AbberationStrategy — Performance Summary
(via fincore.analyze, AnalysisContext with cached_property)

Metric	Value
Annual Return	-0.0053
Cumulative Returns	-0.0158
Annual Volatility	0.1800
Sharpe Ratio	0.0602
Sortino Ratio	0.0896
Calmar Ratio	-0.0196
Max Drawdown	-0.2707
Omega Ratio	1.0120
Stability	0.2228
Skewness	0.2495
Kurtosis	8.4610
Tail Ratio	1.1807
Daily Value at Risk	-0.0153

Yearly Statistics (Empyrical.xxx_by_year)

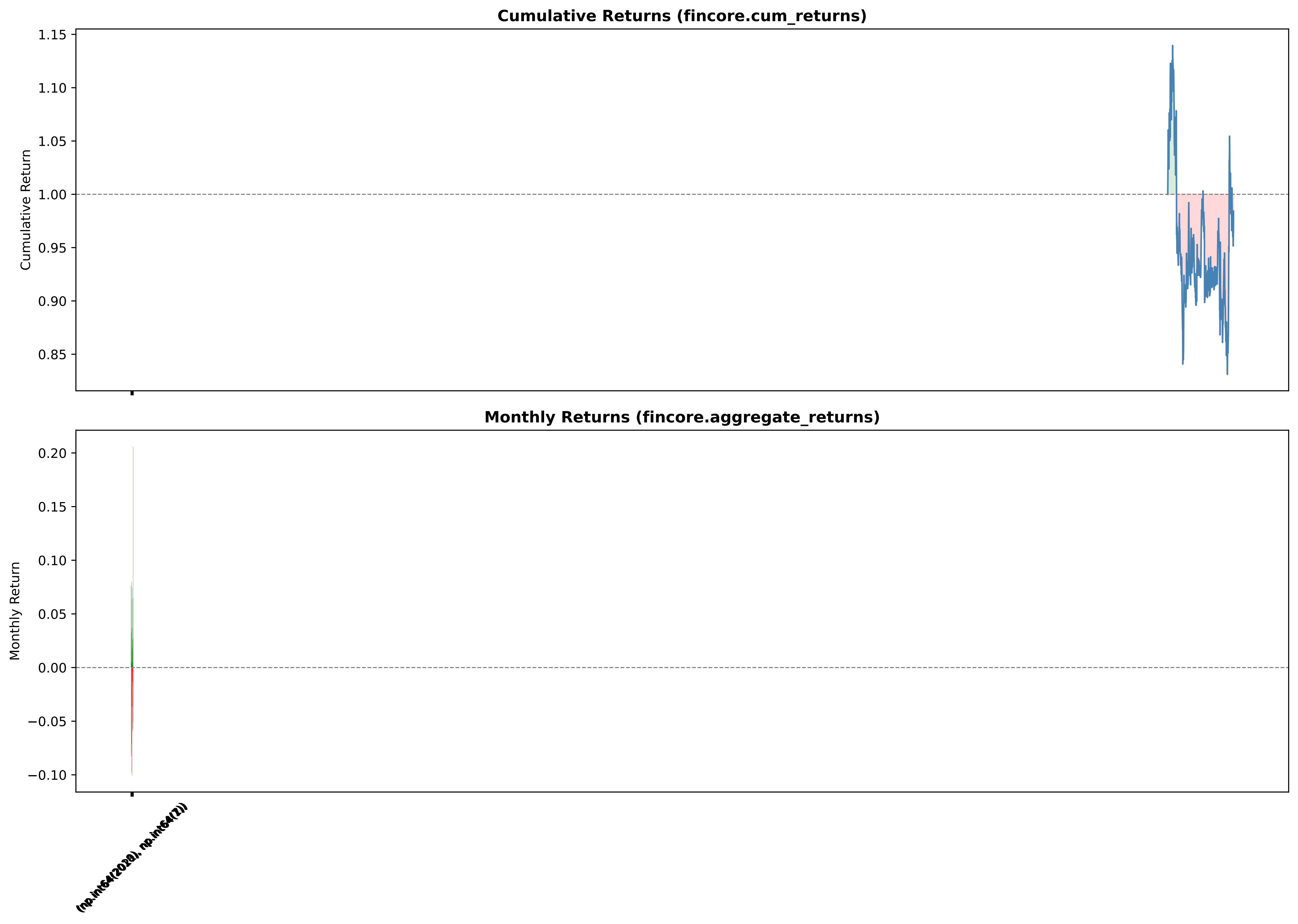
	Annual Return	Sharpe Ratio	Max Drawdown
2018	-0.1131	-0.4429	-0.1728
2019	-0.0119	-0.0090	-0.1437
2020	-0.0378	-0.1357	-0.1346
2021	0.1772	0.8931	-0.1205

