

AbberationStrategy — Full Report

Performance Statistics

Metric	Value
Annual Return	-0.53%
Cumulative Returns	-1.58%
Annual Volatility	18.00%
Sharpe Ratio	0.0602
Sortino Ratio	0.0896
Calmar Ratio	-0.0196
Max Drawdown	-27.07%
Omega Ratio	1.0120
Stability	0.2228
Skewness	0.2495
Kurtosis	8.4610
Tail Ratio	1.1807
Value at Risk (5%)	-1.53%
Downside Risk	12.08%

Extended Risk Metrics

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
Max Drawdown Days	936
2nd Max Drawdown	-0.0472
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

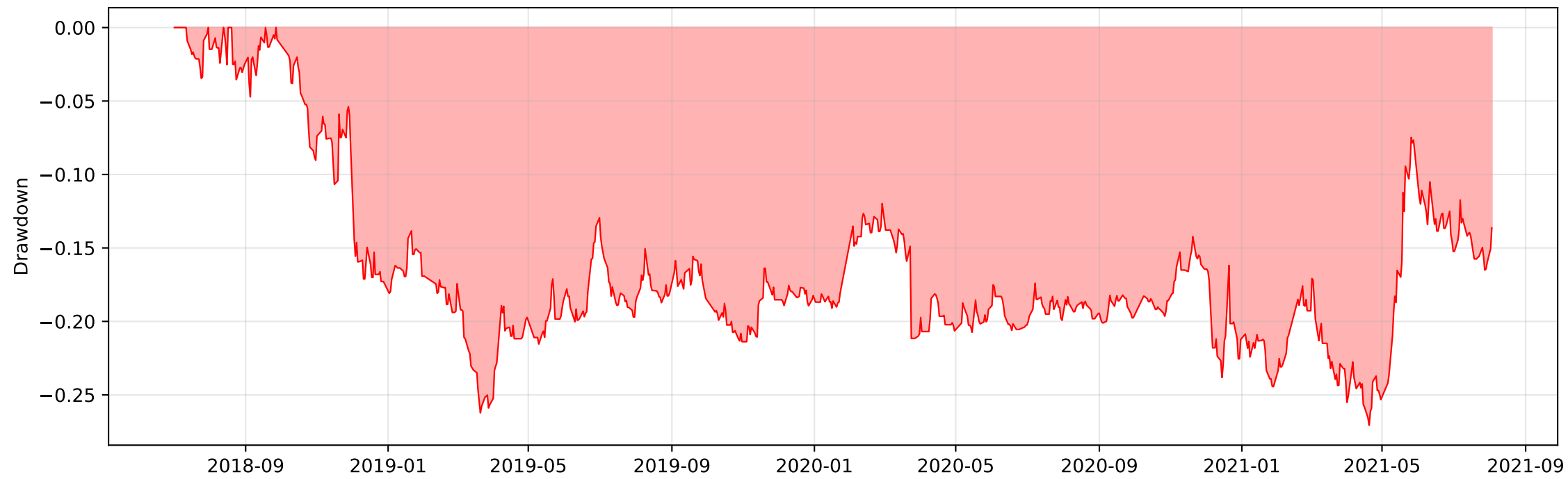
