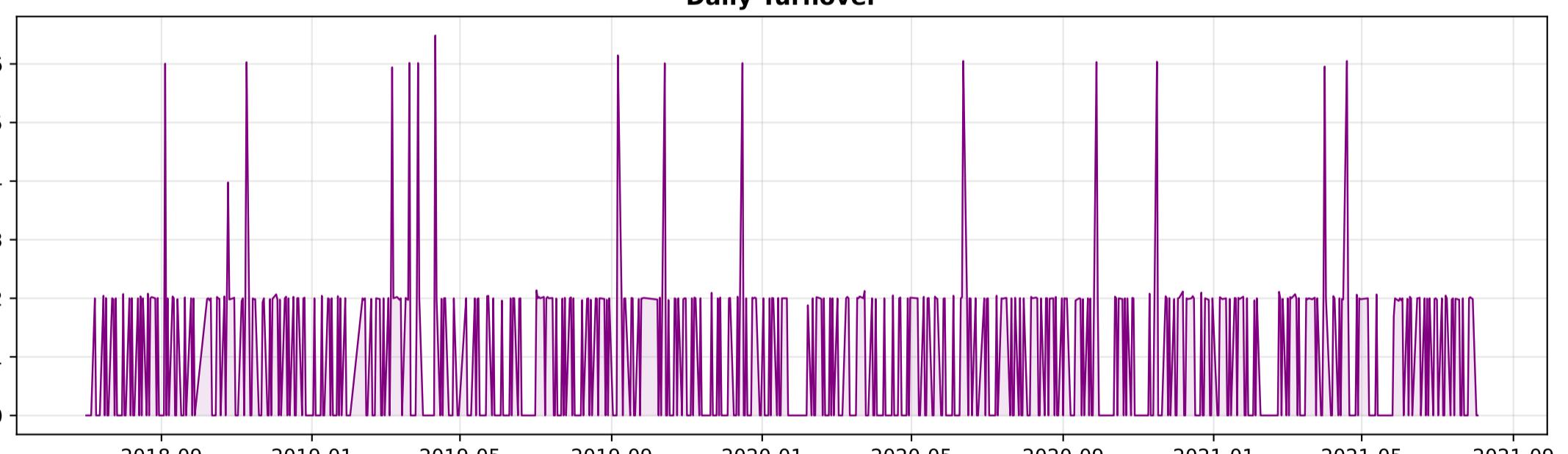
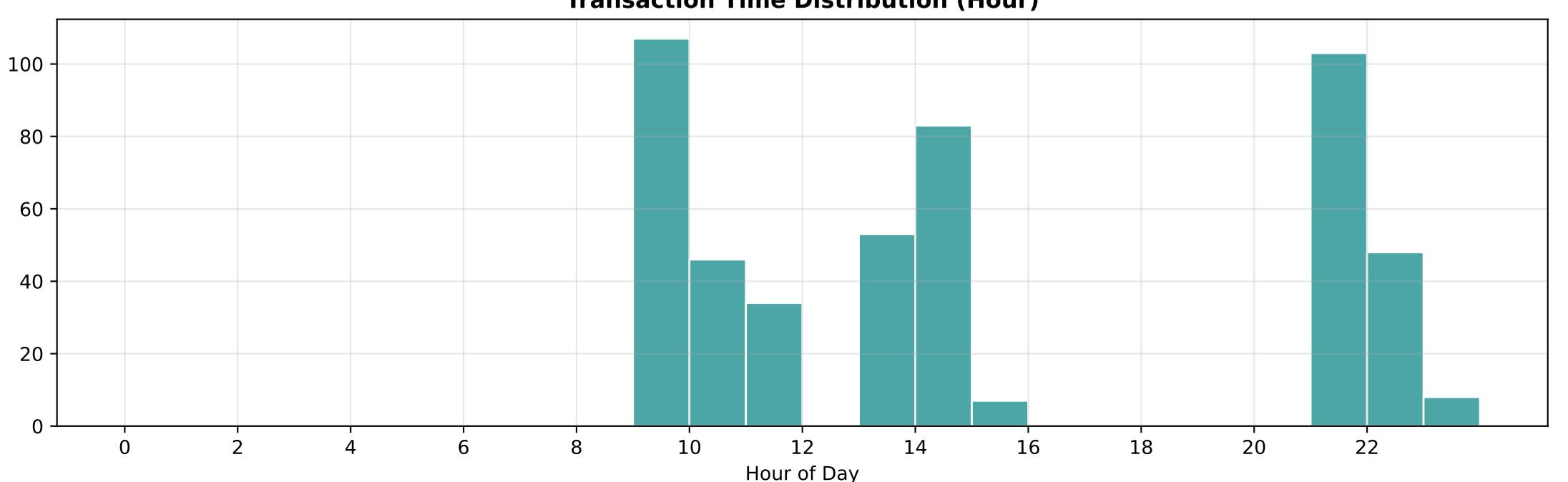