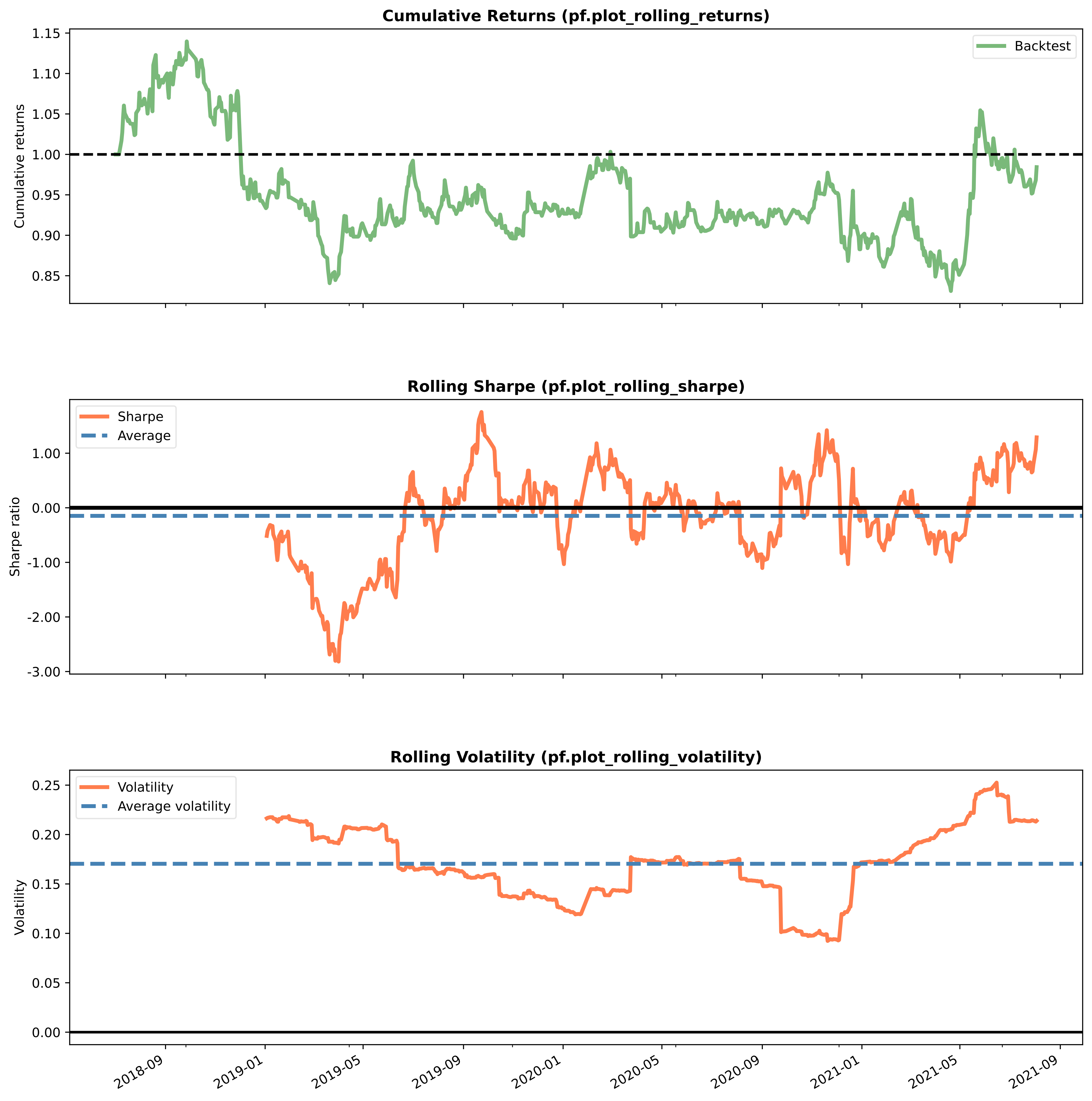
Top 5 Drawdowns (Empyrical.gen_drawdown_table)

	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

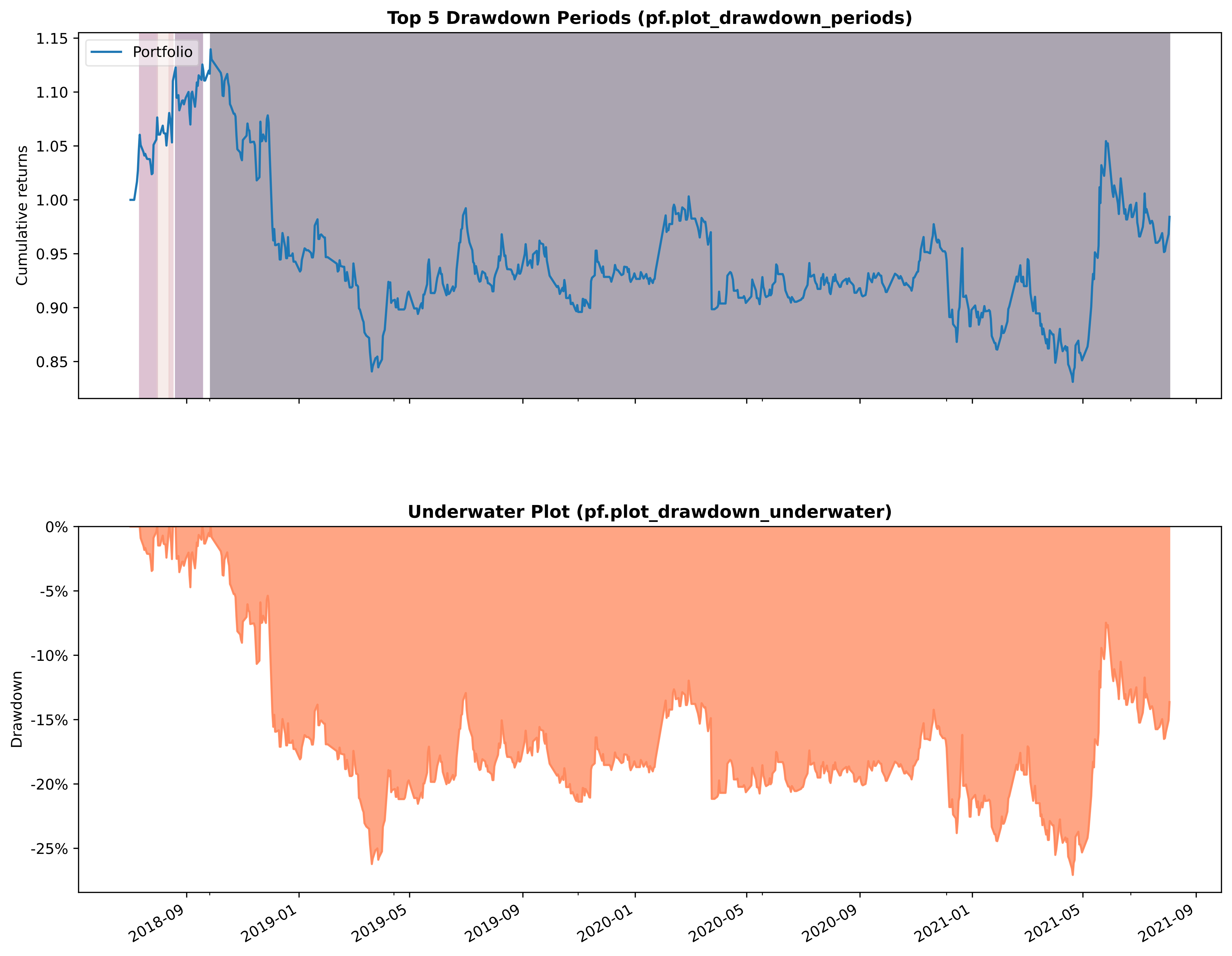
Extended Risk Metrics
(Empyrical instance — auto-fill returns via @_dual_method)