Worst Drawdown Periods

	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

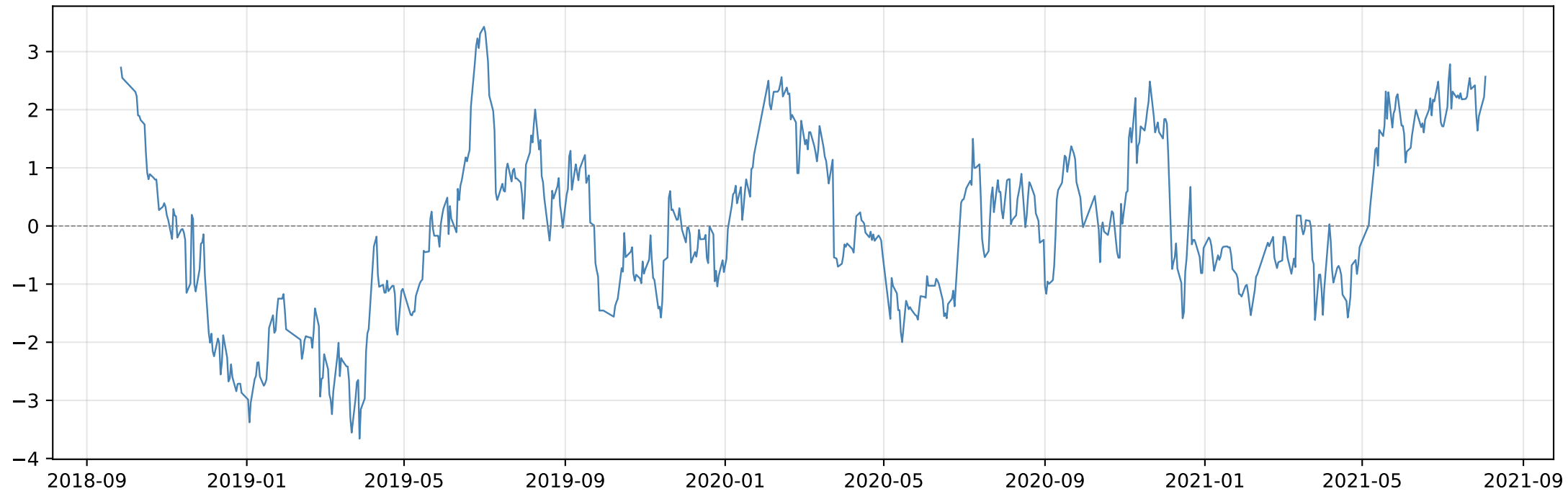
Cumulative Returns



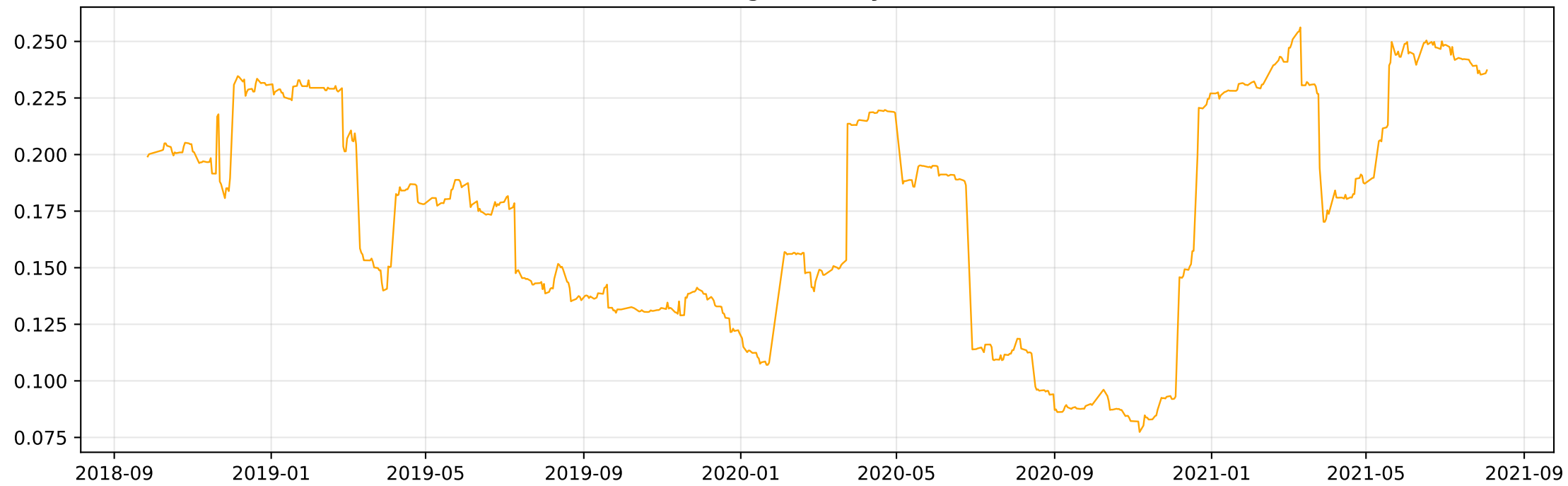
Drawdown



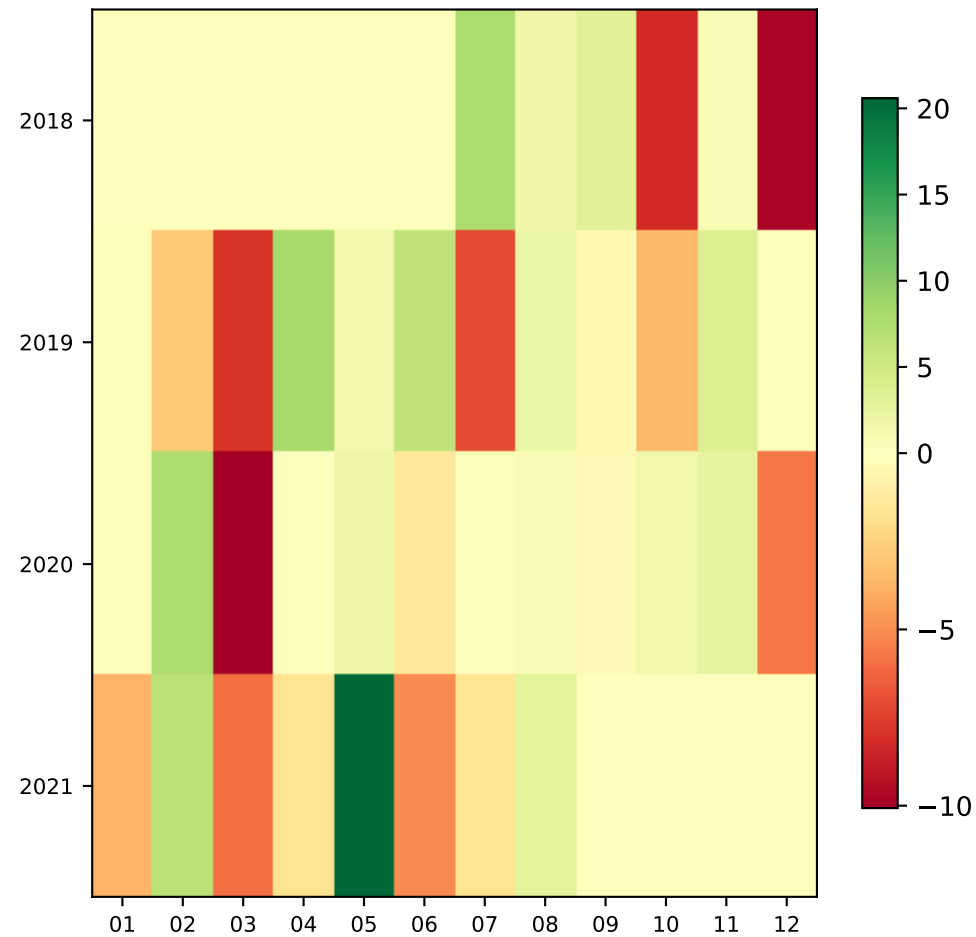
Rolling Sharpe Ratio (63d)