Holdings Allocation Over Time



Transaction Summary

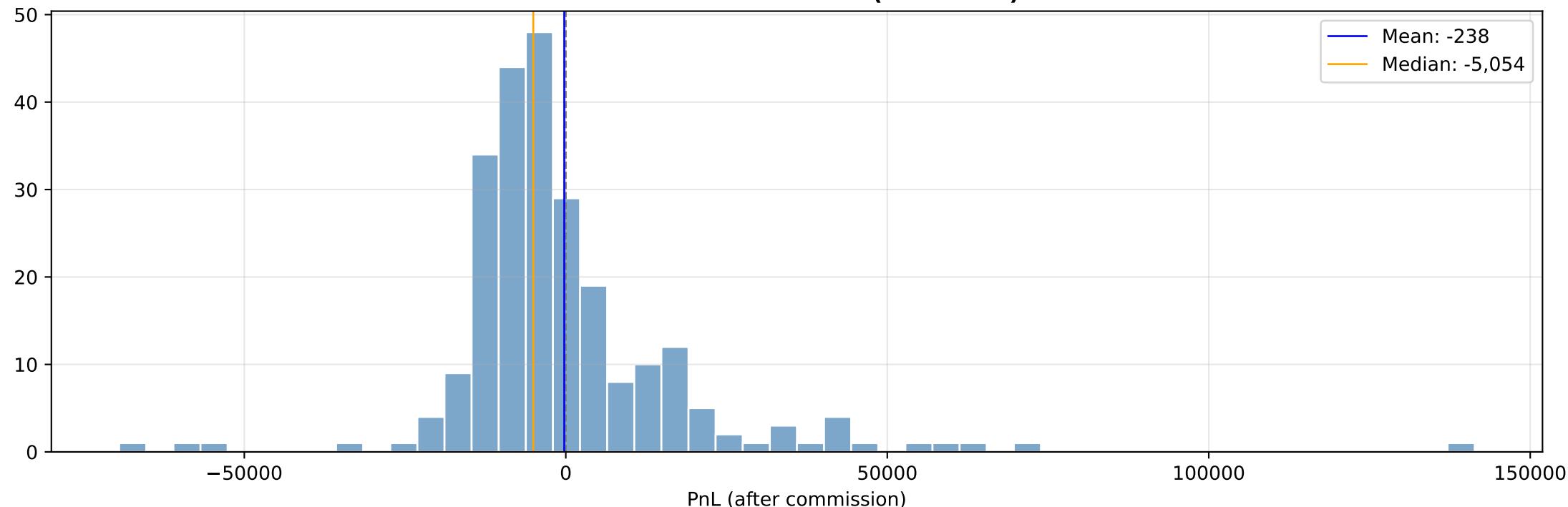
Metric	Value
Total Transactions	489
Total Transaction Days	380
Avg Daily Trades	1.2868
Max Daily Trades	4
Avg Daily Volume	121696.8211
Max Daily Volume	425194.2177
Unique Symbols Traded	1

Daily Transaction Volume**Daily Transaction Count****Daily Turnover****Transaction Time Distribution (Hour)**