Metric	Value
Win Rate	0.4037
Loss Rate	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	nan
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


Cumulative Returns (fincore.cum_returns)
Cumulative Return
1.15
1.10
1.05
1.00
0.95
0.90
0.85
Monthly Returns (fincore.aggregate_returns)
Monthly Return
0.20
0.15
0.10
0.05
0.00
−0.05
−0.10

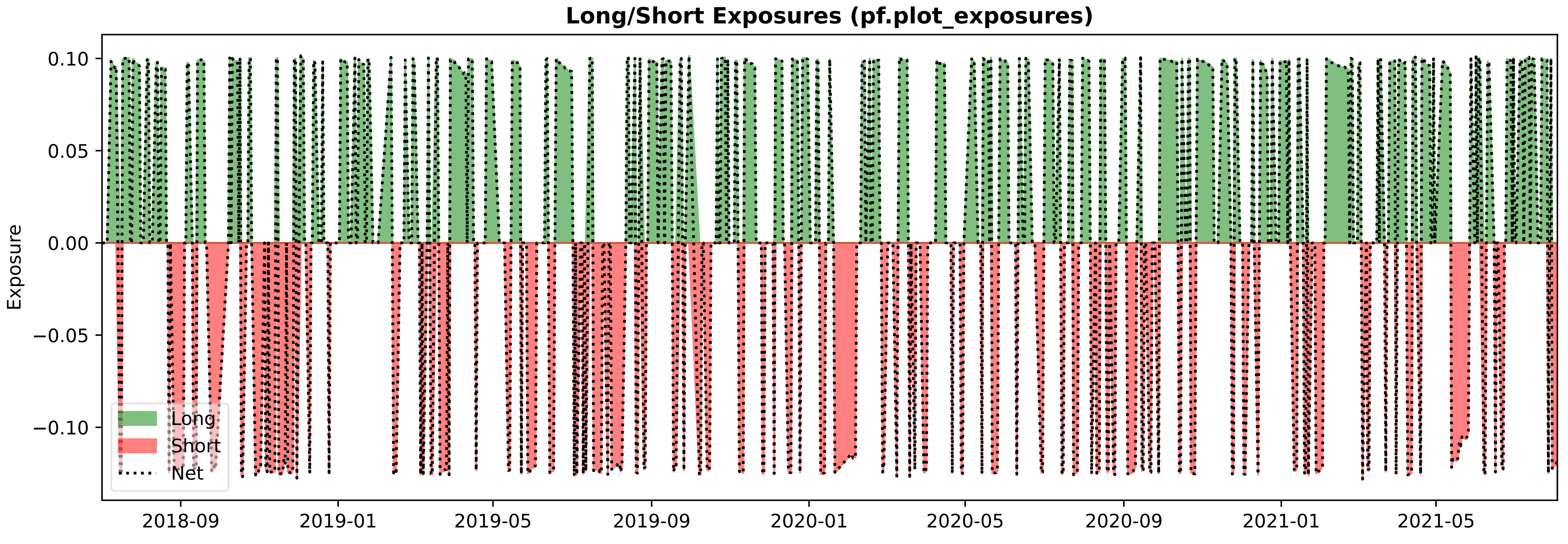


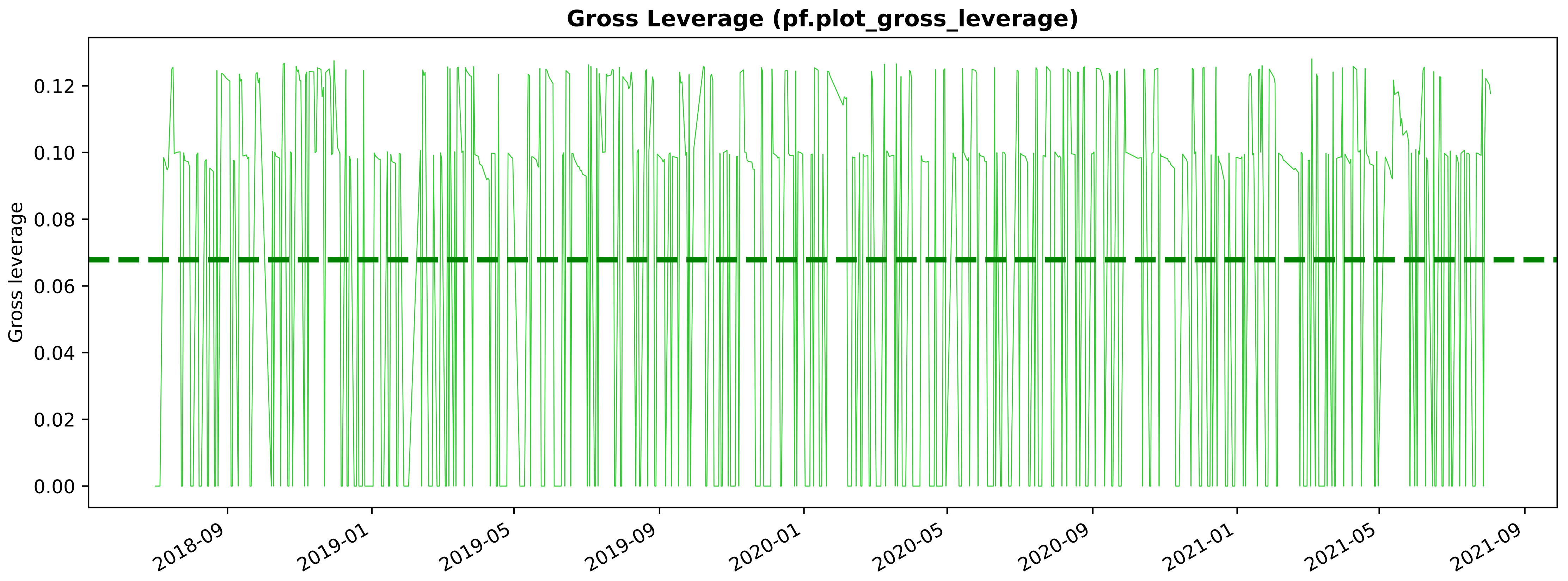
Cumulative Returns (pf.plot_rolling_returns)
Backtest
Cumulative returns
1.15
1.10
1.05
1.00
0.95
0.90
0.85
Rolling Sharpe (pf.plot_rolling_sharpe)
Sharpe
Average
Sharpe ratio
1.00
0.00
-1.00
-2.00
-3.00
Rolling Volatility (pf.plot_rolling_volatility)
Volatility
Average volatility
Volatility
0.25
0.20
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