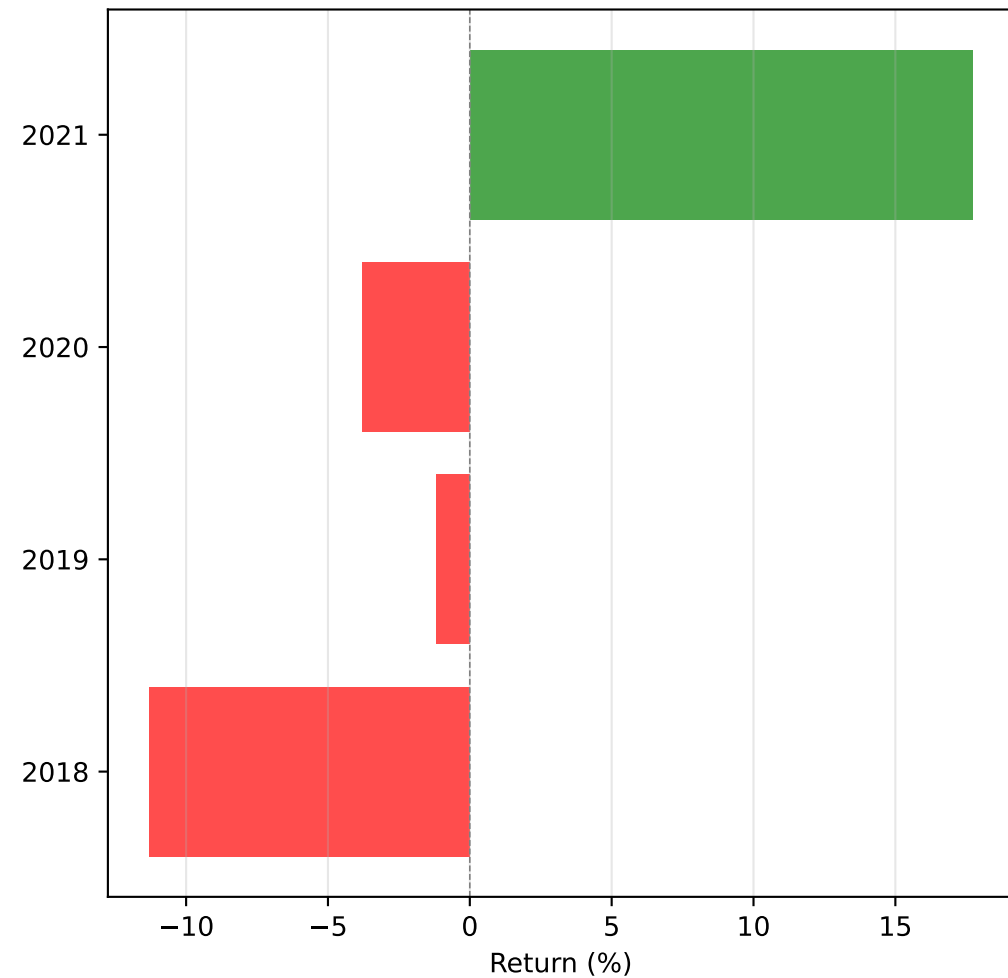
Rolling Volatility (63d)



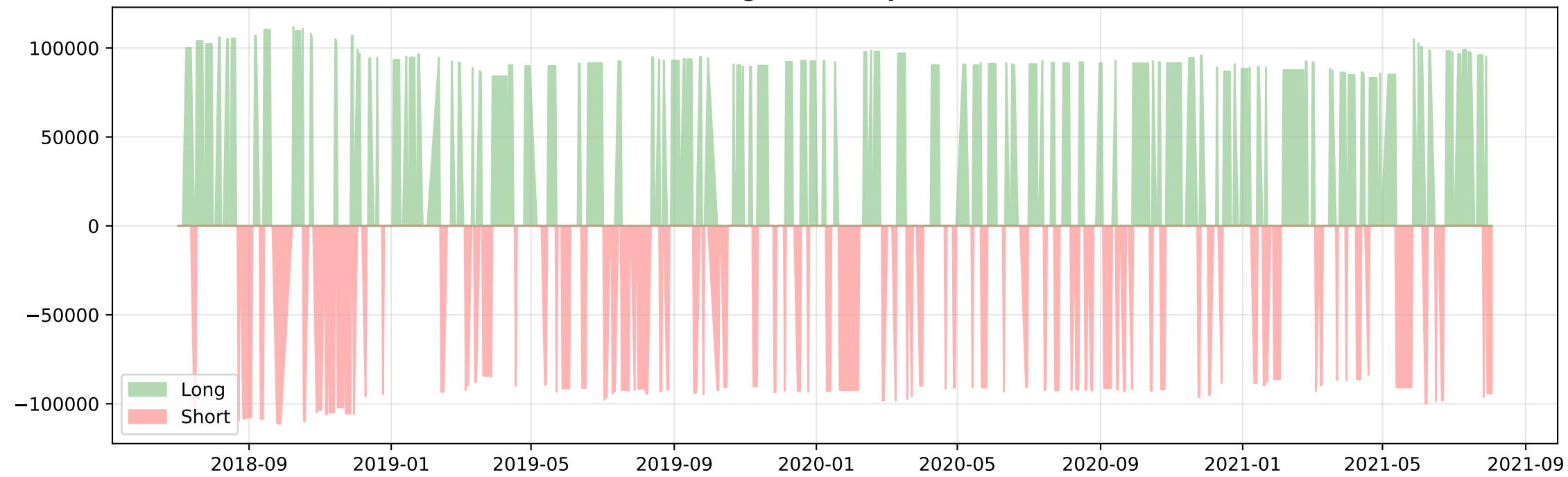
Monthly Returns (%)



