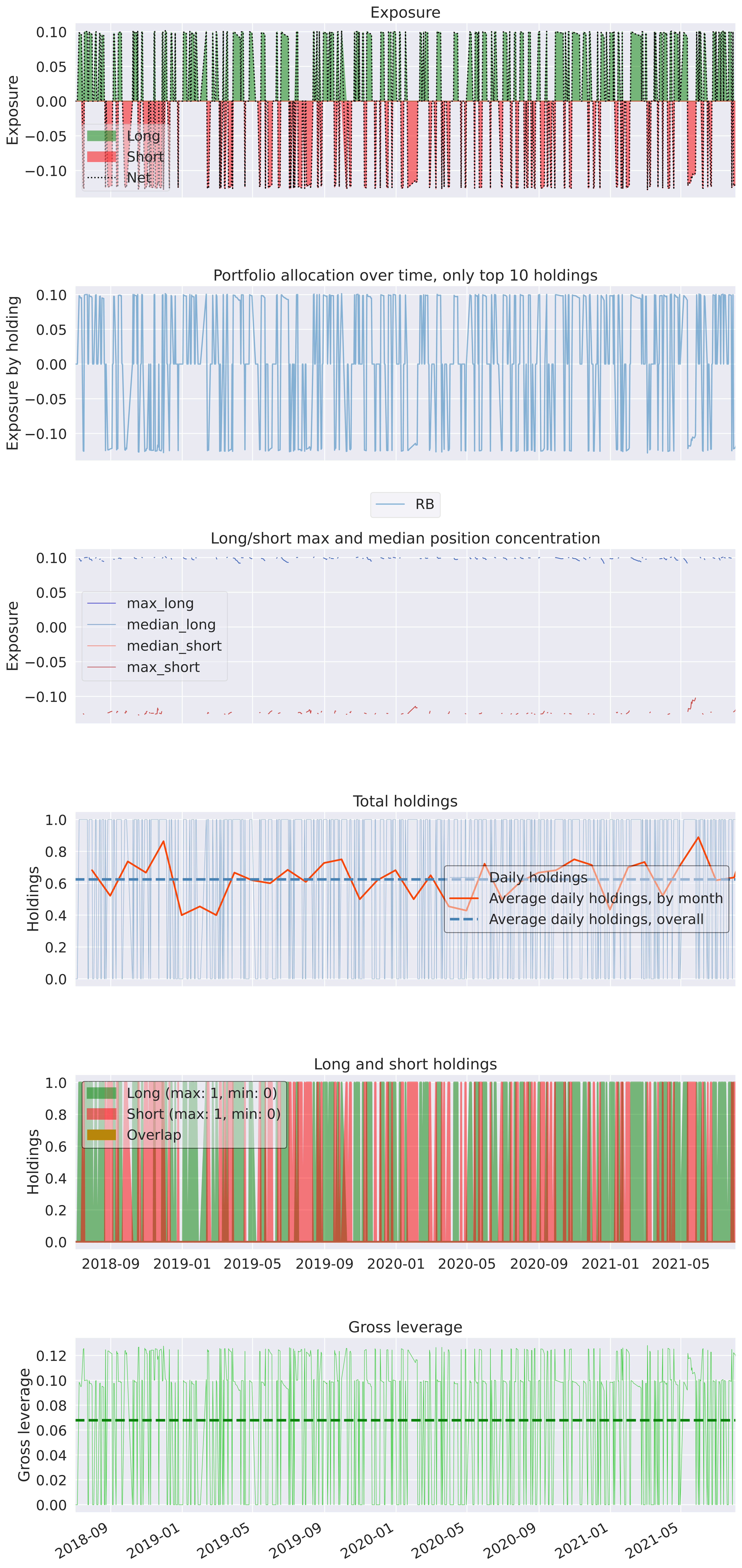
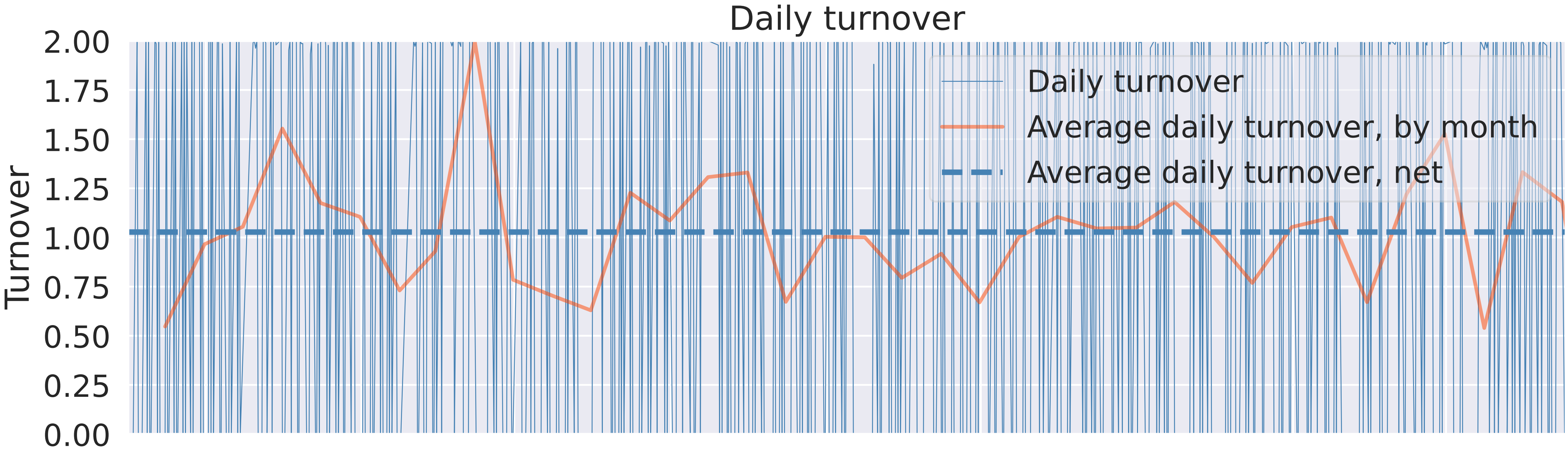
	Backtest
Start date	2018-07-02
End date	2021-08-03
Total months	35.00
Annual return	-0.5%
Cumulative returns	-1.6%
Annual volatility	18.0%
Sharpe ratio	0.06
Calmar ratio	-0.02
Stability	0.22
Max drawdown	-27.1%
Omega ratio	1.01
Sortino ratio	0.09
Skew	0.25
Kurtosis	8.46
Tail ratio	1.18
Daily value at risk	-1.5%