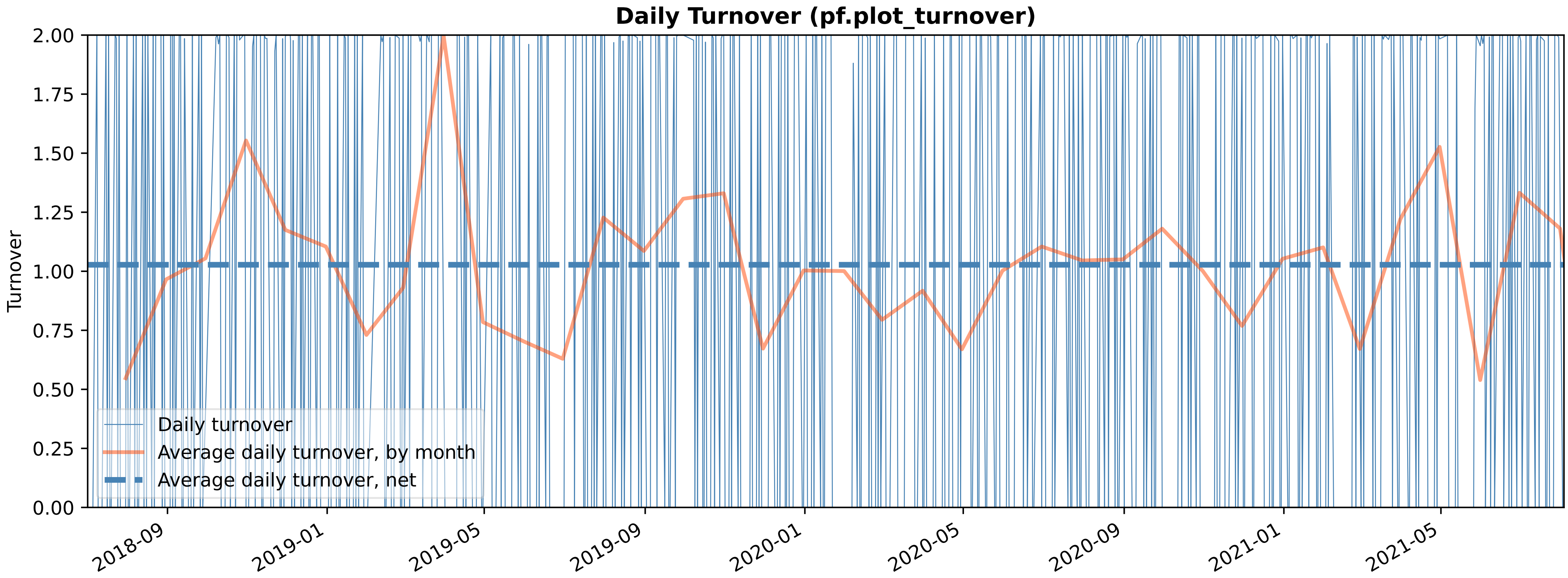


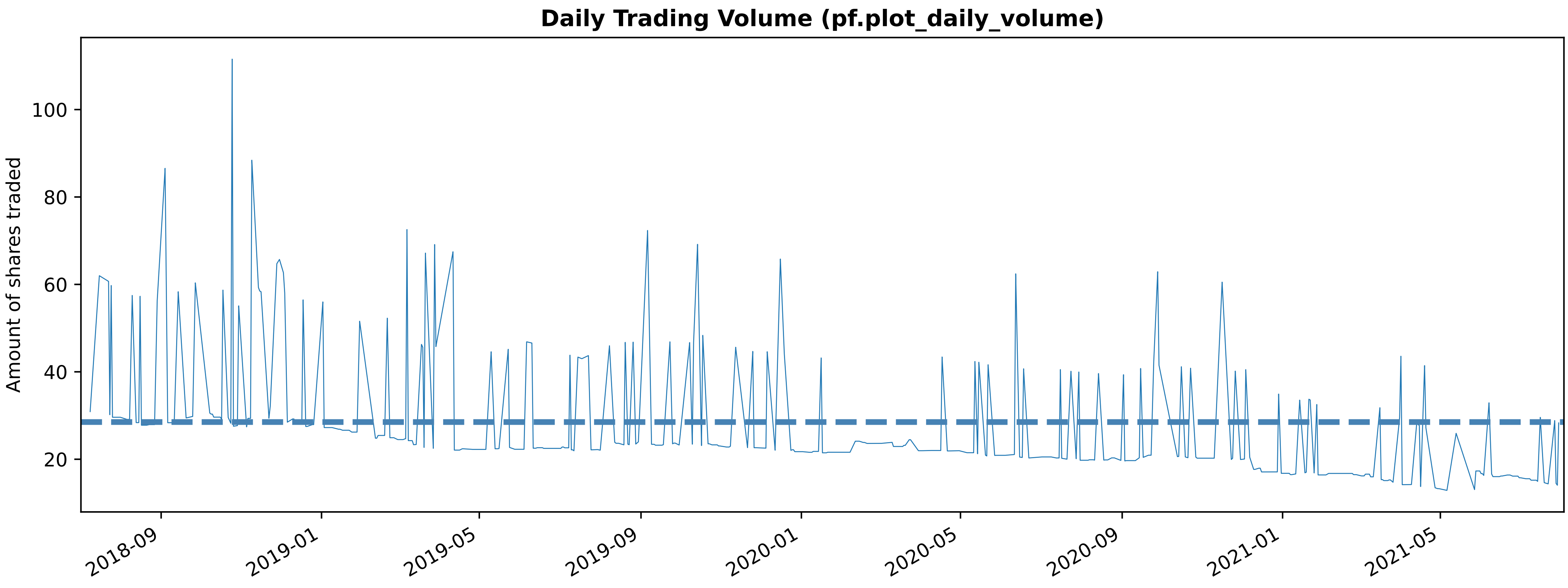
Top 5 Drawdown Periods (pf.plot_drawdown_periods)
Portfolio
Cumulative returns
1.15
1.10
1.05
1.00
0.95
0.90
0.85
Underwater Plot (pf.plot_drawdown_underwater)