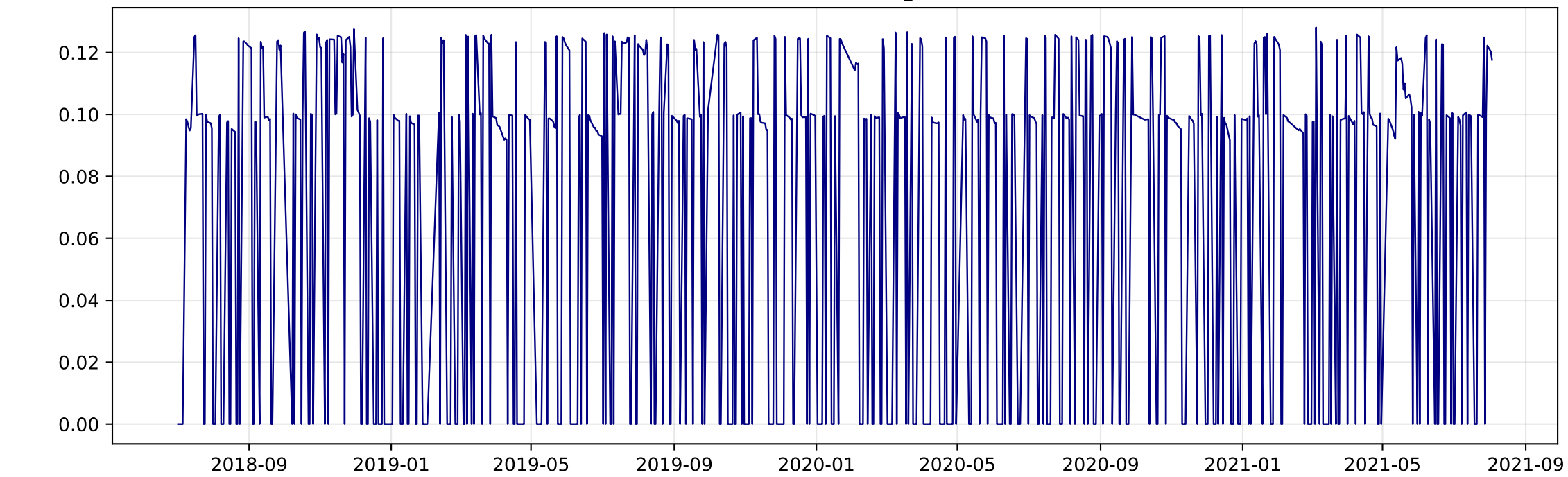
Annual Returns



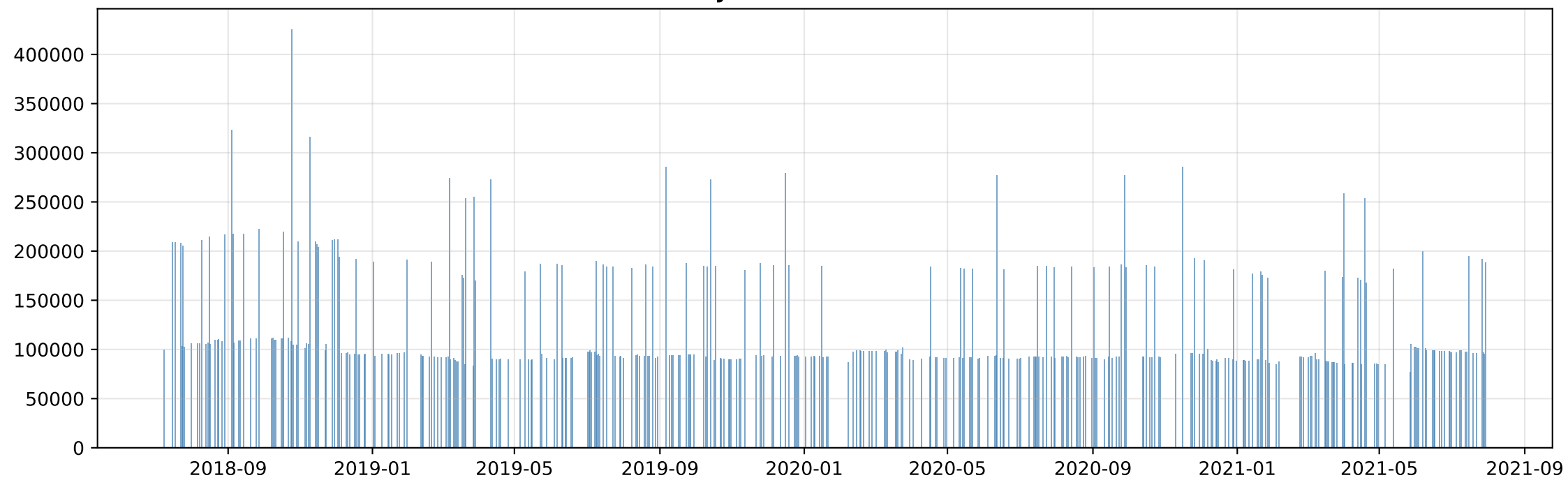
Long / Short Exposure



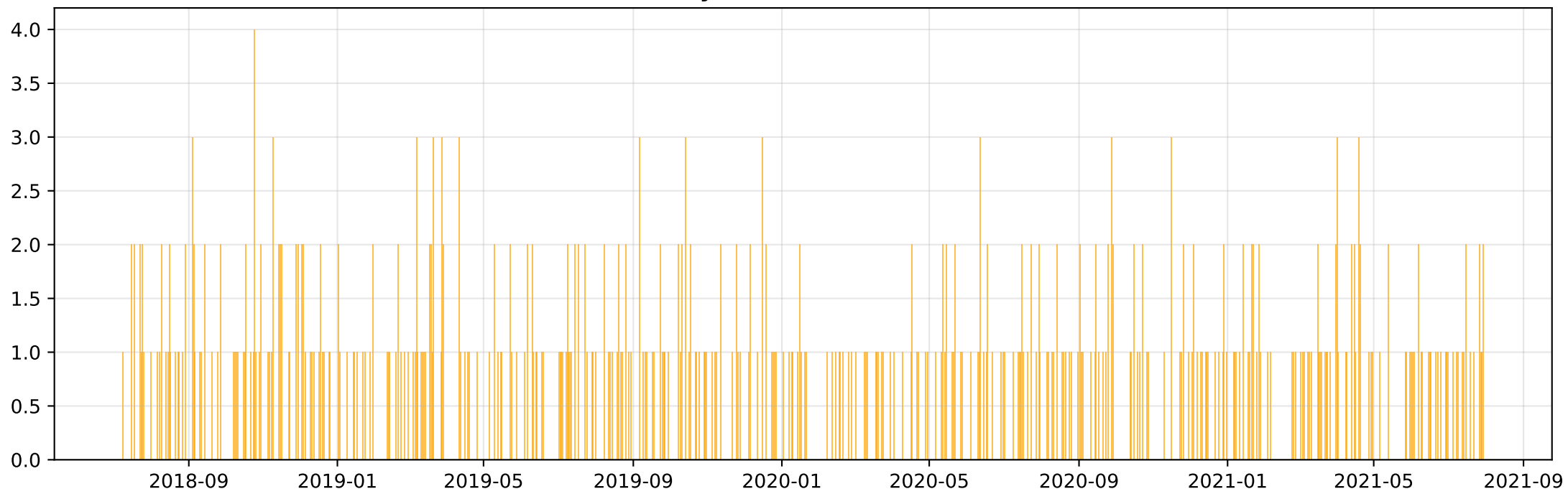
Gross Leverage



Daily Transaction Volume



Daily Transaction Count



Trade Statistics

Metric	Value
Total Trades	244
Winning Trades	92
Losing Trades	152
Win Rate	37.70%
Total PnL	-58183.2848
Avg Win	15373.4571
Avg Loss	-9687.7720
Max Win	141365.7320
Max Loss	-69465.5861
Profit/Loss Ratio	1.5869
Total Commission	46150.6103
Long Trades	134
Short Trades	110
Avg Holding Bars	128.0369
Max Holding Bars	709
Min Holding Bars	5

Trade PnL Distribution