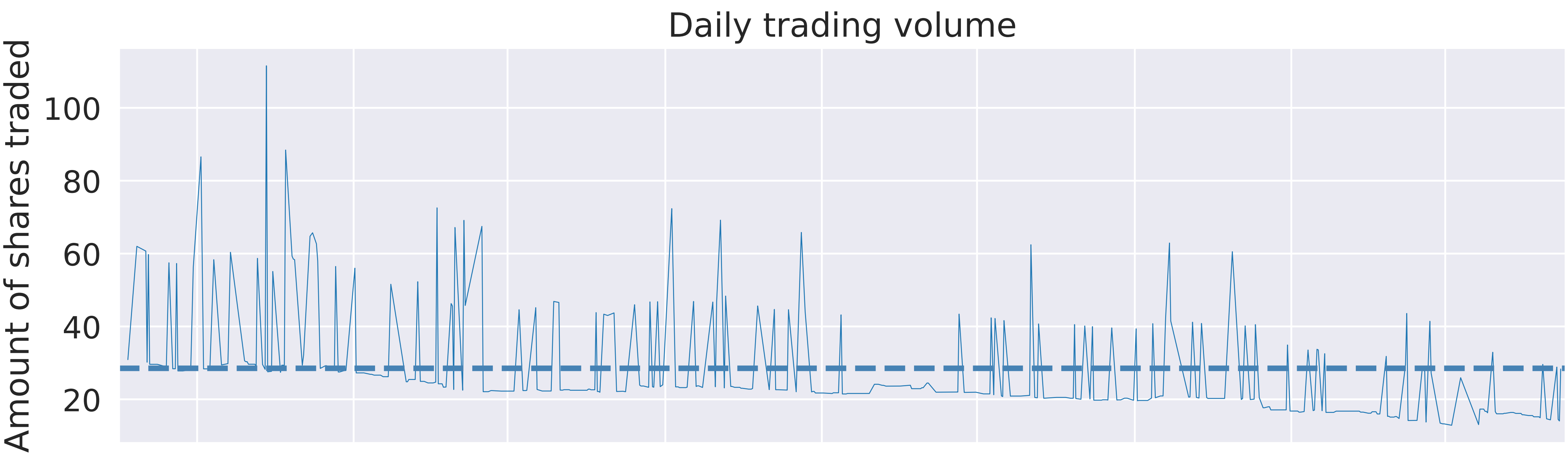
Worst drawdown periods

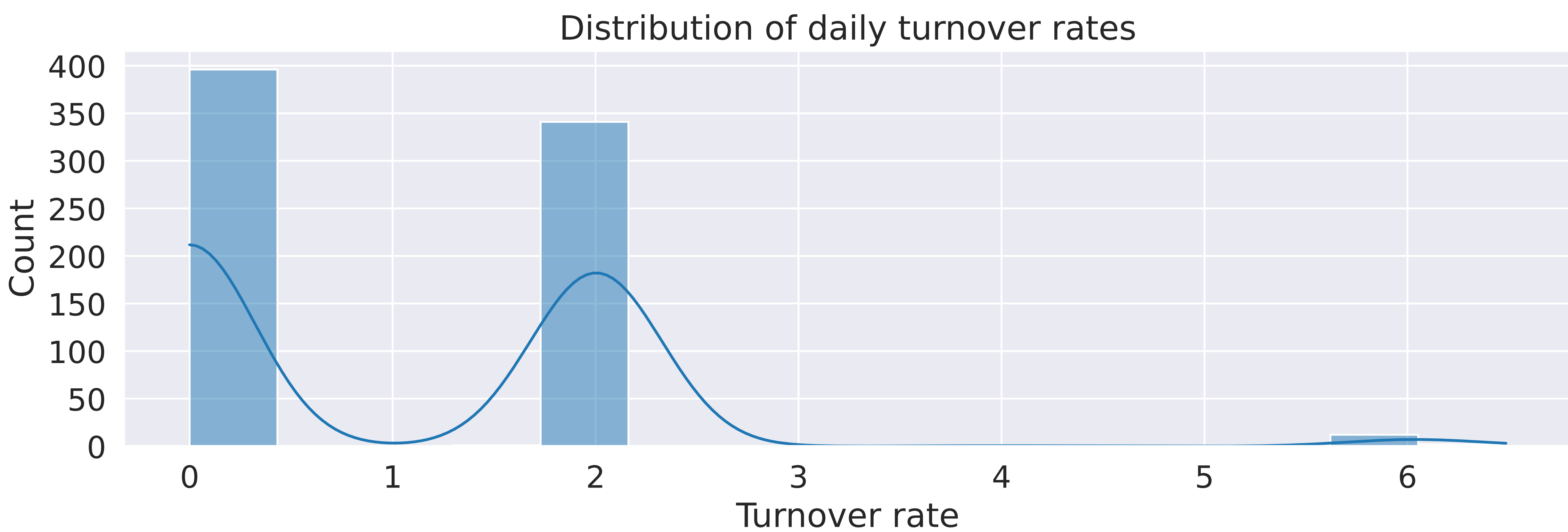
	Net drawdown in %	Peak date	Valley date	Recovery date	Duration
0	27.07	2018-09-27 00:00:00	2021-04-20 00:00:00	NaT	nan
1	4.72	2018-08-20 00:00:00	2018-09-05 00:00:00	2018-09-18 00:00:00	22.00
2	3.45	2018-07-12 00:00:00	2018-07-25 00:00:00	2018-07-31 00:00:00	14.00
3	2.53	2018-08-13 00:00:00	2018-08-16 00:00:00	2018-08-17 00:00:00	5.00
4	2.42	2018-07-31 00:00:00	2018-08-10 00:00:00	2018-08-13 00:00:00	10.00