Drawdown
0%
-5%
-10%
-15%
-20%
-25%
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

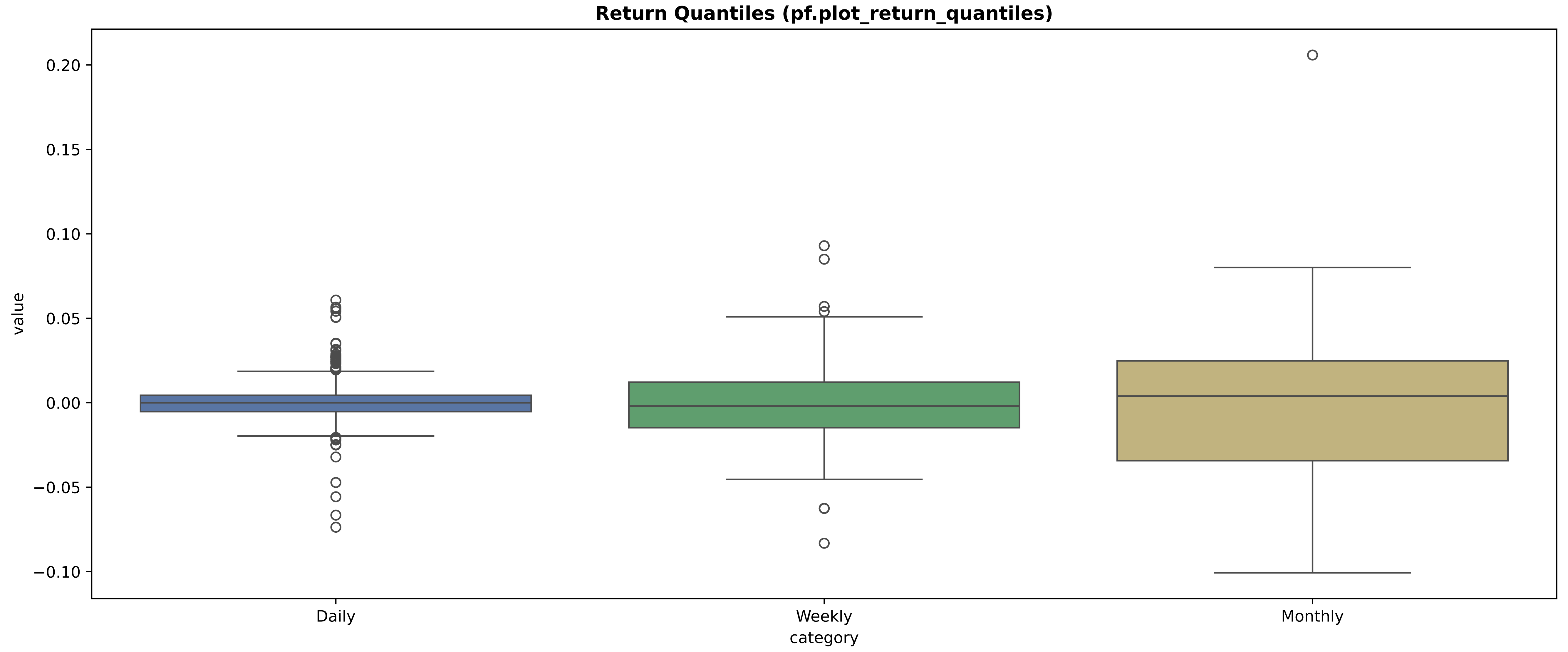
Monthly & Annual Analysis (pf.plot_monthly_returns_heatmap / plot_annual_returns / plot_monthly_returns_dist)