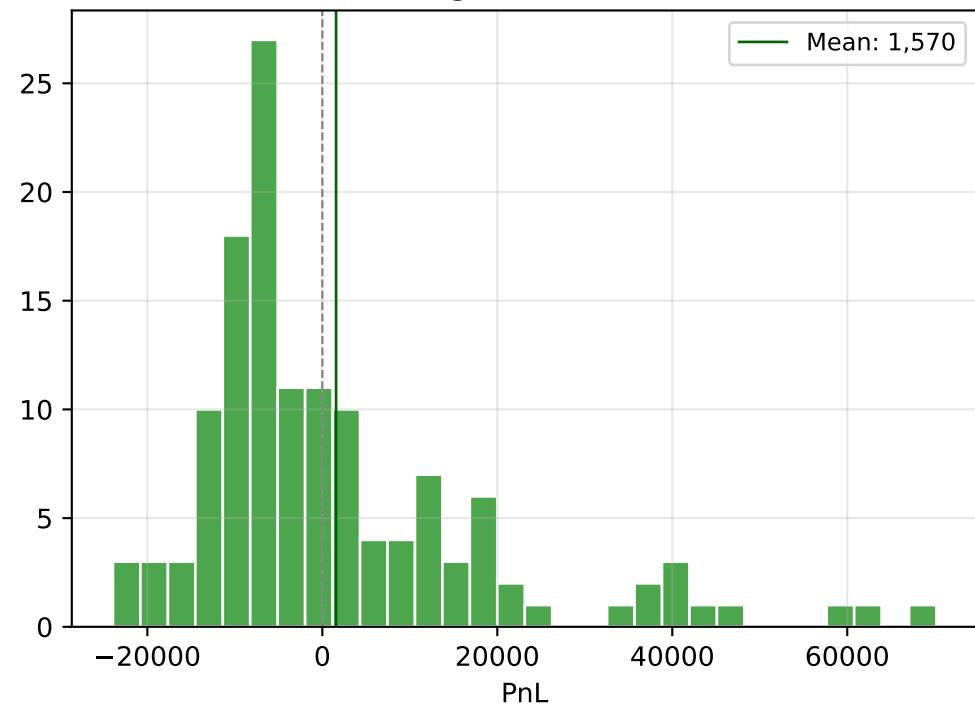
Trade Statistics

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

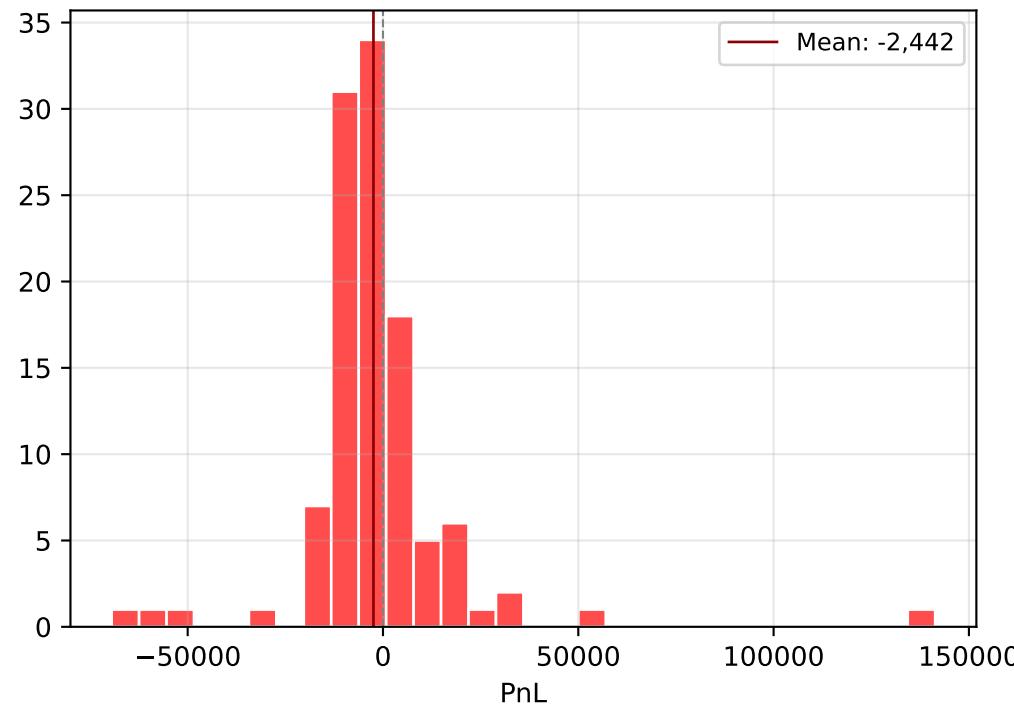
Trade PnL Distribution (All Trades)



Long Trades PnL



Short Trades PnL



Trade Holding Time Distribution