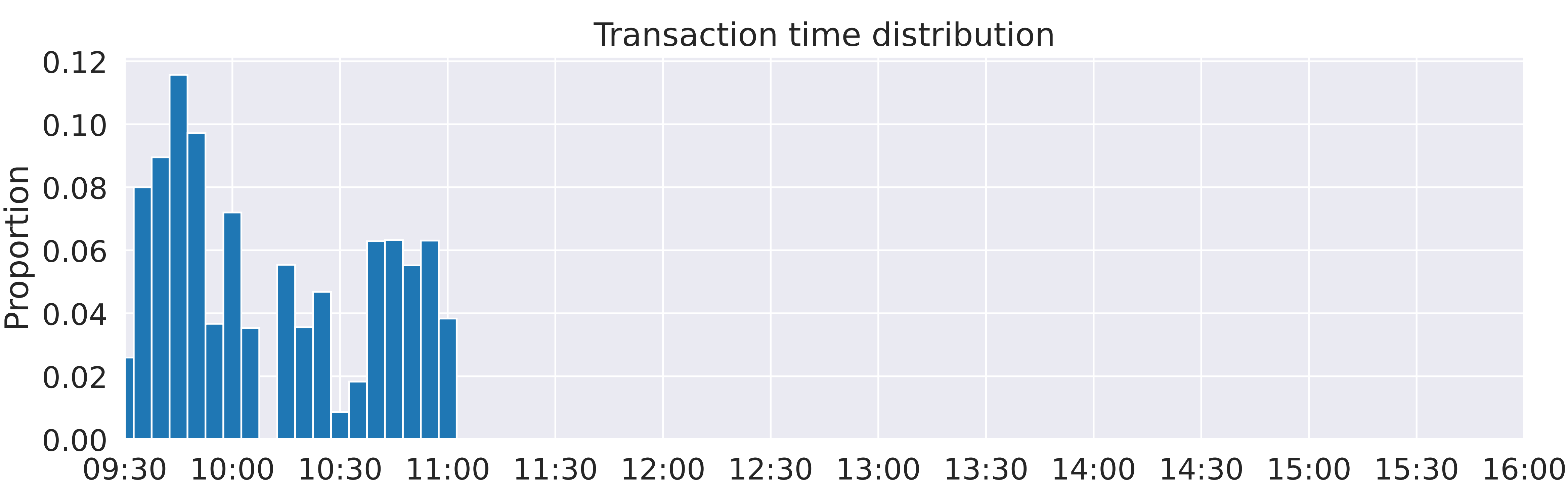
Cumulative returns
Cumulative returns
Backtest
Cumulative returns volatility matched to benchmark
Cumulative returns
Cumulative returns on logarithmic scale
Cumulative returns
Backtest
Returns
Returns
Rolling volatility (6-month)
Volatility
Volatility
Average volatility
Rolling Sharpe ratio (6-month)
Sharpe ratio
Sharpe
Average
Top 5 drawdown periods
Cumulative returns
Portfolio
Underwater plot
Drawdown
Monthly returns (%)
Year
Month
Annual returns
Year
Mean
Returns
Distribution of monthly returns
Number of months
Mean
Returns
Return quantiles
value
Daily
Weekly
Monthly
category


Exposure
Exposure
Long
Short
Net
Portfolio allocation over time, only top 10 holdings
Exposure by holding
RB
Long/short max and median position concentration
Exposure
max_long
median_long
median_short
max_short
Total holdings
Holdings
Daily holdings
Average daily holdings, by month
Average daily holdings, overall
Long and short holdings
Holdings
Long (max: 1, min: 0)
Short (max: 1, min: 0)
Overlap
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
Gross leverage
Gross leverage


Daily turnover
Turnover
Daily turnover
Average daily turnover, by month
Average daily turnover, net


Daily trading volume
Amount of shares traded


Distribution of daily turnover rates
Count
Turnover rate


Transaction time distribution
Proportion