Long/Short Exposures (pf.plot_exposures)
Exposure
0.10
0.05
0.00
−0.05
−0.10
Long
Short
Net
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05

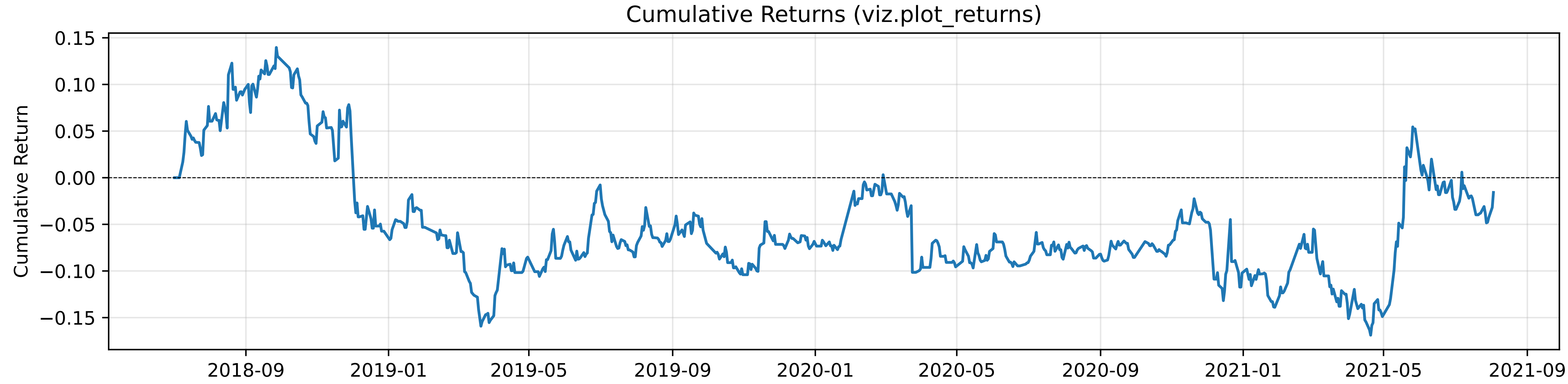

Gross Leverage (pf.plot_gross_leverage)
Gross leverage
0.12
0.10
0.08
0.06
0.04
0.02
0.00
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09

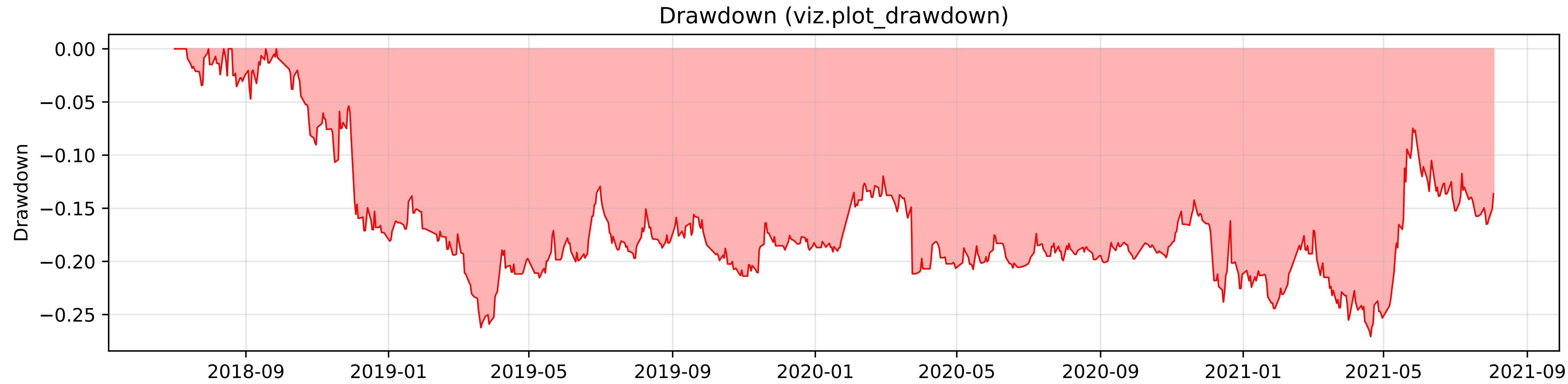

Daily Turnover (pf.plot_turnover)
Turnover
2.00
1.75
1.50
1.25
1.00
0.75
0.50
0.25
0.00
Daily turnover
Average daily turnover, by month
Average daily turnover, net
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05

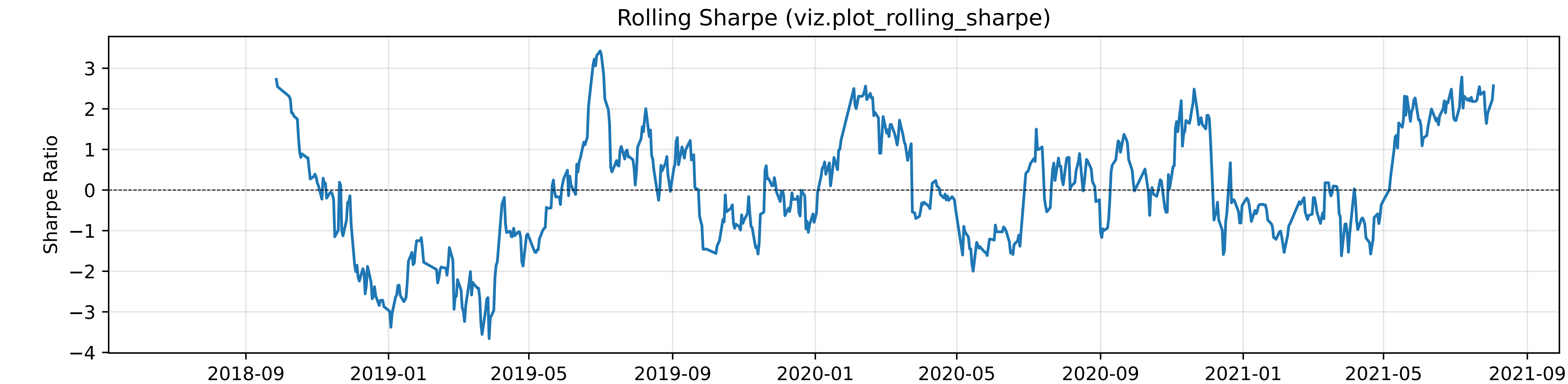

Daily Trading Volume (pf.plot_daily_volume)
Amount of shares traded
100
80
60
40
20
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05

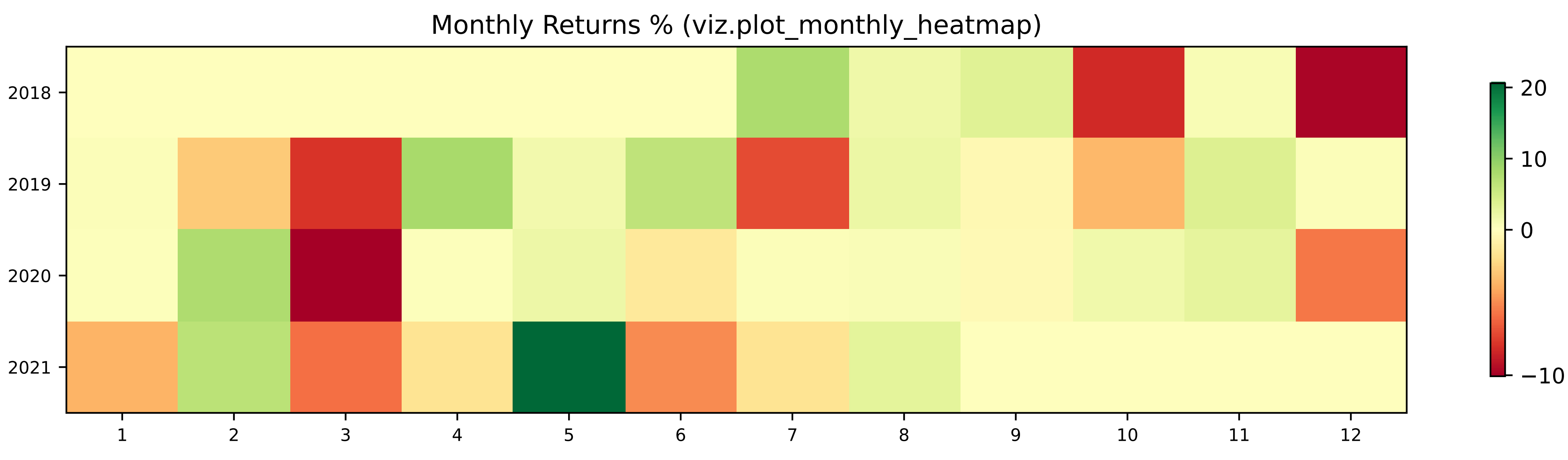


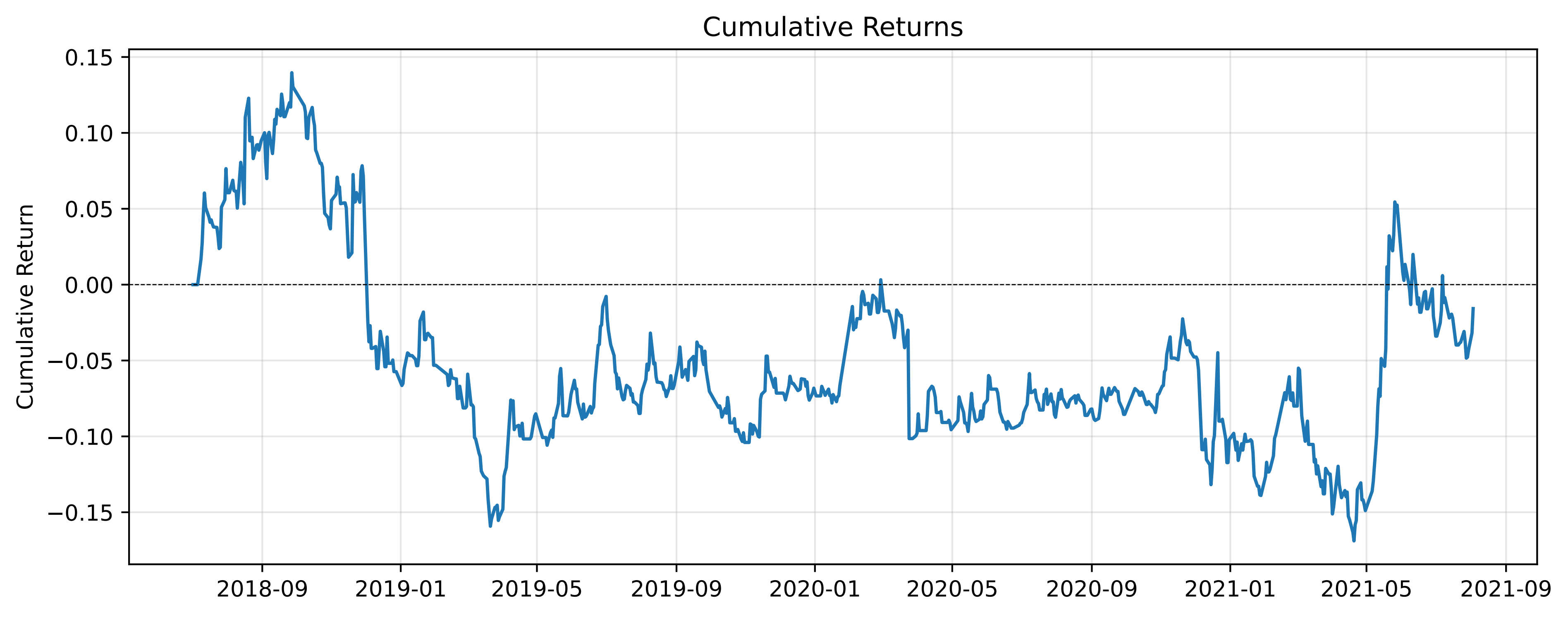
Return Quantiles (pf.plot_return_quantiles)
value
0.20
0.15
0.10
0.05
0.00
−0.05
−0.10
Daily
Weekly
Monthly
category

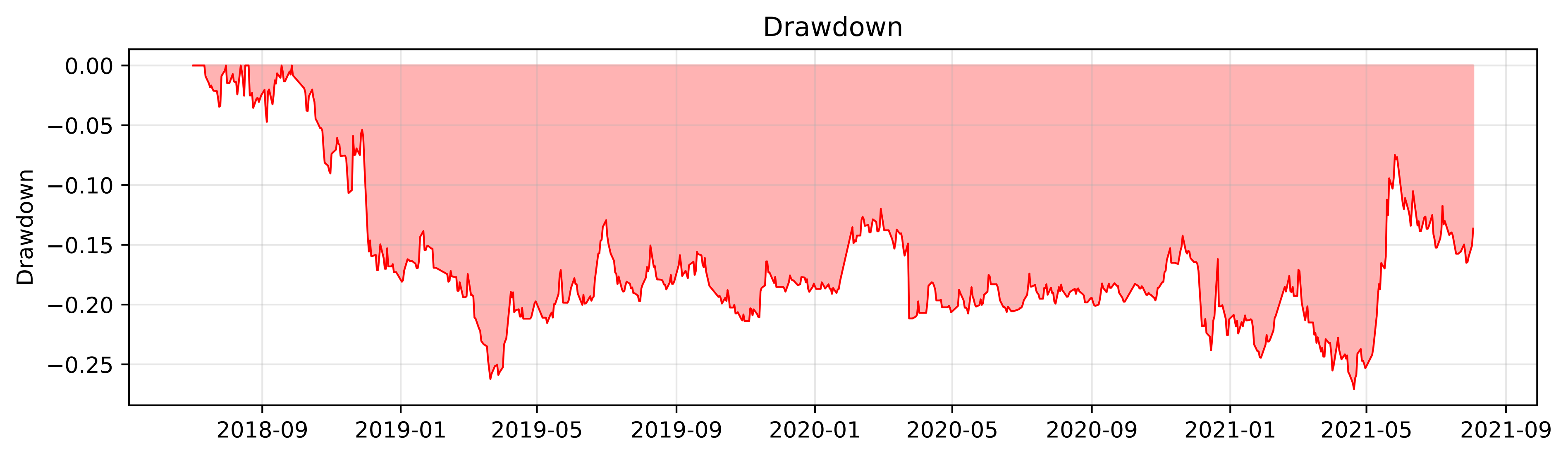

Cumulative Returns (viz.plot_returns)
Cumulative Return
0.15
0.10
0.05
0.00
−0.05
−0.10
−0.15
2018-09
2019-01
2019-05
2019-09
2020-01
2020-05
2020-09
2021-01
2021-05
2021-09


Drawdown (viz.plot_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


Rolling Sharpe (viz.plot_rolling_sharpe)
Sharpe Ratio
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


Monthly Returns % (viz.plot_monthly_heatmap)
2018
2019
2020
2021
1
2
3
4
5
6
7
8
9
10
11
12
20
10
0
−10


Cumulative Returns
Cumulative Return
0.15
0.10
0.05
0.00
−0.05
−0.10
−0.15
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